5 5 0 6 9 2 0 1 9 2 0 1 0 0 1 0 0

ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

Horizon Healthcare Services, Inc.

(Name)

NAIC Group Code 1202 (Current Period), 1202 (Prior Period) NAIC Company Code 55069 Employer's ID Number 22-0999690

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

Country of Domicile United States

Licensed as business type: Life, Accident & Health [ ] Property/Casualty [ ] Hospital, Medical & Dental Service or Indemnity [X]
Dental Service Corporation [ ] Vision Service Corporation [ ] Health Maintenance Organization [ ]
Other [ ] Is HMO, Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 12/07/1932 Commenced Business 12/07/1932

Statutory Home Office 3 Penn Plaaz East Ste PP-15D (Street and Number), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Main Administrative Office 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code) 973-466-5607 (Area Code) (Telephone Number)

Mail Address 3 Penn Plaaz East Ste PP-15D (Street and Number or P.O. Box), Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3 Penn Plaza East Ste PP-15D (Street and Number)
Newark, NJ, US 07105-2248 (City or Town, State, Country and Zip Code), 973-466-5607 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.horizonblue.com

Statutory Statement Contact Thomas D Protentis (Name), 973-466-5607 (Area Code) (Telephone Number) (Extension)
thomas_protentis@horizonblue.com (E-Mail Address) 973-466-7110 (Fax Number)

OFFICERS

Name	Title	Name	Title
Kevin Patrick Conlin	Chairman/CEO/President	Linda Anne Willett	Senior Vice President, General Counsel &Secretary
Douglas Richard Simpson	Senior Vice President/CFO		

OTHER OFFICERS

Mark Leon Barnard	Executive Vice President	Douglas Eaton Blackwell	Senior Vice President/CIO
Margaret Mary Coons	Senior Vice President	William Delano Georges	Senior Vice President/Chief Strategy Officer
Allen James Karp	Executive Vice President	Christopher Michael Lepre	Executive Vice President

DIRECTORS OR TRUSTEES

Kevin Patrick Conlin	John Joyce Ballantyne	Michele Ann Brown	Todd Curtis Brown
Leonard Smith Coleman	Laurence Michael Downes	Leonard Gary Feld MD	Aristides William Georgantas
Michelle Ann Gourdine	Brian Michael Kinkead	Joseph Mansour Kyrillos	Carlos Arturo Medina
Joseph Manuel Muniz	Joanne Pace	Joseph James Roberts	

State of .....New Jersey.....
County of .....Essex..... ss

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

	Linda Anne Willett Senior Vice President, General Counsel &Secretary	Douglas Richard Simpson Senior Vice President/CFO

Subscribed and sworn to before me this
_____ day of _____, _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	434,378,912	11.638	434,378,912	0	434,378,912	11.717
1.02 All other governments	8,697,659	0.233	8,697,659	0	8,697,659	0.235
1.03 U.S. states, territories and possessions, etc. guaranteed	4,323,426	0.116	4,323,426	0	4,323,426	0.117
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	210,620	0.006	210,620	0	210,620	0.006
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	519,424,356	13.916	519,424,356	0	519,424,356	14.010
1.06 Industrial and miscellaneous	1,275,923,451	34.183	1,275,923,451	0	1,275,923,451	34.416
1.07 Hybrid securities	477,800	0.013	477,800	0	477,800	0.013
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	17,747,749	0.475	17,747,749	0	17,747,749	0.479
1.11 Total long-term bonds	2,261,183,973	60.580	2,261,183,973	0	2,261,183,973	60.991
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	5,328,997	0.143	5,328,997	0	5,328,997	0.144
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	5,328,997	0.143	5,328,997	0	5,328,997	0.144
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	233,946,516	6.268	233,946,516	0	233,946,516	6.310
3.02 Industrial and miscellaneous Other (Unaffiliated)	4,148,800	0.111	4,148,800	0	4,148,800	0.112
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	1,378,664,806	36.936	1,353,495,238	0	1,353,495,238	36.508
3.05 Mutual funds	79,761,742	2.137	79,761,742	0	79,761,742	2.151
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	1,696,521,864	45.452	1,671,352,296	0	1,671,352,296	45.081
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(260,029,869)	(6.966)	(260,029,869)	0	(260,029,869)	(7.014)
6.02 Cash equivalents (Schedule E, Part 2)	21,760,728	0.583	21,760,728	0	21,760,728	0.587
6.03 Short-term investments (Schedule DA)	6,779,935	0.182	6,779,935	0	6,779,935	0.183
6.04 Total cash, cash equivalents and short-term investments	(231,489,205)	(6.202)	(231,489,205)	0	(231,489,205)	(6.244)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	783,973	0.021	783,973	0	783,973	0.021
10. Receivables for securities	246,632	0.007	246,632	0	246,632	0.007
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	3,732,576,233	100.000	3,707,406,665	0	3,707,406,665	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		75,104,031
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	148,259	148,259
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	1,695,825	1,695,825
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,695,825)
7.	Deduct amounts received on disposals, Part 3, Column 16		74,468,317
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		783,973
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		783,973

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,646,650,503
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,722,216,140
3.	Accrual of discount		2,960,782
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	6,787,359	
	4.2 Part 2, Section 1, Column 15	151,483	
	4.3 Part 2, Section 2, Column 13	129,234,081	
	4.4 Part 4, Column 11	21,531,508	157,704,431
5.	Total gain (loss) on disposals, Part 4, Column 19		14,864,599
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,571,926,736
7.	Deduct amortization of premium		8,127,782
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	(23,797)	
	8.3 Part 2, Section 2, Column 16	1,065,086	
	8.4 Part 4, Column 15	201,552	1,242,841
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	1,251,036	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	1,955,559	
	9.4 Part 4, Column 13	841,527	4,048,123
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		1,498,176
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		3,963,034,833
12.	Deduct total nonadmitted amounts		25,169,568
13.	Statement value at end of current period (Line 11 minus Line 12)		3,937,865,265

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	434,378,912	439,697,418	434,490,064	432,801,964
Governments (including all obligations guaranteed by governments)	2.	Canada	0	0	0	0
	3.	Other Countries	8,697,659	9,366,273	8,665,900	8,700,000
	4.	Totals	443,076,571	449,063,691	443,155,964	441,501,964
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals	4,323,426	4,376,838	4,334,194	3,735,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals	210,620	210,620	214,798	180,000
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	519,424,356	537,054,170	520,908,182	510,397,265
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	957,645,339	996,885,456	967,166,170	957,002,587
	9.	Canada	34,600,553	35,926,052	34,807,711	34,687,700
	10.	Other Countries	301,903,108	312,239,638	302,672,646	302,126,179
	11.	Totals	1,294,149,000	1,345,051,146	1,304,646,526	1,293,816,466
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	2,261,183,973	2,335,756,465	2,273,259,664	2,249,630,695
PREFERRED STOCKS	14.	United States	2,774,997	2,795,983	2,760,518	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	2,554,000	2,984,003	2,573,980	
	17.	Totals	5,328,997	5,779,986	5,334,498	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	5,328,997	5,779,986	5,334,498	
COMMON STOCKS	20.	United States	216,340,382	216,340,392	201,185,299	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	6,165,181	6,165,181	5,799,644	
	22.	Other Countries	95,351,495	95,351,495	87,001,334	
	23.	Totals	317,857,058	317,857,068	293,986,276	
Parent, Subsidiaries and Affiliates	24.	Totals	1,378,664,806	1,378,664,806	201,179,050	
	25.	**Total Common Stocks**	1,696,521,864	1,696,521,874	495,165,326	
	26.	**Total Stocks**	1,701,850,861	1,702,301,860	500,499,824	
	27.	**Total Bonds and Stocks**	3,963,034,834	4,038,058,325	2,773,759,488	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	65,472,209	248,324,877	117,560,025	4,858,501	1,427,867	XXX	437,643,480	19.3	330,790,894	15.6	437,643,480	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	65,472,209	248,324,877	117,560,025	4,858,501	1,427,867	XXX	437,643,480	19.3	330,790,894	15.6	437,643,480	0
2. All Other Governments												
2.1 NAIC 1	0	3,499,393	0	0	0	XXX	3,499,393	0.2	3,498,952	0.2	0	3,499,393
2.2 NAIC 2	0	0	3,748,227	0	0	XXX	3,748,227	0.2	3,755,613	0.2	0	3,748,227
2.3 NAIC 3	0	1,450,039	0	0	0	XXX	1,450,039	0.1	1,424,981	0.1	1,450,039	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	4,949,432	3,748,227	0	0	XXX	8,697,659	0.4	8,679,546	0.4	1,450,039	7,247,620
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	1,010,641	0.1	0	0
3.2 NAIC 2	0	317,370	3,371,317	634,739	0	XXX	4,323,426	0.2	0	0.0	4,323,426	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	317,370	3,371,317	634,739	0	XXX	4,323,426	0.2	1,010,641	0.1	4,323,426	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	210,620	0	0	XXX	210,620	0.0	0	0.0	210,620	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	210,620	0	0	XXX	210,620	0.0	0	0.0	210,620	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	89,663,079	242,169,152	106,962,934	42,928,568	10,799,414	XXX	492,523,147	21.7	469,832,100	22.2	492,523,147	0
5.2 NAIC 2	0	2,527,258	11,032,612	3,348,077	6,623,058	XXX	23,531,005	1.0	28,864,809	1.4	23,531,005	0
5.3 NAIC 3	0	0	7,454,189	0	0	XXX	7,454,189	0.3	7,539,116	0.4	7,454,189	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	1,964,431	0.1	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	89,663,079	244,696,410	125,449,735	46,276,645	17,422,472	XXX	523,508,341	23.0	508,200,456	24.0	523,508,341	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	58,417,512	247,971,310	206,435,989	75,498,200	25,462,033	XXX	613,785,045	27.0	547,368,116	25.9	241,907,229	371,877,817
6.2 NAIC 2	14,412,746	169,756,802	164,233,420	17,465,320	7,168,294	XXX	373,036,583	16.4	398,434,597	18.8	170,496,108	202,540,474
6.3 NAIC 3	15,379,174	80,976,144	52,034,078	3,132,543	1,685,786	XXX	153,207,724	6.7	150,966,943	7.1	72,072,746	81,134,978
6.4 NAIC 4	15,254,599	72,254,200	34,364,326	557,730	0	XXX	122,430,856	5.4	142,588,754	6.7	46,480,813	75,950,043
6.5 NAIC 5	1,086,854	10,549,273	4,836,344	0	126,000	XXX	16,598,472	0.7	15,729,097	0.7	3,142,891	13,455,580
6.6 NAIC 6	0	246,890	133,250	0	0	XXX	380,140	0.0	0	0.0	176,153	203,988
6.7 Totals	104,550,886	581,754,619	462,037,408	96,653,793	34,442,114	XXX	1,279,438,819	56.3	1,255,087,508	59.3	534,275,940	745,162,879
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	100,000	0	0	0	0	XXX	100,000	0.0	100,585	0.0	100,000	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	377,800	0	0	0	XXX	377,800	0.0	485,700	0.0	377,800	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	100,000	377,800	0	0	0	XXX	477,800	0.0	586,285	0.0	477,800	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	1,288,145	267,798	0	0	XXX	1,555,944	0.1	511,263	0.0	1,555,944	0
10.4 NAIC 4	0	8,910,108	6,259,538	0	1,022,159	XXX	16,191,805	0.7	9,585,748	0.5	16,191,805	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	516,600	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	10,198,254	6,527,337	0	1,022,159	XXX	17,747,749	0.8	10,613,611	0.5	17,747,749	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 213,552,800	741,964,733	430,958,949	123,285,269	37,689,314	0	1,547,451,065	68.1	XXX	XXX	1,172,073,855	375,377,210
11.2 NAIC 2	(d) 14,512,746	172,601,429	182,385,576	21,448,137	13,791,353	0	404,739,241	17.8	XXX	XXX	198,450,540	206,288,701
11.3 NAIC 3	(d) 15,379,174	83,714,328	59,966,684	3,132,543	1,685,786	0	163,878,515	7.2	XXX	XXX	82,743,537	81,134,978
11.4 NAIC 4	(d) 15,254,599	81,542,108	40,623,865	557,730	1,022,159	0	139,000,461	6.1	XXX	XXX	63,050,418	75,950,043
11.5 NAIC 5	(d) 1,086,854	10,549,273	4,836,344	0	126,000	0	(c) 16,598,472	0.7	XXX	XXX	3,142,891	13,455,580
11.6 NAIC 6	(d) 0	246,890	133,250	0	0	0	(c) 380,140	0.0	XXX	XXX	176,153	203,988
11.7 Totals	259,786,174	1,090,618,761	718,904,668	148,423,678	54,314,611	0	(b) 2,272,047,893	100.0	XXX	XXX	1,519,637,394	752,410,499
11.8 Line 11.7 as a % of Col. 7	11.4	48.0	31.6	6.5	2.4	0.0	100.0	XXX	XXX	XXX	66.9	33.1
12. Total Bonds Prior Year												
12.1 NAIC 1	96,457,537	530,587,149	561,550,849	128,539,013	35,366,156	0	XXX	XXX	1,352,500,703	64.0	1,006,165,530	346,335,174
12.2 NAIC 2	3,333,392	186,826,274	206,355,174	24,705,455	9,935,309	0	XXX	XXX	431,155,604	20.4	226,900,259	204,255,345
12.3 NAIC 3	10,877,390	79,508,954	65,458,039	2,260,949	2,336,971	0	XXX	XXX	160,442,302	7.6	96,888,936	63,553,367
12.4 NAIC 4	13,029,462	85,219,180	54,004,019	1,060,450	1,311,523	0	XXX	XXX	154,624,634	7.3	83,518,047	71,106,587
12.5 NAIC 5	1,754,885	12,248,479	2,185,683	0	56,650	0	XXX	XXX	(c) 16,245,697	0.8	6,280,180	9,965,517
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	125,452,666	894,390,036	889,553,764	156,565,866	49,006,608	0	XXX	XXX	(b) 2,114,968,941	100.0	1,419,752,951	695,215,990
12.8 Line 12.7 as a % of Col. 9	5.9	42.3	42.1	7.4	2.3	0.0	XXX	XXX	100	XXX	67.1	32.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	186,287,543	586,006,403	322,427,426	59,176,699	18,175,784	0	1,172,073,855	51.6	1,006,165,530	47.6	1,172,073,855	XXX
13.2 NAIC 2	6,469,845	95,722,488	82,686,154	4,693,661	8,878,392	0	198,450,540	8.7	226,900,259	10.7	198,450,540	XXX
13.3 NAIC 3	7,704,303	41,183,857	30,327,268	2,399,561	1,128,548	0	82,743,537	3.6	96,888,936	4.6	82,743,537	XXX
13.4 NAIC 4	8,021,606	39,055,221	14,449,495	501,938	1,022,159	0	63,050,418	2.8	83,518,047	4.0	63,050,418	XXX
13.5 NAIC 5	318,725	2,485,848	212,318	0	126,000	0	3,142,891	0.1	6,280,180	0.3	3,142,891	XXX
13.6 NAIC 6	0	176,153	0	0	0	0	176,153	0.0	0	0.0	176,153	XXX
13.7 Totals	208,802,022	764,629,969	450,102,661	66,771,860	29,330,883	0	1,519,637,394	66.9	1,419,752,951	67.1	1,519,637,394	XXX
13.8 Line 13.7 as a % of Col. 7	13.7	50.3	29.6	4.4	1.9	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	9.2	33.7	19.8	2.9	1.3	0.0	66.9	XXX	XXX	XXX	66.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	27,265,258	155,958,330	108,531,523	64,108,570	19,513,529	0	375,377,210	16.5	346,335,174	16.4	XXX	375,377,210
14.2 NAIC 2	8,042,901	76,878,941	99,699,422	16,754,476	4,912,961	0	206,288,701	9.1	204,255,345	9.7	XXX	206,288,701
14.3 NAIC 3	7,674,871	42,530,471	29,639,416	732,981	557,238	0	81,134,978	3.6	63,553,367	3.0	XXX	81,134,978
14.4 NAIC 4	7,232,994	42,486,888	26,174,370	55,792	0	0	75,950,043	3.3	71,106,587	3.4	XXX	75,950,043
14.5 NAIC 5	768,129	8,063,425	4,624,026	0	0	0	13,455,580	0.6	9,965,517	0.5	XXX	13,455,580
14.6 NAIC 6	0	70,738	133,250	0	0	0	203,988	0.0	0	0.0	XXX	203,988
14.7 Totals	50,984,152	325,988,793	268,802,007	81,651,819	24,983,728	0	752,410,499	33.1	695,215,990	32.9	XXX	752,410,499
14.8 Line 14.7 as a % Col. 7	6.8	43.3	35.7	10.9	3.3	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	2.2	14.3	11.8	3.6	1.1	0.0	33.1	XXX	XXX	XXX	XXX	33.1

(a) Includes $ 525,281,317 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current 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.
(c) Includes $ 0 current year, $ 0 prior year of bonds with 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$ 10,712,466 ; NAIC 2 $ 151,454 ; 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 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	59,686,085	232,409,058	108,717,746	0	1,021,766	XXX	401,834,655	17.7	306,115,349	14.5	401,834,655	0
1.02 Residential Mortgage-Backed Securities	5,786,124	15,915,820	8,842,280	4,858,501	406,100	XXX	35,808,825	1.6	24,675,545	1.2	35,808,825	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	65,472,209	248,324,877	117,560,025	4,858,501	1,427,867	XXX	437,643,480	19.3	330,790,894	15.6	437,643,480	0
2. All Other Governments												
2.01 Issuer Obligations	0	4,949,432	3,748,227	0	0	XXX	8,697,659	0.4	8,679,546	0.4	1,450,039	7,247,620
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	4,949,432	3,748,227	0	0	XXX	8,697,659	0.4	8,679,546	0.4	1,450,039	7,247,620
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	317,370	3,371,317	634,739	0	XXX	4,323,426	0.2	1,010,641	0.1	4,323,426	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	317,370	3,371,317	634,739	0	XXX	4,323,426	0.2	1,010,641	0.1	4,323,426	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	210,620	0	0	XXX	210,620	0.0	0	0.0	210,620	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	0	210,620	0	0	XXX	210,620	0.0	0	0.0	210,620	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	48,654,032	134,485,075	58,888,914	6,553,311	8,990,404	XXX	257,571,736	11.3	272,813,860	12.9	257,571,736	0
5.02 Residential Mortgage-Backed Securities	41,009,047	110,211,335	66,560,820	39,723,334	8,432,068	XXX	265,936,605	11.7	235,386,596	11.1	265,936,605	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	89,663,079	244,696,410	125,449,735	46,276,645	17,422,472	XXX	523,508,341	23.0	508,200,456	24.0	523,508,341	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	59,362,418	422,103,295	340,022,449	66,733,907	26,845,688	XXX	915,067,757	40.3	928,746,837	43.9	408,583,304	506,484,453
6.02 Residential Mortgage-Backed Securities	5,851,949	10,160,582	4,527,745	2,693,945	985,953	XXX	24,220,174	1.1	22,655,037	1.1	15,915,976	8,304,198
6.03 Commercial Mortgage-Backed Securities	15,647,617	59,889,088	65,704,984	17,692,604	5,901,263	XXX	164,835,556	7.3	151,833,677	7.2	95,003,078	69,832,478
6.04 Other Loan-Backed and Structured Securities	23,688,901	89,601,655	51,782,230	9,533,337	709,210	XXX	175,315,333	7.7	151,851,957	7.2	14,773,583	160,541,750
6.05 Totals	104,550,886	581,754,619	462,037,408	96,653,793	34,442,114	XXX	1,279,438,819	56.3	1,255,087,508	59.3	534,275,940	745,162,879
7. Hybrid Securities												
7.01 Issuer Obligations	100,000	377,800	0	0	0	XXX	477,800	0.0	586,285	0.0	477,800	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	100,000	377,800	0	0	0	XXX	477,800	0.0	586,285	0.0	477,800	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Bank Loans – Acquired	0	10,198,254	6,527,337	0	1,022,159	XXX	17,747,749	0.8	10,613,611	0.5	17,747,749	0
10.03 Totals	0	10,198,254	6,527,337	0	1,022,159	XXX	17,747,749	0.8	10,613,611	0.5	17,747,749	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	167,802,536	794,642,029	514,959,272	73,921,957	36,857,858	XXX	1,588,183,652	69.9	XXX	XXX	1,074,451,579	513,732,073
11.02 Residential Mortgage-Backed Securities	52,647,120	136,287,736	79,930,845	47,275,781	9,824,122	XXX	325,965,604	14.3	XXX	XXX	317,661,405	8,304,198
11.03 Commercial Mortgage-Backed Securities	15,647,617	59,889,088	65,704,984	17,692,604	5,901,263	XXX	164,835,556	7.3	XXX	XXX	95,003,078	69,832,478
11.04 Other Loan-Backed and Structured Securities	23,688,901	89,601,655	51,782,230	9,533,337	709,210	XXX	175,315,333	7.7	XXX	XXX	14,773,583	160,541,750
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	10,198,254	6,527,337	0	1,022,159	XXX	17,747,749	0.8	XXX	XXX	17,747,749	0
11.08 Totals	259,786,174	1,090,618,761	718,904,668	148,423,678	54,314,611	0	2,272,047,893	100.0	XXX	XXX	1,519,637,394	752,410,499
11.09 Lines 11.08 as a % Col. 7	11.4	48.0	31.6	6.5	2.4	0.0	100.0	XXX	XXX	XXX	66.9	33.1
12. Total Bonds Prior Year												
12.01 Issuer Obligations	60,288,614	657,622,710	689,736,158	77,924,674	32,380,362	XXX	XXX	XXX	1,517,952,517	71.8	1,029,442,894	488,509,624
12.02 Residential Mortgage-Backed Securities	33,029,417	98,145,158	76,263,627	61,329,642	13,949,333	XXX	XXX	XXX	282,717,178	13.4	278,468,393	4,248,785
12.03 Commercial Mortgage-Backed Securities	13,386,609	57,828,435	69,590,637	8,411,850	2,616,147	XXX	XXX	XXX	151,833,677	7.2	84,933,803	66,899,875
12.04 Other Loan-Backed and Structured Securities	18,748,027	75,768,027	48,375,436	8,899,701	60,767	XXX	XXX	XXX	151,851,957	7.2	16,294,251	135,557,706
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	5,025,706	5,587,905	0	0	XXX	XXX	XXX	10,613,611	0.5	10,613,611	0
12.08 Totals	125,452,666	894,390,036	889,553,764	156,565,866	49,006,608	0	XXX	XXX	2,114,968,941	100.0	1,419,752,951	695,215,990
12.09 Line 12.08 as a % of Col. 9	5.9	42.3	42.1	7.4	2.3	0.0	XXX	XXX	100.0	XXX	67.1	32.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	145,934,621	587,207,111	315,168,409	11,911,386	14,230,052	XXX	1,074,451,579	47.3	1,029,442,894	48.7	1,074,451,579	XXX
13.02 Residential Mortgage-Backed Securities	52,088,540	133,831,952	77,735,300	45,120,976	8,884,637	XXX	317,661,405	14.0	278,468,393	13.2	317,661,405	XXX
13.03 Commercial Mortgage-Backed Securities	7,518,425	24,036,341	48,576,183	9,678,093	5,194,035	XXX	95,003,078	4.2	84,933,803	4.0	95,003,078	XXX
13.04 Other Loan-Backed and Structured Securities	3,260,435	9,356,311	2,095,432	61,404	0	XXX	14,773,583	0.7	16,294,251	0.8	14,773,583	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.5	0	XXX
13.07 Unaffiliated Bank Loans	0	10,198,254	6,527,337	0	1,022,159	XXX	17,747,749	0.8	10,613,611	0.5	17,747,749	XXX
13.08 Totals	208,802,022	764,629,969	450,102,661	66,771,860	29,330,883	0	1,519,637,394	66.9	1,419,752,951	67.1	1,519,637,394	XXX
13.09 Line 13.08 as a % of Col. 7	13.7	50.3	29.6	4.4	1.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	9.2	33.7	19.8	2.9	1.3	0.0	66.9	XXX	XXX	XXX	66.9	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	21,867,914	207,434,918	199,790,863	62,010,571	22,627,807	XXX	513,732,073	22.6	488,509,624	23.1	XXX	513,732,073
14.02 Residential Mortgage-Backed Securities	558,580	2,455,785	2,195,545	2,154,804	939,484	XXX	8,304,198	0.4	4,248,785	0.2	XXX	8,304,198
14.03 Commercial Mortgage-Backed Securities	8,129,192	35,852,747	17,128,801	8,014,511	707,228	XXX	69,832,478	3.1	66,899,875	3.2	XXX	69,832,478
14.04 Other Loan-Backed and Structured Securities	20,428,466	80,245,344	49,686,798	9,471,933	709,210	XXX	160,541,750	7.1	135,557,706	6.4	XXX	160,541,750
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	50,984,152	325,988,793	268,802,007	81,651,819	24,983,728	0	752,410,499	33.1	695,215,990	32.9	XXX	752,410,499
14.09 Line 14.08 as a % of Col. 7	6.8	43.3	35.7	10.9	3.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.2	14.3	11.8	3.6	1.1	0.0	33.1	XXX	XXX	XXX	XXX	33.1

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	3,969,458	3,969,458	0	0	0
2. Cost of short-term investments acquired	56,652,035	53,274,599	0	3,377,436	0
3. Accrual of discount	22,103	22,103	0	0	0
4. Unrealized valuation increase (decrease)	1,067	1,067	0	0	0
5. Total gain (loss) on disposals	78,275	79,625	0	(1,350)	0
6. Deduct consideration received on disposals	53,932,472	50,556,386	0	3,376,086	0
7. Deduct amortization of premium	10,531	10,531	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,779,935	6,779,935	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,779,935	6,779,935	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	22,587,220	0	22,587,220	0
2. Cost of cash equivalents acquired	1,077,778,465	470,040,419	607,738,046	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	53,348	52,335	1,013	0
6. Deduct consideration received on disposals	1,078,658,306	466,008,770	612,649,536	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,760,728	4,083,985	17,676,743	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	21,760,728	4,083,985	17,676,743	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation and Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Any Other Class of Assets - Unaffiliated																			
000000-00-0	Newark Venture Partners Fund				Newark Venture Partners Fund		06/30/2018		493,562	783,974	783,974	0	0	0	0	0	0	0	
4699999 - Any Other Class of Assets - Unaffiliated									493,562	783,974	783,974	0	0	0	0	0	0	0	XXX
4899999 - Subtotals - Unaffiliated									493,562	783,974	783,974	0	0	0	0	0	0	0	XXX
4999999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 Totals									493,562	783,974	783,974	0	0	0	0	0	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Any Other Class of Assets - Unaffiliated										
000000-00-0	Newark Venture Partners Fund				06/30/2018		0	148,259		
4699999 - Any Other Class of Assets - Unaffiliated							0	148,259	0	XXX
4899999 – Subtotals - Unaffiliated							0	148,259	0	XXX
4999999 – Subtotals - Affiliated							0	0	0	XXX
5099999 Totals							0	148,259	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less 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
Any Other Class of Assets - Unaffiliated																			
000000-00-0	Wellington Common Trust				04/01/2015		73,289,483	1,695,825	0	0	0	1,695,825	0	0	73,289,483	0	(1,695,825)	(1,695,825)	
000000-00-0	Excercisable Warrants				12/31/2018		1,178,834	0	0	0	0	0	0	0	1,178,834	0	0	0	
4699999 - Any Other Class of Assets - Unaffiliated							74,468,317	1,695,825	0	0	0	1,695,825	0	0	74,468,317	0	(1,695,825)	(1,695,825)	0
4499999 – Subtotals - Unaffiliated							74,468,317	1,695,825	0	0	0	1,695,825	0	0	74,468,317	0	(1,695,825)	(1,695,825)	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							74,468,317	1,695,825	0	0	0	1,695,825	0	0	74,468,317	0	(1,695,825)	(1,695,825)	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
Bonds - U.S. Governments - Issuer Obligations																					
912810-SK-5	UNITED STATES TREAS BDS				1	1,021,797	99.9490	999,492	1,000,000	1,021,766	0	(31)	0	0	2.375	2.287	MN	3,067	0	12/10/2019	11/15/2049
912828-2J-8	UNITED STATES TREAS NTS				1	14,533,273	99.9380	14,590,875	14,600,000	14,565,262	0	31,989	0	0	1.500	1.956	JJ	101,168	109,500	07/01/2019	07/15/2020
912828-2Q-2	UNITED STATES TREAS NTS				1	6,283,266	99.9220	6,295,080	6,300,000	6,289,770	0	6,505	0	0	1.500	1.771	FA	35,694	47,250	08/07/2019	08/15/2020
912828-2Z-2	UNITED STATES TREAS NTS				1	5,191,469	99.9880	5,199,392	5,200,000	5,193,533	0	2,065	0	0	1.625	1.793	AO	18,008	42,250	09/30/2019	10/15/2020
912828-3C-2	UNITED STATES TREAS NTS				1	9,914,562	101.0980	9,831,751	9,725,000	9,899,675	0	(14,887)	0	0	2.000	1.356	AO	33,129	97,250	10/03/2019	10/31/2022
912828-6B-1	UNITED STATES TREAS NTS				1	1,060,236	106.0550	1,060,547	1,000,000	1,060,105	0	(131)	0	0	2.625	1.913	FA	9,915	0	12/24/2019	02/15/2029
912828-B6-6	UNITED STATES TREAS NTS				1	29,889,612	104.3090	31,292,580	30,000,000	29,886,843	0	25,343	0	0	2.750	2.869	FA	311,617	825,000	10/11/2018	02/15/2024
912828-G3-8	UNITED STATES TREAS NTS				1	43,120,938	102.6210	44,127,073	43,000,000	43,062,492	0	(12,010)	0	0	2.250	2.231	MN	124,924	967,500	12/01/2014	11/15/2024
912828-J8-4	UNITED STATES TREAS NTS				1	14,697,071	99.9340	14,990,040	15,000,000	14,948,282	0	205,719	0	0	1.375	2.806	MS	52,408	206,250	10/11/2018	03/31/2020
912828-K7-4	UNITED STATES TREAS NTS				1	45,096,016	101.3710	46,630,706	46,000,000	45,460,440	0	89,101	0	0	2.000	2.235	FA	347,500	920,000	11/16/2015	08/15/2025
912828-L6-5	UNITED STATES TREAS NTS				1	2,690,824	99.7970	2,694,516	2,700,000	2,693,605	0	2,781	0	0	1.375	1.703	MS	9,433	18,563	09/03/2019	09/30/2020
912828-M5-6	UNITED STATES TREAS NTS				1	62,462,500	102.7230	62,660,847	61,000,000	61,911,546	0	(145,959)	0	0	2.250	1.991	MN	177,218	1,372,500	02/16/2016	11/15/2025
912828-M9-8	UNITED STATES TREAS NTS				1	2,999,648	99.9770	2,999,298	3,000,000	2,999,687	0	38	0	0	1.625	1.643	MN	4,262	24,375	11/21/2019	11/30/2020
912828-N3-0	UNITED STATES TREAS NTS				1	15,025,781	101.5230	15,228,510	15,000,000	15,013,800	0	(4,416)	0	0	2.125	2.104	JD	876	318,750	03/28/2017	12/31/2022
912828-PX-2	UNITED STATES TREAS NTS				1	10,163,125	102.1880	10,218,750	10,000,000	10,079,462	0	(68,631)	0	0	3.625	2.922	FA	136,923	362,500	10/11/2018	02/15/2021
912828-QN-3	UNITED STATES TREAS NTS				1	8,546,086	102.0430	8,673,655	8,500,000	8,524,782	0	(17,448)	0	0	3.125	2.928	MN	34,298	265,625	10/11/2018	05/15/2021
912828-T3-4	UNITED STATES TREAS NTS				1	27,182,129	99.1950	27,235,062	27,456,000	27,216,400	0	34,271	0	0	1.125	1.641	MS	78,486	4,253	09/30/2019	09/30/2021
912828-T6-7	UNITED STATES TREAS NTS				1	14,953,125	99.3980	14,909,760	15,000,000	14,958,613	0	5,488	0	0	1.250	1.408	AO	31,937	93,750	10/03/2019	10/31/2021
912828-WC-0	UNITED STATES TREAS NTS				1	9,729,915	100.0820	9,743,984	9,736,000	9,731,378	0	1,463	0	0	1.750	1.816	AO	29,021	85,190	09/26/2019	10/31/2020
912828-X7-0	UNITED STATES TREAS NTS				1	2,311,439	101.3710	2,311,261	2,280,000	2,310,242	0	(1,197)	0	0	2.000	1.688	AO	7,767	22,800	10/28/2019	04/30/2024
912828-Y2-0	UNITED STATES TREAS NTS				1	8,657,715	101.5550	8,632,150	8,500,000	8,617,763	0	(39,952)	0	0	2.625	1.716	JJ	103,074	111,563	06/20/2019	07/15/2021
912828-YF-1	UNITED STATES TREAS NTS				1	55,553,103	99.7700	55,571,612	55,700,000	55,563,031	0	9,928	0	0	1.500	1.600	MS	247,896	0	11/05/2019	09/15/2022
912828-YJ-3	UNITED STATES TREAS NTS				1	1,992,813	99.8480	1,996,954	2,000,000	1,993,027	0	215	0	0	1.500	1.711	MS	7,623	0	12/12/2019	09/30/2021
912828-YK-0	UNITED STATES TREAS NTS				1	991,211	99.3910	993,906	1,000,000	991,376	0	165	0	0	1.375	1.700	AO	2,930	0	12/12/2019	10/15/2022
912828-YM-6	UNITED STATES TREAS NTS				1	4,291,266	99.1680	4,264,224	4,300,000	4,291,552	0	286	0	0	1.500	1.548	AO	10,986	0	10/31/2019	10/31/2024
912828-YS-3	UNITED STATES TREAS NTS				1	285,627	98.5700	285,854	290,000	285,655	0	28	0	0	1.750	1.927	MN	328	0	12/31/2019	11/15/2029
0199999 - Bonds - U.S. Governments - Issuer Obligations						398,644,545	XXX	403,437,877	398,287,000	398,570,087	0	110,723	0	0	XXX	XXX	XXX	1,920,488	5,894,868	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179M-5K-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	144,553	101.0590	150,796	149,216	144,653	0	101	0	0	2.500	2.977	MON	311	3,420	01/04/2019	03/20/2043
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY			4	1	139,511	103.5760	140,991	136,124	139,371	0	(72)	0	0	3.000	2.621	MON	340	4,084	06/26/2017	08/20/2043
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	953,872	105.8800	950,160	897,397	953,925	0	(618)	0	0	4.000	2.362	MON	2,991	35,896	06/26/2017	02/20/2045
36179Q-RZ-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,437,102	105.9650	2,441,058	2,303,653	2,436,243	0	(1,549)	0	0	4.000	2.474	MON	7,679	92,146	06/26/2017	10/20/2044
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,842,119	105.9110	1,827,447	1,725,460	1,837,170	0	(1,225)	0	0	4.000	2.288	MON	5,752	69,018	06/26/2017	12/20/2044
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	247,397	104.1370	253,046	242,993	248,052	0	654	0	0	3.500	3.115	MON	709	4,961	04/30/2019	04/20/2046
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	120,098	103.4830	123,625	119,463	120,062	0	(13)	0	0	3.000	2.935	MON	299	3,584	02/01/2017	06/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,745,935	104.8840	2,712,150	2,585,864	2,741,780	0	(1,500)	0	0	4.000	2.351	MON	8,620	103,435	06/26/2017	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,075,829	103.3040	1,089,712	1,054,856	1,075,105	0	(363)	0	0	3.000	2.713	MON	2,637	31,646	06/26/2017	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	486,098	104.4670	487,568	466,719	485,701	0	(256)	0	0	3.500	2.740	MON	1,361	16,335	06/26/2017	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY			4	1	207,482	105.2200	207,362	197,074	207,369	0	(99)	0	0	4.000	2.563	MON	657	7,883	07/14/2017	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	203,736	105.2200	203,618	193,516	203,636	0	(91)	0	0	4.000	2.561	MON	645	7,741	07/14/2017	02/20/2046
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	697,592	104.0330	697,810	670,761	697,529	0	(62)	0	0	3.500	2.766	MON	1,956	5,869	09/09/2019	04/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	2,196,724	104.0280	2,211,608	2,125,969	2,194,816	0	(936)	0	0	3.500	2.904	MON	6,201	74,409	12/01/2017	05/20/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,990,210	103.2100	1,953,737	1,892,975	1,989,797	0	(413)	0	0	3.000	2.236	MON	4,732	9,465	10/01/2019	05/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	542,030	103.2480	556,460	538,954	542,489	0	(79)	0	0	3.000	2.928	MON	1,347	16,151	02/23/2018	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	581,145	105.5650	597,521	566,022	583,022	0	(132)	0	0	4.500	3.668	MON	2,123	25,471	10/23/2018	02/20/2048
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,859,640	105.3340	1,891,305	1,795,534	1,859,301	0	(339)	0	0	4.500	3.522	MON	6,733	74,066	01/14/2019	06/20/2048
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY			4	1	4,117,997	104.9890	4,141,001	3,944,206	4,117,765	0	(232)	0	0	4.500	3.297	MON	14,791	73,954	07/11/2019	01/20/2049
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	12,745	114.0920	14,418	12,637	12,729	0	(3)	0	0	6.000	0.000	MON	63	758	02/28/2008	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY			4	1	63,593	114.1160	71,497	62,653	63,488	0	(26)	0	0	6.000	5.741	MON	313	3,759	12/01/2008	02/20/2038
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	1,556,590	105.6740	1,556,156	1,472,596	1,548,675	0	(1,539)	0	0	3.500	2.480	MON	4,295	51,541	11/01/2013	03/20/2042
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY			4	1	255,849	108.0480	254,995	236,001	254,548	0	(380)	0	0	4.500	2.583	MON	885	10,620	04/08/2014	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY			4	1	868,435	108.0100	884,124	818,554	867,546	0	(908)	0	0	4.500	2.957	MON	3,070	36,835	08/16/2013	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY			4	1	111,878	110.3420	113,353	102,729	111,334	0	(156)	0	0	5.000	3.009	MON	428	5,136	06/23/2011	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY			4	1	164,189	106.1230	162,993	153,589	163,487	0	(190)	0	0	4.000	2.561	MON	512	6,144	03/18/2016	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	139,228	110.3040	140,191	127,095	138,989	0	(227)	0	0	5.000	2.636	MON	530	6,355	06/26/2017	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	15,535	114.2180	17,470	15,295	15,483	0	(11)	0	0	6.000	0.000	MON	76	918	02/14/2005	12/15/2033
36225B-TQ-1	GNMA PASS-THRU X PLATINUM 30YR			4	1	25,273	114.1400	28,353	24,841	25,163	0	(21)	0	0	6.000	3.067	MON	124	1,490	03/23/2007	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR			4	1	8,982	114.1330	10,074	8,827	8,944	0	(7)	0	0	6.000	5.683	MON	44	530	03/23/2007	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	19,173	114.1950	21,521	18,846	19,093	0	(16)	0	0	6.000	5.701	MON	94	1,131	03/23/2007	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR			4	1	36,989	114.1980	41,517	36,355	36,828	0	(30)	0	0	6.000	5.730	MON	182	2,181	03/23/2007	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR			4	1	117,526	112.1030	120,387	107,389	116,912	0	(206)	0	0	5.500	3.299	MON	492	5,906	11/01/2013	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR			4	1	634,069	108.7830	631,723	580,716	631,045	0	(973)	0	0	4.500	2.262	MON	2,178	26,132	03/29/2012	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	31,606	100.8870	31,179	30,905	31,438	0	(71)	0	0	2.500	1.889	MON	64	773	06/26/2017	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	6,429	101.3760	6,218	6,134	6,306	0	(21)	0	0	2.500	1.576	MON	13	153	08/01/2012	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	492,920	103.1590	495,302	480,132	491,414	0	(269)	0	0	3.000	2.638	MON	1,200	14,404	11/01/2013	11/15/2042
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,458	114.2000	11,777	10,313	10,427	0	(7)	0	0	6.000	0.000	MON	52	619	02/14/2005	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	6,515	114.0950	7,336	6,430	6,498	0	(3)	0	0	6.000	0.000	MON	32	386	03/18/2005	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	7,411	111.3310	8,272	7,430	7,412	0	0	0	0	5.500	5.652	MON	34	409	03/23/2007	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,282	111.2220	9,068	8,153	8,250	0	(5)	0	0	6.000	5.863	MON	41	489	03/23/2007	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	12,035	111.8850	13,500	12,066	12,036	0	0	0	0	5.500	5.648	MON	55	664	03/23/2007	05/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	19,897	114.1710	22,330	19,558	19,802	0	(15)	0	0	6.000	5.696	MON	98	1,173	03/23/2007	07/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	24,471	110.0980	26,550	24,115	24,366	0	(19)	0	0	6.000	0.000	MON	121	1,447	09/20/2004	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	18,068	110.1510	19,627	17,818	17,959	0	(21)	0	0	6.000	0.000	MON	89	1,069	12/16/2003	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,265	113.9770	1,419	1,245	1,260	0	(1)	0	0	6.000	5.644	MON	6	75	03/23/2007	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,865	111.2280	11,921	10,718	10,827	0	(5)	0	0	6.000	0.000	MON	54	643	03/18/2005	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	9,166	107.2710	9,857	9,189	9,167	0	0	0	0	5.500	5.648	MON	42	505	03/23/2007	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	641	110.8850	712	642	641	0	0	0	0	5.500	5.645	MON	3	35	03/23/2007	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	14,224	112.1400	15,992	14,261	14,226	0	0	0	0	5.500	5.648	MON	65	784	03/23/2007	01/15/2034
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	56,055	110.0980	60,674	55,109	55,841	0	(40)	0	0	6.000	0.000	MON	276	3,307	03/18/2005	10/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	11,985	107.7000	12,937	12,012	11,985	0	0	0	0	5.500	5.643	MON	55	661	03/23/2007	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY			4	1	31,353	112.1040	35,238	31,433	31,356	0	0	0	0	5.500	5.650	MON	144	1,729	03/23/2007	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	10,236	108.2330	11,107	10,262	10,237	0	0	0	0	5.500	5.648	MON	47	564	03/23/2007	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,498	109.3780	14,801	13,532	13,499	0	0	0	0	5.500	5.648	MON	62	744	03/23/2007	02/15/2034
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	2,506	110.8180	2,733	2,466	2,497	0	(1)	0	0	6.000	5.644	MON	12	148	03/23/2007	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	16,919	110.3710	18,433	16,701	16,865	0	(10)	0	0	6.000	1.226	MON	84	1,002	03/23/2007	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY			4	1	13,007	110.0980	14,097	12,804	12,958	0	(9)	0	0	6.000	5.865	MON	64	768	03/23/2007	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,128	110.0980	1,223	1,110	1,124	0	(1)	0	0	6.000	5.872	MON	6	67	03/23/2007	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	8,904	107.8680	8,716	8,080	8,835	0	(32)	0	0	5.000	3.347	MON	34	404	06/26/2017	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY			4	1	16,947	111.2450	18,636	16,752	16,907	0	(7)	0	0	6.000	5.942	MON	84	1,005	08/01/2008	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY			4	1	87,291	111.2620	88,234	79,302	86,986	0	(185)	0	0	5.000	2.174	MON	330	3,965	06/26/2017	11/15/2038
36295K-HG-1	GNMA PASS-THRU X SINGLE FAMILY			4	1	1,151	110.3130	1,256	1,138	1,150	0	0	0	0	6.500	0.000	MON	6	74	06/01/2008	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	30,425	111.0170	30,677	27,633	30,259	0	(82)	0	0	5.000	3.526	MON	115	1,382	06/26/2017	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY			4	1	794	114.3460	905	791	793	0	0	0	0	6.000	6.065	MON	4	47	11/03/2008	12/15/2037
36295Q-HL-7	GNMA PASS-THRU X SINGLE FAMILY			4	1	344,877	110.8100	349,563	315,460	342,574	0	(387)	0	0	5.000	2.547	MON	1,314	15,773	11/01/2013	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY			4	1	24,597	110.0980	26,958	24,486	24,577	0	(4)	0	0	6.000	6.058	MON	122	1,469	09/01/2008	05/15/2038
38381R-PZ-6	GNMA REMIC TRUST 2019-023			4	1	4,319,419	104.3240	4,490,758	4,304,621	4,317,633	0	(1,785)	0	0	3.500	3.453	MON	12,555	125,551	02/01/2019	10/20/2048
38381R-QH-5	GNMA REMIC TRUST 2019-023			4	1	3,561,050	103.9160	3,675,792	3,537,284	3,558,670	0	(2,380)	0	0	3.500	3.389	MON	10,317	103,171	02/01/2019	07/20/2048
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						35,845,519	XXX	36,259,541	34,514,964	35,808,825	0	(17,278)	0	0	XXX	XXX	XXX	110,770	1,104,428	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						434,490,064	XXX	439,697,418	432,801,964	434,378,912	0	93,445	0	0	XXX	XXX	XXX	2,031,259	6,999,296	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
Y39656-AC-0	INDUSTRIAL & COML BK CHINA LTD		C		2FE	2,299,240	109.6540	2,412,398	2,200,000	2,266,258	0	(10,091)	0	0	4.875	4.326	MS	29,792	107,250	02/17/2017	09/21/2025
Y2033Q-AK-8	DEVELOPMENT BANK OF KAZAKHSTAN JSC		D		3FE	1,394,100	104.0000	1,560,000	1,500,000	1,450,039	9,881	15,177	0	0	4.125	5.444	JD	3,609	61,875	10/06/2016	12/10/2022
Y7276L-DE-5	KAZAKHSTAN REP 144A		C		2FE	1,471,400	114.8390	1,722,588	1,500,000	1,481,969	0	2,705	0	0	5.125	5.452	JJ	34,167	76,875	11/17/2015	07/21/2025
74727P-AW-1	QATAR ST BD 3.875%23 144A		C	2	1FE	993,220	105.5660	1,055,662	1,000,000	995,384	0	1,278	0	0	3.875	4.066	AO	7,319	38,750	04/12/2018	04/23/2023
00386S-AM-4	ABU DHABI NATL ENERGY CO PJSC 144A		C		1FE	2,507,940	104.6250	2,615,625	2,500,000	2,504,009	0	(837)	0	0	3.875	3.872	MN	14,800	96,875	09/10/2014	05/06/2024
0699999 - Bonds - All Other Governments - Issuer Obligations						8,665,900	XXX	9,366,273	8,700,000	8,697,659	9,881	8,232	0	0	XXX	XXX	XXX	89,688	381,625	XXX	XXX
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments						8,665,900	XXX	9,366,273	8,700,000	8,697,659	9,881	8,232	0	0	XXX	XXX	XXX	89,688	381,625	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
452152-GS-4	ILLINOIS ST				2FE	1,485,004	121.3800	1,499,043	1,235,000	1,481,058	0	(3,947)	0	0	7.350	4.588	JJ	45,386	0	11/15/2019	07/01/2035
452152-P2-1	ILLINOIS ST				2FE	1,144,240	114.4540	1,144,540	1,000,000	1,140,793	0	(3,447)	0	0	5.000	2.994	MN	8,333	25,000	10/16/2019	11/01/2029
452152-P9-6	ILLINOIS ST				2FE	1,137,240	115.7520	1,157,520	1,000,000	1,134,884	0	(2,356)	0	0	5.000	3.075	MN	8,333	0	11/05/2019	11/01/2027
452152-Q2-0	ILLINOIS ST				2FE	567,710	115.1470	575,735	500,000	566,691	0	(1,019)	0	0	5.000	3.095	MN	4,167	0	11/12/2019	11/01/2028
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,334,194	XXX	4,376,838	3,735,000	4,323,426	0	(10,769)	0	0	XXX	XXX	XXX	66,220	25,000	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,334,194	XXX	4,376,838	3,735,000	4,323,426	0	(10,769)	0	0	XXX	XXX	XXX	66,220	25,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
167505-XC-5	CHICAGO ILL BRD ED				3FE	214,798	117.0110	210,620	180,000	210,620	(3,244)	(934)	0	0	5.000	2.833	JD	2,725	0	09/06/2019	12/01/2033
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						214,798	XXX	210,620	180,000	210,620	(3,244)	(934)	0	0	XXX	XXX	XXX	2,725	0	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						214,798	XXX	210,620	180,000	210,620	(3,244)	(934)	0	0	XXX	XXX	XXX	2,725	0	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
01026C-AD-3	ALABAMA ECONOMIC SETTLEMENT REV			1	1FE	2,125,740	110.8660	2,278,296	2,055,000	2,118,460	0	(5,420)	0	0	4.263	3.910	MS	25,795	87,605	08/24/2018	09/15/2032
010831-CF-0	ALAMEDA CNTY CALIF JT PWRS AUT			2	1FE	1,004,680	114.1570	1,141,570	1,000,000	1,002,074	0	(469)	0	0	5.000	5.002	JD	4,167	50,000	09/12/2013	12/01/2031
018444-AY-5	ALLENTOWN PA NEIGHBORHOOD IMPT			2	3FE	1,036,050	112.1560	1,121,560	1,000,000	1,028,347	0	(3,191)	0	0	5.000	4.593	MN	8,333	50,000	06/30/2017	05/01/2042
018444-AX-7	ALLENTOWN PA NEIGHBORHOOD REV			2	3FE	1,093,920	115.3390	1,153,390	1,000,000	1,074,079	24,844	(8,595)	0	0	5.000	3.869	MN	8,333	50,000	08/17/2017	05/01/2032
04052B-JZ-8	ARIZONA INDL DEV AUTH ED REV				3FE	171,442	104.4440	172,333	165,000	171,242	0	(199)	0	0	5.000	4.451	JJ	2,200	0	09/19/2019	07/01/2054
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL				1FE	110,000	99.4190	109,361	110,000	110,000	0	0	0	0	2.574	2.591	AO	747	0	09/20/2019	04/01/2031
128423-EY-2	CALCASIEU PARISH LA MEM HOSP S				3FE	127,173	117.4420	129,186	110,000	126,562	0	(611)	0	0	5.000	3.241	JD	458	1,344	07/25/2019	12/01/2039
13054W-AC-1	CALIFORNIA POLLUTION CTL FING			2	2FE	1,629,960	107.7460	2,154,920	2,000,000	1,664,362	0	6,557	0	0	5.000	6.524	JJ	50,000	100,000	11/14/2013	11/21/2045
130795-Z6-7	CALIFORNIA STATEWIDE CMNTYS DE			4	1FE	2,162,819	143.0950	2,361,068	1,650,000	2,056,400	0	(26,452)	0	0	7.550	4.827	MN	15,918	124,575	06/26/2017	05/15/2040
14054C-CA-5	CAPITAL TR AGY FLA EDL FACS RE				2FE	64,180	107.8640	64,718	60,000	63,892	0	(288)	0	0	5.000	3.892	JD	133	1,400	06/14/2019	12/15/2049
14054C-CG-2	CAPITAL TR AGY FLA EDL FACS RE				3FE	319,313	109.3810	317,205	290,000	317,205	(1,160)	(949)	0	0	5.000	3.740	JJ	4,713	0	08/23/2019	07/01/2054
19648A-M4-4	COLORADO HEALTH FACS AUTH REV			2	1FE	1,005,460	115.0710	1,150,710	1,000,000	1,002,267	0	(587)	0	0	5.625	5.628	JD	4,688	56,250	09/30/2013	06/01/2043
24918E-EG-1	DENVER COLO HEALTH & HOSP AUTH				2FE	113,002	124.1170	111,705	90,000	112,359	0	(643)	0	0	5.000	2.210	JD	375	900	09/06/2019	12/01/2033
3133XD-4P-3	FEDERAL HOME LN BKS				1	10,330,097	102.0640	10,206,380	10,000,000	10,121,785	0	(171,018)	0	0	4.625	2.864	MS	141,319	462,500	10/11/2018	09/11/2020
3130A0-F7-0	FEDERAL HOME LOAN BANKS				1	35,233,557	106.2280	36,653,830	34,505,000	34,870,525	0	(86,046)	0	0	3.375	3.111	JD	74,401	1,164,544	10/11/2018	12/08/2023
3130A0-XE-5	FEDERAL HOME LOAN BANKS				1	15,066,786	106.3540	15,953,092	15,000,000	15,052,673	0	(11,590)	0	0	3.250	3.185	MS	153,021	487,500	10/11/2018	03/08/2024
3130A1-XJ-2	FEDERAL HOME LOAN BANKS				1	26,187,460	104.9950	27,298,809	26,000,000	26,091,344	0	(19,008)	0	0	2.875	2.810	JD	35,299	747,500	08/19/2014	06/14/2024
3130A3-GE-8	FEDERAL HOME LOAN BANKS				1	12,630,840	104.8180	12,578,155	12,000,000	12,333,233	0	(63,128)	0	0	2.750	2.167	JD	16,500	330,000	02/02/2015	12/13/2024
3130A4-CH-3	FEDERAL HOME LOAN BANKS				1	26,600,940	103.0390	27,820,607	27,000,000	26,779,961	0	39,071	0	0	2.375	2.559	MS	190,594	641,250	03/11/2015	03/14/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130A6-EU-7	FEDERAL HOME LOAN BANKS				1	5,030,800	105.1730	5,258,655	5,000,000	5,018,800	0	(3,031)	0	0	2.750	2.696	MS	45,451	137,500	11/16/2015	09/02/2025
313371-4H-6	FEDERAL HOME LOAN BANKS				1	25,115,000	100.2720	25,068,109	25,000,000	25,002,973	0	(13,598)	0	0	3.000	2.966	MS	214,583	750,000	09/24/2010	03/18/2020
313373-ZY-1	FEDERAL HOME LOAN BANKS				1	8,637,329	102.8610	8,743,169	8,500,000	8,575,730	0	(50,546)	0	0	3.625	3.013	JD	17,118	308,125	10/11/2018	06/11/2021
313383-QR-5	FEDERAL HOME LOAN BANKS				1	9,076,481	105.3640	9,482,721	9,000,000	9,057,456	0	(15,613)	0	0	3.250	3.076	JD	17,875	292,500	10/11/2018	06/09/2023
3135G0-Q8-9	FEDERAL NATL MTG ASSN				1	15,652,336	99.6200	15,939,223	16,000,000	15,860,712	0	76,801	0	0	1.375	1.887	AO	51,333	220,000	03/28/2017	10/07/2021
3136FP-JS-7	FEDERAL NATL MTG ASSN			2	1	9,434,171	100.9400	9,488,320	9,400,000	9,413,143	0	(17,268)	0	0	3.050	2.879	MS	74,064	286,700	10/11/2018	09/28/2020
3136G0-U6-6	FEDERAL NATL MTG ASSN			2	1	2,834,528	102.5780	3,077,343	3,000,000	2,865,367	0	25,333	0	0	2.250	3.288	AO	11,438	67,500	10/11/2018	10/30/2024
419800-JV-0	HAWAII ST DEPT BUDGET & FIN SP			2	1FE	1,046,440	115.2060	1,152,060	1,000,000	1,019,405	0	(4,913)	0	0	6.000	5.457	JJ	30,000	60,000	09/11/2013	07/01/2033
45204E-FC-7	ILLINOIS FIN AUTH REV			2	1FE	1,036,190	117.0650	1,170,650	1,000,000	1,027,658	0	(3,222)	0	0	5.000	4.593	FA	18,889	50,000	03/30/2017	02/15/2041
45506D-GW-9	INDIANA ST FIN AUTH REV			2	2FE	1,823,045	110.7310	2,214,620	2,000,000	1,833,724	0	2,000	0	0	5.250	5.925	JJ	52,500	105,000	11/13/2013	01/01/2051
45506D-GX-7	INDIANA ST FIN AUTH REV			2	2FE	933,340	109.9120	1,099,120	1,000,000	946,897	0	2,491	0	0	5.000	5.632	JJ	25,000	50,000	09/30/2013	07/01/2035
46246K-4T-6	IOWA FIN AUTH REV				1FE	561,950	111.4420	557,210	500,000	560,320	0	(1,630)	0	0	5.000	3.178	MN	3,194	12,500	10/10/2019	05/15/2048
472682-RN-5	JEFFERSON CNTY ALA SWR REV			2	3FE	3,163,200	121.2340	3,637,020	3,000,000	3,124,586	0	(10,355)	0	0	7.000	6.475	AO	52,500	210,000	02/07/2014	10/01/2051
491397-AB-1	KENTUCKY PUB TRANSN INFRASTRUC			2	2FE	2,501,750	112.2250	2,805,625	2,500,000	2,500,757	0	(190)	0	0	5.750	5.823	JJ	71,875	143,750	01/03/2014	07/01/2049
58611Y-AF-1	MEMPHIS-SHELBY CNTY TENN INDL				2FE	189,306	109.0090	190,766	175,000	189,037	0	(269)	0	0	5.200	3.993	JJ	4,550	0	10/31/2019	07/01/2037
592643-BM-1	METROPOLITAN WASH D C ARPTS AU			2	1FE	1,405,050	128.7600	1,931,400	1,500,000	1,420,921	0	1,552	0	0	6.500	7.109	AO	24,375	97,500	10/29/2013	10/01/2041
59333P-4P-0	MIAMI-DADE CNTY FLA AVIATION R				1FE	140,000	104.0460	145,664	140,000	140,000	0	0	0	0	3.275	3.302	AO	1,146	1,541	05/10/2019	10/01/2029
59335K-AT-4	MIAMI-DADE CNTY FLA SEAPORT RE			2	1FE	1,045,190	115.3900	1,153,900	1,000,000	1,019,747	0	(4,629)	0	0	6.000	5.485	AO	15,000	60,000	09/11/2013	10/01/2038
594698-RD-6	MICHIGAN ST STRATEGIC FD LTD O				2FE	1,131,990	114.3610	1,143,610	1,000,000	1,125,234	0	(6,756)	0	0	5.000	3.366	MN	6,389	19,167	06/12/2019	11/15/2049
61352Q-MF-9	MONTGOMERY CNTY OHIO HOSP REV				1FE	609,900	121.3170	606,585	500,000	607,717	0	(2,183)	0	0	5.000	2.537	MN	3,194	3,542	10/09/2019	11/15/2037
64542Q-BK-8	NEW HOPE CULTURAL ED FACS FIN				3FE	238,495	109.3900	235,189	215,000	235,189	(2,377)	(929)	0	0	5.000	3.453	FA	4,479	0	08/21/2019	08/15/2051
64577B-7M-0	NEW JERSEY ECONOMIC DEV AUTH R				2FE	1,169,880	117.2830	1,172,830	1,000,000	1,169,002	0	(878)	0	0	5.000	3.045	JD	5,833	0	12/13/2019	06/15/2037
64577B-7N-8	NEW JERSEY ECONOMIC DEV AUTH R				2FE	1,162,520	116.8500	1,168,500	1,000,000	1,161,527	0	(993)	0	0	5.000	3.126	JD	5,833	0	12/05/2019	06/15/2038
64577B-7V-0	NEW JERSEY ECONOMIC DEV AUTH R				2FE	320,936	118.4420	325,716	275,000	320,420	0	(516)	0	0	5.000	3.086	JD	1,604	0	11/13/2019	06/15/2034
64577B-8L-1	NEW JERSEY ECONOMIC DEV AUTH R				2FE	434,848	98.9240	430,319	435,000	434,848	0	1	0	0	3.920	3.962	JD	1,989	0	12/02/2019	06/15/2034
645918-2C-6	NEW JERSEY ECONOMIC DEV AUTH R			2	2FE	2,897,130	112.9470	3,388,410	3,000,000	2,902,590	0	1,024	0	0	5.625	5.936	JJ	84,375	168,750	11/06/2013	01/01/2052
645918-2A-0	NEW JERSEY ECONOMIC DEV AUTH REV			2	2FE	27,690	111.8250	27,956	25,000	26,501	0	(344)	0	0	5.125	3.534	JJ	641	1,281	05/19/2016	01/01/2034
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH S				2FE	1,267,430	125.3730	1,253,730	1,000,000	1,262,449	0	(4,981)	0	0	7.425	3.394	FA	28,050	0	11/04/2019	02/15/2029
646108-YC-8	NEW JERSEY ST HSG & MTG FIN AG				1FE	1,100,000	106.5080	1,171,588	1,100,000	1,100,000	0	0	0	0	3.950	3.989	MN	7,242	43,450	09/07/2018	11/01/2043
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUT				2FE	535,340	117.2690	586,345	500,000	531,792	0	(2,878)	0	0	5.000	4.186	JD	1,111	29,028	10/04/2018	12/15/2034
646136-4G-3	NEW JERSEY ST TRANSN TR FD AUT				2FE	66,069	116.9220	64,307	55,000	65,709	0	(360)	0	0	5.000	2.570	JD	122	1,375	08/29/2019	12/15/2035
646136-5E-7	NEW JERSEY ST TRANSN TR FD AUT				2FE	1,179,300	117.6980	1,176,980	1,000,000	1,175,651	0	(3,649)	0	0	5.000	2.791	JD	2,222	10,000	10/15/2019	06/15/2033
646136-5R-8	NEW JERSEY ST TRANSN TR FD AUT				2FE	754,305	114.1060	747,394	655,000	752,134	0	(2,171)	0	0	5.000	3.116	JD	1,456	6,550	10/08/2019	06/15/2050
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT				2FE	500,000	99.5840	497,920	500,000	500,000	0	0	0	0	4.081	4.123	JD	737	0	12/05/2019	06/15/2039
64972C-6K-4	NEW YORK N Y CITY HSG DEV CORP				1FE	1,000,000	109.7790	1,097,790	1,000,000	1,000,000	0	0	0	0	4.481	4.531	MN	7,468	47,299	10/04/2018	11/01/2038
64971X-JD-1	NEW YORK N Y CITY TRANSITIONAL				1FE	1,699,847	102.8790	1,748,943	1,700,000	1,699,859	0	12	0	0	2.980	3.003	MN	8,443	28,004	03/27/2019	11/01/2027
64990B-YQ-0	NEW YORK ST DORM AUTH REV			2	1FE	25,024	113.0230	28,256	25,000	25,013	0	(3)	0	0	5.000	5.046	MN	208	1,250	05/01/2016	05/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64990B-YR-8	NEW YORK ST DORM AUTH REV			2	1	14,552	113.0230	16,953	15,000	14,660	0	32	0	0	5.000	5.412	MN	125	750	05/01/2016	05/01/2028
64990B-ZF-3	NEW YORK ST DORM AUTH REV			2	2	785,790	109.5630	887,460	810,000	791,638	0	1,709	0	0	5.000	5.412	MN	6,750	40,500	05/01/2016	05/01/2028
650116-CN-4	NEW YORK TRANSN DEV CORP SPL F				2FE	682,994	119.6840	748,025	625,000	676,229	0	(5,385)	0	0	5.000	3.838	JJ	15,625	36,285	09/27/2018	01/01/2034
67884X-CP-0	OKLAHOMA DEV FIN AUTH HEALTH S				3FE	1,149,330	112.5800	1,125,800	1,000,000	1,125,800	(21,041)	(2,489)	0	0	5.450	3.467	FA	20,589	0	11/01/2019	08/15/2028
71885F-DP-9	PHOENIX ARIZ INDL DEV AUTH ED			2	3FE	251,978	107.0260	267,565	250,000	251,180	1,225	(183)	0	0	5.000	4.961	JJ	6,250	12,500	03/20/2015	07/01/2045
744396-EZ-1	PUBLIC FIN AUTH WIS CHARTER SC				1FE	491,535	109.3720	492,174	450,000	491,020	0	(515)	0	0	5.000	3.641	JJ	1,313	0	11/22/2019	07/15/2039
744434-CW-9	PUBLIC PWR GENERATION AGY NEB			1	1FE	1,217,415	134.1610	1,314,778	980,000	1,195,482	0	(7,774)	0	0	7.242	4.841	JJ	35,486	70,972	06/26/2017	01/01/2041
838530-NL-3	SOUTH JERSEY PORT CORP N J REV				2FE	226,575	132.7720	225,712	170,000	226,293	0	(281)	0	0	7.365	4.416	JJ	6,260	0	12/26/2019	01/01/2040
838530-RG-0	SOUTH JERSEY PORT CORP N J REV			2	2FE	127,510	115.3520	138,422	120,000	126,188	0	(638)	0	0	5.000	4.278	JJ	3,000	6,000	11/17/2017	01/01/2042
84129N-HL-6	SOUTHCENTRAL PA GEN AUTH REV				1FE	537,140	110.8060	554,030	500,000	529,531	0	(6,073)	0	0	5.000	3.575	JD	2,083	25,000	09/28/2018	06/01/2044
861398-BE-4	STOCKTON CALIF PUB FING AUTH W			2	1FE	2,307,551	119.2460	2,563,789	2,150,000	2,219,538	0	(16,351)	0	0	6.250	5.358	AO	33,594	134,375	11/15/2013	10/01/2040
88256H-AT-5	TEXAS MUN GAS ACQUISITION & SU			2	2FE	953,930	108.9610	1,089,610	1,000,000	965,044	0	2,036	0	0	5.000	5.474	JD	2,222	50,000	10/01/2013	12/15/2031
915217-WX-7	UNIVERSITY VA UNIV REV			1,2	1FE	100,000	118.1090	118,109	100,000	100,000	0	0	0	0	4.179	4.223	MS	1,393	4,179	09/21/2017	09/01/2117
928104-LK-2	VIRGINIA SMALL BUSINESS FING A			2	2FE	496,460	108.3730	547,284	505,000	497,377	0	172	0	0	5.500	5.699	JJ	13,888	27,775	11/26/2013	01/01/2042
92812V-TZ-9	VIRGINIA ST HSG DEV AUTH				1FE	998,750	108.3350	1,083,350	1,000,000	998,785	0	31	0	0	4.100	4.150	JD	3,417	40,658	11/15/2018	12/01/2043
93978H-WB-7	WASHINGTON ST HEALTH CARE FACS				2FE	587,405	122.2980	587,030	480,000	586,660	0	(745)	0	0	5.000	2.406	FA	8,667	0	12/04/2019	08/01/2032
93978H-WC-5	WASHINGTON ST HEALTH CARE FACS				2FE	923,471	121.7570	919,265	755,000	922,690	0	(781)	0	0	5.000	2.407	FA	13,632	0	12/13/2019	08/01/2033
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						254,612,612	XXX	265,444,196	250,645,000	253,487,751	1,491	(432,493)	0	0	XXX	XXX	XXX	1,813,577	8,016,673	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128ME-WV-9	FHLMC GIANT MBS GOLD COMB 15			4	1	435,379	101.4840	438,415	432,004	435,298	0	(81)	0	0	2.500	2.329	MON	900	4,500	07/24/2019	07/01/2031
3128MM-V8-3	FHLMC GIANT MBS GOLD COMB 15			4	1	145,460	104.0460	146,759	141,052	145,371	0	(89)	0	0	3.500	2.679	MON	411	2,468	06/14/2019	03/01/2032
3128PD-4D-9	FHLMC PC GOLD 15 YR			4	1	9,072	103.2770	9,050	8,763	8,837	0	(98)	0	0	4.500	1.959	MON	33	394	06/26/2017	10/01/2020
31307J-VS-9	FHLMC PC GOLD 15 YR			4	1	157,510	101.5850	156,773	154,328	156,801	0	(230)	0	0	2.500	2.067	MON	322	3,858	06/26/2017	10/01/2029
31307L-FA-1	FHLMC PC GOLD 15 YR			4	1	154,468	101.4810	153,594	151,352	153,782	0	(218)	0	0	2.500	2.076	MON	315	3,784	06/26/2017	12/01/2029
31307L-GD-4	FHLMC PC GOLD 15 YR			4	1	49,775	101.0720	49,312	48,789	49,565	0	(69)	0	0	2.500	2.074	MON	102	1,220	06/26/2017	12/01/2029
31307L-H4-3	FHLMC PC GOLD 15 YR			4	1	41,905	101.2950	41,618	41,086	41,728	0	(57)	0	0	2.500	2.112	MON	86	1,027	06/26/2017	12/01/2029
31307L-Q5-0	FHLMC PC GOLD 15 YR			4	1	96,189	101.4820	95,644	94,247	95,750	0	(143)	0	0	2.500	2.082	MON	196	2,356	06/26/2017	01/01/2030
31307L-RF-7	FHLMC PC GOLD 15 YR			4	1	227,644	101.4800	226,387	223,086	226,675	0	(305)	0	0	2.500	2.104	MON	465	5,577	06/26/2017	01/01/2030
31307L-SV-1	FHLMC PC GOLD 15 YR			4	1	260,597	101.4820	258,846	255,067	259,393	0	(379)	0	0	2.500	2.049	MON	531	6,377	02/18/2015	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15			4	1	39,795	101.3640	39,525	38,993	39,573	0	(68)	0	0	2.500	2.023	MON	81	975	06/26/2017	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20			4	1	128,455	107.6310	126,308	117,353	127,117	0	(631)	0	0	5.000	2.415	MON	489	5,868	06/26/2017	06/01/2030
31335H-3M-3	FHLMC PC GOLD CASH 20			4	1	104,188	106.7860	101,643	95,183	101,145	0	(1,327)	0	0	5.000	1.190	MON	397	4,759	06/26/2017	03/01/2024
3132KE-JK-2	FHLMC PC GOLD CI 15YR			4	1	91,651	101.4830	91,140	89,808	91,183	0	(145)	0	0	2.500	2.049	MON	187	2,245	06/26/2017	09/01/2028
3132L5-VF-7	FHLMC PC GOLD CI 30YR			4	1	195,976	106.5850	196,767	184,611	195,356	0	(188)	0	0	4.000	2.789	MON	615	7,384	09/03/2015	11/01/2043
3128MM-VC-4	FHLMC PC GOLD COMB 15			4	1	173,210	104.0550	172,215	165,504	172,339	0	(438)	0	0	3.500	2.363	MON	483	5,793	06/26/2017	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30			4	1	181,356	110.2660	181,457	164,562	180,276	0	(555)	0	0	5.000	2.686	MON	686	8,228	06/26/2017	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30			4	1	75,459	110.1810	75,648	68,658	75,194	0	(152)	0	0	5.000	2.759	MON	286	3,433	06/26/2017	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30			4	1	57,912	110.3040	58,105	52,677	57,664	0	(136)	0	0	5.000	2.697	MON	219	2,634	06/26/2017	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30			4	1	93,779	108.6110	94,102	86,641	93,427	0	(180)	0	0	4.500	2.825	MON	325	3,899	06/26/2017	11/01/2039
3128MJ-2M-1	FHLMC PC GOLD COMB 30			4	1	788,569	103.9540	793,944	763,747	787,788	0	(326)	0	0	3.500	2.895	MON	2,228	26,731	08/04/2017	09/01/2047
3128MJ-SN-1	FHLMC PC GOLD COMB 30			4	1	257,185	103.0650	262,058	254,265	257,033	0	(70)	0	0	3.000	2.832	MON	636	7,628	06/26/2017	03/01/2043
3128MJ-X5-4	FHLMC PC GOLD COMB 30			4	1	412,231	105.9240	415,922	392,660	411,694	0	(247)	0	0	4.000	2.966	MON	1,309	15,706	12/01/2017	03/01/2046
3128MJ-XF-2	FHLMC PC GOLD COMB 30			4	1	324,510	106.0330	343,069	323,549	325,537	0	(31)	0	0	4.000	3.898	MON	1,079	12,942	10/18/2018	11/01/2045
3128MJ-Z4-5	FHLMC PC GOLD COMB 30			4	1	2,683,304	105.1520	2,676,042	2,544,924	2,686,388	0	(1,595)	0	0	4.000	2.684	MON	8,483	101,797	08/10/2017	05/01/2047
3128MJ-ZS-2	FHLMC PC GOLD COMB 30			4	1	709,474	105.2050	710,962	675,790	708,634	0	(373)	0	0	4.000	2.844	MON	2,253	27,032	12/01/2017	03/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
312939-ZJ-3	FHLMC PC GOLD COMB 30			4	1	1,803,707	108.6760	1,801,961	1,658,105	1,797,492	0	(3,389)	0	0	4.500	2.679	MON	6,218	74,615	08/20/2015	02/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30			4	1	104,090	110.2860	104,569	94,816	103,780	0	(179)	0	0	5.000	2.906	MON	395	4,741	06/26/2017	08/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30			4	1	55,470	110.1980	63,564	57,681	55,790	0	63	0	0	5.000	0.000	MON	240	2,884	03/23/2007	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30			4	1	24,191	107.7110	26,944	25,015	24,291	0	19	0	0	5.500	0.000	MON	115	1,376	09/13/2004	09/01/2034
31335A-KS-6	FHLMC PC GOLD COMB 30			4	1	1,229,474	107.2540	1,264,033	1,178,539	1,227,718	0	(832)	0	0	3.500	2.712	MON	3,437	41,249	06/26/2017	07/01/2045
3132GG-A4-7	FHLMC PC GOLD PC 30YR			4	1	2,463,594	108.6810	2,534,085	2,331,673	2,459,896	0	(2,537)	0	0	4.500	3.321	MON	8,744	104,925	06/26/2017	08/01/2041
3132GR-L6-6	FHLMC PC GOLD PC 30YR			4	1	725,447	105.4740	736,530	698,306	724,088	0	(631)	0	0	3.500	2.825	MON	2,037	24,441	06/26/2017	02/01/2042
3132GS-5M-7	FHLMC PC GOLD PC 30YR			4	1	425,878	107.1480	426,749	398,279	424,776	0	(563)	0	0	4.000	2.711	MON	1,328	15,931	06/26/2017	04/01/2042
3132HM-KF-7	FHLMC PC GOLD PC 30YR			4	1	752,783	103.2550	768,074	743,859	751,681	0	(223)	0	0	3.000	2.849	MON	1,860	22,316	11/01/2013	09/01/2042
3132QM-YR-6	FHLMC PC GOLD PC 30YR			4	1	60,444	103.0050	61,449	59,656	60,412	0	(15)	0	0	3.000	2.793	MON	149	1,790	06/26/2017	02/01/2045
3132QS-WK-0	FHLMC PC GOLD PC 30YR			4	1	1,403,392	104.4690	1,427,523	1,366,456	1,402,159	0	(582)	0	0	3.500	3.015	MON	3,985	47,826	06/26/2017	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR			4	1	1,104,789	102.6960	1,124,247	1,094,731	1,104,360	0	(192)	0	0	3.000	2.864	MON	2,737	32,842	06/26/2017	12/01/2045
3128MB-2F-3	FHLMC PC GOLD COMB 15			4	1	90,530	103.7040	87,627	84,497	86,420	0	(605)	0	0	5.500	3.517	MON	387	4,647	11/13/2009	10/01/2023
312936-6H-5	FHLMC PC GOLD COMB 30			4	1	326,248	111.4510	349,622	313,700	325,209	0	(275)	0	0	5.000	4.163	MON	1,307	15,685	01/26/2010	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30			4	1	12,892	110.3530	13,391	12,135	12,803	0	(15)	0	0	5.000	3.747	MON	51	607	07/16/2010	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30			4	1	100,627	111.2730	107,663	96,756	100,319	0	(81)	0	0	5.000	4.169	MON	403	4,838	01/26/2010	11/01/2039
3128MF-CN-6	FHLMC PC GOLD COMB 15			4	1	215,728	99.4520	226,657	227,907	217,080	0	685	0	0	2.000	3.122	MON	380	4,558	06/28/2018	01/01/2032
3128MJ-2R-0	FHLMC PC GOLD COMB 30			4	1	6,590,258	102.1230	6,899,114	6,755,720	6,591,989	0	1,731	0	0	3.000	3.450	MON	16,889	185,782	01/14/2019	10/01/2047
3128MJ-2U-3	FHLMC PC GOLD COMB 30			4	1	381,167	106.0310	391,461	369,197	381,137	0	(99)	0	0	4.500	3.648	MON	1,384	16,614	12/17/2018	10/01/2047
3128MJ-3W-8	FHLMC PC GOLD COMB 30			4	1	779,260	101.8990	813,994	798,825	779,430	0	169	0	0	3.000	3.487	MON	1,997	21,968	01/14/2019	04/01/2048
3128MJ-6H-8	FHLMC PC GOLD COMB 30			4	1	2,299,058	102.8630	2,329,030	2,264,211	2,299,171	0	113	0	0	3.500	3.102	MON	6,604	46,228	05/15/2019	04/01/2049
3128MJ-XY-1	FHLMC PC GOLD COMB 30			4	1	1,016,807	105.9950	1,026,594	968,531	1,015,455	0	(614)	0	0	4.000	2.966	MON	3,228	38,741	12/01/2017	02/01/2046
3128MJ-ZP-8	FHLMC PC GOLD COMB 30			4	1	401,054	105.3670	412,524	391,511	400,977	0	(77)	0	0	4.000	3.427	MON	1,305	13,050	02/06/2019	02/01/2047
3132XC-RX-5	FHLMC PC GOLD COMB 30			4	1	1,112,696	107.5230	1,172,671	1,090,627	1,112,440	0	(271)	0	0	4.000	3.525	MON	3,635	43,625	12/06/2018	01/01/2047
31335B-AU-0	FHLMC PC GOLD COMB 30			4	1	3,584,887	107.4090	3,742,033	3,483,908	3,595,586	0	(1,128)	0	0	4.500	3.643	MON	13,065	156,776	10/11/2018	09/01/2046
31335B-NG-7	FHLMC PC GOLD COMB 30			4	1	3,651,131	108.5930	3,752,055	3,455,158	3,655,732	0	(3,447)	0	0	4.500	2.537	MON	12,957	155,482	02/27/2018	12/01/2045
31335B-U3-8	FHLMC PC GOLD COMB 30			4	1	199,968	107.2220	205,560	191,716	200,639	0	(80)	0	0	5.000	3.443	MON	799	9,586	10/22/2018	02/01/2048
31335C-DT-8	FHLMC PC GOLD COMB 30			4	1	716,960	106.2710	735,375	691,984	717,082	0	121	0	0	4.000	2.833	MON	2,307	20,760	03/20/2019	06/01/2048
3132GU-KS-2	FHLMC PC GOLD PC 30YR			4	1	1,720,057	106.0180	1,854,718	1,749,442	1,720,687	0	552	0	0	3.500	3.856	MON	5,103	61,230	10/10/2018	06/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR			4	1	156,890	103.1010	159,476	154,679	156,772	0	(55)	0	0	3.000	2.782	MON	387	4,640	06/26/2017	01/01/2043
3132WG-YX-9	FHLMC PC GOLD PC 30YR			4	1	72,727	102.4800	73,936	72,147	72,705	0	(10)	0	0	3.000	2.891	MON	180	2,164	06/26/2017	10/01/2046
3132Y3-B3-7	FHLMC PC GOLD PC 30YR			4	1	4,673,836	104.5400	4,883,756	4,671,647	4,673,760	0	(68)	0	0	4.000	4.007	MON	15,572	186,866	12/01/2018	10/01/2048
3132Y3-WH-3	FHLMC PC GOLD PC 30YR			4	1	309,806	104.1390	322,476	309,661	309,801	0	(4)	0	0	4.000	4.007	MON	1,032	12,386	12/01/2018	11/01/2048
3137FL-MW-1	FHLMC REMIC SERIES K-090			4	1	308,980	107.4550	322,365	300,000	307,884	0	(1,096)	0	0	3.492	2.818	MON	873	6,984	04/02/2019	03/25/2029
3137FK-KN-5	FHLMC REMIC SERIES K-1509			4	1	496,150	111.8480	544,698	487,000	494,688	0	(1,422)	0	0	3.950	3.593	MON	1,603	19,236	12/11/2018	11/25/2030
3137BY-PS-3	FHLMC REMIC SERIES K-726			4,6	1	392,156	3.0120	234,543	0	202,170	0	(66,088)	0	0	0.880	(21.395)	MON	5,707	74,756	06/22/2017	04/25/2024
3137FH-Q2-2	FHLMC REMIC SERIES K-C02			4	1	3,003,866	104.1650	3,177,047	3,050,000	3,015,671	0	9,193	0	0	3.370	3.794	MON	8,565	102,785	09/20/2018	07/25/2025
35563P-HF-9	FHLMC SCRTT SERIES 2018-4			4	1	3,664,333	103.6360	3,887,299	3,750,920	3,668,581	0	3,516	0	0	3.500	3.795	MON	10,940	131,282	11/08/2018	03/25/2058
35563P-JF-7	FHLMC SCRTT SERIES 2019-1			4	1	2,536,761	103.2530	2,604,321	2,522,284	2,535,929	0	(832)	0	0	3.500	3.466	MON	7,357	73,520	03/07/2019	07/25/2058
35563P-KG-3	FHLMC SCRTT SERIES 2019-2			4	1	1,783,082	103.9340	1,810,616	1,742,077	1,781,750	0	(1,332)	0	0	3.500	3.270	MON	5,081	40,690	05/28/2019	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3			4	1	1,450,428	103.9490	1,458,657	1,403,245	1,449,722	0	(706)	0	0	3.500	3.161	MON	4,093	3,922	08/06/2019	10/25/2058
35563P-ML-0	FHLMC SCRTT SERIES 2019-4			4	1	2,192,461	101.9370	2,186,999	2,145,441	2,192,015	0	(446)	0	0	3.000	2.785	MON	5,364	10,727	11/06/2019	02/25/2059
3132AE-KB-1	FHLMC SUPER 30Y FIXED			4	1	403,875	101.5530	406,213	400,000	403,873	0	(2)	0	0	3.000	2.838	MON	1,000	0	12/02/2019	06/01/2049
3132DM-CS-2	FHLMC SUPER 30Y FIXED			4	1	5,050,407	103.0680	5,045,338	4,895,139	5,051,334	0	928	0	0	3.000	2.463	MON	12,238	36,714	09/24/2019	09/01/2049
3132DV-3P-8	FHLMC SUPER 30Y FIXED			4	1	7,171,071	103.9640	7,186,371	6,912,397	7,173,560	0	2,489	0	0	4.000	2.771	MON	23,041	23,041	11/13/2019	08/01/2049
3132DV-3T-0	FHLMC SUPER 30Y FIXED			4	1	1,816,563	101.4800	1,826,537	1,799,900	1,816,555	0	(8)	0	0	3.000	2.846	MON	4,500	0	12/02/2019	09/01/2049
3132DV-4N-2	FHLMC SUPER 30Y FIXED			4	1	7,027,890	98.8980	7,021,778	7,099,999	7,027,936	0	47	0	0	2.500	2.652	MON	14,792	0	12/02/2019	12/01/2049
3132DV-4W-2	FHLMC SUPER 30Y FIXED			4	1	2,081,297	98.8980	2,076,864	2,100,000	2,081,309	0	12	0	0	2.500	2.633	MON	4,375	0	12/02/2019	01/01/2050
31339S-PM-1	FHLMC UMBS 30Y FIXED			4	1	2,395,873	98.8980	2,373,557	2,399,998	2,395,873	0	1	0	0	2.500	2.530	MON	5,000	0	12/02/2019	10/01/2049
3133KG-LG-1	FHLMC UMBS 30Y FIXED			4	1	8,090,823	102.1380	8,122,931	7,952,890	8,092,064	0	1,241	0	0	3.000	2.704	MON	19,882	39,764	10/25/2019	08/01/2049
31346Y-5J-8	FHLMC UMBS 30Y FIXED			4	1	439,256	102.6360	440,308	429,000	439,295	0	39	0	0	3.000	2.598	MON	1,073	0	12/12/2019	12/01/2049
31346Y-ZM-8	FHLMC UMBS 30Y FIXED			4	1	431,065	102.6360	432,097	421,000	431,103	0	39	0	0	3.000	2.598	MON	1,053	0	12/12/2019	12/01/2049
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR			4	1	244,604	103.6090	243,684	235,196	242,357	0	(1,119)	0	0	3.500	2.210	MON	686	8,232	12/01/2017	12/01/2025
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR			4	1	57,772	104.5750	57,399	54,888	57,163	0	(271)	0	0	4.000	2.091	MON	183	2,196	06/26/2017	07/01/2026
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR			4	1	63,683	104.3070	63,204	60,594	62,962	0	(338)	0	0	4.000	2.072	MON	202	2,424	06/26/2017	08/01/2026
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR			4	1	369,180	101.3400	360,564	355,796	364,102	0	(950)	0	0	2.500	1.784	MON	741	8,895	03/21/2013	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR			4	1	80,881	99.2720	82,861	83,469	81,744	0	161	0	0	2.000	2.584	MON	139	1,669	02/01/2014	09/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR			4	1	387,867	99.5820	385,313	386,930	387,597	0	(117)	0	0	2.000	1.930	MON	645	7,739	06/26/2017	08/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR			4	1	741,900	103.9480	727,750	700,110	733,021	0	(3,359)	0	0	3.500	2.202	MON	2,042	24,504	06/26/2017	12/01/2028
3138XY-T6-1	FNMA PASS-THRU INT 15 YEAR			4	1	138,337	102.8420	136,102	132,340	137,121	0	(418)	0	0	3.000	1.940	MON	331	3,970	12/01/2016	07/01/2029
3138YS-FB-7	FNMA PASS-THRU INT 15 YEAR			4	1	304,760	103.9670	298,301	286,917	302,095	0	(1,126)	0	0	3.500	2.267	MON	837	10,042	07/28/2016	06/01/2030
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR			4	1	444,845	102.9570	437,986	425,407	441,965	0	(1,230)	0	0	3.000	1.997	MON	1,064	12,762	06/26/2017	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR			4	1	404,717	102.6750	397,530	387,173	401,558	0	(1,100)	0	0	3.000	2.045	MON	968	11,615	12/01/2016	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR			4	1	84,173	102.6650	82,670	80,524	83,543	0	(218)	0	0	3.000	2.048	MON	201	2,416	12/01/2016	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR			4	1	52,733	102.4680	51,692	50,447	52,358	0	(128)	0	0	3.000	2.038	MON	126	1,513	12/01/2016	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR			4	1	472,359	102.9710	465,307	451,883	468,904	0	(1,180)	0	0	3.000	2.039	MON	1,130	13,556	12/01/2016	06/01/2031
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR			4	1	181,967	103.9560	188,973	181,782	181,933	0	(33)	0	0	3.500	3.462	MON	530	6,362	11/14/2018	12/01/2030
31410K-6E-9	FNMA PASS-THRU INT 15 YEAR			4	1	18,157	103.7580	17,924	17,274	17,604	0	(92)	0	0	5.000	3.424	MON	72	864	09/28/2009	09/01/2024
31410K-6G-4	FNMA PASS-THRU INT 15 YEAR			4	1	3,281	103.3080	3,220	3,117	3,153	0	(19)	0	0	5.000	3.410	MON	13	156	09/28/2009	09/01/2024
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR			4	1	17,648	104.3200	17,440	16,718	17,226	0	(76)	0	0	4.000	2.558	MON	56	669	09/01/2011	09/01/2025
31417Q-KK-9	FNMA PASS-THRU INT 15 YEAR			4	1	145,225	104.2590	143,462	137,602	142,109	0	(870)	0	0	4.000	1.901	MON	459	5,504	06/26/2017	10/01/2024
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR			4	1	177,940	103.9900	176,979	170,188	176,857	0	(473)	0	0	3.500	2.421	MON	496	5,957	06/26/2017	02/01/2031
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR			4	1	246,080	105.1730	243,298	231,332	239,195	0	(1,307)	0	0	4.500	2.607	MON	868	10,410	06/08/2011	04/01/2025
31418W-QP-8	FNMA PASS-THRU INT 15 YEAR			4	1	143,379	104.2700	142,446	136,612	140,183	0	(522)	0	0	4.000	2.477	MON	455	5,464	08/16/2010	08/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR			4	1	49,237	104.2990	48,648	46,643	48,015	0	(237)	0	0	4.000	2.742	MON	155	1,866	10/01/2011	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR			4	1	713,291	103.6080	698,579	674,253	701,814	0	(4,223)	0	0	3.500	1.585	MON	1,967	23,599	06/26/2017	12/01/2025
31412N-ZG-4	FNMA PASS-THRU INT 20 YR			4	1	1,390	105.4530	1,360	1,289	1,374	0	(7)	0	0	4.500	2.308	MON	5	58	06/26/2017	02/01/2029
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	602,574	112.2120	609,066	542,783	600,495	0	(1,272)	0	0	5.500	2.872	MON	2,488	29,853	06/26/2017	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR			4	1	7,186	114.6100	8,119	7,084	7,162	0	(4)	0	0	6.000	5.663	MON	35	425	03/23/2007	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR			4	1	8,401	114.6080	9,492	8,282	8,374	0	(5)	0	0	6.000	5.665	MON	41	497	03/23/2007	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR			4	1	26,569	112.3080	26,712	23,785	26,441	0	(73)	0	0	5.500	2.637	MON	109	1,308	06/26/2017	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,553	106.8320	1,723	1,613	1,563	0	2	0	0	5.000	0.000	MON	7	81	03/23/2007	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR			4	1	2,436	111.9690	2,684	2,397	2,422	0	(2)	0	0	6.000	5.588	MON	12	144	03/23/2007	10/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	12,443	112.5250	13,580	12,068	12,339	0	(15)	0	0	6.500	5.742	MON	65	784	03/23/2007	04/01/2031
31385J-JD-1	FNMA PASS-THRU LNG 30 YEAR			4	1	21,294	111.8890	23,098	20,644	21,155	0	(24)	0	0	6.500	0.000	MON	112	1,342	08/10/2004	07/01/2032
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR			4	1	9,210	114.6430	10,403	9,075	9,177	0	(6)	0	0	6.000	5.645	MON	45	544	03/23/2007	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR			4	1	5,165	114.6180	5,837	5,092	5,148	0	(3)	0	0	6.000	5.664	MON	25	306	03/23/2007	03/01/2033
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR			4	1	19,864	114.5950	22,465	19,604	19,803	0	(11)	0	0	6.000	1.241	MON	98	1,176	03/23/2007	04/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR			4	1	5,382	114.6410	6,079	5,303	5,362	0	(3)	0	0	6.000	5.645	MON	27	318	03/23/2007	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR			4	1	50,939	107.6000	54,640	50,780	50,878	0	(11)	0	0	4.500	4.457	MON	190	2,285	01/20/2009	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR			4	1	17,176	111.5810	18,570	16,643	17,046	0	(25)	0	0	6.500	0.000	MON	90	1,082	02/08/2005	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR			4	1	40,916	113.0250	44,795	39,632	40,658	0	(40)	0	0	6.500	1.093	MON	215	2,576	03/23/2007	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,016	110.9940	1,097	988	1,011	0	(1)	0	0	6.500	5.603	MON	5	64	03/23/2007	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	147	112.1910	161	143	147	0	0	0	0	6.500	5.759	MON	1	9	03/23/2007	03/01/2032
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR			4	1	193,899	108.6130	192,466	177,203	192,551	0	(306)	0	0	4.500	2.662	MON	665	7,974	10/09/2012	08/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,279,494	105.3980	1,314,761	1,247,430	1,276,412	0	(737)	0	0	3.500	3.067	MON	3,638	43,660	07/07/2014	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR			4	1	5,522,864	107.1020	5,510,257	5,144,887	5,512,943	0	(8,140)	0	0	4.000	2.583	MON	17,150	205,795	06/26/2017	01/01/2042
3138EG-2G-8	FNMA PASS-THRU LNG 30 YEAR			4	1	24,183	112.2670	24,312	21,655	24,078	0	(61)	0	0	5.500	2.681	MON	99	1,191	06/26/2017	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR			4	1	39,096	112.7530	38,094	33,785	38,997	0	(94)	0	0	6.500	1.672	MON	183	2,196	06/26/2017	05/01/2040
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR			4	1	161,859	108.5640	162,154	149,362	161,368	0	(262)	0	0	4.500	2.751	MON	560	6,721	06/26/2017	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	1,885	112.1910	1,894	1,689	1,878	0	(5)	0	0	5.500	2.706	MON	8	93	06/26/2017	07/01/2038
3138EG-Z4-9	FNMA PASS-THRU LNG 30 YEAR			4	1	126,208	108.5980	128,754	118,561	125,546	0	(137)	0	0	4.500	3.225	MON	445	5,335	03/01/2014	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR			4	1	200,240	105.8060	208,390	196,955	199,861	0	(74)	0	0	3.500	3.227	MON	574	6,893	10/08/2013	06/01/2042
3138EJ-SM-1	FNMA PASS-THRU LNG 30 YEAR			4	1	102,570	112.5380	104,817	93,139	101,370	0	(331)	0	0	5.500	2.959	MON	427	5,123	05/20/2013	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,489,809	105.3830	1,516,458	1,438,995	1,485,134	0	(1,051)	0	0	3.500	2.914	MON	4,197	50,365	11/03/2014	10/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	819,014	107.2630	801,140	746,892	810,635	0	(1,596)	0	0	4.000	2.298	MON	2,490	29,876	10/01/2012	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR			4	1	405,058	105.5240	411,520	389,977	404,373	0	(324)	0	0	3.500	2.808	MON	1,137	13,649	06/26/2017	08/01/2042
3138EK-G7-4	FNMA PASS-THRU LNG 30 YEAR			4	1	579,389	105.8070	580,582	548,720	577,206	0	(660)	0	0	3.500	2.556	MON	1,600	19,205	06/26/2017	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	175,253	105.4100	177,696	168,576	174,964	0	(138)	0	0	3.500	2.797	MON	492	5,900	06/26/2017	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR			4	1	219,315	114.6510	220,833	192,612	218,296	0	(618)	0	0	6.000	2.607	MON	963	11,557	06/26/2017	05/01/2041
3138EW-Y5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	515,414	108.5740	517,201	476,357	513,778	0	(824)	0	0	4.500	2.663	MON	1,786	21,436	06/26/2017	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR			4	1	623,988	109.6340	622,841	568,109	622,735	0	(759)	0	0	5.000	1.827	MON	2,367	28,405	06/26/2017	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,341,942	105.7950	1,352,910	1,278,801	1,336,416	0	(1,215)	0	0	3.500	2.555	MON	3,730	44,758	01/02/2015	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR			4	1	599,595	110.1860	598,687	543,340	593,863	0	(2,091)	0	0	5.000	1.444	MON	2,264	27,167	06/26/2017	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR			4	1	187,929	105.9540	188,347	177,763	187,860	0	(155)	0	0	4.000	2.769	MON	593	7,111	11/06/2015	02/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138EQ-FH-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,003,261	108.6040	1,007,197	927,403	1,000,470	0	(1,515)	0	0	4.500	2.728	MON	3,478	41,733	06/26/2017	01/01/2042
3138EQ-J8-6	FNMA PASS-THRU LNG 30 YEAR			4	1	198,886	104.3960	200,683	192,233	198,676	0	(106)	0	0	3.500	2.858	MON	561	6,728	06/26/2017	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR			4	1	2,963,031	108.5120	2,974,875	2,741,521	2,960,835	0	(3,601)	0	0	4.500	2.286	MON	10,281	123,368	06/26/2017	10/01/2045
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR			4	1	673,519	102.6370	683,670	666,104	673,232	0	(136)	0	0	3.000	2.828	MON	1,665	19,983	06/26/2017	12/01/2046
3138M5-L8-0	FNMA PASS-THRU LNG 30 YEAR			4	1	144,440	105.3610	150,293	142,645	144,231	0	(40)	0	0	3.500	3.299	MON	416	4,993	11/01/2013	08/01/2042
3138M6-AB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	2,552,985	105.8050	2,618,891	2,475,209	2,550,494	0	(1,985)	0	0	3.500	2.922	MON	7,219	86,632	06/26/2017	09/01/2042
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR			4	1	496,414	103.0390	504,622	489,738	496,028	0	(177)	0	0	3.000	2.780	MON	1,224	14,692	06/26/2017	11/01/2042
3138MK-3Q-7	FNMA PASS-THRU LNG 30 YEAR			4	1	35,940	105.5190	37,646	35,677	35,910	0	(7)	0	0	3.500	3.386	MON	104	1,249	06/26/2013	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	55,728	105.4120	58,015	55,036	55,648	0	(15)	0	0	3.500	3.301	MON	161	1,926	11/01/2013	12/01/2042
3138MQ-DR-1	FNMA PASS-THRU LNG 30 YEAR			4	1	47,361	105.5320	49,265	46,682	47,280	0	(15)	0	0	3.500	3.258	MON	136	1,634	11/01/2013	02/01/2043
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR			4	1	128,976	99.5180	130,901	131,535	129,356	0	47	0	0	2.500	2.776	MON	274	3,288	09/19/2017	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR			4	1	779,145	103.1950	813,308	788,129	779,928	0	140	0	0	3.000	3.189	MON	1,970	23,644	11/01/2013	03/01/2043
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR			4	1	334,735	103.0030	340,572	330,641	334,512	0	(103)	0	0	3.000	2.805	MON	827	9,919	06/26/2017	03/01/2043
3138W9-KQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	109,700	102.9270	111,564	108,392	109,631	0	(32)	0	0	3.000	2.812	MON	271	3,252	06/26/2017	08/01/2043
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,704,322	102.9010	1,732,853	1,683,996	1,703,194	0	(557)	0	0	3.000	2.813	MON	4,210	50,520	06/26/2017	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR			4	1	79,185	102.9530	80,551	78,241	79,136	0	(23)	0	0	3.000	2.812	MON	196	2,347	06/26/2017	11/01/2043
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR			4	1	242,323	109.2220	240,968	220,623	241,889	0	(261)	0	0	5.000	1.828	MON	919	11,031	06/26/2017	06/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,446,125	105.9560	1,449,373	1,367,898	1,444,636	0	(1,229)	0	0	4.000	2.776	MON	4,560	54,716	06/26/2017	07/01/2044
3138WD-BG-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,718,293	105.9580	1,727,282	1,630,162	1,715,041	0	(1,310)	0	0	4.000	2.866	MON	5,434	65,206	01/11/2017	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR			4	1	90,897	105.9640	90,363	85,277	91,071	0	(90)	0	0	4.000	2.539	MON	284	3,411	10/27/2015	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR			4	1	200,174	104.5230	202,045	193,303	199,959	0	(113)	0	0	3.500	2.802	MON	564	6,766	06/26/2017	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR			4	1	135,230	105.9780	134,454	126,870	135,503	0	(124)	0	0	4.000	2.555	MON	423	5,075	10/27/2015	07/01/2045
3138WE-G2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	641,149	105.9650	637,393	601,511	642,413	0	(597)	0	0	4.000	2.551	MON	1,045	24,060	10/27/2015	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR			4	1	1,726,377	104.8750	1,749,880	1,668,543	1,724,003	0	(946)	0	0	3.500	2.860	MON	4,867	58,399	06/26/2017	05/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR			4	1	166,311	104.8610	168,308	160,506	166,123	0	(95)	0	0	3.500	2.827	MON	468	5,618	06/26/2017	08/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR			4	1	533,765	102.4150	541,642	528,869	533,560	0	(98)	0	0	3.000	2.850	MON	1,322	15,866	06/26/2017	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR			4	1	236,613	104.3970	238,934	228,871	236,374	0	(121)	0	0	3.500	2.874	MON	668	8,011	06/26/2017	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	208,989	104.3930	211,032	202,151	208,778	0	(105)	0	0	3.500	2.861	MON	590	7,075	06/26/2017	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR			4	1	536,787	105.8060	530,411	501,304	535,393	0	(455)	0	0	4.000	2.549	MON	1,671	20,052	12/01/2016	03/01/2046
3138WG-VR-2	FNMA PASS-THRU LNG 30 YEAR			4	1	124,923	104.3050	126,939	121,700	124,774	0	(48)	0	0	3.500	3.007	MON	355	4,259	12/01/2016	04/01/2046
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR			4	1	1,490,890	104.3070	1,512,556	1,450,106	1,489,549	0	(617)	0	0	3.500	2.969	MON	4,229	50,754	12/01/2017	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,386,828	102.4800	1,443,418	1,408,484	1,387,624	0	296	0	0	3.000	3.264	MON	3,521	42,255	12/23/2016	04/01/2046
3138WG-XQ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	25,697	104.2570	25,530	24,488	25,642	0	(18)	0	0	3.500	2.592	MON	71	857	12/01/2016	04/01/2046
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR			4	1	537,378	104.5200	547,174	523,513	536,741	0	(205)	0	0	3.500	3.008	MON	1,527	18,323	12/01/2016	04/01/2046
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR			4	1	344,152	104.3990	349,462	334,737	343,829	0	(149)	0	0	3.500	2.965	MON	976	11,716	12/01/2017	12/01/2045
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,298,603	103.4710	2,360,381	2,281,201	2,303,160	0	(445)	0	0	3.000	2.844	MON	5,703	68,436	10/18/2017	07/01/2046
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR			4	1	408,970	104.1230	411,867	395,558	408,575	0	(197)	0	0	3.500	2.862	MON	1,154	13,845	06/26/2017	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR			4	1	271,376	102.4160	270,002	263,632	270,968	0	(133)	0	0	3.000	2.545	MON	659	7,909	12/01/2016	08/01/2046
3138WK-4R-3	FNMA PASS-THRU LNG 30 YEAR			4	1	761,957	105.0370	762,679	726,106	761,067	0	(395)	0	0	4.000	2.838	MON	2,420	29,044	12/01/2017	06/01/2047
3138WM-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1	2,831,603	105.5330	2,929,686	2,776,081	2,825,868	0	(1,158)	0	0	3.500	3.164	MON	8,097	97,163	12/11/2013	05/01/2043
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR			4	1	218,577	105.4110	221,959	210,566	218,216	0	(171)	0	0	3.500	2.824	MON	614	7,370	06/26/2017	05/01/2043
3138WT-RW-8	FNMA PASS-THRU LNG 30 YEAR			4	1	416,251	102.9850	423,563	411,287	415,984	0	(123)	0	0	3.000	2.811	MON	1,028	12,339	06/26/2017	06/01/2043
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	3,216,375	105.3450	3,355,789	3,185,516	3,215,012	0	(695)	0	0	3.500	3.334	MON	9,291	111,493	02/02/2018	07/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	62,365	102.6450	63,329	61,697	62,334	0	(14)	0	0	3.000	2.819	MON	154	1,851	06/26/2017	04/01/2045
3138X3-N4-0	FNMA PASS-THRU LNG 30 YEAR			4	1	12,349	98.8990	12,452	12,590	12,360	0	5	0	0	2.500	2.800	MON	26	315	06/26/2017	08/01/2043
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR			4	1	587,463	106.6390	607,893	570,049	587,191	0	(365)	0	0	3.500	2.943	MON	1,663	19,952	06/26/2017	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR			4	1	303,060	106.9920	309,131	288,929	302,146	0	(239)	0	0	4.000	3.022	MON	963	11,557	03/14/2014	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR			4	1	115,855	102.9010	117,795	114,473	115,783	0	(33)	0	0	3.000	2.812	MON	286	3,434	06/26/2017	08/01/2043
3138X5-Q4-2	FNMA PASS-THRU LNG 30 YEAR			4	1	975,606	107.0290	987,402	922,559	972,225	0	(871)	0	0	4.000	2.863	MON	3,075	36,902	05/07/2014	09/01/2043
3138X5-QA-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,109,602	104.9860	1,153,746	1,098,955	1,109,149	0	(230)	0	0	3.500	3.335	MON	3,205	38,463	02/02/2018	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR			4	1	91,602	108.4950	92,109	84,897	91,415	0	(109)	0	0	4.500	2.805	MON	318	3,820	06/26/2017	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR			4	1	104,923	106.2960	104,634	98,437	105,099	0	(112)	0	0	4.000	2.528	MON	328	3,937	10/27/2015	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR			4	1	102,249	105.9580	101,644	95,928	102,432	0	(105)	0	0	4.000	2.534	MON	320	3,837	10/27/2015	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR			4	1	408,422	103.7570	406,019	391,317	407,567	0	(284)	0	0	3.500	2.657	MON	1,141	13,696	03/10/2016	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR			4	1	383,488	104.5440	389,353	372,431	383,533	0	(191)	0	0	3.500	2.893	MON	1,086	13,035	11/03/2014	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR			4	1	778,766	103.0670	791,367	767,819	778,323	0	(209)	0	0	3.000	2.766	MON	1,920	23,035	06/26/2017	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR			4	1	822,836	103.0170	835,749	811,270	822,349	0	(235)	0	0	3.000	2.762	MON	2,028	24,338	06/26/2017	05/01/2045
3138YA-RR-8	FNMA PASS-THRU LNG 30 YEAR			4	1	83,509	105.9690	83,022	78,346	83,675	0	(81)	0	0	4.000	2.540	MON	261	3,134	10/27/2015	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR			4	1	504,379	105.9330	505,590	477,272	503,699	0	(407)	0	0	4.000	2.796	MON	1,591	19,091	06/26/2017	12/01/2044
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR			4	1	79,816	105.9700	80,036	75,527	79,713	0	(62)	0	0	4.000	2.805	MON	252	3,021	06/26/2017	12/01/2044
3138YC-CV-1	FNMA PASS-THRU LNG 30 YEAR			4	1	86,519	104.5820	84,890	81,170	86,682	0	(86)	0	0	4.000	2.538	MON	271	3,247	10/27/2015	01/01/2045
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR			4	1	785,653	103.4170	784,605	758,685	784,761	0	(448)	0	0	3.500	2.837	MON	2,213	26,554	06/26/2017	01/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR			4	1	51,449	102.4150	52,208	50,977	51,429	0	(9)	0	0	3.000	2.850	MON	127	1,529	06/26/2017	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR			4	1	2,740	110.0570	2,973	2,702	2,731	0	(2)	0	0	6.000	5.653	MON	14	162	03/23/2007	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR			4	1	425	110.9940	459	413	423	0	0	0	0	6.500	5.734	MON	2	27	03/23/2007	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR			4	1	85,588	110.3210	90,315	81,866	84,822	0	(145)	0	0	5.000	3.990	MON	341	4,093	03/04/2010	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR			4	1	3,329	108.3510	3,249	2,998	3,294	0	(16)	0	0	5.500	2.481	MON	14	165	06/26/2017	08/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR			4	1	1,878	112.3270	2,047	1,822	1,866	0	(2)	0	0	6.500	5.653	MON	10	118	03/23/2007	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR			4	1	114,985	112.5020	117,717	104,636	113,648	0	(379)	0	0	5.500	3.001	MON	480	5,755	05/20/2013	04/01/2034
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR			4	1	54,859	110.2280	56,491	51,249	54,401	0	(147)	0	0	5.000	3.348	MON	214	2,562	06/26/2017	11/01/2033
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR			4	1	116,444	110.2050	122,746	111,380	115,507	0	(188)	0	0	5.000	3.987	MON	464	5,569	03/04/2010	03/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	13,266	110.2050	13,984	12,689	13,159	0	(21)	0	0	5.000	3.988	MON	53	634	03/04/2010	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR			4	1	158,599	112.5490	168,249	149,489	157,096	0	(296)	0	0	5.500	4.027	MON	685	8,222	03/04/2010	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR			4	1	902	113.8270	1,001	880	898	0	(1)	0	0	6.500	5.740	MON	5	57	03/23/2007	09/01/2034
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR			4	1	1,463,153	110.1980	1,511,314	1,371,447	1,450,280	0	(3,294)	0	0	5.000	3.474	MON	5,714	68,572	06/26/2017	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR			4	1	2,207	113.5720	2,440	2,148	2,197	0	(2)	0	0	6.500	5.840	MON	12	140	03/23/2007	09/01/2033
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR			4	1	218,622	112.5310	223,017	198,183	217,049	0	(572)	0	0	5.500	2.979	MON	908	10,900	06/26/2017	04/01/2036
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR			4	1	9,569	112.0910	10,597	9,454	9,546	0	(5)	0	0	6.000	0.000	MON	47	567	12/09/2003	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR			4	1	12,974	111.7400	13,034	11,665	12,862	0	(54)	0	0	5.500	2.537	MON	53	642	06/26/2017	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR			4	1	2,146	113.3460	2,367	2,089	2,135	0	(2)	0	0	6.500	5.830	MON	11	136	03/23/2007	01/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR			4	1	9,957	113.7290	11,043	9,710	9,915	0	(7)	0	0	6.500	5.893	MON	53	631	03/23/2007	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR			4	1	41,048	107.7560	44,094	40,921	41,000	0	(9)	0	0	4.500	4.458	MON	153	1,841	02/01/2009	10/01/2033
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,051	112.5610	1,154	1,025	1,048	0	(1)	0	0	6.500	5.859	MON	6	67	03/23/2007	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	23,876	113.6730	26,383	23,210	23,775	0	(16)	0	0	6.500	0.000	MON	126	1,509	02/08/2005	08/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR			4	1	26,248	108.4660	28,405	26,187	26,225	0	(4)	0	0	4.500	4.476	MON	98	1,178	05/06/2009	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR			4	1	8,254	108.4490	9,636	8,885	8,345	0	18	0	0	4.500	0.000	MON	33	400	03/23/2007	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR			4	1	10,898	111.8330	11,862	10,607	10,843	0	(6)	0	0	6.500	5.734	MON	57	689	03/23/2007	03/01/2035
31406W-HT-4	FNMA PASS-THRU LNG 30 YEAR			4	1	31,010	108.9360	35,117	32,236	31,148	0	28	0	0	5.000	0.000	MON	134	1,612	03/23/2007	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR			4	1	1,529	110.0820	1,754	1,594	1,537	0	2	0	0	5.000	0.000	MON	7	80	08/09/2005	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR			4	1	25,878	110.0980	29,639	26,921	25,998	0	25	0	0	5.000	0.000	MON	112	1,346	03/23/2007	07/01/2035
31407E-VQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	64,149	110.1360	70,114	63,661	64,065	0	(17)	0	0	6.000	0.000	MON	318	3,820	07/07/2005	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	28,769	110.0570	33,063	30,042	28,922	0	32	0	0	5.000	0.000	MON	125	1,502	08/09/2005	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	164,493	102.8750	163,684	159,110	164,326	0	(84)	0	0	3.500	2.875	MON	464	5,569	06/26/2017	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	2,733,716	104.3950	2,760,494	2,644,266	2,730,904	0	(1,426)	0	0	3.500	2.872	MON	7,712	92,549	06/26/2017	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR			4	1	70,430	104.3970	71,121	68,125	70,359	0	(36)	0	0	3.500	2.874	MON	199	2,384	06/26/2017	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR			4	1	142,969	102.4180	145,084	141,658	142,912	0	(27)	0	0	3.000	2.856	MON	354	4,250	06/26/2017	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR			4	1	1,271,742	102.4190	1,290,555	1,260,078	1,271,147	0	(327)	0	0	3.000	2.857	MON	3,150	37,802	06/26/2017	01/01/2046
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR			4	1	467,356	102.4190	474,270	463,070	467,173	0	(87)	0	0	3.000	2.850	MON	1,158	13,892	06/26/2017	01/01/2046
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,110,648	107.0010	1,114,871	1,041,923	1,108,736	0	(933)	0	0	4.000	2.617	MON	3,473	41,677	06/26/2017	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR			4	1	143,111	104.3930	144,508	138,428	142,967	0	(73)	0	0	3.500	2.875	MON	404	4,845	06/26/2017	12/01/2045
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR			4	1	314,595	105.3550	319,389	303,155	314,230	0	(180)	0	0	3.500	2.785	MON	884	10,610	06/26/2017	01/01/2046
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR			4	1	29,533	104.3990	29,381	28,144	29,474	0	(16)	0	0	3.500	2.586	MON	82	985	12/01/2016	02/01/2046
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,812,075	106.4770	1,809,589	1,699,514	1,810,091	0	(1,422)	0	0	4.000	2.615	MON	5,665	67,981	06/26/2017	07/01/2046
3140EW-SQ-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,322,312	104.3430	1,344,143	1,288,195	1,320,721	0	(520)	0	0	3.500	3.007	MON	3,757	45,086	12/01/2016	03/01/2046
3140EX-F7-3	FNMA PASS-THRU LNG 30 YEAR			4	1	3,902,232	105.7030	3,858,314	3,650,144	3,902,897	0	(3,326)	0	0	4.000	2.526	MON	12,167	146,006	04/28/2016	02/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR			4	1	238,292	104.1160	239,981	230,495	238,052	0	(115)	0	0	3.500	2.865	MON	672	8,067	06/26/2017	04/01/2046
3140F3-VR-6	FNMA PASS-THRU LNG 30 YEAR			4	1	642,262	104.2680	638,168	612,043	640,892	0	(444)	0	0	3.500	2.592	MON	1,785	21,421	12/01/2016	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR			4	1	797,006	102.4210	809,313	790,185	796,729	0	(132)	0	0	3.000	2.868	MON	1,975	23,706	06/26/2017	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,713,927	102.4210	3,771,277	3,682,143	3,712,613	0	(623)	0	0	3.000	2.868	MON	9,205	110,464	06/26/2017	10/01/2046
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,540,624	103.8190	2,565,303	2,470,935	2,538,491	0	(960)	0	0	3.500	2.958	MON	7,207	86,483	12/01/2017	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR			4	1	5,559,668	105.9820	5,839,766	5,510,163	5,576,361	0	(1,159)	0	0	4.000	3.731	MON	18,367	220,407	10/31/2018	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR			4	1	166,147	104.3270	165,178	158,326	165,949	0	(88)	0	0	4.000	2.837	MON	528	6,333	12/01/2017	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR			4	1	5,998,784	103.8270	6,057,967	5,834,684	5,993,819	0	(2,232)	0	0	3.500	2.961	MON	17,018	204,217	12/01/2017	08/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR			4	1	1,641,070	108.2600	1,712,149	1,581,516	1,644,773	0	(1,118)	0	0	4.500	3.336	MON	5,931	71,168	10/11/2018	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR			4	1	366,519	105.2850	367,727	349,267	366,085	0	(192)	0	0	4.000	2.837	MON	1,164	13,971	12/01/2017	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,114	109.9520	2,303	2,095	2,111	0	(1)	0	0	6.000	5.775	MON	10	126	03/23/2007	06/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	126,996	110.2160	128,293	116,401	125,378	0	(393)	0	0	5.000	2.831	MON	485	5,820	05/08/2012	10/01/2035
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR			4	1	312,037	112.2940	321,803	286,572	310,672	0	(567)	0	0	5.500	3.354	MON	1,313	15,754	11/01/2013	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR			4	1	8,837	112.4480	8,951	7,960	8,795	0	(23)	0	0	5.500	2.778	MON	36	438	06/26/2017	09/01/2041
31410R-JQ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	714	109.9520	778	707	713	0	0	0	0	6.000	5.825	MON	4	42	03/23/2007	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR			4	1	2,939	112.2390	3,269	2,913	2,936	0	(1)	0	0	6.000	5.819	MON	15	175	03/23/2007	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR			4	1	3,007	113.7720	3,390	2,980	3,003	0	(1)	0	0	6.000	5.816	MON	15	179	03/23/2007	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR			4	1	17,835	110.0370	19,448	17,674	17,812	0	(4)	0	0	6.000	5.822	MON	88	1,060	03/23/2007	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR			4	1	853	114.1300	987	865	854	0	0	0	0	6.000	6.445	MON	4	52	06/08/2007	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR			4	1	263	112.2320	299	267	264	0	0	0	0	5.500	0.000	MON	1	15	03/23/2007	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR			4	1	6,473	110.1570	7,270	6,599	6,484	0	2	0	0	5.500	0.000	MON	30	363	12/08/2006	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR			4	1	577	112.2860	657	585	577	0	0	0	0	6.000	6.451	MON	3	35	06/08/2007	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR			4	1	10,857	112.2350	12,151	10,826	10,851	0	(1)	0	0	6.000	5.988	MON	54	650	11/03/2008	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR			4	1	638	111.9600	656	586	636	0	(1)	0	0	5.500	3.359	MON	3	32	11/01/2013	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR			4	1	9,230	107.3480	9,075	8,454	9,167	0	(14)	0	0	5.500	3.416	MON	39	465	10/01/2011	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR			4	1	756	109.7220	747	681	753	0	(2)	0	0	5.500	2.852	MON	3	37	06/26/2017	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR			4	1	32,433	110.8490	32,194	29,043	32,274	0	(91)	0	0	5.500	2.611	MON	133	1,597	06/26/2017	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR			4	1	229,659	114.9600	263,850	229,515	229,575	0	(20)	0	0	6.000	6.042	MON	1,148	13,771	10/31/2008	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR			4	1	16,709	111.9650	16,755	14,965	16,703	0	22	0	0	5.500	2.593	MON	69	823	06/26/2017	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR			4	1	143,144	111.9590	147,184	131,462	142,345	0	(236)	0	0	5.500	3.417	MON	603	7,230	11/01/2013	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	2,732	111.9590	2,740	2,448	2,719	0	(8)	0	0	5.500	2.610	MON	11	135	06/26/2017	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR			4	1	1,336	111.7050	1,345	1,204	1,331	0	(3)	0	0	5.500	2.843	MON	6	66	06/26/2017	12/01/2037
31414K-6M-7	FNMA PASS-THRU LNG 30 YEAR			4	1	2,195	111.6940	2,196	1,966	2,186	0	(5)	0	0	5.500	2.711	MON	9	108	06/26/2017	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR			4	1	6,293	107.3480	6,026	5,614	6,267	0	(14)	0	0	5.500	2.654	MON	26	309	06/26/2017	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR			4	1	83,968	111.4820	85,970	77,116	83,505	0	(146)	0	0	5.500	3.394	MON	353	4,241	11/01/2013	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR			4	1	63,593	112.0190	65,251	58,250	63,040	0	(127)	0	0	5.500	3.347	MON	267	3,204	10/01/2011	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR			4	1	5,435	111.9730	5,589	4,991	5,410	0	(9)	0	0	5.500	3.397	MON	23	275	11/01/2013	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	382,664	111.7420	392,188	350,977	380,460	0	(681)	0	0	5.500	3.365	MON	1,609	19,304	06/26/2017	06/01/2038
31415L-QY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	74,226	111.8320	74,374	66,505	73,958	0	(166)	0	0	5.500	2.725	MON	305	3,658	06/26/2017	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	282,781	112.1000	288,590	257,439	280,728	0	(535)	0	0	5.500	3.210	MON	1,180	14,159	04/10/2012	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR			4	1	647,191	114.1360	691,363	605,736	644,297	0	(719)	0	0	6.000	4.359	MON	3,029	36,344	05/10/2010	09/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR			4	1	251,519	110.2040	253,568	230,090	249,602	0	(806)	0	0	5.000	2.675	MON	959	11,504	06/26/2017	07/01/2035
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR			4	1	22,242	111.9430	22,559	20,153	22,106	0	(44)	0	0	5.500	3.080	MON	92	1,108	06/26/2017	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR			4	1	435,914	109.6530	454,556	414,540	433,856	0	(450)	0	0	4.500	3.464	MON	1,555	18,654	08/11/2010	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR			4	1	6,629	107.6480	6,399	5,945	6,606	0	(15)	0	0	5.500	2.754	MON	27	327	06/26/2017	09/01/2040
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR			4	1	114,877	108.6050	119,712	110,227	114,493	0	(88)	0	0	4.500	3.647	MON	413	4,960	06/22/2011	06/01/2041
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR			4	1	891,566	105.8050	932,231	881,082	890,855	0	(231)	0	0	3.500	3.302	MON	2,570	30,838	06/26/2017	07/01/2043
31417G-H5-8	FNMA PASS-THRU LNG 30 YEAR			4	1	123,610	103.0710	121,890	118,258	122,972	0	(114)	0	0	3.000	2.340	MON	296	3,548	06/26/2017	05/01/2043
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR			4	1	172,392	103.0710	175,026	169,812	172,264	0	(63)	0	0	3.000	2.758	MON	425	5,094	06/26/2017	05/01/2043
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR			4	1	341,381	106.7080	350,743	328,695	339,384	0	(514)	0	0	4.500	3.634	MON	1,233	14,791	07/02/2010	07/01/2039
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR			4	1	12,235	110.3390	12,260	11,111	12,193	0	(24)	0	0	5.000	2.788	MON	46	556	06/26/2017	01/01/2040
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR			4	1	52,299	105.4120	54,080	51,304	52,179	0	(22)	0	0	3.500	3.186	MON	150	1,796	11/01/2013	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR			4	1	799,974	110.2190	828,757	751,921	795,903	0	(877)	0	0	5.000	3.641	MON	3,133	37,596	05/13/2011	05/01/2041
31418A-3Q-9	FNMA PASS-THRU LNG 30 YEAR			4	1	59,919	102.8500	60,910	59,223	59,883	0	(17)	0	0	3.000	2.818	MON	148	1,777	06/26/2017	12/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR			4	1	166,865	104.3960	168,526	161,430	166,695	0	(86)	0	0	3.500	2.875	MON	471	5,650	06/26/2017	12/01/2045
31418B-WF-9	FNMA PASS-THRU LNG 30 YEAR			4	1	33,184	104.3970	33,192	31,794	33,114	0	(22)	0	0	3.500	2.710	MON	93	1,113	03/10/2016	11/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR			4	1	244,933	104.3990	247,341	236,919	244,685	0	(126)	0	0	3.500	2.874	MON	691	8,292	06/26/2017	01/01/2046
31418B-ZG-4	FNMA PASS-THRU LNG 30 YEAR			4	1	100,701	102.4110	102,183	99,777	100,661	0	(19)	0	0	3.000	2.856	MON	249	2,993	06/26/2017	02/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR			4	1	448,020	103.9610	453,024	435,765	447,656	0	(164)	0	0	3.500	2.962	MON	1,271	15,252	12/01/2017	12/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR			4	1	1,593,917	103.9430	1,677,280	1,613,646	1,598,866	0	132	0	0	3.500	3.699	MON	4,706	56,478	04/25/2018	01/01/2048
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR			4	1	248,112	112.1960	255,024	227,302	246,470	0	(440)	0	0	5.500	3.363	MON	1,042	12,501	06/26/2017	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR			4	1	12,396	110.3390	12,443	11,277	12,356	0	(23)	0	0	5.000	2.836	MON	47	564	06/26/2017	04/01/2040
31419A-E4-5	FNMA PASS-THRU LNG 30 YEAR			4	1	260,506	112.2630	262,179	233,539	259,832	0	(562)	0	0	5.500	2.748	MON	1,070	12,845	10/27/2014	07/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7			4	1	526,073	101.8980	522,574	512,842	519,267	0	(2,890)	0	0	2.759	1.513	MON	1,179	15,290	06/26/2017	04/01/2022
31417Y-3Z-8	FNMA PASS-THRU SHRT 10 YEAR			4	1	26,928	103.5710	26,817	25,892	26,327	0	(295)	0	0	3.500	0.920	MON	76	906	12/01/2017	08/01/2021
31417Y-R2-5	FNMA PASS-THRU SHRT 10 YEAR			4	1	6,080	103.5710	6,055	5,846	5,895	0	(89)	0	0	3.500	0.476	MON	17	205	12/01/2017	08/01/2020
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR			4	1	235,452	103.5730	234,484	226,396	232,479	0	(1,482)	0	0	3.500	1.717	MON	660	7,924	12/01/2017	01/01/2024
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR			4	1	93,964	103.6320	93,631	90,350	93,284	0	(345)	0	0	3.500	2.196	MON	264	3,162	12/01/2017	03/01/2027
3138WH-MC-3	FNMA PASS-THRU LNG 30 YEAR			4	1	311,148	106.4790	323,326	303,652	311,085	0	(63)	0	0	4.000	3.465	MON	1,012	9,110	03/06/2019	07/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138WH-NF-5	FNMA PASS-THRU LNG 30 YEAR			4	1	3,447,525	105.8000	3,622,009	3,423,454	3,447,119	0	(406)	0	0	3.500	3.369	MON	9,985	109,836	01/04/2019	07/01/2046
3138WQ-R2-0	FNMA PASS-THRU LNG 30 YEAR			4	1	4,013,285	105.4090	4,180,074	3,965,574	4,010,829	0	(1,258)	0	0	3.500	3.281	MON	11,566	138,795	02/02/2018	05/01/2042
3140GT-X8-8	FNMA PASS-THRU LNG 30 YEAR			4	1	3,253,939	103.8040	3,377,335	3,253,557	3,253,886	0	(53)	0	0	3.500	3.506	MON	9,490	104,385	01/14/2019	07/01/2047
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR			4	1	521,433	105.6610	533,448	504,867	521,395	0	(139)	0	0	4.500	3.611	MON	1,893	22,719	12/17/2018	11/01/2047
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR			4	1	3,974,601	104.1020	4,054,329	3,894,579	3,974,372	0	(228)	0	0	4.000	3.319	MON	12,982	142,801	01/14/2019	06/01/2048
3140J6-DQ-7	FNMA PASS-THRU LNG 30 YEAR			4	1	7,183,952	107.4550	7,465,815	6,947,834	7,181,404	0	(2,548)	0	0	4.000	3.150	MON	23,159	231,594	02/07/2019	10/01/2045
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR			4	1	429,140	105.0500	440,622	419,441	430,445	0	1,304	0	0	4.000	3.134	MON	1,398	12,583	02/28/2019	01/01/2048
3140JA-GK-8	FNMA PASS-THRU LNG 30 YEAR			4	1	2,154,577	107.4260	2,222,544	2,068,911	2,154,961	0	384	0	0	4.000	2.636	MON	6,896	62,067	03/20/2019	10/01/2048
31418C-3D-4	FNMA PASS-THRU LNG 30 YEAR			4	1	7,471,492	104.1390	7,590,373	7,288,705	7,472,130	0	638	0	0	4.000	3.172	MON	24,296	194,365	04/16/2019	10/01/2048
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR			4	1	185,422	104.7020	185,002	176,694	185,206	0	(96)	0	0	4.000	2.838	MON	589	7,068	12/01/2017	07/01/2047
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR			4	1	3,304,093	103.7760	3,459,795	3,333,916	3,304,475	0	238	0	0	3.500	3.708	MON	9,724	116,687	05/14/2018	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR			4	1	795,245	103.3310	829,674	802,930	795,340	0	62	0	0	3.500	3.722	MON	2,342	28,103	06/12/2018	05/01/2048
31418D-BG-6	FNMA PASS-THRU LNG 30 YEAR			4	1	2,372,101	103.9240	2,403,031	2,312,306	2,372,399	0	299	0	0	4.000	3.138	MON	7,708	61,661	04/17/2019	04/01/2049
3136AV-KR-9	FNMA REMIC TRUST 2017-M2			4	1	2,587,570	103.0140	2,781,384	2,700,000	2,604,494	0	13,075	0	0	2.801	3.547	MON	6,302	76,421	08/29/2018	02/25/2027
3136AY-7L-1	FNMA REMIC TRUST 2018-M1			4	1	1,708,396	104.1920	1,844,205	1,770,000	1,715,946	0	5,684	0	0	2.985	3.470	MON	4,403	53,584	08/29/2018	12/25/2027
3136B3-DE-7	FNMA REMIC TRUST 2018-M13			4	1	1,789,792	109.4600	1,988,880	1,817,000	1,792,352	0	2,069	0	0	3.697	4.034	MON	5,598	68,100	10/10/2018	09/25/2030
3140X4-DE-3	FNMA SUPER LNG 30 YEAR			4	1	296,829	102.1690	298,463	292,128	296,812	0	(17)	0	0	3.000	2.718	MON	730	1,461	10/01/2019	04/01/2047
3140X4-E7-7	FNMA SUPER LNG 30 YEAR			4	1	411,562	102.7670	413,200	402,076	412,626	0	1,063	0	0	3.500	2.796	MON	1,173	4,691	07/19/2019	06/01/2049
3140X5-BC-6	FNMA SUPER LNG 30 YEAR			4	1	1,376,977	102.0490	1,377,009	1,349,358	1,377,244	0	266	0	0	3.000	2.651	MON	3,373	3,373	11/27/2019	10/01/2049
3140JN-5J-5	FNMA UMBS LNG 30 YEAR			4	1	1,009,158	101.4230	1,014,125	999,901	1,009,153	0	(5)	0	0	3.000	2.846	MON	2,500	0	12/02/2019	04/01/2049
3140K3-HT-2	FNMA UMBS LNG 30 YEAR			4	1	660,485	101.9090	659,516	647,163	660,613	0	128	0	0	3.000	2.650	MON	1,618	1,618	11/27/2019	11/01/2049
3140QB-R4-2	FNMA UMBS LNG 30 YEAR			4	1	1,021,942	103.1920	1,008,947	977,741	1,024,200	0	2,258	0	0	3.000	2.209	MON	2,444	7,333	08/30/2019	09/01/2049
31418C-AG-9	FNMA UMBS LNG 30 YEAR			4	1	226,082	104.1720	229,351	220,165	226,624	0	542	0	0	3.500	2.930	MON	642	3,211	06/12/2019	08/01/2046
31418D-HK-1	FNMA UMBS LNG 30 YEAR			4	1	8,160,622	98.8980	8,159,567	8,250,462	8,161,212	0	590	0	0	2.500	2.661	MON	16,667	0	12/16/2019	11/01/2049
01F032-61-7	TBA FNMA SINGLE FAMILY				1	1,026,094	102.8710	1,028,711	1,000,000	1,026,094	0	0	0	0	0.000	(0.092)	MON	0	0	12/02/2019	01/15/2048
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						266,295,570	XXX	271,609,973	259,752,265	265,936,605	0	(147,444)	0	0	XXX	XXX	XXX	775,671	7,615,189	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						520,908,182	XXX	537,054,170	510,397,265	519,424,356	1,491	(579,937)	0	0	XXX	XXX	XXX	2,589,248	15,631,862	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00003#-AB-9	A & E TELEVISION NETWORKS LLC				1	3,000,000	102.8930	3,086,787	3,000,000	3,000,000	0	0	0	0	3.630	3.663	FA	39,023	108,900	08/08/2012	08/22/2022
002824-BM-1	ABBOTT LABS				1FE	1,197,948	108.9290	1,307,145	1,200,000	1,198,257	0	268	0	0	3.875	3.942	MS	13,692	46,500	11/05/2018	09/15/2025
00287Y-AQ-2	ABBVIE INC			1,2	2FE	143,613	105.6470	158,471	150,000	144,649	0	867	0	0	3.600	4.399	MN	705	5,400	10/19/2018	05/14/2025
00287Y-AY-5	ABBVIE INC			1,2	2FE	1,745,058	103.6290	1,906,776	1,840,000	1,759,060	0	10,180	0	0	3.200	4.031	MN	7,687	58,880	04/23/2019	05/14/2026
00287Y-BC-2	ABBVIE INC				2FE	339,565	105.2620	357,891	340,000	339,666	0	79	0	0	3.750	3.813	MN	1,665	14,733	09/13/2018	11/14/2023
00287Y-BW-8	ABBVIE INC SR GLBL 144A				2FE	340,202	101.7350	345,901	340,000	340,200	0	(2)	0	0	3.200	3.218	MN	1,209	0	11/13/2019	11/21/2029
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC			1,2	4FE	211,050	100.7500	211,575	210,000	210,119	9,798	(229)	0	0	5.125	5.072	JJ	5,381	10,763	08/05/2015	07/01/2022
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC			1	4FE	103,931	101.6250	105,690	104,000	103,930	5,370	20	0	0	5.625	5.729	FA	2,210	5,850	10/18/2018	02/15/2023
00489L-AC-7	ACRISURE LLC / ACRISURE FIN 144A				4FE	300,000	108.7500	326,250	300,000	300,000	0	0	0	0	8.125	8.290	FA	9,208	13,203	01/18/2019	02/15/2024
00688J-AA-5	ADIENT US LLC 144A				3FE	325,000	109.0000	354,250	325,000	325,000	0	0	0	0	7.000	7.123	MN	2,907	11,944	04/25/2019	05/15/2026
00790X-AA-9	ADVANCED DISP SVCS INC DEL 144A			1,2	4FE	601,245	104.0000	634,400	610,000	602,693	5,160	1,258	0	0	5.625	5.999	MN	4,384	34,313	12/12/2018	11/15/2024
007944-AF-8	ADVENTIST HEALTH SYS WEST				1FE	1,981,200	98.9290	1,978,577	2,000,000	1,981,268	0	68	0	0	2.952	3.094	MS	10,004	0	12/12/2019	03/01/2029
00774C-AB-3	AECOM SR GLBL			1,2	3FE	341,094	107.5000	381,625	355,000	342,796	24,404	1,217	0	0	5.125	5.796	MS	5,357	18,194	03/05/2019	03/15/2027
00766T-AD-2	AECOM TECHNOLOGY CORP DE			1	3FE	81,517	110.6690	83,002	75,000	81,333	0	(183)	0	0	5.875	3.963	AO	930	0	11/08/2019	10/15/2024
00111@-AA-2	AES HAWAII INC			5	3FE	407,276	96.2600	476,275	494,780	455,001	0	8,436	0	0	6.870	0.000	MJSD	94	42,489	12/31/2012	06/30/2022
008117-AP-8	AETNA INC			1	2FE	428,793	101.6300	452,252	445,000	438,790	0	2,030	0	0	2.750	3.289	MN	1,564	12,238	09/23/2014	11/15/2022
00817Y-AV-0	AETNA INC NEW				2FE	236,785	101.6250	254,063	250,000	239,669	0	2,729	0	0	2.800	4.136	JD	311	7,000	12/10/2018	06/15/2023
00912X-AN-4	AIR LEASE CORP			1,2	2FE	199,194	107.1380	214,276	200,000	199,351	0	122	0	0	4.250	4.374	MS	2,503	8,114	09/14/2018	09/15/2024
00912X-BC-7	AIR LEASE CORP			1,2	2FE	590,121	105.3790	627,003	595,000	591,516	0	907	0	0	3.875	4.097	JJ	11,400	24,017	06/11/2018	07/03/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00914A-AA-0	AIR LEASE CORP				2FE	1,187,964	107.2940	1,287,524	1,200,000	1,190,052	0	2,088	0	0	4.250	4.524	FA	21,250	26,633	01/15/2019	02/01/2024
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I 144				4FE	272,063	112.2500	299,708	267,000	271,546	0	(517)	0	0	7.500	7.234	MS	5,896	12,238	04/10/2019	03/15/2026
013092-AB-7	ALBERTSONS COS INC / SAFEWAY I 144				4FE	521,656	106.2500	552,500	520,000	521,560	0	(96)	0	0	5.875	5.896	FA	11,541	0	08/02/2019	02/15/2028
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A				4FE	539,000	99.8800	538,353	539,000	538,353	(647)	0	0	0	4.625	4.678	JJ	2,701	0	11/07/2019	01/15/2027
013093-AB-5	ALBERTSONS COS LLC/SAFEWAY				4FE	836,528	104.6660	896,988	857,000	842,087	23,312	3,860	0	0	6.625	7.216	JD	2,523	51,410	11/07/2019	06/15/2024
013093-AD-1	ALBERTSONS COS LLC/SAFEWAY INC				4FE	283,485	103.5000	285,660	276,000	282,836	0	(649)	0	0	5.750	4.823	MS	4,673	1,898	09/26/2019	03/15/2025
013817-AK-7	ALCOA INC SR GLBL NT 37				3FE	118,401	111.1150	121,115	109,000	118,348	0	(53)	0	0	5.950	5.254	FA	2,702	0	11/05/2019	02/01/2037
013817-AV-3	ALCOA INC SR NT 5.4%21			2	3FE	591,188	103.0940	597,943	580,000	585,335	4,430	(4,895)	0	0	5.400	4.537	AO	6,612	31,320	12/18/2018	04/15/2021
013817-AJ-0	ALCOA INC SR NT 5.9%27				3FE	206,260	114.5280	238,219	208,000	206,426	0	166	0	0	5.900	6.125	FA	5,113	10,237	03/01/2019	02/01/2027
015271-AD-1	ALEXANDRIA REAL ESTATE EQ INC			1,2	2FE	250,323	105.0600	262,650	250,000	250,156	0	(45)	0	0	3.900	3.917	JD	433	9,750	02/02/2016	06/15/2023
01879N-AA-3	ALLIANCE RES OP PART LP 144A			1,2	3FE	387,500	91.0000	364,000	400,000	360,591	(27,000)	91	0	0	7.500	8.452	MN	5,000	22,500	12/12/2019	05/01/2025
019576-AA-5	ALLIED UNVL HOLDCO LLC/ALLIED 144A				4FE	544,000	107.4700	584,637	544,000	544,000	0	0	0	0	6.625	6.735	JJ	16,919	0	06/27/2019	07/15/2026
019576-AB-3	ALLIED UNVL HOLDCO LLC/ALLIED 144A				5FE	567,186	106.8270	614,255	575,000	567,519	0	333	0	0	9.750	10.250	JJ	26,318	0	06/27/2019	07/15/2027
02005N-AE-0	ALLY FINL INC				2FE	166,523	100.8750	152,321	151,000	152,516	3,439	(7,208)	0	0	8.000	3.109	MS	3,557	12,080	01/11/2018	03/15/2020
02005N-BF-6	ALLY FINL INC			2	3FE	128,596	111.8750	132,013	118,000	126,235	10,046	(1,221)	0	0	5.750	4.424	MN	773	6,785	01/10/2018	11/20/2025
02005N-BH-2	ALLY FINL INC				2FE	184,318	104.7500	194,835	186,000	184,509	0	191	0	0	3.875	4.118	MN	801	3,604	05/21/2019	05/21/2024
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%				2FE	103,211	103.5000	96,255	93,000	95,778	3,118	(3,827)	0	0	7.500	3.216	MS	2,054	6,975	01/11/2018	09/15/2020
00164V-AD-5	AMC NETWORKS INC			1,2	3FE	357,506	102.0000	351,900	345,000	351,900	(3,939)	(1,667)	0	0	5.000	2.373	AO	4,313	0	10/23/2019	04/01/2024
00164V-AE-3	AMC NETWORKS INC			1,2	3FE	432,356	100.3750	461,725	460,000	436,309	13,824	3,478	0	0	4.750	5.924	FA	9,104	21,494	06/14/2019	08/01/2025
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH TRU				1PL	858,090	102.7880	882,011	858,090	858,090	0	0	0	0	4.140	4.183	JD	1,579	55,557	06/08/2018	06/15/2027
02376R-AB-8	AMERICAN AIRLS GROUP INC 144A			1	3FE	498,825	100.1570	490,769	490,000	490,714	7,582	(4,418)	0	0	4.625	3.727	MS	7,554	22,663	08/09/2018	03/01/2020
02376R-AC-6	AMERICAN AIRLS GROUP INC 144A				3FE	66,000	104.6250	69,053	66,000	66,000	0	0	0	0	5.000	5.063	JD	275	1,751	05/16/2019	06/01/2022
02406P-AL-4	AMERICAN AXLE & MFG INC			1,2	4FE	334,013	101.3750	317,304	313,000	315,870	9,455	(3,455)	0	0	6.625	5.498	AO	4,378	20,736	06/18/2015	10/15/2022
025816-BS-7	AMERICAN EXPRESS CO			1,2	1FE	804,267	103.8360	835,880	805,000	804,524	0	140	0	0	3.400	3.449	FA	9,427	27,370	02/22/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO			2	1FE	998,960	105.1400	1,051,396	1,000,000	999,235	0	196	0	0	3.700	3.758	FA	15,211	37,000	07/31/2018	08/03/2023
026874-CY-1	AMERICAN INTL GROUP INC				2FE	1,064,448	107.3910	1,073,908	1,000,000	1,041,543	0	(9,320)	0	0	4.125	3.068	FA	15,583	41,250	06/26/2017	02/15/2024
026874-DD-6	AMERICAN INTL GROUP INC				2FE	217,064	107.0350	240,828	225,000	218,311	0	1,049	0	0	3.750	4.409	JJ	4,008	8,438	10/22/2018	07/10/2025
03027X-AB-6	AMERICAN TOWER CORP NEW			1	2FE	257,405	103.6330	259,083	250,000	254,226	0	(1,292)	0	0	3.500	2.944	JJ	3,670	8,750	06/26/2017	01/31/2023
03027X-AH-3	AMERICAN TOWER CORP NEW			1,2	2FE	1,461,168	101.3600	1,479,853	1,460,000	1,460,448	0	(417)	0	0	3.300	3.296	FA	18,201	48,180	04/02/2018	02/15/2021
03028P-H#-6	AMERICAN TRANSMISSION COMPANY LLC				1	1,000,000	111.7150	1,117,154	1,000,000	1,000,000	0	0	0	0	3.950	3.989	JJ	37,635	48,388	04/27/2018	07/18/2033
030981-AH-7	AMERIGAS PARTNERS L P			1,2	3FE	510,380	108.0000	570,240	528,000	513,314	8,596	2,783	0	0	5.625	6.467	MN	3,383	29,700	01/16/2019	05/20/2024
031100-N#-3	AMETEK, INC.				2	1,000,000	109.0730	1,090,729	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	43,200	12/11/2018	12/13/2027
031100-P@-3	AMETEK, INC.				2	1,000,000	109.0730	1,090,729	1,000,000	1,000,000	0	0	0	0	4.320	4.367	JD	2,160	39,600	01/14/2019	12/13/2027
031162-BY-5	AMGEN INC				2FE	952,970	104.3360	1,043,359	1,000,000	960,963	0	6,455	0	0	3.125	3.983	MN	5,208	31,250	10/03/2018	05/01/2025
00175P-AB-9	AMN HEALTHCARE INC 144A				3FE	465,000	100.2500	466,163	465,000	465,000	0	0	0	0	4.625	4.678	AO	5,377	0	09/26/2019	10/01/2027
035240-AQ-3	ANHEUSER-BUSCH INBEV WLDW INC				2FE	598,110	115.9170	695,502	600,000	598,257	0	147	0	0	4.750	4.847	JJ	12,508	23,750	01/10/2019	01/23/2029
035287-AE-1	ANIXTER INC			1	3FE	515,000	103.7950	534,544	515,000	515,000	1,288	0	0	0	5.125	5.191	AO	6,598	26,394	09/18/2014	10/01/2021
035287-AG-6	ANIXTER INC			1	3FE	129,063	105.2500	131,563	125,000	128,228	0	(835)	0	0	5.500	4.668	MS	2,292	6,875	02/07/2019	03/01/2023
035287-AJ-0	ANIXTER INC				3FE	285,000	104.0000	296,400	285,000	285,000	2,138	0	0	0	6.000	6.090	JD	1,425	17,955	10/29/2018	12/01/2025
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP/A 144				3FE	310,000	87.9380	272,606	310,000	272,606	(37,394)	0	0	0	5.750	5.833	MS	5,942	9,210	02/20/2019	03/01/2027
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP/A 144				3FE	240,000	87.0000	208,800	240,000	208,800	(31,200)	0	0	0	5.750	5.833	JJ	7,015	0	06/25/2019	01/15/2028
03674X-AJ-5	ANTERO RES CORP				3FE	213,895	75.0000	187,500	250,000	187,500	(28,326)	1,931	0	0	5.000	8.479	MS	4,167	3,850	09/05/2019	03/01/2025
036752-AB-9	ANTHEM INC			1,2	2FE	498,995	105.8990	529,495	500,000	499,178	0	88	0	0	3.650	3.708	JD	1,521	18,250	11/14/2017	12/01/2027
037833-CJ-7	APPLE INC			1	1FE	1,199,340	106.5190	1,256,920	1,180,000	1,195,587	0	(1,929)	0	0	3.350	3.166	FA	15,592	39,530	01/10/2018	02/09/2027
038336-C#-8	APTAR GROUP INC				2	1,000,000	103.0150	1,030,147	1,000,000	1,000,000	0	0	0	0	3.250	3.276	MS	10,472	32,500	09/01/2012	09/05/2022
038336-D*-1	APTAR GROUP INC				2	2,000,000	105.1110	2,102,221	2,000,000	2,000,000	0	0	0	0	3.400	3.429	MS	21,911	68,000	09/01/2012	09/05/2024
03842*-BT-2	AQUA PENNSYLVANIA INC.				1	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.390	3.419	JJ	5,179	0	12/20/2019	01/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2FE	166,368	109.8430	175,749	160,000	165,053	0	(658)	0	0	4.011	3.509	JD	285	6,418	12/19/2017	12/15/2026
03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144				4FE	280,000	103.0000	288,400	280,000	280,000	0	0	0	0	6.250	6.348	AO	535	0	12/16/2019	04/01/2028
03959K-AA-8	ARCHROCK PARTNERS L P/ ARCHRO 144A				4FE	279,000	105.7500	295,043	279,000	279,000	0	0	0	0	6.875	6.993	AO	4,795	10,123	03/07/2019	04/01/2027
043436-AN-4	ASBURY AUTOMOTIVE GROUP INC			1,2	4FE	477,850	103.2500	480,113	465,000	472,294	29,279	(2,223)	0	0	6.000	5.493	JD	1,240	27,900	04/12/2018	12/15/2024
04352E-AA-3	ASCENSION				1FE	60,000	99.0690	59,442	60,000	60,000	0	0	0	0	2.532	2.548	MN	194	93	10/16/2019	11/15/2029
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144				4FE	415,025	79.7500	354,888	445,000	354,888	(53,857)	1,582	0	0	7.000	8.420	MN	5,192	19,075	06/26/2019	11/01/2026
00191U-AA-0	ASGN INC 144A				3FE	295,000	102.7880	303,225	295,000	295,000	0	0	0	0	4.625	4.678	MN	1,478	0	11/14/2019	05/15/2028
045054-AH-6	ASHTEAD CAPITAL INC 144A			1,2	2FE	203,746	107.0000	214,000	200,000	202,965	0	(564)	0	0	5.250	4.945	FA	4,375	10,646	08/08/2018	08/01/2026
045054-AJ-2	ASHTEAD CAPITAL INC 144A				2FE	200,000	101.0000	202,000	200,000	200,000	0	0	0	0	4.000	4.040	MN	1,267	0	10/28/2019	05/01/2028
045086-AH-8	ASHTON WOODS USA LLC / ASHTON 144A				4FE	516,910	112.5000	574,875	511,000	516,705	0	(205)	0	0	9.875	9.823	AO	12,615	22,561	10/16/2019	04/01/2027
045086-AF-2	ASHTON WOODS USA LLC 144A			1,2	5FE	173,273	102.2500	175,870	172,000	173,001	23,505	(144)	0	0	6.750	6.733	FA	4,838	11,610	01/30/2018	08/01/2025
00206R-CN-0	AT&T INC			1,2	2FE	1,048,201	104.7270	1,152,000	1,100,000	1,057,179	0	6,963	0	0	3.400	4.262	MN	4,779	37,400	09/14/2018	05/15/2025
00206R-CT-7	AT&T INC			1,2	2FE	308,706	108.3940	325,181	300,000	307,886	0	(820)	0	0	4.125	3.657	FA	4,606	6,188	04/23/2019	02/17/2026
00206R-DN-9	AT&T INC				2FE	1,778,580	102.3740	1,842,741	1,800,000	1,786,444	0	5,912	0	0	3.200	3.596	MS	19,200	57,600	08/29/2018	03/01/2022
00206R-DP-4	AT&T INC				2FE	516,044	106.1360	557,213	525,000	517,864	0	1,538	0	0	3.800	4.202	MS	6,650	19,950	10/23/2018	03/01/2024
00206R-HJ-4	AT&T INC				2FE	179,114	111.2510	200,252	180,000	179,178	0	63	0	0	4.350	4.460	MS	2,610	4,176	02/13/2019	03/01/2029
00206R-HW-5	AT&T INC				2FE	204,660	106.6030	213,207	200,000	204,343	0	(318)	0	0	3.800	3.472	FA	2,871	3,800	06/05/2019	02/15/2027
04650N-AB-0	AT&T INC			1	2FE	31,941	120.6970	36,209	30,000	31,749	0	(48)	0	0	5.350	4.959	MS	535	1,605	06/26/2017	09/01/2040
00206R-DD-1	AT&T INC CALLABLE NOTES FIXED			1	2FE	2,293,894	107.1900	2,411,779	2,250,000	2,280,948	0	(5,515)	0	0	3.950	3.683	JJ	40,981	88,875	06/26/2017	01/15/2025
049560-AR-6	ATMOS ENERGY CORP				1FE	59,964	100.9660	60,580	60,000	59,965	0	1	0	0	2.625	2.649	MS	389	0	09/25/2019	09/15/2029
052769-AE-6	AUTODESK INC			1,2	2FE	499,963	104.8470	524,236	500,000	499,986	0	(3)	0	0	3.500	3.530	JD	778	17,500	10/17/2017	06/15/2027
05348E-BC-2	AVALONBAY CMNTYS INC MTN BE			1,2	1FE	174,298	104.4230	182,741	175,000	174,428	0	61	0	0	3.200	3.273	JJ	2,582	5,600	11/08/2017	01/15/2028
05351W-AA-1	AVANGRID INC				2FE	266,112	103.2440	278,759	270,000	266,580	0	468	0	0	3.150	3.462	JD	709	8,505	04/04/2019	12/01/2024
05352A-AA-8	AVANTOR INC 144A			1,2	3FE	638,031	106.6230	666,394	625,000	636,346	6,412	(1,629)	0	0	6.000	5.540	AO	9,375	29,100	05/30/2019	10/01/2024
05352A-AC-4	AVANTOR INC 144A				4FE	793,760	111.7530	787,859	705,000	782,470	0	(11,290)	0	0	9.000	3.066	AO	15,863	24,750	10/24/2019	10/01/2025
053773-BC-0	AVIS BUDGET CAR RENT LLC /AVIS 144				3FE	773,315	104.0000	803,920	773,000	773,286	0	(29)	0	0	5.750	5.823	JJ	21,977	0	06/19/2019	07/15/2027
053773-BB-2	AVIS BUDGET CAR RENT LLC 144A			1	4FE	453,535	103.7500	461,688	445,000	451,220	27,505	(1,260)	0	0	6.375	6.091	AO	7,092	28,369	08/07/2018	04/01/2024
05508W-AB-1	B & G FOODS INC				4FE	416,658	101.0000	419,150	415,000	416,163	(433)	(61)	0	0	5.250	5.231	MS	5,749	0	10/15/2019	09/15/2027
059165-EF-3	BALTIMORE GAS & ELEC CO			1	1FE	277,432	103.7030	290,368	280,000	278,969	0	272	0	0	3.350	3.493	JJ	4,690	9,380	11/01/2013	07/01/2023
06051G-EU-9	BANK AMER CORP				1FE	1,973,900	103.3880	2,067,764	2,000,000	1,980,016	0	6,116	0	0	3.300	3.685	JJ	31,167	66,000	01/02/2019	01/11/2023
06051G-FM-6	BANK AMER CORP				2FE	633,997	106.6700	693,353	650,000	636,719	0	2,293	0	0	4.000	4.505	JJ	11,483	26,000	10/22/2018	01/22/2025
06051G-FU-8	BANK AMER CORP				2FE	1,975,898	109.8310	2,042,855	1,860,000	1,948,314	0	(12,570)	0	0	4.450	3.618	MS	27,130	82,770	10/17/2017	03/03/2026
06051G-GY-9	BANK AMER CORP				1FE	2,955,600	100.7280	3,021,848	3,000,000	2,969,570	0	13,970	0	0	2.738	3.277	JJ	36,050	82,140	01/03/2019	01/23/2022
06051G-HC-6	BANK AMER CORP			1,2	1FE	560,076	102.3340	574,096	561,000	560,370	0	147	0	0	3.004	3.057	JD	515	16,852	12/20/2017	12/20/2023
06051G-HD-4	BANK AMER CORP			1,2	1FE	342,696	105.0140	372,801	355,000	343,560	0	864	0	0	3.419	3.884	JD	371	12,137	03/06/2019	12/20/2028
06051G-HF-9	BANK AMER CORP			1	1FE	3,497,212	103.7850	3,648,059	3,515,000	3,501,150	0	2,999	0	0	3.550	3.686	MS	40,208	124,783	10/19/2018	03/05/2024
06051G-HH-5	BANK AMER CORP			1,2	1FE	880,000	102.0090	897,680	880,000	880,000	0	0	0	0	3.499	3.530	MN	3,763	30,791	05/14/2018	05/17/2022
06051G-HL-6	BANK AMER CORP			1,2	1FE	1,000,000	105.2380	1,052,382	1,000,000	1,000,000	0	0	0	0	3.864	3.901	JJ	16,959	38,640	07/18/2018	07/23/2024
06406R-AG-2	BANK NEW YORK MELLON CORP				1FE	1,853,533	104.9150	1,951,420	1,860,000	1,855,225	0	1,328	0	0	3.500	3.615	AO	11,393	65,100	10/12/2018	04/28/2023
06769Q-AA-8	BARNABAS HEALTH SYSTEM			4	1FE	850,455	106.3390	957,047	900,000	867,111	0	3,019	0	0	4.000	4.588	JJ	18,000	36,000	06/26/2017	07/01/2028
06846N-AF-1	BARRETT BILL CORP			1,2	5FE	317,583	91.0000	279,370	307,000	279,370	(10,510)	(2,335)	0	0	8.750	8.111	JD	1,194	21,919	06/19/2019	06/15/2025
07177M-AB-9	BAXALTA INC			1,2	2FE	1,210,701	107.7620	1,290,983	1,198,000	1,205,991	0	(1,482)	0	0	4.000	3.897	JD	1,065	50,915	03/06/2019	06/23/2025
07274N-AA-1	BAYER US FIN II LLC 144A			1,2	2FE	199,882	101.8240	203,649	200,000	199,940	0	38	0	0	3.500	3.552	JD	117	7,000	06/18/2018	06/25/2021
05531F-BB-8	BB&T CORP SR MEDIUM TERM NTS				1FE	961,520	103.3210	1,033,213	1,000,000	969,190	0	5,763	0	0	2.850	3.583	AO	5,146	28,500	08/29/2018	10/26/2024
07556Q-BM-6	BEAZER HOMES USA INC			1,2	4FE	143,643	105.0000	143,850	137,000	142,126	16,094	(840)	0	0	6.750	5.732	MS	2,723	5,805	10/23/2019	03/15/2025
07556Q-BR-5	BEAZER HOMES USA INC			1,2	4FE	285,748	101.0000	315,120	312,000	288,071	39,508	2,083	0	0	5.875	7.338	AO	3,870	18,330	08/17/2018	10/15/2027
07556Q-BS-3	BEAZER HOMES USA INC 144A				4FE	160,000	106.7500	170,800	160,000	160,000	0	0	0	0	7.250	7.381	AO	3,126	0	09/10/2019	10/15/2029
075887-BF-5	BECTON DICKINSON & CO			1	2FE	132,000	106.0180	139,943	132,000	132,000	0	0	0	0	3.734	3.769	JD	219	4,929	12/04/2014	12/15/2024
075887-BV-0	BECTON DICKINSON & CO			1,2	2FE	767,650	104.1540	796,779	765,000	766,735	0	(373)	0	0	3.363	3.333	JD	1,787	25,727	06/26/2017	06/06/2024
085770-AA-3	BERRY GLOBAL ESCROW CORP 144A				3FE	455,000	105.4700	479,889	455,000	455,000	0	0	0	0	4.875	4.934	JJ	12,693	0	05/17/2019	07/15/2026
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LLC				2PL	1,000,000	107.9850	1,079,849	1,000,000	1,000,000	0	0	0	0	4.610	4.690	MJSD	128	46,100	12/16/2016	12/31/2026
093645-AH-2	BLOCK COMMUNICATIONS INC 144A			1,2	3FE	870,650	103.7500	876,688	845,000	862,352	16,814	(6,999)	0	0	6.875	5.918	FA	21,947	52,766	04/02/2019	02/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
095370-AB-8	BLUE CUBE SPINCO INC			2	3FE	570,050	107.5320	532,283	495,000	528,249	9,612	(25,863)	0	0	9.750	4.135	AO	10,189	48,263	11/02/2018	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC				3FE	238,223	110.5770	231,106	209,000	227,261	174	(9,308)	0	0	10.000	4.939	AO	4,412	20,900	03/08/2019	10/15/2025
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A			1,2	4FE	720,831	98.0000	690,900	705,000	690,900	10,746	(5,121)	0	0	6.125	5.371	MN	5,518	43,181	03/20/2019	11/15/2022
05565E-AY-1	BMW US CAP LLC 144A			1,2	1FE	1,998,340	107.8770	2,157,548	2,000,000	1,998,585	0	143	0	0	3.750	3.795	AO	16,458	75,000	04/05/2018	04/12/2028
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A				1	145,428	104.8960	152,548	145,428	145,428	0	0	0	0	5.510	0.000	AO	1,358	8,847	11/13/2006	11/30/2024
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B				1	257,342	106.4040	273,822	257,342	257,342	0	0	0	0	5.510	0.000	AO	2,403	15,378	11/13/2006	11/30/2024
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C				1	164,384	106.4300	174,954	164,384	164,384	0	0	0	0	5.510	0.000	AO	1,535	9,865	11/13/2006	11/30/2024
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D				1	31,561	106.4040	33,575	31,554	31,557	0	0	0	0	5.510	0.000	AO	295	1,886	11/13/2006	11/30/2024
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E				1	9,068	106.4040	9,649	9,068	9,068	0	0	0	0	5.510	0.000	AO	85	542	11/13/2006	11/30/2024
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F				1	19,430	106.4690	20,687	19,430	19,430	0	0	0	0	5.510	0.000	AO	181	1,174	11/13/2006	11/30/2024
09739D-AC-4	BOISE CASCADE CO DEL 144A			1,2	3FE	148,942	104.0000	150,800	145,000	147,454	12,364	(847)	0	0	5.625	5.006	MS	2,719	8,156	08/15/2018	09/01/2024
101137-AV-9	BOSTON SCIENTIFIC CORP				2FE	199,880	104.6350	209,270	200,000	199,899	0	19	0	0	3.450	3.493	MS	2,300	3,565	02/21/2019	03/01/2024
103304-BM-2	BOYD GAMING CORP				4FE	197,097	107.5940	204,428	190,000	195,810	12,745	(760)	0	0	6.375	5.874	AO	3,028	12,113	08/06/2018	04/01/2026
103304-BQ-3	BOYD GAMING CORP			1,2	4FE	77,156	107.2500	82,583	77,000	77,122	5,149	(22)	0	0	6.000	6.049	FA	1,745	4,620	06/12/2018	08/15/2026
103304-BR-1	BOYD GAMING CORP 144A				4FE	416,000	103.8750	432,120	416,000	416,000	0	0	0	0	4.750	4.806	JD	1,537	0	11/18/2019	12/01/2027
103557-AA-2	BOYNE USA INC 144A			1,2	4FE	354,280	108.7500	369,750	340,000	350,395	3,751	(2,736)	0	0	7.250	6.321	MN	4,108	24,650	08/20/2018	05/01/2025
10373Q-AC-4	BP CAP MKTS AMER INC				1FE	2,026,400	110.5320	2,210,640	2,000,000	2,024,158	0	(2,242)	0	0	3.937	3.805	MS	21,872	78,740	01/22/2019	09/21/2028
109641-AH-3	BRINKER INTL INC 144A			1,2	3FE	278,350	105.7500	309,848	293,000	280,845	3,274	2,150	0	0	5.000	6.107	AO	3,663	14,650	10/31/2018	10/01/2024
110122-BN-7	BRISTOL MYERS SQUIBB CO 144A				1FE	348,690	108.1020	351,333	325,000	348,251	0	(439)	0	0	3.875	2.461	FA	4,758	0	11/22/2019	08/15/2025
110122-CB-2	BRISTOL MYERS SQUIBB CO 144A				1FE	961,006	107.0220	1,037,047	969,000	961,432	0	427	0	0	3.400	3.527	JJ	20,591	0	05/07/2019	07/26/2029
11120V-AA-1	BRIXMOR OPERATING PRTSHP LP				2FE	190,798	105.0380	210,075	200,000	192,302	0	1,311	0	0	3.850	4.766	FA	3,208	7,700	11/07/2018	02/01/2025
11134L-AD-1	BROADCOM CORP			1,2	2FE	976,020	101.4790	1,014,794	1,000,000	985,167	0	6,872	0	0	3.000	3.798	JJ	13,833	30,000	08/29/2018	01/15/2022
11134L-AF-6	BROADCOM CORP/BROADCOM CAYMAN			1,2	2FE	728,978	103.6420	777,319	750,000	734,412	0	3,472	0	0	3.625	4.234	JJ	12,536	27,188	06/01/2018	01/15/2024
11134L-AP-4	BROADCOM CORP/BROADCOM CAYMAN				2FE	713,274	101.2190	779,384	770,000	723,582	0	8,043	0	0	3.125	4.525	JJ	11,095	24,063	09/17/2018	01/15/2025
11135F-AA-9	BROADCOM INC 144A				2FE	69,917	101.2140	70,850	70,000	69,947	0	30	0	0	3.125	3.210	AO	462	1,155	03/29/2019	04/15/2021
11135F-AC-5	BROADCOM INC 144A				2FE	49,772	101.8800	50,940	50,000	49,818	0	46	0	0	3.125	3.289	AO	330	825	03/29/2019	10/15/2022
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO				2PL	1,000,000	106.9180	1,069,179	1,000,000	1,000,000	0	0	0	0	4.398	4.471	MJSD	122	43,980	07/10/2017	07/10/2032
118230-AP-6	BUCKEYE PARTNERS L P				3FE	160,500	87.5570	175,113	200,000	160,626	0	126	0	0	5.600	7.469	AO	2,364	0	10/10/2019	10/15/2044
118230-AQ-4	BUCKEYE PARTNERS L P				3FE	357,195	96.6030	390,275	404,000	358,885	0	1,690	0	0	3.950	6.039	JD	1,330	7,979	11/01/2019	12/01/2026
12008R-AJ-6	BUILDERS FIRSTSOURCE INC 144A			1,2	4FE	139,915	104.0000	148,720	143,000	140,496	7,417	447	0	0	5.625	6.157	MS	2,681	9,005	10/18/2018	09/01/2024
12008R-AM-9	BUILDERS FIRSTSOURCE INC 144A				4FE	208,140	109.6250	223,635	204,000	207,789	0	(351)	0	0	6.750	6.368	JD	1,148	6,923	07/12/2019	06/01/2027
120111-BM-0	BUILDING MATLS CORP AMER 144A			1	3FE	1,683,480	102.7500	1,690,238	1,645,000	1,675,712	45,256	(1,899)	0	0	5.375	4.957	MN	11,298	55,766	12/20/2019	11/15/2024
12117#-AA-9	BUREAU VERITAS HOLDINGS, INC			2	1FE	1,000,000	104.9300	1,049,297	1,000,000	1,000,000	0	0	0	0	3.670	3.704	MS	12,233	36,700	09/01/2017	09/01/2027
12429T-AD-6	BWAY HOLDING COMPANY 144A			1,2	4FE	396,628	103.0100	401,739	390,000	393,168	28,264	(1,697)	0	0	5.500	5.090	AO	4,528	21,450	08/08/2018	04/15/2024
12686C-BB-4	CABLEVISION SYS CORP			1	4FE	358,663	107.7500	414,838	385,000	371,949	2,214	4,174	0	0	5.875	7.423	MS	6,660	22,619	06/06/2016	09/15/2022
127097-E#-6	CABOT OIL & GAS CORPORATION				2	1,000,000	102.5250	1,025,247	1,000,000	1,000,000	0	0	0	0	3.770	3.806	MS	10,786	37,700	09/18/2014	09/18/2026
127097-E@-8	CABOT OIL & GAS CORPORATION				2	1,000,000	102.2150	1,022,146	1,000,000	1,000,000	0	0	0	0	3.670	3.704	MS	10,500	36,700	09/18/2014	09/18/2024
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY				1	1,000,000	106.3760	1,063,758	1,000,000	1,000,000	0	0	0	0	3.400	3.429	JD	1,889	17,000	06/11/2019	06/11/2029
13123X-AT-9	CALLON PETE CO DEL			1,2	4FE	794,577	101.8940	795,792	781,000	787,705	56,918	(2,590)	0	0	6.125	5.861	AO	11,959	41,864	10/02/2019	10/01/2024
13123X-AZ-5	CALLON PETE CO DEL			1,2	4FE	512,750	101.4610	515,419	508,000	510,775	39,061	(726)	0	0	6.375	6.277	JJ	16,193	34,544	09/28/2018	07/01/2026
131347-CJ-3	CALPINE CORP			1,2	4FE	97,376	101.5000	106,575	105,000	99,047	1,757	1,216	0	0	5.500	7.251	FA	2,406	5,775	08/09/2018	02/01/2024
131347-CM-6	CALPINE CORP 144A				3FE	455,000	100.8870	459,036	455,000	455,000	0	0	0	0	4.500	4.551	FA	626	0	12/10/2019	02/15/2028
131347-CN-4	CALPINE CORP 144A				4FE	195,000	102.0700	199,037	195,000	195,000	0	0	0	0	5.125	5.191	MS	111	0	12/19/2019	03/15/2028
133434-AA-8	CAMERON LNG LLC 144A				1FE	4,738,315	100.0420	4,751,994	4,750,000	4,738,341	0	26	0	0	2.902	2.949	JJ	6,892	0	12/20/2019	07/15/2031
14040H-BZ-7	CAPITAL ONE FINL CORP			2	2FE	869,948	108.8820	947,273	870,000	869,959	0	7	0	0	4.250	4.296	AO	6,265	36,975	04/26/2018	04/30/2025
14042R-BT-7	CAPITAL ONE NATL ASSN VA			2	2FE	485,053	100.4520	505,272	503,000	493,888	0	5,121	0	0	2.250	3.383	MS	3,395	11,318	04/02/2018	09/13/2021
14162V-AB-2	CARE CAP PPTYS LP				2FE	283,219	107.7020	306,952	285,000	283,352	0	133	0	0	5.125	5.298	FA	5,518	7,303	05/08/2019	08/15/2026
14314D-AA-1	CARLYLE FIN LLC 144A				2FE	499,205	99.7550	498,775	500,000	499,226	0	21	0	0	3.500	3.550	MS	4,958	0	09/05/2019	09/19/2029
144577-AH-6	CARRIZO OIL & GAS INC			1,2	4FE	208,483	101.4850	205,000	202,000	204,675	19,592	(1,767)	0	0	6.250	5.332	AO	2,665	12,625	12/18/2018	04/15/2023
144577-AJ-2	CARRIZO OIL & GAS INC			1,2	4FE	406,372	102.2500	378,325	370,000	378,325	22,316	(6,591)	0	0	8.250	6.073	JJ	14,075	30,525	08/08/2018	07/15/2025
12505J-AA-1	CBL & ASSOCIATES LP			1	5FE	418,320	70.0000	406,700	581,000	406,700	34,916	18,992	107,650	0	5.250	14.437	JD	2,542	30,503	08/10/2018	12/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124857-AM-5	CBS CORP NEW				2FE	203,266	105.8230	211,647	200,000	202,898	0	(368)	0	0	3.700	3.369	FA	2,796	3,700	05/24/2019	08/15/2024
124857-AT-0	CBS CORP NEW			1,2	2FE	191,044	102.4950	204,990	200,000	192,531	0	767	0	0	3.375	3.955	FA	2,550	6,750	01/10/2018	02/15/2028
14987B-AE-3	CC HOLDINGS GS V LLC / CROWN CASTL			1	2FE	689,000	104.8240	681,353	650,000	672,856	0	(6,554)	0	0	3.849	2.743	AO	5,282	25,019	06/26/2017	04/15/2023
1248EP-BR-3	CCO HLDGS LLC / CCO HLDGS 144A			1,2	3FE	394,012	105.3750	419,393	398,000	394,611	11,600	434	0	0	5.500	5.742	MN	3,648	21,890	08/08/2018	05/01/2026
1248EP-AY-9	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	662,006	101.1250	662,369	655,000	657,439	11,297	(3,127)	0	0	5.250	4.794	MS	8,692	34,388	08/31/2018	09/30/2022
1248EP-AZ-6	CCO HLDGS LLC / CCO HLDGS CAP			2	3FE	43,980	101.1250	43,484	43,000	43,371	1,761	(315)	0	0	5.125	4.378	FA	833	2,204	01/10/2018	02/15/2023
1248EP-BE-2	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	62,678	101.7500	62,068	61,000	61,918	0	(760)	0	0	5.750	4.722	JJ	1,617	2,339	04/12/2019	01/15/2024
1248EP-BF-9	CCO HLDGS LLC / CCO HLDGS CAP			1,2	3FE	123,000	102.0630	122,476	120,000	122,476	(69)	(456)	0	0	5.125	2.570	MN	1,025	0	11/06/2019	05/01/2023
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	730,601	103.2500	725,848	703,000	724,873	(3,420)	(1,072)	0	0	5.375	4.623	MN	6,298	14,916	12/10/2019	05/01/2025
1248EP-BM-4	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	451,135	105.5020	453,659	430,000	448,553	(86)	(2,496)	0	0	5.750	4.330	FA	9,341	10,753	12/17/2019	02/15/2026
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A			1,2	3FE	344,753	104.9320	377,755	360,000	346,293	10,535	1,230	0	0	5.000	5.674	FA	7,500	17,550	01/30/2019	02/01/2028
1248EP-CB-7	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	117,300	107.0000	123,050	115,000	117,176	0	(124)	0	0	5.375	5.130	JD	515	3,228	06/25/2019	06/01/2029
1248EP-CD-3	CCO HLDGS LLC / CCO HLDGS CAP 144A				3FE	1,187,368	101.8030	1,204,329	1,183,000	1,187,318	0	(49)	0	0	4.750	4.748	MS	14,048	0	12/02/2019	03/01/2030
1248EP-BP-7	CCO HLDGS LLC CAP 144A			1,2	3FE	900,000	103.3750	930,375	900,000	900,000	4,500	0	0	0	5.875	5.961	AO	13,219	52,875	02/04/2016	04/01/2024
12508E-AJ-0	CDK GLOBAL INC 144A				3FE	240,000	107.2500	257,400	240,000	240,000	0	0	0	0	5.250	5.319	MS	3,710	4,200	05/02/2019	05/15/2029
15135B-AH-4	CENTENE CORP DEL			1,2	3FE	76,634	103.7500	75,738	73,000	75,458	0	(1,176)	0	0	6.125	3.549	FA	1,689	2,236	07/10/2019	02/15/2024
15135B-AQ-4	CENTENE CORP DEL 144A				3FE	923,180	102.8750	957,766	931,000	923,269	0	89	0	0	4.250	4.423	JD	2,748	0	11/21/2019	12/15/2027
15135B-AS-0	CENTENE CORP DEL 144A				3FE	1,979,778	105.1350	2,076,416	1,975,000	1,979,758	0	(20)	0	0	4.625	4.642	JD	6,343	0	12/17/2019	12/15/2029
15137T-AA-8	CENTENE ESCROW I CORPORATION			1,2	3FE	1,507,556	106.1250	1,509,098	1,422,000	1,499,962	(242)	(3,998)	0	0	5.375	3.743	JD	6,369	41,495	10/22/2019	06/01/2026
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A			1,2	4FE	387,470	98.2500	385,140	392,000	383,956	17,208	479	0	0	5.375	5.653	JJ	9,716	19,538	03/07/2019	01/15/2026
15138A-AC-4	CENTENNIAL RESOURCE PRODUCT 144A				4FE	254,042	104.0000	266,240	256,000	254,191	0	150	0	0	6.875	7.123	AO	4,400	9,582	03/12/2019	04/01/2027
15189T-AW-7	CENTERPOINT ENERGY INC				2FE	424,278	100.1440	425,611	425,000	424,329	0	52	0	0	2.500	2.552	MS	4,043	0	08/12/2019	09/01/2024
153527-AL-0	CENTRAL GARDEN & PET CO			1,2	4FE	258,438	103.2500	258,125	250,000	254,922	7,994	(2,446)	0	0	6.125	5.074	MN	1,957	15,313	07/18/2018	11/15/2023
156504-AH-5	CENTURY CMNTYS INC			1,2	4FE	591,643	104.2500	638,010	612,000	594,440	40,402	2,548	0	0	5.875	6.554	JJ	16,579	30,227	12/04/2019	07/15/2025
156504-AJ-1	CENTURY CMNTYS INC 144A				4FE	222,380	107.2200	238,028	222,000	222,346	0	(34)	0	0	6.750	6.828	JD	1,249	7,867	05/09/2019	06/01/2027
156700-AR-7	CENTURYLINK INC			1	4FE	1,074,426	104.6750	1,091,760	1,043,000	1,058,090	27,422	(9,724)	0	0	6.450	5.478	JD	2,990	67,274	08/20/2018	06/15/2021
156700-AS-5	CENTURYLINK INC			1	4FE	852,460	105.1270	894,631	851,000	852,254	27,374	(267)	0	0	5.800	5.818	MS	14,533	46,429	05/30/2019	03/15/2022
156700-AX-4	CENTURYLINK INC			1	4FE	153,286	111.6250	169,670	152,000	152,957	6,675	(208)	0	0	6.750	6.673	JD	855	10,260	05/10/2018	12/01/2023
156700-BA-3	CENTURYLINK INC			1,2	4FE	234,630	112.7500	248,050	220,000	233,478	0	(1,152)	0	0	7.500	5.867	AO	4,125	9,900	08/09/2019	04/01/2024
156700-BB-1	CENTURYLINK INC 144A				4FE	875,000	101.7630	890,426	875,000	875,000	0	0	0	0	5.125	5.191	FA	1,868	0	12/09/2019	12/15/2026
15723R-AA-2	CFX ESCROW CORP 144A				3FE	210,393	106.2500	218,875	206,000	209,715	0	(678)	0	0	6.000	5.443	FA	4,669	6,523	06/19/2019	02/15/2024
15723R-AC-8	CFX ESCROW CORP 144A				3FE	62,000	109.0000	67,580	62,000	62,000	0	0	0	0	6.375	6.477	FA	1,493	2,086	01/31/2019	02/15/2026
159864-AE-7	CHARLES RIV LABS INTL INC 144A				3FE	230,000	101.8750	234,313	230,000	230,000	0	0	0	0	4.250	4.295	MN	1,846	0	10/21/2019	05/01/2028
161175-BL-7	CHARTER COMMUNICATIONS			1,2	2FE	19,794	112.1910	22,438	20,000	19,801	0	3	0	0	5.375	5.520	MN	179	1,075	09/11/2017	05/01/2047
161175-BB-9	CHARTER COMMUNICATIONS OPER			1,2	2FE	1,265,445	105.1170	1,303,450	1,240,000	1,256,738	0	(6,544)	0	0	4.464	3.906	JJ	24,294	55,354	08/29/2018	07/23/2022
161175-BP-8	CHARTER COMMUNICATIONS OPER				2FE	1,231,950	102.8670	1,285,833	1,250,000	1,234,413	0	2,463	0	0	3.559	3.948	FMAN	7,415	52,920	01/14/2019	02/01/2024
161175-BQ-6	CHARTER COMMUNICATIONS OPER				2FE	847,787	107.6230	904,033	840,000	846,039	0	(1,355)	0	0	4.500	4.349	FA	15,750	40,740	09/14/2018	02/01/2024
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS			1,2	2FE	758,109	112.4460	798,367	710,000	744,187	44,028	(6,291)	0	0	5.875	4.789	JD	116	41,713	02/06/2018	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS			1,2	2FE	300,000	110.5180	331,554	300,000	300,000	16,785	0	0	0	5.125	5.191	JD	43	15,375	05/15/2017	06/30/2027
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3FE	615,000	104.2090	640,885	615,000	615,000	41,513	0	0	0	5.250	5.319	AO	8,072	32,288	09/12/2017	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP				3FE	541,000	105.7500	572,108	541,000	541,000	35,165	0	0	0	5.625	5.704	AO	7,608	32,122	09/06/2018	10/01/2026
165167-DA-2	CHESAPEAKE ENERGY CORP				6FE	181,000	60.2500	109,053	181,000	109,053	(47,513)	0	0	0	7.000	7.123	AO	3,168	12,811	09/25/2018	10/01/2024
165167-DB-0	CHESAPEAKE ENERGY CORP				6FE	122,000	55.0000	67,100	122,000	67,100	(37,210)	0	0	0	7.500	7.641	AO	2,288	9,252	09/25/2018	10/01/2026
165167-DD-6	CHESAPEAKE ENERGY CORP 144A				5FE	290,225	94.5000	310,905	329,000	290,394	0	169	0	0	11.500	15.468	JJ	1,261	0	12/19/2019	01/01/2025
167885-A@-1	CHICAGO PARKING METERS LLC				2PL	3,000,000	110.4990	3,314,969	3,000,000	3,000,000	0	0	0	0	4.930	5.022	MJSD	411	135,575	01/30/2019	12/30/2025
12543D-BC-3	CHS / CMNTY HEALTH SYS INC 144A				4FE	393,608	103.0000	419,210	407,000	394,760	0	1,151	0	0	8.000	8.828	MS	9,587	17,094	03/15/2019	03/15/2026
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC			4	1	1,300,000	107.3740	1,395,862	1,300,000	1,300,000	0	0	0	0	4.010	4.050	MS	15,349	52,130	01/01/2012	03/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
125523-BL-3	CIGNA CORP NEW 144A				2FE	65,811	101.2790	65,831	65,000	65,673	0	(138)	0	0	3.300	2.328	FA	751	0	10/11/2019	02/25/2021
125523-BY-5	CIGNA CORP NEW 144A				2FE	444,318	109.7380	449,926	410,000	443,230	0	(1,088)	0	0	4.500	3.068	FA	6,458	0	10/11/2019	02/25/2026
172441-AX-5	CINEMARK USA INC				4FE	527,706	101.1000	530,775	525,000	526,086	10,176	(1,216)	0	0	5.125	4.935	JD	1,196	26,906	12/19/2018	12/15/2022
125581-GQ-5	CIT GROUP INC			1	3FE	1,028,125	106.0000	1,060,000	1,000,000	1,014,488	33,339	(5,101)	0	0	5.000	4.458	FA	18,889	50,000	03/21/2017	08/15/2022
125581-GX-0	CIT GROUP INC				3FE	512,640	118.0000	560,500	475,000	510,297	725	(2,343)	0	0	6.125	5.093	MS	9,051	18,988	05/07/2019	03/09/2028
125581-GY-8	CIT GROUP INC			1,2	3FE	444,000	106.7500	473,970	444,000	444,000	16,650	0	0	0	4.750	4.806	FA	7,909	21,031	08/17/2018	02/16/2024
172967-JT-9	CITIGROUP INC				2FE	264,695	108.7090	271,773	250,000	259,806	0	(1,604)	0	0	4.400	3.632	JD	642	11,000	10/31/2016	06/10/2025
172967-KG-5	CITIGROUP INC				1FE	3,995,372	106.6630	3,999,868	3,750,000	3,988,299	0	(7,073)	0	0	3.700	2.573	JJ	65,135	0	11/05/2019	01/12/2026
172967-KJ-9	CITIGROUP INC				2FE	670,389	110.1150	693,725	630,000	660,766	0	(4,346)	0	0	4.600	3.744	MS	9,016	28,980	09/25/2017	03/09/2026
172967-KN-0	CITIGROUP INC				1FE	2,093,540	105.0670	2,101,345	2,000,000	2,091,271	0	(2,269)	0	0	3.400	2.631	MN	11,333	34,000	10/29/2019	05/01/2026
172967-KY-6	CITIGROUP INC				1FE	422,550	103.7590	456,539	440,000	424,193	0	1,643	0	0	3.200	3.840	AO	2,738	14,080	03/06/2019	10/21/2026
172967-LP-4	CITIGROUP INC			1,2	1FE	1,324,947	106.6140	1,487,269	1,395,000	1,332,414	0	5,917	0	0	3.668	4.347	JJ	22,315	51,169	10/22/2018	07/24/2028
172967-LZ-2	CITIGROUP INC				1FE	1,262,738	105.7930	1,322,407	1,250,000	1,259,379	0	(2,524)	0	0	4.044	3.844	JD	4,213	50,550	08/29/2018	06/01/2024
17401Q-AQ-4	CITIZENS BANK N A			2	2FE	976,937	104.5780	1,024,864	980,000	977,788	0	628	0	0	3.700	3.810	MS	9,266	36,260	10/26/2018	03/29/2023
18055#-BH-4	CLARION LION PROPERTIES FUND LP				1	4,000,000	107.6910	4,307,623	4,000,000	4,000,000	0	0	0	0	3.750	3.785	JJ	69,167	0	07/15/2019	07/15/2029
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS IN 144				4FE	214,000	104.1300	222,838	214,000	214,000	0	0	0	0	5.125	5.191	FA	3,900	0	08/09/2019	08/15/2027
18451Q-AN-8	CLEAR CHANNEL WW HLDGS INC 144A				5FE	269,591	110.7500	293,488	265,000	268,698	0	(893)	0	0	9.250	8.925	FA	9,260	12,520	02/12/2019	02/15/2024
185899-AB-7	CLEVELAND CLIFFS INC 144A			1,2	3FE	212,827	102.1200	218,537	214,000	213,049	13,824	205	0	0	4.875	5.062	JJ	5,216	10,433	08/14/2018	01/15/2024
185899-AC-5	CLEVELAND CLIFFS INC 144A				4FE	182,638	96.0000	182,400	190,000	182,400	(713)	476	0	0	5.875	6.604	JD	930	6,139	04/29/2019	06/01/2027
186108-CJ-3	CLEVELAND ELEC ILLUM CO				1FE	303,054	114.3420	303,007	265,000	301,090	0	(1,964)	0	0	5.500	2.386	FA	5,506	0	09/25/2019	08/15/2024
18683K-AM-3	CLIFFS NAT RES INC 144A			1,2	4FE	50,830	98.6880	51,318	52,000	51,023	4,067	156	0	0	5.750	6.276	MS	997	2,990	10/02/2018	03/01/2025
125896-BR-0	CMS ENERGY CORP			1,2	2FE	284,005	101.0720	288,054	285,000	284,280	0	89	0	0	2.950	3.012	FA	3,176	8,408	10/31/2016	02/15/2027
126117-AS-9	CNA FINL CORP				2FE	346,511	106.8780	374,072	350,000	347,187	0	575	0	0	3.950	4.196	MN	1,767	13,825	10/26/2018	05/15/2024
12612W-AB-0	CNF INC			1	4FE	215,250	101.5000	208,075	205,000	208,075	34,230	(405)	0	0	6.700	6.300	MN	2,289	13,735	04/09/2018	05/01/2034
12654T-AA-8	CNX MIDSTREAM PARTNERS 144A			1,2	4FE	367,120	92.2500	339,480	368,000	339,480	(13,729)	89	0	0	6.500	6.650	MS	7,043	23,920	02/13/2019	03/15/2026
90964*-AH-8	COCA COLA BOTTLING COMPANY UNITED				2PL	3,000,000	106.6230	3,198,676	3,000,000	3,000,000	0	0	0	0	4.240	4.285	JD	3,533	127,200	12/21/2016	12/21/2031
20030N-BL-4	COMCAST CORP NEW				1FE	986,450	105.5250	1,055,254	1,000,000	988,403	0	1,953	0	0	3.375	3.658	FA	12,750	33,750	01/14/2019	02/15/2025
201723-AL-7	COMMERCIAL METALS CO			1,2	3FE	360,000	105.0000	393,750	375,000	362,013	25,057	1,330	0	0	5.375	6.040	JJ	9,294	20,156	06/20/2018	07/15/2027
20268J-AB-9	COMMONSPIRIT HEALTH				2FE	1,300,000	100.6140	1,307,978	1,300,000	1,300,000	0	0	0	0	3.347	3.375	AO	15,712	0	08/07/2019	10/01/2029
20338Q-AB-9	COMMSCOPE FIN LLC				4FE	93,000	104.2500	96,953	93,000	93,000	0	0	0	0	5.500	5.576	MS	1,705	2,728	02/07/2019	03/01/2024
20338Q-AA-1	COMMSCOPE FIN LLC 144A				4FE	315,249	105.2500	333,643	317,000	315,301	0	53	0	0	8.250	8.525	MS	8,718	5,456	09/10/2019	03/01/2027
20338Q-AD-5	COMMSCOPE FIN LLC 144A				4FE	180,963	106.3750	191,475	180,000	180,898	0	(65)	0	0	6.000	5.950	MS	3,600	5,760	08/28/2019	03/01/2026
20337Y-AA-5	COMMSCOPE HLDG CO INC 144A			2	4FE	610,199	100.1130	594,671	594,000	587,610	51,355	(4,285)	0	0	6.000	5.301	JD	1,584	35,640	11/08/2018	06/15/2025
203372-AL-1	COMMSCOPE INC 144A			1,2	4FE	166,740	100.0500	168,084	168,000	167,274	487	467	0	0	5.000	5.383	JD	373	8,406	11/08/2018	06/15/2021
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC 144A			1,2	4FE	14,720	94.0000	15,040	16,000	14,863	1,782	122	0	0	5.000	6.336	MS	236	800	10/24/2018	03/15/2027
20451R-AA-0	COMPASS GROUP DIVERSIFIED 144A			1,2	4FE	518,558	108.2500	549,910	508,000	517,802	3,852	(752)	0	0	8.000	7.368	MN	6,773	31,440	11/12/2019	05/01/2026
G2044@-AY-1	COMPASS GROUP PLC			1		3,000,000	105.1480	3,154,442	3,000,000	3,000,000	0	0	0	0	4.120	4.162	AO	30,900	123,600	09/01/2011	10/01/2023
12652H-AA-6	COMPRESSCO PARTNERS LP 144A			1,2	4FE	243,376	98.2500	238,748	243,000	238,748	12,815	(57)	0	0	7.500	7.605	AO	4,556	18,225	08/10/2018	04/01/2025
20467B-AB-5	COMPRESSCO PARTNERS LP/FINANCE			1,2	5FE	149,415	92.0000	138,000	150,000	138,000	5,880	120	0	0	7.250	7.487	FA	4,108	10,875	01/26/2018	08/15/2022
20605P-AK-7	CONCHO RES INC			1,2	2FE	214,269	109.0400	234,437	215,000	214,361	0	60	0	0	4.300	4.389	FA	3,493	10,349	06/14/2018	08/15/2028
210518-D#-0	CONSUMERS ENERGY COMPANY				1	2,000,000	103.3570	2,067,141	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MS	16,430	63,600	09/28/2017	09/28/2032
210518-E#-9	CONSUMERS ENERGY COMPANY				1	2,000,000	103.2930	2,065,862	2,000,000	2,000,000	0	0	0	0	3.180	3.205	MN	8,127	63,600	11/15/2017	11/15/2032
212015-AL-5	CONTINENTAL RESOURCES INC			1,2	2FE	298,703	104.4840	303,005	290,000	296,531	0	(1,509)	0	0	4.500	3.745	AO	2,755	9,675	05/21/2019	04/15/2023
21871N-AA-9	CORECIVIC INC			1,2	3FE	315,000	86.5000	272,475	315,000	272,475	11,813	0	0	0	4.750	4.806	AO	3,159	14,963	10/11/2017	10/15/2027
221644-AA-5	COTT HOLDINGS INC 144A			2	4FE	1,363,548	104.5000	1,427,470	1,366,000	1,363,211	63,969	(53)	0	0	5.500	5.583	AO	18,783	75,130	03/27/2019	04/01/2025
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A			1,2	2FE	314,529	104.3420	313,026	300,000	314,421	0	(108)	0	0	3.500	2.794	FA	3,967	0	12/09/2019	08/15/2027
225310-AN-1	CREDIT ACCEP CORP MICH 144A				3FE	265,700	103.8460	275,192	265,000	265,690	0	(10)	0	0	5.125	5.120	JD	528	0	12/10/2019	12/31/2024
226373-AQ-1	CRESTWOOD MIDSTREAM PRTNRS LP 144A				3FE	420,000	101.3750	425,775	420,000	420,000	0	0	0	0	5.625	5.704	MN	3,938	12,863	04/11/2019	05/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
228187-AB-6	CROWN AMERS LLC / CROWN AMERS SR G			1,2	3FE	406,007	105.6250	439,400	416,000	407,381	5,397	1,167	0	0	4.750	5.199	FA	8,233	17,053	05/30/2019	02/01/2026
22822V-AB-7	CROWN CASTLE INTL CORP NEW			1,2	2FE	209,680	109.5580	219,115	200,000	208,767	0	(913)	0	0	4.450	3.648	FA	3,362	4,450	04/23/2019	02/15/2026
22822V-AD-3	CROWN CASTLE INTL CORP NEW			1,2	2FE	1,447,845	100.2910	1,504,360	1,500,000	1,470,239	0	17,041	0	0	2.250	3.515	MS	11,250	33,750	09/05/2018	09/01/2021
22822V-AJ-0	CROWN CASTLE INTL CORP NEW				2FE	219,164	103.1890	232,176	225,000	220,291	0	1,128	0	0	3.150	3.823	JJ	3,268	3,544	01/29/2019	07/15/2023
22827-BD-5	CROWN CASTLE INTL CORP SR NT				2FE	2,497,606	108.6310	2,531,112	2,330,000	2,427,762	0	(29,949)	0	0	5.250	3.818	JJ	56,405	122,325	11/05/2018	01/15/2023
22822R-BD-1	CROWN CASTLE TOWERS LLC 144A				1FE	813,843	103.7560	830,045	800,000	809,799	0	(1,647)	0	0	3.663	3.469	MON	1,302	29,304	06/26/2017	05/15/2025
228701-AF-5	CROWNROCK LP 144A			1,2	4FE	836,848	102.0000	871,080	854,000	839,450	53,276	1,859	0	0	5.625	6.069	AO	10,141	42,863	09/05/2019	10/15/2025
126307-AF-4	CSC HLDGS INC			1	4FE	307,500	107.6250	322,875	300,000	302,539	0	(1,240)	0	0	6.750	6.362	MN	2,588	20,250	07/24/2015	11/15/2021
126307-AH-0	CSC HLDGS INC				4FE	35,919	107.7500	37,713	35,000	35,804	0	(114)	0	0	5.250	4.723	JD	153	1,838	04/16/2019	06/01/2024
126307-AX-5	CSC HLDGS INC 144A				4FE	583,800	106.6210	597,078	560,000	578,810	14,979	(4,570)	0	0	7.750	6.780	JJ	20,012	43,400	11/27/2018	07/15/2025
126307-AY-3	CSC HLDGS INC 144A				4FE	934,788	113.0000	977,450	865,000	931,380	11,396	(3,304)	0	0	7.500	5.747	MS	19,102	28,667	10/22/2019	04/01/2028
126307-AZ-0	CSC HLDGS INC 144A				3FE	305,000	111.5000	340,075	305,000	305,000	0	0	0	0	6.500	6.606	FA	8,260	9,968	01/24/2019	02/01/2029
126307-BA-4	CSC HLDGS INC 144A				4FE	208,000	106.7500	213,500	200,000	207,787	0	(213)	0	0	5.750	5.219	JJ	5,463	0	09/23/2019	01/15/2030
23110A-AA-4	CUMULUS MEDIA NEW HLDGS INC 144A				4FE	315,000	107.1250	337,444	315,000	315,000	0	0	0	0	6.750	6.864	JJ	10,927	0	06/12/2019	07/01/2026
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1			2	2FE	1,552,608	111.3570	1,799,456	1,615,930	1,581,780	0	3,119	0	0	6.036	0.000	MON	5,690	97,538	11/14/2006	12/10/2028
126650-BS-8	CVS CAREMARK CORPORATION 144A			4	2FE	136,387	123.6730	133,829	108,212	135,317	0	(422)	0	0	7.507	4.803	MON	474	8,629	06/26/2017	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A			4	2FE	639,911	112.7860	655,495	581,187	639,043	0	(368)	0	0	5.773	4.850	MON	1,957	33,552	06/26/2017	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A			4	2FE	1,103,027	116.5820	1,176,659	1,009,297	1,102,309	0	(581)	0	0	5.926	5.153	MON	3,489	59,811	06/26/2017	01/10/2034
126650-CF-5	CVS HEALTH CORP			1,2	2FE	1,311,759	104.0960	1,358,449	1,305,000	1,307,993	0	(846)	0	0	3.375	3.341	FA	17,006	44,044	08/29/2018	08/12/2024
126650-CU-2	CVS HEALTH CORP				2FE	365,100	101.4670	405,866	400,000	370,039	0	3,987	0	0	2.875	4.264	JD	958	11,500	10/03/2018	06/01/2026
126650-CV-0	CVS HEALTH CORP				2FE	247,110	104.2340	260,584	250,000	247,846	0	621	0	0	3.700	4.030	MS	2,878	9,250	10/23/2018	03/09/2023
126650-CW-8	CVS HEALTH CORP			1,2	2FE	968,952	107.3660	1,041,454	970,000	969,167	0	140	0	0	4.100	4.161	MS	10,605	39,770	06/14/2018	03/25/2025
23371D-AA-2	DAE FDG LLC 144A			1,2	3FE	697,800	101.5000	705,425	695,000	696,228	29,765	(737)	0	0	4.500	4.432	FA	13,031	31,275	10/25/2017	08/01/2022
23371D-AB-0	DAE FDG LLC 144A			1,2	3FE	608,635	104.9940	636,264	606,000	607,698	10,301	(413)	0	0	5.000	4.972	FA	12,625	21,525	05/31/2019	08/01/2024
23371D-AD-6	DAE FDG LLC 144A				3FE	232,000	103.7500	240,700	232,000	232,000	3,770	0	0	0	5.250	5.319	MN	1,556	12,214	11/02/2018	11/15/2021
23371D-AE-4	DAE FDG LLC 144A				3FE	642,000	104.8750	673,298	642,000	642,000	6,420	0	0	0	5.750	5.833	MN	4,717	37,018	11/02/2018	11/15/2023
235825-AE-6	DANA INCORPORATED				3FE	499,343	102.7920	497,513	484,000	497,310	0	(2,033)	0	0	5.500	1.464	JD	1,183	13,310	11/08/2019	12/15/2024
235825-AF-3	DANA INCORPORATED				3FE	349,640	103.0000	359,470	349,000	349,628	0	(12)	0	0	5.375	5.404	MN	2,136	0	11/22/2019	11/15/2027
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC			2	3FE	1,074,631	102.5000	1,103,925	1,077,000	1,075,065	15,612	285	0	0	5.125	5.168	JJ	25,452	31,749	07/25/2019	07/15/2024
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC			1,2	3FE	207,358	102.8750	209,865	204,000	207,202	0	(155)	0	0	5.000	4.538	MN	1,700	3,900	10/30/2019	05/01/2025
23311R-AA-4	DCP MIDSTREAM LLC			2	3FE	263,200	105.0000	246,750	235,000	246,750	16,127	(852)	0	0	6.750	5.805	MS	4,671	15,863	02/14/2018	09/15/2037
23311R-AD-8	DCP MIDSTREAM LLC 144A			1	3FE	275,650	100.5000	251,250	250,000	250,835	3,850	(3,952)	0	0	5.350	3.747	MS	3,938	13,375	01/04/2013	03/15/2020
23311V-AG-2	DCP MIDSTREAM OPERATING PL				3FE	317,363	108.7500	342,563	315,000	317,048	0	(315)	0	0	5.375	5.301	JJ	7,807	8,466	01/16/2019	07/15/2025
23311V-AH-0	DCP MIDSTREAM OPERATING PL				3FE	335,000	103.7500	347,563	335,000	335,000	0	0	0	0	5.125	5.191	MN	2,194	8,823	05/08/2019	05/15/2029
24703D-AY-7	DELL INTL LLC/EMC CORP 144A				2FE	522,545	104.7720	523,862	500,000	521,757	0	(788)	0	0	4.000	2.973	JJ	9,222	0	10/29/2019	07/15/2024
24703D-BA-8	DELL INTL LLC/EMC CORP 144A				2FE	613,390	112.7590	659,640	585,000	612,343	0	(1,048)	0	0	5.300	4.741	AO	7,751	16,450	07/19/2019	10/01/2029
247361-ZL-5	DELTA AIR LINES INC DEL			1	2FE	1,184,253	100.2940	1,188,482	1,185,000	1,184,765	0	248	0	0	2.600	2.639	JD	2,311	30,810	11/28/2017	12/04/2020
247361-ZP-6	DELTA AIR LINES INC DEL			1,2	2FE	439,424	103.7650	456,568	440,000	439,608	0	109	0	0	3.800	3.866	AO	3,344	16,720	04/16/2018	04/19/2023
247367-BH-7	DELTA AIRLINES PT 2007-1 20240210				1FE	1,224,699	108.5640	1,207,785	1,112,514	1,217,656	0	(7,043)	0	0	6.821	4.334	FA	29,721	0	09/12/2019	02/10/2024
247916-AF-6	DENBURY RES INC 144A			1,2	4FE	295,631	96.7500	270,900	280,000	270,900	16,901	(6,401)	0	0	9.000	6.590	MN	3,220	25,200	09/19/2018	05/15/2021
247916-AM-1	DENBURY RES INC 144A				4FE	110,600	88.5000	123,900	140,000	113,105	0	2,505	0	0	7.750	14.535	FA	4,099	1,688	06/19/2019	02/15/2024
25272K-AD-5	DIAMOND 1 FIN CORP 144A			1,2	2FE	147,064	102.9110	149,221	145,000	146,256	0	(809)	0	0	4.420	3.803	JD	285	6,409	01/30/2019	06/15/2021
25272K-AG-8	DIAMOND 1 FIN CORP 144A			1,2	2FE	1,773,814	108.4740	1,827,786	1,685,000	1,748,294	0	(17,577)	0	0	5.450	4.260	JD	4,081	91,833	09/14/2018	06/15/2023
25272K-AR-4	DIAMOND 1 FIN CORP 144A			1,2	2FE	249,420	137.7940	293,501	213,000	248,639	0	(495)	0	0	8.350	7.098	JJ	8,201	17,786	11/20/2018	07/15/2046
25272K-AU-7	DIAMOND 1 FIN CORP 144A			1,2	3FE	603,552	101.5630	595,159	586,000	590,199	9,351	(6,475)	0	0	5.875	4.319	JD	1,530	30,672	11/01/2019	06/15/2021
25272K-AW-3	DIAMOND 1 FIN CORP 144A			1,2	3FE	3,082,733	105.5000	3,091,150	2,930,000	3,034,647	32,359	(36,645)	0	0	7.125	5.481	JD	9,278	179,016	08/15/2019	06/15/2024
25277L-AA-4	DIAMOND SPORTS GROUP LLC / DIA 144				3FE	1,148,766	101.1550	1,157,215	1,144,000	1,147,267	(1,187)	(312)	0	0	5.375	5.349	FA	25,450	0	11/18/2019	08/15/2026
25277L-AC-0	DIAMOND SPORTS GROUP LLC / DIA 144				4FE	730,381	97.2500	707,008	727,000	707,008	(23,158)	(216)	0	0	6.625	6.621	FA	19,934	0	08/20/2019	08/15/2027
25466A-AN-1	DISCOVER BK			2	2FE	575,000	104.5000	600,875	575,000	575,000	0	0	0	0	4.682	4.737	FA	10,619	26,922	08/06/2018	08/09/2028
254709-AL-2	DISCOVER FINL SVCS			2	2FE	209,756	105.9310	222,456	210,000	209,863	0	24	0	0	3.750	3.799	MS	2,559	7,875	03/02/2015	03/04/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	219,877	105.5640	232,241	220,000	219,926	0	15	0	0	3.800	3.844	MS	2,508	8,360	06/26/2017	03/13/2024
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	1,119,810	101.9200	1,141,507	1,120,000	1,119,883	0	32	0	0	2.950	2.975	MS	9,270	33,040	09/08/2017	03/20/2023
25470X-AW-5	DISH DBS CORP				4FE	229,350	102.1880	254,447	249,000	233,806	30,854	2,506	0	0	5.875	7.525	MN	1,869	14,629	03/02/2018	11/15/2024
25470X-AY-1	DISH DBS CORP			1	4FE	1,367,198	105.9390	1,653,708	1,561,000	1,385,723	56,300	17,332	0	0	7.750	10.426	JJ	60,489	99,084	05/30/2019	07/01/2026
25470X-AJ-4	DISH DBS CORP SR NT			1	4FE	72,616	106.0000	81,620	77,000	74,214	2,416	958	0	0	5.875	7.611	JJ	2,086	4,524	04/30/2018	07/15/2022
25470X-AL-9	DISH DBS CORP SR NT				4FE	325,894	102.5850	377,513	368,000	336,392	21,724	8,308	0	0	5.000	8.261	MS	5,418	18,400	11/20/2018	03/15/2023
25470X-AE-5	DISH DBS CORP SR NT 6.75%			1	4FE	230,305	105.2450	237,854	226,000	228,253	6,061	(1,479)	0	0	6.750	6.096	JD	1,271	15,255	08/06/2018	06/01/2021
25746U-CY-3	DOMINION ENERGY INC				2FE	249,425	110.6460	276,615	250,000	249,484	0	50	0	0	4.250	4.325	JD	885	10,625	10/24/2018	06/01/2028
233244-AD-4	DOT HEADQ MTG FIN TR 2004-2				1	1,956,760	105.6600	2,113,200	2,000,000	1,992,771	0	3,413	0	0	6.001	6.379	MON	8,001	120,020	05/24/2005	12/07/2021
260543-CJ-0	DOW CHEM CO				2FE	487,790	105.0260	525,128	500,000	490,092	0	1,860	0	0	3.500	4.001	AO	4,375	17,500	10/03/2018	10/01/2024
260543-CN-1	DOW CHEM CO				2FE	184,813	110.5020	204,428	185,000	184,839	0	23	0	0	4.550	4.619	MN	725	8,418	11/28/2018	11/30/2025
26078J-AC-4	DOWDUPONT INC				2FE	1,047,500	110.1390	1,101,389	1,000,000	1,042,135	0	(5,365)	0	0	4.493	3.702	MN	5,741	43,308	03/06/2019	11/15/2025
G2613#-AL-8	DS SMITH PLC				2	3,000,000	105.3800	3,161,410	3,000,000	3,000,000	0	0	0	0	4.650	4.704	FA	56,188	139,500	08/01/2012	08/06/2022
233331-BA-4	DTE ENERGY CO			1,2	2FE	474,032	104.3980	495,892	475,000	474,271	0	187	0	0	3.700	3.781	FA	7,323	17,331	10/23/2018	08/01/2023
26442C-AX-2	DUKE ENERGY CAROLINAS LLC				1FE	59,779	111.0860	66,651	60,000	59,800	0	19	0	0	3.950	4.035	MN	303	2,416	11/05/2018	11/15/2028
26441C-AX-3	DUKE ENERGY CORP NEW				2FE	528,550	103.0590	566,823	550,000	530,353	0	1,803	0	0	3.150	3.726	FA	6,545	8,663	03/06/2019	08/15/2027
26442U-AG-9	DUKE ENERGY PROGRESS LLC CALLABLE			2	1FE	304,942	109.1180	332,809	305,000	304,949	0	5	0	0	3.700	3.737	MS	3,762	11,975	08/06/2018	09/01/2028
26817R-AB-4	DYNEGY INC NEW DEL			1	3FE	621,300	102.3040	634,285	620,000	621,657	4,647	(440)	0	0	5.875	5.874	JD	3,035	36,425	01/25/2018	06/01/2023
26959X-AC-7	EAGLE HOLDING CO. II LLC 144A				5FE	490,050	101.5380	502,613	495,000	491,013	0	963	0	0	7.750	8.295	MN	4,902	19,288	05/07/2019	05/15/2022
28368E-AD-8	EL PASO ENERGY CORP MTN BE			1	2FE	365,373	137.9040	413,712	300,000	360,082	0	(3,640)	0	0	7.800	5.520	FA	9,750	23,400	07/11/2018	08/01/2031
28368E-AE-6	EL PASO ENERGY CORP MTN BE			1	2FE	100,320	137.8490	107,522	78,000	98,085	0	(1,200)	0	0	7.750	4.954	JJ	2,787	6,045	02/06/2018	01/15/2032
28470R-AC-6	ELDORADO RESORTS INC			1,2	4FE	588,544	104.0000	579,280	557,000	572,447	8,367	(9,538)	0	0	7.000	5.170	FA	16,246	36,190	03/19/2019	08/01/2023
28470R-AF-9	ELDORADO RESORTS INC			1,2	4FE	608,063	105.0000	603,750	575,000	603,750	(1,605)	(2,708)	0	0	6.000	2.758	AO	8,625	0	11/06/2019	04/01/2025
28501*-AW-5	ELECTRIC TRANSMISSION TEXAS, LLC				2	1,000,000	102.8080	1,028,078	1,000,000	1,000,000	0	0	0	0	3.270	3.297	MS	9,447	32,700	03/04/2016	03/17/2026
28932M-AG-0	ELM ROAD GENERATING STATION			4	1FE	1,042,169	108.7040	1,132,878	1,042,169	1,042,169	0	0	0	0	4.673	4.728	JJ	21,915	48,701	01/12/2011	01/19/2031
29261A-AA-8	ENCOMPASS HEALTH CORP				4FE	128,080	103.6250	132,640	128,000	128,076	0	(4)	0	0	4.500	4.537	FA	1,648	0	09/11/2019	02/01/2028
29261A-AB-6	ENCOMPASS HEALTH CORP				4FE	90,000	103.7500	93,375	90,000	90,000	0	0	0	0	4.750	4.806	FA	1,223	0	09/09/2019	02/01/2030
29271L-AE-4	ENDO FIN LLC 144A			1,2	5FE	143,350	67.4170	158,430	235,000	148,339	24,357	11,490	68,983	0	5.375	24.162	JJ	5,824	11,395	01/17/2019	01/15/2023
29278N-AF-0	ENERGY TRANSFER PARTNERS LP			1,2	2FE	224,762	109.5820	246,558	225,000	224,785	0	20	0	0	4.950	5.026	JD	495	11,138	10/22/2018	06/15/2028
29273R-BD-0	ENERGY TRANSFER PRTNRS L P				2FE	1,704,728	105.1380	1,839,914	1,750,000	1,711,499	0	6,227	0	0	4.050	4.581	MS	20,869	70,875	01/15/2019	03/15/2025
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	78,218	80.7500	60,563	75,000	60,563	(40)	(52)	0	0	5.450	5.230	JD	341	4,088	10/19/2017	06/01/2047
29355X-AG-2	ENPRO INDS INC				4FE	395,000	106.5000	420,675	395,000	395,000	13,825	0	0	0	5.750	5.833	AO	4,795	22,586	10/02/2018	10/15/2026
29359F-AA-0	ENSEMBLE S MERGER SUB INC 144A			1,2	5FE	245,169	102.7500	240,435	234,000	237,924	9,014	(5,090)	0	0	9.000	6.780	MS	5,324	21,060	09/04/2018	09/30/2023
29365D-AA-7	ENTERCOM MEDIA CORP 144A				4FE	632,719	107.0000	663,400	620,000	631,930	0	(788)	0	0	6.500	6.167	MN	6,717	16,994	12/10/2019	05/01/2027
29379V-BE-2	ENTERPRISE PRODS OPER LLC			1,2	2FE	1,006,140	106.5770	1,065,769	1,000,000	1,004,929	0	(908)	0	0	3.750	3.672	FA	14,167	37,500	08/28/2018	02/15/2025
268787-AE-8	EP ENERGY LLC			1,2	6FE	68,450	50.0000	92,500	185,000	70,738	52,560	6,035	125,683	0	8.000	38.481	MN	8,674	7,400	08/08/2018	11/29/2024
29441W-AC-9	EQUATE PETROCHEMICAL BV				2FE	1,488,385	106.8740	1,603,113	1,500,000	1,491,546	0	1,038	0	0	4.250	4.394	MN	10,271	63,750	02/27/2017	11/03/2026
294429-AK-1	EQUIFAX INC			1,2	2FE	114,945	100.3040	115,349	115,000	114,984	0	11	0	0	2.300	2.323	JD	220	2,645	05/05/2016	06/01/2021
26884T-AP-7	ERAC USA FINANCE COMPANY 144A			1,2	2FE	2,994,330	106.4250	3,192,760	3,000,000	2,996,434	0	536	0	0	3.800	3.859	MN	19,000	114,000	11/02/2015	11/01/2025
26884T-AQ-5	ERAC USA FINANCE COMPANY 144A				2FE	241,378	100.7720	251,931	250,000	244,555	0	2,688	0	0	2.600	3.824	JD	542	6,500	10/24/2018	12/01/2021
26884T-AT-9	ERAC USA FINANCE COMPANY 144A				2FE	212,189	101.2210	227,748	225,000	214,980	0	2,375	0	0	2.700	4.003	MN	1,013	6,075	10/26/2018	11/01/2023
26884A-BD-4	ERP OPER LTD PARTNERSHIP			1	1FE	503,225	105.1070	546,558	520,000	505,871	0	2,297	0	0	3.375	3.976	JD	1,463	17,550	11/05/2018	06/01/2025
26907Y-AA-2	ESH HOSPITALITY INC 144A			1,2	3FE	724,514	103.3750	749,469	725,000	725,020	39,448	165	0	0	5.250	5.104	MN	6,344	32,550	11/04/2019	05/01/2025
268787-AJ-7	EVEREST ACQ LLC/FINANCE 144A			1,2	6FE	131,250	71.5000	125,125	175,000	125,125	15,069	802	45,621	0	7.750	14.055	MN	1,733	13,579	08/08/2018	05/15/2026
30040W-AE-8	EVERSOURCE ENERGY			1,2	2FE	269,816	103.0610	278,264	270,000	269,848	0	16	0	0	3.300	3.335	JJ	4,109	8,910	01/03/2018	01/15/2028
30161N-AT-8	EXELON CORP			1,2	2FE	229,945	100.4540	231,045	230,000	229,985	0	11	0	0	2.450	2.470	AO	1,190	5,635	04/04/2016	04/15/2021
30227M-AB-1	EXTRACTION OIL AND GAS 144A			1,2	4FE	129,263	60.0000	81,000	135,000	81,000	(18,163)	613	0	0	5.625	6.419	FA	3,164	7,594	03/22/2018	02/01/2026
30227M-AA-3	EXTRACTION OIL AND GAS INC 144A			1,2	4FE	458,125	62.5000	271,875	435,000	271,875	(81,358)	(5,642)	0	0	7.375	5.968	MN	4,099	32,081	03/23/2018	05/15/2024
302491-AU-9	F M C CORP				2FE	99,999	103.3980	103,398	100,000	99,999	0	0	0	0	3.450	3.480	AO	968	0	09/17/2019	10/01/2029
31428X-BF-2	FEDEX CORP			1,2	2FE	399,820	104.0840	416,336	400,000	399,836	0	16	0	0	3.250	3.284	AO	3,250	6,500	04/23/2019	04/01/2026
31428X-BP-0	FEDEX CORP			1,2	2FE	496,917	102.9170	535,166	520,000	500,031	0	2,047	0	0	3.400	3.997	FA	6,679	17,680	06/15/2018	02/15/2028
315786-AC-7	FIDELITY & GTY LIFE HLDGS INC 144A			1,2	3FE	587,938	106.5000	628,350	590,000	588,363	24,479	257	0	0	5.500	5.638	MN	5,408	32,450	05/03/2018	05/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31620M-AK-2	FIDELITY NATL INFORMATION SVCS				2FE	740,603	104.1130	780,848	750,000	742,975	0	1,968	0	0	3.500	3.842	AO	5,542	26,250	10/15/2018	04/15/2023
31620M-AS-5	FIDELITY NATL INFORMATION SVCS			1,2	2FE	433,592	100.5190	437,256	435,000	434,433	0	339	0	0	2.250	2.346	FA	3,698	9,788	06/26/2017	08/15/2021
31620M-AT-3	FIDELITY NATL INFORMATION SVCS				2FE	603,344	103.4800	646,750	625,000	605,156	0	1,812	0	0	3.000	3.573	FA	7,083	9,375	04/23/2019	08/15/2026
31740L-AA-1	FINANCIAL & RISK US HLDGS INC 144A				4FE	265,488	109.1250	289,181	265,000	265,380	9,740	(84)	0	0	6.250	6.304	MN	2,116	18,587	09/19/2018	05/15/2026
318069-B*-1	FINNING INTERNATIONAL INC				2FE	1,000,000	106.3160	1,063,157	1,000,000	1,000,000	0	0	0	0	4.280	4.326	AO	10,462	42,800	04/02/2012	04/03/2024
337932-AG-2	FIRSTENERGY CORP			1,2	2FE	904,891	101.6310	914,679	900,000	902,544	0	(1,024)	0	0	2.850	2.745	JJ	11,828	25,650	09/01/2017	07/15/2022
33936Y-AA-3	FLEX ACQUISITION CO 144A			1,2	5FE	552,705	100.7500	594,425	590,000	552,983	21,512	1,496	0	0	6.875	8.534	JJ	18,704	13,750	08/29/2019	01/15/2025
33936Y-AC-9	FLEX ACQUISITION CO INC 144A			1,2	5FE	472,638	100.7500	488,638	485,000	473,502	25,500	865	0	0	7.875	8.536	JJ	17,612	30,030	04/26/2019	07/15/2026
302445-AD-3	FLIR SYS INC			1,2	2FE	198,468	100.8120	201,625	200,000	199,273	0	479	0	0	3.125	3.412	JD	278	6,250	04/19/2018	06/15/2021
34502*-AD-4	FOOTBALL CLUB TERM NOTES 2032 TRUS				1FE	500,000	105.7630	528,815	500,000	500,000	0	0	0	0	3.560	3.560		4,252	18,146	08/29/2017	10/05/2032
345397-XK-4	FORD MOTOR CREDIT CO LLC				2FE	1,125,425	100.3970	1,104,367	1,100,000	1,103,742	0	(6,192)	0	0	3.157	2.591	FA	14,180	34,727	05/18/2016	08/04/2020
345397-ZC-0	FORD MOTOR CREDIT CO LLC				2FE	192,404	98.3270	196,654	200,000	193,645	0	1,241	0	0	3.145	4.354	FMAN	821	5,590	04/16/2019	02/15/2023
345397-ZG-1	FORD MOTOR CREDIT CO LLC				2FE	1,140,000	99.1420	1,130,218	1,140,000	1,140,000	0	0	0	0	2.866	2.941	JAJO	7,374	39,808	08/06/2018	10/12/2021
345397-ZH-9	FORD MOTOR CREDIT CO LLC				2FE	293,580	101.8540	305,561	300,000	296,044	0	2,084	0	0	3.813	4.645	AO	2,510	11,439	10/23/2018	10/12/2021
345397-ZU-0	FORD MOTOR CREDIT CO LLC				2FE	642,414	101.0170	651,563	645,000	642,641	0	228	0	0	3.350	3.517	MN	3,601	5,402	09/17/2019	11/01/2022
349553-D*-5	FORTIS INC				2	2,000,000	105.7850	2,115,704	2,000,000	2,000,000	0	0	0	0	3.950	3.989	JD	219	79,000	06/30/2014	06/30/2024
35137L-AA-3	FOX CORP 144A				2FE	1,000,000	103.2720	1,032,725	1,000,000	1,000,000	0	0	0	0	3.666	3.700	JJ	15,886	18,330	01/15/2019	01/25/2022
35166F-AA-0	FOXTROT ESCROW ISSUER LLC / FO 144				4FE	271,800	104.1250	287,385	276,000	271,868	0	69	0	0	12.250	12.978	MN	5,072	0	10/25/2019	11/15/2026
35671D-BC-8	FREEPORT-MCMORAN INC			1,2	3FE	684,066	103.5000	762,795	737,000	685,114	103,505	837	0	0	5.450	6.133	MS	11,827	34,580	03/14/2019	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC			1	3FE	454,595	104.7500	506,990	484,000	455,708	9,028	995	0	0	5.400	6.122	MN	3,412	13,770	11/14/2019	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3FE	83,700	105.7080	95,137	90,000	84,760	832	903	0	0	4.550	6.033	MN	535	4,095	10/26/2018	11/14/2024
D2736#-AN-9	FRITZ DRAXLMAIER GMBH & CO. KG 5%				2PL	1,000,000	103.2640	1,032,638	1,000,000	1,000,000	0	0	0	0	5.000	5.063	AO	12,361	60,625	04/02/2014	04/02/2024
35905A-AA-7	FRONTDOOR INC 144A			1,2	4FE	602,955	109.0000	633,290	581,000	601,798	12,269	(1,138)	0	0	6.750	5.736	FA	14,816	21,043	12/03/2019	08/15/2026
35906A-BA-5	FRONTIER COMMUNICATIONS 144A			1,2	4FE	141,779	101.2500	147,825	146,000	142,340	14,174	416	0	0	8.500	9.242	AO	3,103	12,410	08/17/2018	04/01/2026
35906A-AK-4	FRONTIER COMMUNICATIONS CORP			1	5FE	55,625	48.2500	60,313	125,000	59,381	0	11,273	30,955	0	8.750	55.482	AO	2,309	10,938	08/08/2018	04/15/2022
35906A-AM-0	FRONTIER COMMUNICATIONS CORP			1	5FE	130,538	48.7500	143,813	295,000	137,665	0	22,669	51,679	0	7.125	41.929	JJ	9,692	21,019	01/26/2018	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS CORP			1	5FE	106,040	48.2500	116,283	241,000	109,618	0	12,874	27,371	0	7.625	34.222	AO	3,879	18,376	01/09/2018	04/15/2024
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP			1,2	5FE	107,513	48.5000	113,975	235,000	109,488	0	6,916	43,704	0	11.000	34.416	MS	7,611	25,850	08/08/2018	09/15/2025
12543D-AU-4	FWCT-2 ESCROW CORP			1	4FE	603,091	100.0000	640,000	640,000	621,230	16,817	10,813	0	0	5.125	7.243	FA	13,667	32,800	08/08/2018	08/01/2021
364725-BA-8	GANNETT CO INC			1,2	3FE	359,216	100.2500	355,888	355,000	355,000	2,507	(2,141)	0	0	5.125	5.191	JJ	8,389	19,557	06/19/2018	07/15/2020
364725-BE-0	GANNETT CO INC			1,2	3FE	282,710	103.0000	283,250	275,000	279,702	5,506	(2,629)	0	0	6.375	5.425	AO	3,701	16,416	04/17/2019	10/15/2023
364725-BB-6	GANNETT CO INC 144A				3FE	266,263	100.2500	265,663	265,000	265,461	6,677	(253)	0	0	4.875	4.825	MN	1,651	12,919	09/24/2018	09/15/2021
361448-AY-9	GATX CORP				2FE	515,015	101.8080	559,945	550,000	518,306	0	3,291	0	0	3.250	4.291	MS	5,263	17,875	03/06/2019	09/15/2026
36155W-AK-2	GCI INC SR GLBL NT 25			1,2	4FE	396,550	104.5000	402,325	385,000	390,490	18,496	(1,455)	0	0	6.875	6.490	AO	5,588	26,469	05/05/2015	04/15/2025
36166T-AA-8	GCI LLC SR GLBL 144A 24				4FE	615,218	108.2500	665,738	615,000	615,190	0	(28)	0	0	6.625	6.724	JD	1,811	21,390	06/03/2019	06/15/2024
369550-AX-6	GENERAL DYNAMICS CORP				1FE	892,440	99.1880	991,879	1,000,000	907,451	0	12,116	0	0	2.125	3.749	FA	8,028	21,250	10/03/2018	08/15/2026
36962G-4Y-7	GENERAL ELEC CAP CORP MTN BE				2FE	784,325	102.2730	778,295	761,000	770,700	0	(9,226)	0	0	4.625	3.368	JJ	17,012	35,196	07/05/2018	01/07/2021
36962G-T9-5	GENERAL ELEC CAP CORP MTN BE				2FE	1,156,848	114.7440	1,376,932	1,200,000	1,162,357	0	5,031	0	0	5.550	6.278	JJ	32,560	66,600	11/26/2018	01/05/2026
370334-BT-0	GENERAL MLS INC				2FE	687,944	105.1370	735,958	700,000	690,389	0	2,103	0	0	3.650	4.055	FA	9,652	25,550	11/13/2018	02/15/2024
370334-BZ-6	GENERAL MLS INC			1,2	2FE	326,540	105.3800	374,099	355,000	330,880	0	2,842	0	0	3.200	4.367	FA	4,449	11,360	06/15/2018	02/10/2027
37045V-AE-0	GENERAL MTRS CO				2FE	515,190	107.3260	536,629	500,000	511,504	0	(2,773)	0	0	4.875	4.250	AO	6,026	24,375	08/29/2018	10/02/2023
37045X-BM-7	GENERAL MTRS FINL CO INC				2FE	292,710	101.3810	304,142	300,000	295,818	0	2,622	0	0	3.200	4.203	JJ	4,667	9,600	10/23/2018	07/06/2021
37045X-BW-5	GENERAL MTRS FINL CO INC				2FE	729,308	104.5450	784,091	750,000	733,527	0	3,412	0	0	3.950	4.571	AO	6,419	29,625	10/03/2018	04/13/2024
37045X-BX-3	GENERAL MTRS FINL CO INC				2FE	499,255	100.4770	502,385	500,000	499,139	0	(116)	0	0	3.271	3.430	MJSD	45	13,950	04/10/2019	06/30/2022
37045X-CD-6	GENERAL MTRS FINL CO INC				2FE	232,610	103.0420	257,606	250,000	235,576	0	2,579	0	0	3.500	4.908	MN	1,313	8,750	11/05/2018	11/07/2024
37045X-CJ-3	GENERAL MTRS FINL CO INC			1	2FE	639,750	101.8950	652,126	640,000	639,891	0	82	0	0	3.550	3.596	AO	5,175	22,720	04/05/2018	04/09/2021
37045X-CU-8	GENERAL MTRS FINL CO INC				2FE	499,685	102.9430	514,714	500,000	499,754	0	69	0	0	3.550	3.602	JJ	8,530	4,438	04/03/2019	07/08/2022
37185L-AG-7	GENESIS ENERGY LP / GENESIS ENERGY			2	4FE	140,600	99.0000	146,520	148,000	142,252	3,899	1,453	0	0	6.000	7.454	MN	1,135	8,880	11/09/2018	05/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37185L-AF-9	GENESIS ENERGY LP/ GENESIS FIN				4FE	347,928	96.5000	338,715	351,000	338,630	(9,649)	351	0	0	5.625	5.911	JD	878	19,744	06/10/2019	06/15/2024
37185L-AH-5	GENESIS ENERGY LP/ GENESIS FIN			1,2	4FE	1,327,286	101.0000	1,307,950	1,295,000	1,302,876	49,466	(12,623)	0	0	6.750	5.759	FA	36,422	84,206	07/09/2019	08/01/2022
37185L-AK-8	GENESIS ENERGY LP/ GENESIS FIN				4FE	64,430	95.5000	64,940	68,000	64,526	0	96	0	0	6.250	7.398	MN	543	2,125	10/10/2019	05/15/2026
36162J-AA-4	GEO GROUP INC NEW			1	4FE	394,150	91.0000	341,250	375,000	341,250	12,337	(2,025)	0	0	5.875	5.229	AO	4,651	22,031	02/13/2018	10/15/2024
375558-AW-3	GILEAD SCIENCES INC				1FE	1,008,010	106.0530	1,060,528	1,000,000	1,006,233	0	(1,336)	0	0	3.700	3.572	AO	9,250	37,000	08/29/2018	04/01/2024
37940X-AA-0	GLOBAL PMTS INC				2FE	324,919	100.4550	326,479	325,000	324,924	0	5	0	0	2.650	2.673	FA	3,278	0	08/07/2019	02/15/2025
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II				2FE	402,978	109.7600	436,845	398,000	402,087	0	(643)	0	0	5.250	5.095	JD	1,741	20,895	08/08/2018	06/01/2025
38119#-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC			4	1	2,096,820	109.2450	2,290,671	2,096,820	2,096,820	0	0	0	0	4.350	4.397	FA	35,725	91,212	08/01/2011	08/10/2031
38141G-RD-8	GOLDMAN SACHS GROUP INC				1FE	1,020,591	104.1530	1,041,529	1,000,000	1,011,132	0	(3,423)	0	0	3.625	3.268	JJ	16,010	36,250	06/26/2017	01/22/2023
38141G-VM-3	GOLDMAN SACHS GROUP INC				1FE	1,309,704	106.5640	1,332,046	1,250,000	1,288,086	0	(8,401)	0	0	4.000	3.240	MS	16,389	50,000	06/26/2017	03/03/2024
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2	1FE	1,617,463	103.5300	1,760,017	1,700,000	1,630,166	0	10,579	0	0	3.272	4.123	MS	14,215	55,624	11/05/2018	09/29/2025
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2	1FE	494,168	107.2880	536,439	500,000	494,697	0	449	0	0	3.814	3.994	AO	3,602	19,070	10/25/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2	1FE	255,000	110.2580	281,158	255,000	255,000	0	0	0	0	4.223	4.268	MN	1,795	10,769	04/18/2018	05/01/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	1FE	104,757	105.8520	111,144	105,000	104,840	0	23	0	0	3.750	3.814	FA	1,378	3,938	02/22/2016	02/25/2026
38148B-AA-6	GOLDMAN SACHS GROUP INC				3FE	148,296	100.5000	148,740	148,000	147,972	0	(324)	0	0	5.785	5.873	MN	1,214	9,109	02/19/2019	05/10/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC			2	1FE	1,985,037	104.9810	2,073,380	1,975,000	1,979,694	0	(1,076)	0	0	3.500	3.473	JJ	30,338	69,125	10/19/2018	01/23/2025
382550-BE-0	GOODYEAR TIRE & RUBR CO			1,2	3FE	304,500	101.7110	305,133	300,000	303,556	0	(944)	0	0	5.125	3.767	MN	1,965	0	12/05/2019	11/15/2023
382550-BF-7	GOODYEAR TIRE & RUBR CO			1,2	3FE	97,298	104.0000	109,200	105,000	98,300	2,974	826	0	0	5.000	6.320	MN	452	5,250	10/22/2018	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBR CO			1,2	3FE	186,878	103.5000	202,860	196,000	187,304	0	427	0	0	4.875	5.712	MS	2,813	4,778	08/13/2019	03/15/2027
384637-AA-2	GRAHAM HLDGS CO			1,2	3FE	235,000	106.7500	250,863	235,000	235,000	0	0	0	0	5.750	5.833	JD	1,126	13,513	05/24/2018	06/01/2026
389284-AA-8	GRAY ESCROW INC 144A				4FE	110,095	111.1250	113,348	102,000	109,650	0	(445)	0	0	7.000	5.447	MN	912	3,570	08/21/2019	05/15/2027
389375-AK-2	GRAY TELEVISION INC 144A			1,2	4FE	366,875	103.7500	386,988	373,000	368,371	23,639	825	0	0	5.125	5.496	AO	4,036	19,116	02/27/2018	10/15/2024
39122@-AA-7	GREAT RIVER HYDRO, LLC				2PL	3,000,000	111.9980	3,359,926	3,000,000	3,000,000	0	0	0	0	4.940	5.001	AO	103,740	148,200	04/18/2017	04/19/2032
397624-AH-0	GREIF INC 144A				3FE	315,335	108.0000	339,120	314,000	315,126	0	(209)	0	0	6.500	6.503	MS	6,803	11,339	02/07/2019	03/01/2027
39807U-AB-2	GREYSTAR REAL ESTATE PRTN 144A			1,2	4FE	316,285	103.7500	339,263	327,000	317,656	0	1,238	0	0	5.750	6.441	JD	1,567	18,803	04/25/2019	12/01/2025
398433-AH-5	GRIFFON CORP			1,2	4FE	1,319,846	100.3750	1,327,961	1,323,000	1,317,540	119,134	1,091	0	0	5.250	5.434	MS	23,153	69,458	08/06/2018	03/01/2022
398545-AA-1	GRINDING MEDIA INCMC GRINDING 144A			1,2	4FE	497,430	101.8750	504,281	495,000	496,043	17,613	(482)	0	0	7.375	7.390	JD	1,623	36,506	12/02/2016	12/15/2023
40009V-AA-6	GROWTHPOINT PPTYS INTL 144A			1	2FE	1,533,463	107.1230	1,606,839	1,500,000	1,523,278	0	(6,216)	0	0	5.872	5.430	MS	22,265	88,080	05/01/2018	05/02/2023
40060Q-AA-3	GTCR AP FINANCE INC 144A				5FE	470,000	104.0000	488,800	470,000	470,000	0	0	0	0	8.000	8.160	MN	4,804	19,009	05/01/2019	05/15/2027
W2710@-AD-2	GUARANTEE SENIOR SECURED NOTE				2FE	3,000,000	102.2360	3,067,083	3,000,000	3,000,000	0	0	0	0	3.190	3.215	AO	65,129	95,700	10/26/2016	10/26/2026
402635-AL-0	GULFPORT ENERGY CORP			1,2	4FE	997,238	63.5000	628,650	990,000	628,650	(246,113)	(1,387)	0	0	6.375	6.309	MN	8,064	63,113	08/06/2018	05/15/2025
402635-AP-1	GULFPORT ENERGY CORP			1,2	4FE	275,000	62.0000	170,500	275,000	170,500	(67,375)	0	0	0	6.375	6.477	JJ	8,084	17,531	10/05/2017	01/15/2026
36258G-AA-5	GUSAP III LP 144A				2FE	989,730	101.6250	1,016,250	1,000,000	989,833	0	103	0	0	4.250	4.424	JJ	4,722	0	11/14/2019	01/21/2030
40468@-AA-7	HA ECON 101-A TRUST				1PL	6,491,426	104.9670	6,813,851	6,491,426	6,491,426	0	0	0	0	3.570	3.629	MON	42,455	212,817	09/29/2017	05/11/2041
410867-AF-2	HANOVER INS GROUP INC			1,2	2FE	789,911	107.8400	808,801	750,000	779,474	0	(4,269)	0	0	4.500	3.802	AO	7,125	33,750	06/26/2017	04/15/2026
41242*-AT-9	HARDWOOD FUNDING LLC				1FE	2,000,000	104.7530	2,095,060	2,000,000	2,000,000	0	0	0	0	3.530	3.561	JD	4,707	70,992	06/07/2013	06/07/2025
41242*-BH-4	HARDWOOD FUNDING LLC				1FE	1,000,000	107.1600	1,071,598	1,000,000	1,000,000	0	0	0	0	3.680	3.714	JD	2,453	37,004	06/07/2017	06/07/2032
41242*-BL-5	HARDWOOD FUNDING LLC 144A				1FE	1,000,000	109.3800	1,093,802	1,000,000	1,000,000	0	0	0	0	3.960	3.999	JD	9,570	46,750	10/01/2018	06/07/2030
41242*-AZ-5	HARDWOOD FUNDING LLC SR NT SER X				1	3,000,000	104.3700	3,131,107	3,000,000	3,000,000	0	0	0	0	3.380	3.409	JD	6,760	101,963	03/20/2015	06/07/2030
413875-AW-5	HARRIS CORP DEL			1,2	2FE	401,036	111.4910	445,963	400,000	400,899	0	(89)	0	0	4.400	4.415	JD	782	17,600	06/13/2018	06/15/2028
416515-BE-3	HARTFORD FINL SVCS GROUP INC				2FE	598,080	101.1690	607,016	600,000	598,146	0	66	0	0	2.800	2.857	FA	6,160	0	08/08/2019	08/19/2029
416515-BC-7	HARTFORD FINL SVCS GROUP INC 144A				2FE	557,595	94.2500	548,535	582,000	558,237	0	289	0	0	4.026	4.413	FMAN	3,059	27,247	08/10/2018	02/12/2047
418751-AA-1	HAT HLDGS I LLC / HAT HLDGS II 144				3FE	206,218	105.1250	213,404	203,000	205,975	0	(243)	0	0	5.250	4.859	JJ	5,299	0	09/10/2019	07/15/2024
40412C-AC-5	HCA HEALTHCARE INC			1	3FE	234,850	104.2500	229,350	220,000	225,600	5,435	(4,785)	0	0	6.250	3.950	FA	5,194	13,750	01/12/2018	02/15/2021
404119-BS-7	HCA INC			1,2	3FE	1,183,165	113.7130	1,284,957	1,130,000	1,174,090	44,116	(6,110)	0	0	5.875	5.135	FA	25,080	61,688	05/09/2019	02/15/2026
404119-BW-8	HCA INC				3FE	63,000	115.6250	72,844	63,000	63,000	0	0	0	0	5.875	5.961	FA	1,542	1,861	01/17/2019	02/01/2029
404119-BX-6	HCA INC				2FE	323,365	106.1080	344,851	325,000	323,441	0	76	0	0	4.125	4.231	JD	596	6,815	06/05/2019	06/15/2029
404121-AD-7	HCA Inc			1	3FE	544,574	110.5000	540,345	489,000	521,592	16,416	(14,387)	0	0	7.500	4.231	FA	13,855	36,675	08/06/2018	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
404121-AG-0	HCA INC			1	3FE	256,250	110.5160	276,290	250,000	253,168	887	(844)	0	0	5.875	5.529	MN	2,448	14,688	01/21/2016	05/01/2023
404121-AH-8	HCA INC			1,2	3FE	867,500	111.3750	902,138	810,000	866,875	8,410	(510)	0	0	5.375	4.149	MS	14,513	17,033	12/09/2019	09/01/2026
404121-AJ-4	HCA INC			1,2	3FE	770,050	113.9600	877,492	770,000	769,965	20,813	(23)	0	0	5.625	5.703	MS	14,438	44,275	01/17/2019	09/01/2028
42250P-AA-1	HEALTHPEAK PPTYS INC				2FE	104,622	100.3950	105,415	105,000	104,627	0	5	0	0	3.000	3.064	JJ	350	0	11/06/2019	01/15/2030
421924-BK-6	HEALTHSOUTH CORP			1,2	4FE	120,311	101.1250	118,316	117,000	118,089	3,231	(972)	0	0	5.750	5.604	MN	1,121	6,781	01/16/2018	11/01/2024
421924-BT-7	HEALTHSOUTH CORP			1,2	4FE	508,301	104.7500	520,608	497,000	506,143	16,025	(1,653)	0	0	5.750	5.117	MS	8,414	22,770	09/25/2019	09/15/2025
423074-AS-2	HEINZ H J CO 144A			1,2	2FE	732,427	102.7470	702,791	684,000	702,375	0	(13,619)	0	0	4.875	2.787	FA	12,597	33,345	10/03/2017	02/15/2025
423452-AC-5	HELMERICH & PAYNE INC 4.65%25				2FE	162,572	109.2440	163,865	150,000	161,689	0	(883)	0	0	4.650	2.971	MS	2,054	3,488	08/05/2019	03/15/2025
42704L-AA-2	HERC HLDGS INC 144A				4FE	444,555	105.2500	467,310	444,000	444,522	0	(33)	0	0	5.500	5.550	JJ	11,667	0	08/06/2019	07/15/2027
428040-CS-6	HERTZ CORP 144A			1,2	4FE	554,962	102.5000	673,425	657,000	572,076	68,162	13,103	0	0	5.500	9.076	AO	7,629	36,135	03/27/2019	10/15/2024
428040-CY-3	HERTZ CORP 144A				4FE	617,000	108.3000	668,211	617,000	617,000	0	0	0	0	7.125	7.252	FA	18,317	0	07/18/2019	08/01/2026
428040-CZ-0	HERTZ CORP 144A				4FE	213,500	100.0000	214,000	214,000	213,503	0	3	0	0	6.000	6.128	JJ	1,284	0	12/06/2019	01/15/2028
428104-AA-1	HESS MIDSTREAM PARTNERS LP 144A				3FE	258,640	101.2500	261,225	258,000	258,632	0	(8)	0	0	5.125	5.145	JD	771	0	11/26/2019	06/15/2028
42829L-AF-1	HEXION INC 144A				4FE	315,676	103.9950	329,664	317,000	315,667	0	(9)	0	0	7.875	8.095	JJ	12,482	0	10/11/2019	07/15/2027
432833-AD-3	HILTON DOMESTIC OPER CO			1,2	3FE	1,978,073	105.2500	1,999,750	1,900,000	1,973,714	15,748	(2,071)	0	0	5.125	3.506	MN	16,229	23,575	12/12/2019	05/01/2026
432833-AB-7	HILTON DOMESTIC OPER CO INC				3FE	869,125	101.8750	865,938	850,000	865,938	(1,164)	(2,024)	0	0	4.250	2.795	MS	12,042	0	10/30/2019	09/01/2024
432833-AF-8	HILTON DOMESTIC OPER CO INC				3FE	1,248,788	105.9410	1,293,534	1,221,000	1,247,550	0	(1,238)	0	0	4.875	4.603	JJ	31,581	0	07/23/2019	01/15/2030
432891-AH-2	HILTON WORLDWIDE FINANCE LLC			1,2	3FE	134,063	102.7500	133,575	130,000	132,126	9,838	(887)	0	0	4.625	3.897	AO	1,503	6,013	10/06/2017	04/01/2025
44106M-AZ-5	HOSPITALITY PPTYS TR				2FE	156,815	102.7680	161,346	157,000	156,825	0	10	0	0	4.350	4.424	AO	1,954	0	09/10/2019	10/01/2024
44106M-BA-9	HOSPITALITY PPTYS TR				2FE	156,755	102.5880	161,062	157,000	156,764	0	9	0	0	4.750	4.833	AO	2,134	0	09/10/2019	10/01/2026
444454-AF-9	HUGHES SATELLITE SYS CORP			1	4FE	687,024	111.0000	765,900	690,000	687,492	30,540	284	0	0	6.625	6.809	FA	19,047	36,106	05/10/2019	08/01/2026
444454-AA-0	HUGHES SATELLITE SYS CORP SR NT			1	4FE	2,199,183	106.8450	2,132,626	1,996,000	2,071,170	48,989	(48,669)	0	0	7.625	4.976	JD	6,764	152,195	08/10/2018	06/15/2021
44569*-BP-5	HUNT OIL COMPANY				4	4,000,000	86.9100	3,476,400	4,000,000	3,476,400	59,600	0	0	0	3.930	3.969	MN	21,397	157,200	11/12/2014	11/12/2024
446150-AM-6	HUNTINGTON BANCSHARES INC			2	2FE	872,253	108.0660	945,577	875,000	872,829	0	355	0	0	4.000	4.093	MN	4,472	35,000	05/08/2018	05/15/2025
44644A-AE-7	HUNTINGTON NB COLUMBUS OH				1FE	246,885	104.9150	262,288	250,000	247,577	0	587	0	0	3.550	3.865	AO	2,095	8,875	10/25/2018	10/06/2023
45174H-BD-8	IHEARTCOMMUNICATIONS INC				5FE	605,378	110.5000	629,850	570,000	602,926	0	(2,451)	0	0	8.375	6.931	MN	7,956	15,703	11/26/2019	05/01/2027
44965T-AA-5	ILFC E-CAPITAL TR I 144A			1,2	3FE	621,956	77.6100	512,226	660,000	512,226	(857)	(67)	0	0	3.900	4.253	MJSD	708	28,554	08/30/2018	12/21/2065
45569L-AA-9	INDIGO NAT RES LLC 144A			1,2	4FE	500,300	94.0000	474,700	505,000	474,700	39,918	482	0	0	6.875	7.154	FA	13,116	34,719	02/23/2018	02/15/2026
45672N-AG-6	INFOR US INC			1,2	5FE	287,385	101.5000	280,140	276,000	277,775	15,327	(4,485)	0	0	6.500	4.798	MN	2,292	17,940	01/12/2018	05/15/2022
457030-AJ-3	INGLES MKTS INC			1,2	3FE	430,140	101.8750	436,025	428,000	429,115	7,180	(716)	0	0	5.750	5.639	JD	1,094	24,637	07/19/2018	06/15/2023
460690-BK-5	Interpublic Group Cos Inc				2FE	1,084,317	104.5270	1,149,796	1,100,000	1,088,363	0	3,423	0	0	3.750	4.157	FA	15,583	41,250	11/05/2018	02/15/2023
460690-BP-4	INTERPUBLIC GROUP COS INC				2FE	262,175	112.5800	281,449	250,000	261,409	0	(766)	0	0	4.650	4.051	AO	2,906	5,813	04/23/2019	10/01/2028
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2FE	872,379	103.4540	931,084	900,000	878,669	0	4,048	0	0	3.700	4.311	MS	11,100	33,300	06/05/2018	09/01/2024
46266T-AA-6	IQVIA INC 144A				3FE	1,247,281	105.7860	1,264,137	1,195,000	1,246,101	0	(1,180)	0	0	5.000	3.965	MN	7,635	0	11/21/2019	05/15/2027
46284P-AP-9	IRON MTN INC DEL			1	4FE	1,015,525	101.1250	1,021,363	1,010,000	1,014,320	36,948	(653)	0	0	5.750	5.724	FA	21,939	49,450	04/11/2019	08/15/2024
46284P-AQ-7	IRON MTN INC DEL			1	3FE	1,185,643	102.1250	1,174,438	1,150,000	1,174,392	9,330	(6,401)	0	0	6.000	5.334	FA	26,067	56,850	02/22/2019	08/15/2023
46284V-AB-7	IRON MTN INC NEW 144A			1,2	3FE	250,500	101.0050	252,513	250,000	250,118	3,518	(275)	0	0	4.375	4.305	JD	911	10,938	08/07/2018	06/01/2021
46284V-AC-5	IRON MTN INC NEW 144A			1,2	3FE	440,000	103.2500	454,300	440,000	440,000	56,100	0	0	0	4.875	4.934	MS	6,316	21,450	09/06/2017	09/15/2027
46284V-AE-1	IRON MTN INC NEW 144A			1,2	3FE	516,924	104.0000	553,280	532,000	518,850	48,143	1,217	0	0	5.250	5.713	MS	8,224	27,930	08/07/2018	03/15/2028
46284V-AF-8	IRON MTN INC NEW 144A				3FE	380,000	101.5800	386,004	380,000	380,000	0	0	0	0	4.875	4.934	MS	5,763	0	09/04/2019	09/15/2029
45031U-BZ-3	ISTAR INC			1,2	3FE	302,994	103.0000	309,000	300,000	301,469	12,323	(1,103)	0	0	6.000	5.667	AO	4,500	18,000	08/08/2018	04/01/2022
45031U-CD-1	ISTAR INC			1,2	3FE	212,100	102.6250	215,513	210,000	211,283	15,387	(432)	0	0	5.250	5.068	MS	3,246	11,025	01/25/2018	09/15/2022
45031U-CG-4	ISTAR INC				3FE	270,000	101.0960	272,959	270,000	270,000	0	0	0	0	4.250	4.295	FA	478	0	12/06/2019	08/01/2025
46849L-TK-7	JACKSON NATL LIFE GBL FDG 144A				1FE	1,297,465	101.4540	1,318,906	1,300,000	1,297,721	0	256	0	0	2.650	2.710	JD	957	17,225	06/17/2019	06/21/2024
47010D-AA-8	JAGUAR HLDG CO II /JAGUAR MER 144A			1,2	4FE	1,079,211	103.2190	1,092,054	1,058,000	1,073,210	0	(6,000)	0	0	6.375	5.485	FA	28,103	33,724	07/09/2019	08/01/2023
478165-AF-0	JOHNSON S C & SON INC SR NT 144A 3				1FE	1,806,760	126.1110	2,522,211	2,000,000	1,860,015	0	6,568	0	0	5.750	6.661	FA	43,444	115,000	01/20/2009	02/15/2033
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1FE	193,740	109.8430	219,687	200,000	194,300	0	486	0	0	4.005	4.429	AO	1,513	8,010	11/05/2018	04/23/2029
46647P-AV-8	JP MORGAN CHASE BANK NA			1,2	1FE	880,000	111.6290	982,335	880,000	880,000	0	0	0	0	4.203	4.247	JJ	16,233	36,986	07/16/2018	07/23/2029
46625H-HA-1	JPMORGAN CHASE & CO			2	2FE	486,599	100.9000	462,122	458,000	459,680	0	(92)	0	0	5.406	5.495	JAJO	4,268	27,855	08/17/2018	12/29/2099
46625H-JY-7	JPMORGAN CHASE & CO				1FE	756,868	107.0570	818,990	765,000	758,465	0	1,240	0	0	3.875	4.118	MS	9,140	29,644	09/14/2018	09/10/2024
46625H-KC-3	JPMORGAN CHASE & CO				1FE	2,587,854	104.3640	2,817,820	2,700,000	2,605,355	0	16,574	0	0	3.125	3.933	JJ	37,031	84,375	01/02/2019	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO				1FE	411,156	108.0080	442,832	410,000	410,951	0	(159)	0	0	3.900	3.888	JJ	7,373	15,990	09/14/2018	07/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46625H-QW-3	JPMORGAN CHASE & CO.				1FE	1,178,288	105.2650	1,315,813	1,250,000	1,188,068	0	8,495	0	0	3.300	4.254	AO	10,313	41,250	11/05/2018	04/01/2026
46625H-RY-8	JPMORGAN CHASE & CO.			1,2	1FE	3,488,754	107.8380	3,542,494	3,285,000	3,478,561	0	(5,515)	0	0	3.782	2.885	FA	51,766	48,599	12/03/2019	02/01/2028
46625H-HQ-6	JPMORGAN CHASE & CO SR NT 4.95%20				1FE	3,506,166	100.6740	3,455,134	3,432,000	3,446,620	0	(59,546)	0	0	4.950	3.135	MS	45,302	169,884	01/11/2019	03/25/2020
48121@-AD-3	JRD HOLDINGS INC.				2PL	714,000	102.5180	731,976	714,000	714,000	0	0	0	0	4.130	4.173	MS	7,700	29,488	03/27/2014	03/27/2024
48305Q-AC-7	KAISER FNDTN HOSP/HLTH MTN BE			1,2	1FE	214,215	104.4630	224,596	215,000	214,402	0	71	0	0	3.150	3.218	MN	1,129	6,773	04/25/2017	05/01/2027
48517O-BD-5	KANSAS CITY SOUTHERN				2FE	474,592	99.7660	473,888	475,000	474,596	0	5	0	0	2.875	2.906	MN	1,631	0	11/14/2019	11/15/2029
48238T-AA-7	KAR AUCTION SVCS INC 144A			1,2	4FE	553,280	104.0000	561,600	540,000	553,075	0	(205)	0	0	5.125	4.402	JD	2,306	0	12/11/2019	06/01/2025
48666K-AR-0	KB HOME			1	3FE	427,426	112.2500	449,000	400,000	418,856	14,138	(6,282)	0	0	7.500	5.678	MS	8,833	30,000	08/29/2018	09/15/2022
48666K-AV-1	KB HOME				3FE	152,638	112.0000	154,560	138,000	148,115	8,785	(2,635)	0	0	7.625	5.309	MN	1,345	10,523	02/05/2019	05/15/2023
48666K-AY-5	KB HOME				3FE	129,228	102.2500	131,903	129,000	129,224	0	(4)	0	0	4.800	4.834	MN	980	0	10/22/2019	11/15/2029
489399-AG-0	KENNEDY-WILSON INC.			1,2	4FE	863,550	102.5000	876,375	855,000	858,850	60,985	(1,560)	0	0	5.875	5.739	AO	12,558	50,231	10/19/2016	04/01/2024
49271V-AE-0	KEURIG DR PEPPER INC.				2FE	249,210	102.1360	250,233	245,000	248,012	0	(1,198)	0	0	3.551	2.669	MN	870	4,350	06/05/2019	05/25/2021
49271V-AG-5	KEURIG DR PEPPER INC.				2FE	749,756	105.4700	759,385	720,000	745,589	0	(4,167)	0	0	4.057	2.947	MN	2,921	14,605	06/05/2019	05/25/2023
49326E-EH-2	KEYCORP MEDIUM TERM NTS BE				2FE	234,845	109.6710	257,726	235,000	234,868	0	20	0	0	4.150	4.204	AO	1,680	9,753	10/22/2018	10/29/2025
48250N-AA-3	KFC HLDG CO/PIZZA HUT HLDGS 144A			1,2	3FE	345,000	103.6250	357,506	345,000	345,000	12,075	0	0	0	5.000	5.062	JD	1,438	17,250	03/20/2018	06/01/2024
494550-BL-9	KINDER MORGAN ENERGY PARTNERS			1	2FE	1,120,257	104.2280	1,146,513	1,100,000	1,110,480	0	(3,698)	0	0	3.950	3.606	MS	14,483	43,450	06/26/2017	09/01/2022
49456B-AM-3	KINDER MORGAN INC DEL			1,2	2FE	1,510,706	102.2710	1,574,979	1,540,000	1,520,921	0	5,812	0	0	3.150	3.618	JJ	22,369	48,510	03/23/2018	01/15/2023
482480-AE-0	KLA-TENCOR CORP.			1,2	2FE	536,040	109.7650	548,827	500,000	523,768	0	(4,703)	0	0	4.650	3.551	MN	3,875	23,250	06/26/2017	11/01/2024
50077L-AU-0	KRAFT HEINZ FOODS CO 144A				2FE	181,024	103.0470	185,484	180,000	181,010	0	(14)	0	0	3.750	3.716	AO	1,800	0	10/30/2019	04/01/2030
50077L-AJ-5	KRAFT HEINZ FOODS CO SR NT 3.5%22			1,2	2FE	258,585	102.9990	257,498	250,000	254,351	0	(1,751)	0	0	3.500	2.756	JJ	4,035	8,750	07/13/2017	07/15/2022
501797-AL-8	L BRANDS INC.			1	3FE	955,810	89.5000	961,230	1,074,000	935,733	22,916	2,133	0	0	6.875	8.292	MN	12,306	54,931	11/07/2019	11/01/2035
501797-AM-6	L BRANDS INC.			1	3FE	175,378	87.7500	150,053	171,000	150,053	10,824	(136)	0	0	6.750	6.616	JJ	5,771	11,543	01/12/2018	07/01/2036
501797-AN-4	L BRANDS INC.			1	3FE	74,843	94.7500	82,433	87,000	75,972	646	968	0	0	5.250	7.495	FA	1,903	4,568	11/08/2018	02/01/2028
501797-AR-5	L BRANDS INC.				3FE	87,475	103.0000	91,670	89,000	87,534	0	59	0	0	7.500	7.899	JD	297	3,245	06/05/2019	06/15/2029
502431-AB-5	L3HARRIS TECHNOLOGIES INC.				2FE	1,043,594	105.2840	1,052,844	1,000,000	1,038,239	0	(5,355)	0	0	3.850	2.675	JD	1,711	19,250	07/02/2019	06/15/2023
50168A-AB-6	LABL ESCROW ISSUER LLC 144A				4FE	410,000	106.2500	435,625	410,000	410,000	0	0	0	0	6.750	6.864	JJ	13,838	0	06/18/2019	07/15/2026
50540R-AP-7	LABORATORY CORP AMER HLDGS			1	2FE	50,234	102.2840	51,142	50,000	50,075	0	(34)	0	0	3.200	3.150	FA	667	1,600	01/21/2015	02/01/2022
505742-AF-3	LADDER CAPITAL FIN HLDGS 144A			1,2	3FE	361,111	103.8750	368,756	355,000	358,066	14,520	(1,692)	0	0	5.250	4.775	MS	5,488	18,638	08/15/2018	03/15/2022
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A			1,2	3FE	170,000	103.7500	176,375	170,000	170,000	18,275	0	0	0	5.250	5.319	AO	2,231	8,925	09/11/2017	10/01/2025
512807-AN-8	LAM RESEARCH CORP.			1,2	2FE	751,230	106.7710	800,785	750,000	750,973	0	(175)	0	0	3.800	3.807	MS	8,392	28,500	07/10/2018	03/15/2025
512807-AR-9	LAM RESEARCH CORP.			1,2	2FE	824,611	101.0780	828,841	820,000	821,706	0	(1,225)	0	0	2.800	2.661	JD	1,020	22,960	06/26/2017	06/15/2021
526057-BV-5	LENNAR CORP.				3FE	158,209	107.5000	158,025	147,000	157,773	0	(436)	0	0	4.750	3.225	MN	601	3,491	10/09/2019	05/30/2025
526057-BX-1	LENNAR CORP.			1,2	3FE	212,625	102.2500	214,725	210,000	211,103	3,912	(972)	0	0	4.750	4.295	AO	2,494	9,975	05/30/2018	04/01/2021
526057-BY-9	LENNAR CORP.			1,2	3FE	348,688	102.2500	357,875	350,000	349,200	12,832	368	0	0	4.125	4.288	JJ	6,657	14,438	08/06/2018	01/15/2022
526057-BZ-6	LENNAR CORP.			1	3FE	175,000	105.7500	185,063	175,000	175,000	9,625	0	0	0	4.500	4.551	AO	1,334	7,875	04/19/2017	04/30/2024
526057-CD-4	LENNAR CORP.			1,2	3FE	115,000	107.7500	123,913	115,000	115,000	11,213	0	0	0	4.750	4.806	MN	486	5,463	11/14/2017	11/29/2027
526057-CV-4	LENNAR CORP.			1,2	3FE	502,670	108.5000	550,095	507,000	502,977	40,015	324	0	0	5.000	5.195	JD	1,127	25,350	08/14/2018	06/15/2027
527298-BF-9	LEVEL 3 FING INC.			1,2	3FE	508,163	100.6250	513,188	510,000	509,132	16,749	232	0	0	5.125	5.248	MS	8,713	26,138	07/13/2015	05/01/2023
527298-BK-8	LEVEL 3 FING INC.				3FE	95,704	101.6250	95,528	94,000	95,515	(42)	(147)	0	0	5.375	4.978	JJ	2,330	0	07/30/2019	01/15/2024
527298-BP-7	LEVEL 3 FING INC 144A				3FE	150,560	100.7030	151,055	150,000	150,555	0	(4)	0	0	3.400	3.368	MS	453	0	12/10/2019	03/01/2027
53154*-AM-5	LIBERTY UTILITIES				2	2,000,000	106.8420	2,136,843	2,000,000	2,000,000	0	0	0	0	3.940	3.979	AO	13,352	78,800	03/24/2017	04/30/2027
534187-AS-8	LINCOLN NATL CORP IND CAP SECS 7%6			2	2FE	599,068	88.0000	554,400	630,000	599,354	0	(49)	0	0	4.262	4.589	FMAN	3,285	30,888	08/08/2018	05/17/2066
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS 144A				4FE	586,775	100.5000	592,950	590,000	587,256	4,388	468	0	0	5.875	6.077	MN	5,777	34,663	01/15/2019	11/01/2024
53627N-AC-5	LIONS GATE CAPITAL HOLDINGS 144A				4FE	699,806	104.5020	708,524	678,000	696,442	0	(3,364)	0	0	6.375	5.488	FA	18,009	21,251	07/09/2019	02/01/2024
536797-AE-3	LITHIA MTRS INC 144A				3FE	190,000	102.7860	195,293	190,000	190,000	0	0	0	0	4.625	4.678	JD	537	0	12/02/2019	12/15/2027
538034-AR-0	LIVE NATION ENTERTAINMENT INC 144A				4FE	741,395	103.5000	765,900	740,000	741,334	0	(61)	0	0	4.750	4.763	AO	7,225	0	10/02/2019	10/15/2027
539830-BH-1	LOCKHEED MARTIN CORP.				1FE	877,725	107.2860	965,572	900,000	880,896	0	2,750	0	0	3.550	3.987	JJ	14,733	31,950	11/05/2018	01/15/2026
548661-DM-6	LOWES COS INC.				2FE	613,334	100.6750	654,388	650,000	616,576	0	3,243	0	0	2.500	3.445	AO	3,431	8,125	04/23/2019	04/15/2026
96926D-AH-3	LYON WILLIAM HOMES INC.			1,2	4FE	53,040	100.2500	52,130	52,000	52,000	1,118	(598)	0	0	7.000	7.123	FA	1,375	3,640	08/09/2018	08/15/2022
96926D-AR-1	LYON WILLIAM HOMES INC.			1,2	4FE	395,356	103.0000	440,840	428,000	400,399	32,414	4,184	0	0	5.875	7.565	JJ	10,547	25,145	10/19/2018	01/31/2025
96926D-AU-4	LYON WILLIAM HOMES INC.				4FE	62,725	104.2500	67,763	65,000	63,255	4,349	406	0	0	6.000	6.957	MS	1,300	3,900	09/05/2018	09/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
96926D-AV-2	LYON WILLIAM HOMES INC 144A				4FE	251,000	108.5000	272,335	251,000	251,000	0	0	0	0	6.625	6.735	JJ	7,945	0	06/24/2019	07/15/2027
55305B-AQ-4	M/I HOMES INC SR NT 5.625%25				3FE	295,000	104.7500	309,013	295,000	295,000	25,075	0	0	0	5.625	5.704	FA	6,914	16,594	07/31/2017	08/01/2025
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	66,830	101.9170	68,284	67,000	66,957	0	20	0	0	3.875	3.946	JJ	1,197	2,596	11/01/2013	01/15/2022
G5S64M-AB-2	MAF GLOBAL SECURITIES LTD BOND FIX				2FE	1,273,408	106.8810	1,282,570	1,200,000	1,244,919	0	(9,323)	0	0	4.750	3.845	MN	8,550	57,000	02/17/2017	05/07/2024
559665-AA-2	MAGNOLIA OIL & GAS OPER LLC 144A			1,2	3FE	485,713	102.5000	497,125	485,000	485,561	17,643	(107)	0	0	6.000	6.060	FA	12,125	29,181	08/28/2018	08/01/2026
56081#-AT-7	MAJOR LEAGUE BASEBALL BOND FIX				1FE	2,000,000	108.3630	2,167,264	2,000,000	2,000,000	0	0	0	0	4.190	4.234	JD	4,888	83,800	09/01/2013	12/10/2025
56081#-BC-3	MAJOR LEAGUE BASEBALL TRUST				1FE	547,767	105.7350	579,180	547,767	547,767	0	0	0	0	3.550	3.582	JD	1,134	19,446	12/10/2015	12/10/2027
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST				1FE	1,000,000	110.2540	1,102,540	1,000,000	1,000,000	0	0	0	0	4.010	4.050	JD	2,339	40,100	06/11/2018	12/10/2038
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST				1FE	1,000,000	104.6320	1,046,319	1,000,000	1,000,000	0	0	0	0	3.410	3.439	JD	1,989	11,367	08/12/2019	12/10/2029
56081#-BM-1	MAJOR LEAGUE BASEBALL TRUST SERIES				1FE	1,339,693	104.3840	1,398,421	1,339,693	1,339,693	0	0	0	0	3.380	3.409	JD	2,641	45,282	12/11/2017	12/10/2029
565849-AL-0	MARATHON OIL CORP			1,2	2FE	633,364	105.9100	688,414	650,000	636,264	0	2,208	0	0	3.850	4.337	JD	2,085	25,025	10/03/2018	06/01/2025
570535-AU-8	MARKEL CORP				2FE	169,699	102.4490	174,163	170,000	169,707	0	8	0	0	3.350	3.399	MS	1,645	0	09/12/2019	09/17/2029
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC			1,2	3FE	1,679,564	108.8750	1,755,065	1,612,000	1,675,848	23,401	(3,177)	0	0	6.500	5.046	MS	30,852	62,141	12/10/2019	09/15/2026
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC 144				3FE	196,463	102.3750	199,631	195,000	196,388	0	(75)	0	0	4.750	4.633	MS	2,316	0	09/18/2019	01/15/2028
57169*-AY-3	MARS INC				1	2,000,000	102.3590	2,047,185	2,000,000	2,000,000	0	0	0	0	2.820	2.840	MS	14,727	56,400	09/27/2016	09/27/2028
57169*-BH-9	MARS INC				1	1,000,000	108.6570	1,086,570	1,000,000	1,000,000	0	0	0	0	3.630	3.663	MS	9,277	36,300	03/29/2017	03/29/2029
57169*-AT-4	MARS INCORPORATED 144A				1	2,000,000	105.4550	2,109,098	2,000,000	2,000,000	0	0	0	0	3.490	3.520	AO	15,511	69,800	10/01/2012	10/11/2024
571748-AZ-5	MARSH & MCLENNAN COS INC			1,2	1FE	273,528	107.4740	290,180	270,000	272,587	0	(392)	0	0	3.750	3.605	MS	3,009	10,125	06/26/2017	03/14/2026
571748-BA-9	MARSH & MCLENNAN COS INC			1,2	1FE	567,821	103.4670	569,066	550,000	560,075	0	(3,143)	0	0	3.300	2.686	MS	5,395	18,150	06/26/2017	03/14/2023
576485-AE-6	MATADOR RES CO			1,2	4FE	330,700	100.2500	330,825	330,000	330,350	26,853	(103)	0	0	5.875	5.917	MS	5,709	20,680	10/01/2018	09/15/2026
57665R-AF-3	MATCH GROUP INC				3FE	595,531	104.8750	597,788	570,000	587,669	14,410	(6,716)	0	0	6.375	5.061	JD	3,028	36,338	12/19/2018	06/01/2024
577081-BB-7	MATTEL INC 144A			1,2	4FE	370,273	107.4800	400,900	373,000	370,916	27,484	386	0	0	6.750	6.922	JD	70	23,018	08/02/2019	12/31/2025
577081-BD-3	MATTEL INC 144A				4FE	30,753	105.3750	32,666	31,000	30,756	0	3	0	0	5.875	6.091	JD	207	0	11/18/2019	12/15/2027
58013M-ES-9	MCDONALDS CORP MED TERM NT BE				2FE	974,970	105.2690	1,052,693	1,000,000	979,928	0	4,080	0	0	3.250	3.780	JD	1,896	32,500	10/12/2018	06/10/2024
585055-BC-9	MEDTRONIC INC				1FE	505,100	106.0560	530,281	500,000	503,896	0	(905)	0	0	3.625	3.442	MS	5,337	18,125	08/29/2018	03/15/2024
585055-BS-4	MEDTRONIC INC			1	1FE	391,124	107.1990	428,795	400,000	392,578	0	1,262	0	0	3.500	3.935	MS	4,122	14,000	11/05/2018	03/15/2025
58933Y-AR-6	MERCK & CO INC			1,2	1FE	1,523,484	103.7600	1,571,971	1,515,000	1,520,768	0	(1,098)	0	0	2.750	2.684	FA	16,318	41,663	06/28/2017	02/10/2025
589433-AB-7	MEREDITH CORP SR GLBL NT 26			1,2	4FE	854,115	103.9700	878,547	845,000	852,244	24,728	(1,285)	0	0	6.875	6.738	FA	24,206	55,000	09/05/2019	02/01/2026
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	110,706	106.7500	127,033	119,000	111,721	9,819	752	0	0	5.125	6.258	JD	424	6,099	08/20/2018	06/06/2027
59001K-AD-2	MERITOR INC			1,2	3FE	773,678	102.4700	770,574	752,000	761,810	41,311	(5,239)	0	0	6.250	5.393	FA	17,756	40,938	09/09/2019	02/15/2024
55303X-AG-0	MGM GROWTH PPTYS OPER PRTN/ 144A				3FE	188,000	111.5000	209,620	188,000	188,000	0	0	0	0	5.750	5.833	FA	4,504	5,585	01/22/2019	02/01/2027
552953-BX-8	MGM RESORTS INTERNATIONAL			1	3FE	1,443,363	111.8750	1,440,950	1,288,000	1,428,372	(167)	(14,823)	0	0	7.750	2.651	MS	29,391	12,749	11/25/2019	03/15/2022
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	355,283	109.7500	352,298	321,000	352,298	(1,413)	(1,572)	0	0	6.000	2.681	MS	5,671	0	11/05/2019	03/15/2023
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	3FE	388,813	112.0000	434,560	388,000	388,635	7,475	(110)	0	0	5.750	5.794	JD	992	22,310	01/29/2019	06/15/2025
552953-CF-6	MGM RESORTS INTERNATIONAL				3FE	317,405	111.0000	345,210	311,000	317,073	0	(332)	0	0	5.500	5.248	AO	3,611	8,790	07/09/2019	04/15/2027
594087-AU-2	MICHAELS STORES INC 144A				4FE	414,122	95.5000	399,190	418,000	397,490	(16,650)	18	0	0	8.000	8.342	JJ	16,070	0	12/13/2019	07/15/2027
60040*-AA-4	MILLENNIUM PARKING GARAGES, LLC				2FE	3,000,000	101.9730	3,059,178	3,000,000	3,000,000	0	0	0	0	3.570	3.618	MJSD	2,678	107,100	11/22/2016	11/22/2028
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019 A1 /				1FE	1,000,000	105.0170	1,050,172	1,000,000	1,000,000	0	0	0	0	3.180	3.218	FMAN	4,593	12,543	06/17/2019	05/09/2039
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019 B1 /				1FE	1,000,000	105.0170	1,050,172	1,000,000	1,000,000	0	0	0	0	3.180	3.218	FMAN	4,593	12,543	06/17/2019	05/09/2039
60855R-AH-3	MOLINA HEALTHCARE INC 144A			1,2	4FE	735,695	102.7500	749,048	729,000	733,722	47,797	(845)	0	0	4.875	4.624	JD	1,580	30,956	11/07/2019	06/15/2025
61237W-AE-6	MONTEFIORE MED CTR NEW YORK				2FE	586,780	112.6610	563,306	500,000	586,306	0	(475)	0	0	5.246	4.155	MN	4,372	13,115	10/09/2019	11/01/2048
615394-AK-9	MOOG INC				3FE	355,688	101.3700	354,795	350,000	352,432	7,598	(2,541)	0	0	5.250	4.518	JD	1,531	18,375	09/17/2018	12/01/2022
615394-AM-5	MOOG INC 144A				3FE	325,000	101.7600	330,720	325,000	325,000	0	0	0	0	4.250	4.295	JD	691	0	12/06/2019	12/15/2027
617446-7Y-9	MORGAN STANLEY				2FE	399,150	109.3880	435,366	398,000	398,573	0	(86)	0	0	4.350	4.376	MS	5,434	17,313	07/02/2018	09/08/2026
61744Y-AK-4	MORGAN STANLEY			1,2	1FE	275,435	106.3310	303,044	285,000	276,778	0	792	0	0	3.591	4.032	JJ	4,520	10,234	04/12/2018	07/22/2028
61744Y-AP-3	MORGAN STANLEY			1,2	1FE	328,834	107.6450	360,612	335,000	329,649	0	479	0	0	3.772	4.024	JJ	5,511	12,636	05/07/2018	01/24/2029
61744Y-AQ-1	MORGAN STANLEY				1FE	3,494,645	104.4900	3,657,140	3,500,000	3,489,136	0	1,280	0	0	3.737	3.852	AO	24,342	130,795	08/29/2018	04/24/2024
61746B-DJ-2	MORGAN STANLEY			1	1FE	428,151	104.7210	439,828	420,000	426,576	0	(1,513)	0	0	3.750	3.250	FA	5,513	9,844	04/02/2019	02/25/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61746B-DZ-6	MORGAN STANLEY			1	1FE	1,712,843	107.4090	1,879,663	1,750,000	1,717,462	0	4,477	0	0	3.875	4.270	JJ	29,009	67,813	01/14/2019	01/27/2026
61761J-VL-0	MORGAN STANLEY			1	1FE	1,032,886	106.2300	1,062,304	1,000,000	1,022,450	0	(4,251)	0	0	3.700	3.218	AO	6,989	37,000	06/26/2017	10/23/2024
61965R-AA-3	MOSS CREEK RES HLDGS INC 144A				4FE	41,160	76.0000	36,480	48,000	36,480	(5,076)	396	0	0	7.500	10.842	JJ	1,660	1,800	06/21/2019	01/15/2026
61965R-AB-1	MOSS CREEK RES HLDGS INC 144A				4FE	176,448	83.5000	147,795	177,000	147,795	(28,676)	24	0	0	10.500	10.840	MN	2,375	10,015	06/20/2019	05/15/2027
55336V-AJ-9	MPLX LP				2FE	383,865	109.2440	409,665	375,000	382,379	0	(1,244)	0	0	4.875	4.494	JD	1,523	18,281	10/19/2018	06/01/2025
55336V-BA-7	MPLX LP 144A				2FE	256,638	104.6400	256,368	245,000	254,931	0	(1,706)	0	0	6.375	3.664	MN	2,603	7,809	09/23/2019	05/01/2024
55336V-BE-9	MPLX LP 144A				2FE	1,484,430	105.2910	1,500,401	1,425,000	1,482,659	0	(1,771)	0	0	4.250	3.674	JD	5,047	30,281	09/23/2019	12/01/2027
55342U-AF-1	MPT OPERATING PARTNERSHIP L.P.			1,2	3FE	750,000	103.9970	779,978	750,000	750,000	0	0	0	0	6.375	6.477	MS	15,938	47,813	02/17/2016	03/01/2024
55342U-AJ-3	MPT OPERATING PARTNERSHIP L.P.				3FE	512,425	103.0000	530,450	515,000	512,517	0	92	0	0	4.625	4.743	FA	10,255	0	07/17/2019	08/01/2029
55354G-AD-2	MSCI INC 144A				3FE	120,463	104.7500	120,463	115,000	120,367	0	(95)	0	0	4.750	3.204	FA	2,276	0	12/10/2019	08/01/2026
626717-AG-7	MURPHY OIL CORP				3FE	221,875	92.0000	230,000	250,000	222,246	0	371	0	0	5.875	6.958	JD	1,224	14,375	04/02/2019	12/01/2042
626717-AJ-1	MURPHY OIL CORP			1,2	3FE	499,950	104.5950	517,745	495,000	498,557	37,048	(864)	0	0	5.750	5.605	FA	10,753	28,463	05/22/2018	08/15/2025
626717-AM-4	MURPHY OIL CORP				3FE	500,000	105.0000	525,000	500,000	500,000	0	0	0	0	5.875	5.961	JD	2,774	0	11/13/2019	12/01/2027
628530-BK-2	MYLAN INC SR NT 4.55%28			1,2	2FE	202,487	107.6570	204,548	190,000	202,160	0	(327)	0	0	4.550	3.658	AO	1,825	4,323	09/30/2019	04/15/2028
62957H-AF-2	NABORS INDS INC NEW			1,2	3FE	673,125	90.0000	616,500	685,000	616,500	96,362	1,545	0	0	5.750	6.173	FA	16,411	39,388	07/09/2018	02/01/2025
34487#-AC-1	NATIONAL FOOTBALL LEAGUE TRUST VII				1FE	1,000,000	106.6120	1,066,121	1,000,000	1,000,000	0	0	0	0	3.820	3.820		7,534	38,943	10/20/2014	10/20/2026
63636#-AC-0	NATIONAL HOCKEY LEAGUE				2PL	1,000,000	102.6370	1,026,372	1,000,000	1,000,000	0	0	0	0	3.710	3.744	JD	2,164	37,100	08/10/2017	08/10/2029
63860U-AK-6	NATIONSTAR MTG LLC			1,2	4FE	1,137,222	100.2500	1,131,823	1,129,000	1,128,402	27,260	367	0	0	6.500	6.645	JJ	36,693	76,078	12/11/2018	07/01/2021
63938C-AA-6	NAVIENT CORPORATION			1	3FE	552,070	101.4700	547,938	540,000	547,420	1,903	(2,473)	0	0	5.000	2.916	AO	4,875	15,100	10/23/2019	10/26/2020
63938C-AB-4	NAVIENT CORPORATION			1	3FE	69,259	107.0000	73,830	69,000	69,194	11,613	(34)	0	0	5.875	5.892	AO	743	4,054	01/11/2018	10/25/2024
63938C-AF-5	NAVIENT CORPORATION			1	3FE	863,362	108.3750	909,266	839,000	853,891	77,046	(5,523)	0	0	6.500	5.801	JD	2,424	54,535	08/09/2018	06/15/2022
62886E-AJ-7	NCR CORP NEW			1	4FE	548,018	101.0630	540,684	535,000	538,682	35,781	(1,336)	0	0	5.000	4.765	JJ	12,335	26,750	10/22/2012	07/15/2022
62886E-AU-2	NCR CORP NEW 144A				4FE	127,000	106.5000	135,255	127,000	127,000	0	0	0	0	5.750	5.833	MS	2,637	0	08/07/2019	09/01/2027
62886E-AV-0	NCR CORP NEW 144A				4FE	819,880	108.5120	888,713	819,000	819,846	0	(34)	0	0	6.125	6.201	MS	18,115	0	08/08/2019	09/01/2029
62886E-AS-7	NCR ESCROW CORP			1	4FE	618,163	102.5000	609,875	595,000	609,875	9,016	(2,684)	0	0	6.375	5.572	JD	1,686	24,384	07/03/2019	12/15/2023
64072T-AA-3	NEPTUNE FINCO CORP 144A			1,2	4FE	2,000,779	111.7500	1,927,688	1,725,000	1,893,775	37,971	(89,415)	0	0	10.875	4.997	JJ	86,502	176,719	02/12/2019	10/15/2025
64072T-AC-9	NEPTUNE FINCO CORP 144A			1,2	3FE	599,663	106.3750	611,656	575,000	594,635	7,016	(4,318)	0	0	6.625	5.503	JJ	17,565	31,469	05/09/2019	10/15/2025
64110L-AJ-5	NETFLIX INC			1	3FE	378,375	105.8750	386,444	365,000	372,869	8,133	(3,458)	0	0	5.500	4.475	AO	4,238	20,075	05/30/2018	02/15/2022
64110L-AS-5	NETFLIX INC			1	3FE	297,020	103.8700	301,223	290,000	296,933	0	(87)	0	0	4.875	4.577	AO	2,985	0	11/18/2019	04/15/2028
64110L-AU-0	NETFLIX INC 144A				3FE	63,000	106.4980	67,094	63,000	63,000	0	0	0	0	5.375	5.447	JD	151	2,126	04/24/2019	11/15/2029
64110L-AV-8	NETFLIX INC 144A				3FE	502,308	101.5630	509,844	502,000	502,303	0	(4)	0	0	4.875	4.927	JD	4,487	0	10/22/2019	06/15/2030
644274-AF-9	NEW ENTERPRISE STONE & LIME 144A			1,2	4FE	460,000	104.7500	481,850	460,000	460,000	41,400	0	0	0	6.250	6.348	MS	8,465	28,750	03/01/2018	03/15/2026
645869-F@-2	NEW JERSEY NATURAL GAS CO				1	1,000,000	102.4010	1,024,007	1,000,000	1,000,000	0	0	0	0	3.760	3.795	JJ	17,129	0	07/17/2019	07/17/2049
646025-C@-3	NEW JERSEY RESOURCES				2	1,000,000	107.1550	1,071,549	1,000,000	1,000,000	0	0	0	0	3.960	3.999	JD	2,530	39,600	06/08/2018	06/08/2028
646025-C*-5	NEW JERSEY RESOURCES CORP				2	1,000,000	104.4000	1,043,998	1,000,000	1,000,000	0	0	0	0	3.540	3.571	FA	13,373	35,400	08/18/2016	08/18/2026
651290-AP-3	NEWFIELD EXPL CO				2FE	176,416	106.3070	175,406	165,000	173,521	0	(2,895)	0	0	5.750	3.191	JJ	3,979	4,744	04/05/2019	01/30/2022
65158N-AB-8	NEWMARK GROUP INC CR SEN SR GLBL23				2FE	346,280	110.2810	385,983	350,000	347,038	0	655	0	0	6.125	6.477	MN	2,739	21,973	11/01/2018	11/15/2023
65342Q-AK-8	NEXTERA ENERGY OPER PARTNER LP 144				3FE	175,188	104.1250	182,219	175,000	175,169	0	(18)	0	0	4.250	4.270	JJ	3,801	0	06/25/2019	07/15/2024
62927#-AG-1	NFL VENTURES LP				1FE	1,735,828	105.7000	1,834,776	1,735,828	1,735,828	0	0	0	0	3.570	3.602	AO	13,082	61,969	08/31/2015	04/15/2032
62927#-AK-2	NFL VENTURES LP				1FE	1,236,089	100.9320	1,247,614	1,236,089	1,236,089	0	0	0	0	2.730	2.749	AO	7,124	33,745	11/03/2016	04/15/2031
62927#-AP-1	NFL VENTURES LP 144A				1FE	3,000,000	115.0730	3,452,192	3,000,000	3,000,000	0	0	0	0	4.360	4.408	AO	27,613	130,800	10/01/2018	04/15/2045
62913T-AJ-1	NGL ENERGY PARTNERS LP			1,2	4FE	473,800	100.0000	460,000	460,000	460,000	21,839	(3,439)	0	0	7.500	6.725	MN	5,750	34,500	12/06/2017	11/01/2023
62927@-AB-4	NHL U.S. FUNDING, LP				2PL	2,000,000	107.5420	2,150,844	2,000,000	2,000,000	0	0	0	0	4.330	4.401	MJSD	4,571	86,600	09/29/2014	09/29/2026
65409Q-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A			1,2	4FE	960,363	100.3750	948,544	945,000	946,930	37,688	(5,276)	0	0	5.000	4.139	AO	9,975	35,500	11/13/2019	04/15/2022
655044-AH-8	NOBLE ENERGY INC			1,2	2FE	307,173	105.7140	317,142	300,000	304,492	0	(879)	0	0	3.900	3.577	MN	1,495	11,700	11/01/2016	11/15/2024
655663-C#-7	NORDSON CORP			4	2	1,500,000	101.3810	1,520,718	1,500,000	1,500,000	0	0	0	0	3.070	3.094	JJ	19,827	46,050	07/13/2012	07/26/2025
655664-AP-5	NORDSTROM INC			1	2FE	42,131	102.6380	41,055	40,000	40,525	0	(281)	0	0	4.000	3.265	AO	338	1,600	11/01/2013	10/15/2021
655844-BZ-0	NORFOLK SOUTHERN CORP			1,2	2FE	698,446	109.9100	769,371	700,000	698,632	0	132	0	0	3.800	3.864	FA	11,083	26,526	07/30/2018	08/01/2028
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2FE	304,347	107.0290	326,438	305,000	304,466	0	85	0	0	3.650	3.719	FA	4,639	11,102	07/30/2018	08/01/2025
665228-G*-7	Northern Illinois Gas Co				1FE	2,000,000	98.1930	1,963,866	2,000,000	2,000,000	0	0	0	0	2.800	2.820	AO	9,489	0	10/30/2019	10/30/2034
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2FE	1,254,940	104.3670	1,379,731	1,322,000	1,265,362	0	5,899	0	0	3.250	3.913	JJ	19,812	42,965	03/21/2018	01/15/2028
667469-AA-8	NORTHWEST FLA TIMBER FIN LLC 144A				1FE	4,924,150	99.6430	4,982,146	5,000,000	4,947,113	0	4,470	0	0	4.750	4.954	MS	72,569	237,500	04/03/2014	03/04/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
670001-AA-4	NOVELIS CORP 144A			1,2	4FE	988,425	104.8750	1,012,044	965,000	981,210	64,657	(4,847)	0	0	6.250	5.618	FA	22,785	56,250	07/05/2019	08/15/2024
670001-AC-0	NOVELIS CORP 144A			1,2	4FE	435,866	106.4110	467,142	439,000	437,152	22,943	862	0	0	5.875	5.948	MN	3,296	16,744	11/20/2019	09/30/2026
629377-CA-8	NRG ENERGY INC				3FE	409,641	109.2500	409,688	375,000	406,827	(1,558)	(1,256)	0	0	7.250	5.651	MN	3,474	13,594	10/24/2019	05/15/2026
629377-CC-4	NRG ENERGY INC			1,2	3FE	531,772	108.5000	542,500	500,000	529,250	976	(2,397)	0	0	6.625	4.585	JJ	15,274	10,269	12/04/2019	01/15/2027
629377-CE-0	NRG ENERGY INC				3FE	99,304	108.5000	98,735	91,000	98,735	(279)	(290)	0	0	5.750	3.602	JJ	2,413	0	10/29/2019	01/15/2028
629377-CH-3	NRG ENERGY INC 144A				3FE	370,000	108.1250	400,063	370,000	370,000	0	0	0	0	5.250	5.319	JD	863	11,385	05/07/2019	06/15/2029
67059T-AB-1	NUSTAR LOGISTICS L P			1	3FE	494,960	101.2500	494,100	488,000	489,965	14,571	(2,846)	0	0	4.800	4.226	MS	7,808	23,424	08/06/2018	09/01/2020
67059T-AE-5	NUSTAR LOGISTICS L P			1,2	3FE	337,419	102.7500	340,103	331,000	333,730	25,684	(611)	0	0	5.625	5.435	AO	3,258	18,619	08/06/2018	04/28/2027
67059T-AF-2	NUSTAR LOGISTICS L P				3FE	40,000	105.7500	42,300	40,000	40,000	0	0	0	0	6.000	6.090	JD	200	1,260	05/16/2019	06/01/2026
674003-A@-7	OAKTREE CAPITAL MANAGEMENT LLC				1FE	1,000,000	106.3080	1,063,080	1,000,000	1,000,000	0	0	0	0	4.010	4.050	MS	13,144	40,100	09/03/2014	09/03/2026
674215-AE-8	OASIS PETE INC NEW			1,2	4FE	395,820	97.7500	413,483	423,000	408,491	8,566	3,680	0	0	6.875	8.230	JJ	13,410	26,228	03/07/2019	01/15/2023
674215-AG-3	OASIS PETE INC NEW			1	4FE	569,787	96.2500	535,150	556,000	535,150	14,394	(3,274)	0	0	6.875	6.267	MS	11,255	38,225	11/08/2018	03/15/2022
674215-AK-4	OASIS PETE INC NEW 144A			1,2	4FE	197,975	83.0000	163,510	197,000	163,510	(1,782)	(188)	0	0	6.250	6.222	MN	2,052	12,313	08/06/2018	05/01/2026
674599-CP-8	OCCIDENTAL PETE CORP				2FE	289,690	101.0390	293,014	290,000	289,729	0	40	0	0	2.700	2.756	FA	3,110	0	08/06/2019	08/15/2022
674599-DC-6	OCCIDENTAL PETE CORP				2FE	447,170	113.4110	453,644	400,000	445,227	0	(1,943)	0	0	5.550	3.465	MS	6,537	0	09/18/2019	03/15/2026
680665-AJ-5	OLIN CORP				3FE	295,231	104.2500	327,345	314,000	297,204	6,655	1,669	0	0	5.125	6.093	MS	4,738	16,093	11/20/2018	09/15/2027
680665-AL-0	OLIN CORP				3FE	199,000	105.6200	210,184	199,000	199,000	0	0	0	0	5.625	5.704	FA	5,130	0	07/11/2019	08/01/2029
682680-AU-7	ONEOK INC NEW				2FE	108,341	110.0130	110,013	100,000	108,198	0	(143)	0	0	4.550	3.436	JJ	2,098	0	11/01/2019	07/15/2028
68268N-AJ-2	ONEOK PARTNERS LP				2FE	982,330	102.9190	1,029,194	1,000,000	986,674	0	4,344	0	0	3.375	3.928	AO	8,438	33,750	01/14/2019	10/01/2022
68268N-AL-7	ONEOK PARTNERS LP			1	2FE	207,536	108.5040	217,009	200,000	205,831	0	(1,427)	0	0	5.000	4.186	MS	2,944	10,000	10/19/2018	09/15/2023
68389X-BN-4	ORACLE CORP			1,2	1FE	809,101	105.9870	858,498	810,000	809,270	0	80	0	0	3.250	3.290	MN	3,364	26,325	11/07/2017	11/15/2027
69073T-AR-4	OWENS-BROCKWAY GLASS CONTR 144A			1	4FE	248,094	106.7500	245,525	230,000	242,227	14,710	(3,058)	0	0	5.875	4.322	FA	5,105	14,088	01/25/2018	08/15/2023
69888X-AA-7	PAR PHARMACEUTICAL INC 144A				4FE	151,875	99.5000	149,250	150,000	149,250	(2,430)	(195)	0	0	7.500	7.371	AO	2,813	5,719	03/27/2019	04/01/2027
701885-AH-8	PARSLEY ENERGY LLC 144A			1,2	3FE	902,637	105.7500	957,038	905,000	901,727	46,047	(75)	0	0	5.625	5.733	AO	10,747	49,219	10/08/2019	10/15/2027
70202#-AE-5	PARSONS CORPORATION			2		2,000,000	109.9280	2,198,569	2,000,000	2,000,000	0	0	0	0	4.980	5.042	JJ	45,927	99,600	07/01/2014	07/15/2026
70213H-AD-0	PARTNERS HEALTHCARE SYS INC			1,2	1FE	302,000	104.3600	315,168	302,000	302,000	0	0	0	0	3.765	3.800	JJ	5,685	11,370	12/14/2017	07/01/2048
703343-AC-7	PATRICK INDS INC 144A				4FE	257,560	106.5000	273,705	257,000	257,532	0	(28)	0	0	7.500	7.587	AO	5,568	0	09/12/2019	10/15/2027
70432*-AA-9	PAYCHEX, INC.			2		1,000,000	107.0760	1,070,758	1,000,000	1,000,000	0	0	0	0	4.070	4.111	MS	12,210	20,350	03/13/2019	03/13/2026
69327R-AG-6	PDC ENERGY INC			1,2	4FE	779,228	101.2500	775,575	766,000	771,752	52,785	(2,075)	0	0	6.125	5.830	MS	13,815	42,599	09/11/2019	09/15/2024
69327R-AJ-0	PDC ENERGY INC			1,2	4FE	453,375	99.7500	448,875	450,000	448,200	48,234	(533)	0	0	5.750	5.678	MN	3,306	25,875	03/27/2018	05/15/2026
70959W-AE-3	PENSKE AUTOMOTIVE GRP INC			1,2	4FE	713,948	101.3750	702,529	693,000	698,018	13,394	(6,644)	0	0	5.750	4.814	AO	9,962	39,848	02/14/2018	10/01/2022
709599-AX-2	PENSKE TRUCK LEASING CO 144A			1,2	2FE	148,907	107.2410	155,499	145,000	148,003	0	(371)	0	0	4.200	3.900	AO	1,523	6,090	06/26/2017	04/01/2027
709599-AZ-7	PENSKE TRUCK LEASING CO L P 144A				2FE	587,406	106.2490	637,492	600,000	589,577	0	1,755	0	0	3.950	4.374	MS	7,308	23,700	10/03/2018	03/10/2025
712704-AA-3	PEOPLES UNITED FINANCIAL INC			1	2FE	213,078	103.8770	223,336	215,000	213,605	0	441	0	0	3.650	3.924	JD	545	7,848	10/19/2018	12/06/2022
69346V-AA-7	PFG ESCROW CORPORATION 144A				4FE	520,000	106.8750	555,750	520,000	520,000	0	0	0	0	5.500	5.576	AO	7,468	0	09/16/2019	10/15/2027
720186-AL-9	PIEDMONT NAT GAS INC				1FE	84,786	106.9460	90,904	85,000	84,797	0	11	0	0	3.500	3.561	JD	248	1,545	05/21/2019	06/01/2029
720186-E@-0	PIEDMONT NATURAL GAS CO INC				1	2,000,000	102.1930	2,043,868	2,000,000	2,000,000	0	0	0	0	4.240	4.285	JD	5,889	84,800	06/01/2011	06/06/2021
72147K-AE-8	PILGRIMS PRIDE CORP NEW 144A			1,2	3FE	547,054	108.1250	619,556	573,000	549,787	27,639	2,150	0	0	5.875	6.664	MS	8,509	33,664	11/20/2018	09/30/2027
72431P-AA-0	PISCES MIDCO INC 144A			1,2	5FE	816,511	104.2500	870,488	835,000	816,673	33,049	644	0	0	8.000	8.570	AO	14,102	46,800	11/07/2019	04/15/2026
69353R-EP-9	PNC BK N A PITTSBURGH PA			2	1FE	4,947,500	100.1300	5,006,494	5,000,000	4,984,003	0	36,503	0	0	2.300	3.101	JD	9,583	115,000	01/11/2019	06/01/2020
69353R-FG-8	PNC BK N A PITTSBURGH PA				1FE	1,405,005	104.3280	1,564,917	1,500,000	1,416,144	0	8,998	0	0	3.100	3.977	AO	8,525	46,500	10/03/2018	10/25/2027
73102Q-AA-4	POLAR TANKERS INC NT 144A 5.951%37			2	1FE	4,924,750	124.9170	6,245,858	5,000,000	4,949,885	0	3,267	0	0	5.951	0.000	MN	42,153	297,550	05/07/2007	05/10/2037
73107G-AA-1	POLARIS INTERMEDIATE 144A				5FE	239,645	93.1250	262,932	282,343	244,024	0	4,380	0	0	8.500	14.879	JD	2,000	12,000	09/10/2019	12/01/2022
73179P-AK-2	POLYONE CORP			1	3FE	215,538	107.7610	231,686	215,000	215,309	7,920	(86)	0	0	5.250	5.268	MS	3,324	11,288	03/24/2017	03/15/2023
736508-K*-2	PORTLAND GENERAL ELECTRIC CO				1	1,000,000	132.6500	1,326,502	1,000,000	1,000,000	0	0	0	0	5.430	5.504	MN	8,748	54,300	11/02/2009	05/03/2040
737446-AJ-3	POST HLDGS INC 144A			1,2	4FE	228,338	107.1000	227,052	212,000	223,961	3,564	(3,691)	0	0	8.000	4.757	JJ	7,820	9,760	10/10/2019	07/15/2025
737446-AK-0	POST HLDGS INC 144A			1,2	4FE	264,319	105.6250	296,806	281,000	267,169	9,797	1,662	0	0	5.000	5.996	FA	5,308	15,503	05/04/2018	08/15/2026
737446-AL-8	POST HLDGS INC 144A			1,2	4FE	960,404	104.7500	1,029,693	983,000	964,334	17,104	3,015	0	0	5.500	6.011	MS	18,022	53,625	09/26/2019	03/01/2025
737446-AN-4	POST HLDGS INC 144A			1,2	4FE	411,962	107.7500	457,938	425,000	413,398	21,318	1,080	0	0	5.625	6.155	JJ	11,023	23,906	08/06/2018	01/15/2028
737446-AP-9	POST HLDGS INC 144A				4FE	483,710	106.6300	513,957	482,000	483,667	0	(43)	0	0	5.500	5.521	JD	1,178	11,930	10/01/2019	12/15/2029
69352P-AE-3	PPL CAP FDG INC			1	2FE	233,813	103.4920	248,381	240,000	237,766	0	707	0	0	3.500	3.879	JD	700	8,400	11/01/2013	12/01/2022
69352P-AK-9	PPL CAP FDG INC				2FE	1,201,452	105.2870	1,263,443	1,200,000	1,201,122	0	(257)	0	0	3.950	3.963	MS	13,957	47,400	09/17/2018	03/15/2024
693522-AG-9	PQ CORP 144A			1,2	4FE	241,531	103.3750	232,594	225,000	230,301	2,695	(4,144)	0	0	6.750	4.900	MN	1,941	15,188	07/07/2017	11/15/2022
74170*-AC-3	PRIME PROPERTY FUND LLC			1		1,000,000	110.9020	1,109,021	1,000,000	1,000,000	0	0	0	0	4.610	4.663	FA	16,519	46,100	08/22/2013	08/22/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74170*-AV-1	PRIME PROPERTY FUND, LLC				1	3,000,000	117.3730	3,521,186	3,000,000	3,000,000	0	0	0	0	4.580	4.632	MN	20,228	137,400	11/08/2018	11/08/2033
74170*-AZ-2	PRIME PROPETY FUND LLC				1	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.060	3.083	JD	1,615	0	12/12/2019	12/12/2029
74264*-AB-2	PRISA LHC, LLC				1	1,000,000	109.6040	1,096,036	1,000,000	1,000,000	0	0	0	0	4.270	4.316	AO	9,014	42,700	04/15/2014	04/15/2026
745867-AX-9	PULTE GROUP INC				3FE	243,050	108.9000	250,470	230,000	242,382	0	(668)	0	0	5.000	4.126	JJ	5,303	0	07/29/2019	01/15/2027
74733V-AC-4	QEP RES INC			1,2	3FE	1,955	99.0000	1,980	2,000	1,972	195	7	0	0	5.250	5.795	MN	18	105	07/27/2017	05/01/2023
74733V-AD-2	QEP RES INC			1,2	3FE	644,563	97.5250	648,541	665,000	644,797	90,684	2,163	0	0	5.625	6.217	MS	12,469	37,406	04/12/2018	03/01/2026
747525-AT-0	QUALCOMM INC			1,2	1FE	1,198,088	103.4140	1,292,678	1,250,000	1,209,268	0	8,401	0	0	2.900	3.746	MN	4,128	36,250	08/29/2018	05/20/2024
74834L-AX-8	QUEST DIAGNOSTICS INC				2FE	145,335	105.3690	147,516	140,000	144,955	0	(381)	0	0	3.500	2.756	MS	1,239	2,450	08/02/2019	03/30/2025
74834L-BB-5	QUEST DIAGNOSTICS INC				2FE	74,804	100.0190	75,015	75,000	74,804	0	0	0	0	2.950	3.002	JD	98	0	12/09/2019	06/30/2030
74837H-C*-5	QUESTAR GAS COMPANY				1	3,000,000	105.3820	3,161,461	3,000,000	3,000,000	0	0	0	0	3.380	3.409	MN	12,957	101,400	11/15/2017	11/15/2032
74840L-AA-0	QUICKEN LNS INC 144A			1,2	3FE	530,888	103.3750	558,225	540,000	534,140	28,338	902	0	0	5.750	6.080	MN	5,175	31,050	10/24/2016	05/01/2025
74840L-AB-8	QUICKEN LNS INC 144A			1,2	3FE	527,147	103.5000	540,270	522,000	526,577	30,822	189	0	0	5.250	5.090	JJ	12,637	15,934	12/09/2019	01/15/2028
75886A-AJ-7	REGENCY ENERGY PARTNERS LP				2FE	411,237	105.9550	429,120	405,000	409,769	0	(1,210)	0	0	4.500	4.186	MN	3,038	18,225	10/12/2018	11/01/2023
75915Q-AC-2	REGIONALCARE HOSP PARTNERS 144A			1,2	4FE	640,980	105.7500	634,500	600,000	632,746	0	(8,234)	0	0	8.250	4.073	MN	8,250	24,750	10/24/2019	05/01/2023
760759-AS-9	REPUBLIC SVCS INC			1,2	2FE	404,320	105.7760	428,394	405,000	404,446	0	60	0	0	3.375	3.424	MN	1,747	13,669	11/13/2017	11/15/2027
76169#-AM-5	REYES HOLDINGS LLC				2PL	3,000,000	109.4480	3,283,447	3,000,000	3,000,000	0	0	0	0	4.600	4.653	JD	6,900	138,000	12/11/2018	12/13/2028
761735-AP-4	REYNOLDS GROUP ISSUER LLC			1	4FE	1,729,925	100.1250	1,723,287	1,721,135	1,722,991	4,215	(3,805)	0	0	5.750	5.570	AO	20,893	98,965	03/08/2019	10/15/2020
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A			1,2	4FE	41,432	102.3750	40,950	40,000	40,652	2,955	(403)	0	0	5.125	4.063	JJ	945	2,050	01/10/2018	07/15/2023
761735-AV-1	REYNOLDS GROUP ISSUER LLC 144A			1,2	5FE	535,511	103.3750	531,348	514,000	530,205	4,387	(4,122)	0	0	7.000	4.312	JJ	16,591	3,150	11/20/2019	07/15/2024
749571-AD-7	RHP HOTEL PPTY/ RHP FINANCE			1,2	3FE	584,960	102.0000	595,680	584,000	584,379	15,337	(358)	0	0	5.000	4.994	AO	6,164	29,200	05/23/2018	04/15/2023
749571-AE-5	RHP HOTEL PPTY/ RHP FINANCE 144A				3FE	342,188	103.2500	351,050	340,000	342,110	0	(77)	0	0	4.750	4.681	AO	4,576	0	10/03/2019	10/15/2027
767754-CH-5	RITE AID CORP 144A			1,2	5FE	461,280	92.0000	471,960	513,000	462,598	38,472	7,272	0	0	6.125	9.345	JJ	13,179	23,428	12/19/2019	04/01/2023
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A			1	2FE	728,041	104.0000	694,720	668,000	726,271	0	(1,281)	0	0	6.875	6.220	AO	9,695	45,925	03/12/2019	04/15/2040
74986@-AR-2	RREEF AMERICA REIT II				1	2,000,000	104.5220	2,090,447	2,000,000	2,000,000	0	0	0	0	3.310	3.337	JJ	33,100	66,200	07/01/2015	07/01/2027
74986@-AW-1	RREEF AMERICA REIT II				1	2,000,000	109.0390	2,180,779	2,000,000	2,000,000	0	0	0	0	3.950	4.009	JAJO	97,872	79,000	11/24/2015	01/05/2028
78355H-KJ-7	RYDER SYS MTN BE			1	2FE	594,768	102.0450	607,167	595,000	594,881	0	80	0	0	3.500	3.545	JD	1,735	20,825	07/30/2018	06/01/2021
78355H-KL-2	RYDER SYS MTN BE				2FE	624,413	104.7790	654,871	625,000	624,504	0	91	0	0	3.650	3.704	MS	6,527	12,737	02/25/2019	03/18/2024
78512*-AA-5	S&E REPLACEMENT POWER LLC				1PL	2,499,852	106.1270	2,653,021	2,499,852	2,499,852	0	0	0	0	4.120	4.199	MON	286	111,577	12/16/2016	05/31/2029
Q3629#-AP-8	SA POWER NETWORKS				1	1,000,000	104.2000	1,042,003	1,000,000	1,000,000	0	0	0	0	3.560	3.592	FA	14,833	0	08/01/2019	08/01/2029
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	221,560	108.8420	217,684	200,000	212,679	0	(3,892)	0	0	5.625	3.442	AO	2,375	11,250	09/01/2017	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC				2FE	796,212	111.5700	836,773	750,000	788,270	0	(7,942)	0	0	5.750	4.432	MN	5,510	43,125	01/17/2019	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2FE	1,584,731	112.6310	1,672,568	1,485,000	1,560,324	0	(12,455)	0	0	5.625	4.528	MS	27,844	69,891	03/06/2019	03/01/2025
78573N-AA-0	SABRE GLBL INC 144A				3FE	241,463	102.4500	240,758	235,000	240,261	0	(1,201)	0	0	5.375	2.240	AO	2,667	0	10/31/2019	04/15/2023
78573N-AB-8	SABRE GLBL INC 144A				3FE	337,769	102.6250	338,663	330,000	335,723	0	(2,045)	0	0	5.250	4.322	MN	2,214	17,194	06/04/2019	11/15/2023
78388J-AT-3	SBA COMMUNICATIONS CORP			1,2	4FE	192,276	101.2500	195,413	193,000	192,542	2,754	165	0	0	4.875	5.038	JJ	4,338	9,409	05/15/2018	07/15/2022
78388J-AV-8	SBA COMMUNICATIONS CORP			1,2	4FE	150,000	103.7500	155,625	150,000	150,000	0	0	0	0	4.875	4.934	MS	2,438	3,656	03/05/2019	09/01/2024
78410G-AB-0	SBA COMMUNICATIONS CORP			1,2	4FE	1,130,820	101.8750	1,175,638	1,154,000	1,138,893	34,675	5,033	0	0	4.000	4.564	AO	11,540	46,160	08/08/2018	10/01/2022
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A			1,2	2FE	2,013,597	107.7570	2,171,301	2,015,000	2,014,077	0	134	0	0	4.000	4.049	JD	2,239	80,600	10/22/2018	12/21/2025
80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A			1,2	4FE	339,767	104.6250	360,956	345,000	340,583	22,957	601	0	0	5.000	5.331	AO	3,642	15,000	05/29/2019	10/15/2025
80874Y-BC-3	SCIENTIFIC GAMES INTL INC 144A				5FE	148,465	107.2500	158,730	148,000	148,456	0	(9)	0	0	7.000	7.051	MN	1,007	0	11/12/2019	05/15/2028
80874Y-BE-9	SCIENTIFIC GAMES INTL INC 144A				5FE	475,528	108.5000	515,375	475,000	475,521	0	(7)	0	0	7.250	7.362	MN	3,348	0	11/13/2019	11/15/2029
80874Y-BA-7	SCIENTIFIC GAMES INTL INC. 144A				5FE	600,720	110.2500	647,168	587,000	600,376	0	(343)	0	0	8.250	7.763	MS	14,259	15,488	12/11/2019	03/15/2026
811054-AG-0	SCRIPPS E W CO OHIO 144A			1,2	4FE	383,075	102.2500	393,663	385,000	383,519	30,048	233	0	0	5.125	5.276	MN	2,521	19,731	01/19/2018	05/15/2025
81104P-AA-7	SCRIPPS ESCROW INC 144A				4FE	120,970	104.7500	124,653	119,000	120,882	0	(88)	0	0	5.875	5.616	JJ	3,010	0	10/01/2019	07/15/2027
81728U-AA-2	SENSATA TECHNOLOGIES INC 144A				3FE	121,000	101.9420	123,350	121,000	121,000	0	0	0	0	4.375	4.423	FA	1,485	0	11/18/2019	02/15/2030
817565-CB-8	SERVICE CORP INTL			1	3FE	468,855	103.0000	466,590	453,000	464,533	18,385	(2,322)	0	0	5.375	4.780	MN	3,111	24,349	02/07/2018	05/15/2024
817565-CE-2	SERVICE CORP INTL				3FE	210,000	106.2500	223,125	210,000	210,000	0	0	0	0	5.125	5.191	JD	897	5,680	05/07/2019	06/01/2029
82088K-AC-2	SHEA HOMES LP 144A			1,2	4FE	464,125	101.8750	478,813	470,000	466,665	41,588	901	0	0	5.875	6.213	AO	6,903	27,613	01/05/2017	04/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
829259-AR-1	SINCLAIR TELEVISION GROUP 144A			1	4FE	682,044	102.8750	681,033	662,000	680,439	(333)	(1,272)	0	0	5.625	4.987	FA	15,516	14,484	12/17/2019	08/01/2024
829259-AY-6	SINCLAIR TELEVISION GROUP 144A				4FE	620,790	102.2500	634,973	621,000	620,792	0	2	0	0	5.500	5.580	JD	3,226	0	11/21/2019	03/01/2030
82967N-AL-2	SIRIUS XM RADIO INC 144A			1	3FE	459,313	101.5000	482,125	475,000	469,522	2,357	1,853	0	0	4.625	5.062	MN	2,807	17,922	08/21/2019	05/15/2023
82967N-AU-2	SIRIUS XM RADIO INC 144A			1	3FE	805,081	103.3280	799,759	774,000	799,731	(3,819)	(1,531)	0	0	5.375	4.607	AO	8,783	20,801	09/19/2019	04/15/2025
82967N-BA-5	SIRIUS XM RADIO INC 144A			1,2	3FE	42,300	105.5000	47,475	45,000	42,575	1,209	247	0	0	5.000	5.978	FA	938	2,250	11/19/2018	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC 144A				3FE	640,052	108.1240	671,450	621,000	639,313	0	(739)	0	0	5.500	5.047	JJ	19,354	0	09/12/2019	07/01/2029
82967N-BE-7	SIRIUS XM RADIO INC 144A				3FE	480,000	105.0000	504,000	480,000	480,000	0	0	0	0	4.625	4.678	JJ	11,038	0	06/18/2019	07/15/2024
78442F-EL-8	SLM CORP			1	3FE	1,238,263	108.6440	1,265,703	1,165,000	1,202,687	80,767	(16,256)	0	0	7.250	5.650	JJ	36,600	78,844	03/07/2019	01/25/2022
78442F-EQ-7	SLM CORP			1	3FE	276,031	106.7500	293,563	275,000	275,635	35,195	(185)	0	0	5.500	5.491	JJ	6,554	15,125	10/17/2017	01/25/2023
78454L-AK-6	SM ENERGY CO			1,2	4FE	385,361	101.0000	389,860	386,000	383,530	20,401	(1,641)	0	0	6.125	5.842	MN	3,021	23,643	11/16/2018	11/15/2022
78454L-AP-5	SM ENERGY CO			1,2	3FE	382,383	98.2860	401,005	408,000	376,733	21,419	507	0	0	6.625	7.987	JJ	12,464	12,859	09/05/2019	01/15/2027
842400-GS-6	SOUTHERN CALIF EDISON CO				1FE	1,996,900	99.9090	1,998,183	2,000,000	1,997,012	0	112	0	0	2.850	2.889	FA	22,958	0	08/01/2019	08/01/2029
84265V-AH-8	SOUTHERN COPPER CORP			1	2FE	499,485	104.9510	524,753	500,000	499,701	0	50	0	0	3.875	3.925	AO	3,660	19,375	04/21/2015	04/23/2025
845467-AM-1	SOUTHWESTERN ENERGY CO			1,2	3FE	357,032	92.5000	330,225	357,000	327,429	(2,850)	(1,416)	0	0	7.500	7.663	AO	6,694	22,200	09/11/2019	04/01/2026
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC / SP 144A				4FE	270,000	101.3750	273,713	270,000	270,000	0	0	0	0	4.875	4.934	MN	2,486	0	10/16/2019	11/01/2027
84857L-A#-8	SPIRE INC				2	2,000,000	106.8500	2,136,992	2,000,000	2,000,000	0	0	0	0	3.930	3.969	MS	23,143	78,600	03/15/2017	03/15/2027
85172F-AJ-8	SPRINGLEAF FINANCE CORPORATION			1	3FE	448,742	104.9250	430,193	410,000	424,878	15,452	(14,924)	0	0	8.250	4.381	JD	1,503	33,825	08/16/2018	12/15/2020
85172F-AL-3	SPRINGLEAF FINANCE CORPORATION			1	3FE	236,960	107.7500	253,213	235,000	236,285	19,855	(358)	0	0	5.625	5.511	MS	3,892	13,219	01/24/2018	03/15/2023
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION			1	3FE	481,095	115.6200	553,820	479,000	480,788	53,503	(223)	0	0	7.125	7.174	MS	10,049	34,129	08/08/2018	03/15/2026
85172F-AP-4	SPRINGLEAF FINANCE CORPORATION				3FE	330,000	109.5000	361,350	330,000	330,000	0	0	0	0	6.125	6.219	MS	5,951	11,398	02/20/2019	03/15/2024
85172F-AQ-2	SPRINGLEAF FINANCE CORPORATION				3FE	245,000	112.8800	276,556	245,000	245,000	0	0	0	0	6.625	6.735	JJ	10,460	0	05/07/2019	01/15/2028
85172F-AR-0	SPRINGLEAF FINANCE CORPORATION				3FE	239,000	104.3800	249,468	239,000	239,000	0	0	0	0	5.375	5.447	MN	1,927	0	11/05/2019	11/15/2029
852060-AD-4	SPRINT CAP CORP			2	4FE	1,305,896	107.7500	1,354,418	1,257,000	1,300,834	(4,402)	(660)	0	0	6.875	6.432	MN	11,042	43,209	10/10/2019	11/15/2028
852060-AT-9	SPRINT CAP CORP			2	4FE	294,780	121.3750	330,140	272,000	293,863	0	(917)	0	0	8.750	7.871	MS	7,008	23,800	02/19/2019	03/15/2032
85207U-AE-5	SPRINT CORP			1	4FE	1,290,418	105.7500	1,347,255	1,274,000	1,290,598	11,634	(7,738)	0	0	7.250	6.594	MS	27,196	80,946	04/12/2019	09/15/2021
85207U-AF-2	SPRINT CORP			1	4FE	236,500	110.3330	237,216	215,000	235,349	0	(1,151)	0	0	7.875	5.107	MS	4,985	0	10/08/2019	09/15/2023
85207U-AH-8	SPRINT CORP			1	4FE	394,948	107.8750	408,846	379,000	391,891	14,176	(2,196)	0	0	7.125	6.337	JD	1,200	27,004	05/20/2019	06/15/2024
85207U-AJ-4	SPRINT CORP			1,2	4FE	66,623	109.7350	69,133	63,000	66,292	0	(331)	0	0	7.625	6.463	FA	1,815	2,402	05/31/2019	02/15/2025
85207U-AK-1	SPRINT CORP			1,2	4FE	558,908	110.2800	591,101	536,000	555,344	28,670	(2,626)	0	0	7.625	6.985	MS	13,623	40,870	08/16/2018	03/01/2026
852061-AS-9	SPRINT NEXTEL CORP			1	4FE	194,625	104.8750	235,969	225,000	209,068	0	4,677	0	0	6.000	9.039	MN	1,725	13,500	08/01/2016	11/15/2022
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A			2	2FE	1,083,676	100.8900	1,085,829	1,076,250	1,085,928	0	1,664	0	0	3.360	3.102	MJSD	1,105	36,162	06/26/2017	03/20/2023
85208N-AD-2	SPRINT SPECTRUM CO LLC 144A			1	2FE	515,000	105.8980	545,375	515,000	515,000	0	0	0	0	4.738	4.823	MJSD	746	24,401	03/14/2018	03/20/2025
78470V-AC-2	SRC ENERGY INC			1,2	4FE	511,669	100.7500	523,900	520,000	512,190	59,843	622	0	0	6.250	6.660	JD	2,708	32,500	04/12/2019	12/01/2025
78472G-AA-7	SSL ROBOTICS LLC 144A				4FE	389,060	108.7500	431,738	397,000	389,235	0	175	0	0	9.750	10.636	JD	3,226	0	11/15/2019	12/31/2023
85258P-AB-0	ST JOSEPHS HOSP & MED CTR			1	2FE	449,393	105.6560	470,169	445,000	448,530	0	(388)	0	0	4.584	4.508	JJ	10,199	20,399	09/19/2017	07/01/2027
853496-AB-3	STANDARD INDS INC 144A			1,2	3FE	76,969	101.6250	76,219	75,000	75,830	3,034	(705)	0	0	5.500	4.529	FA	1,558	4,125	05/11/2018	02/15/2023
853496-AD-9	STANDARD INDS INC 144A			1,2	3FE	520,801	102.5000	537,100	524,000	520,937	0	137	0	0	4.750	4.897	JJ	11,477	2,328	08/06/2019	01/15/2028
85434V-AA-6	STANFORD HEALTH CARE			1,2	1FE	174,000	108.3710	188,565	174,000	174,000	0	0	0	0	3.795	3.831	MN	844	6,603	01/09/2018	11/15/2048
855030-AN-2	STAPLES INC 144A				4FE	377,000	103.7500	391,138	377,000	377,000	0	0	0	0	7.500	7.641	AO	5,969	14,059	04/09/2019	04/15/2026
85571B-AG-0	STARWOOD PPTY TR INC			1,2	3FE	668,644	103.7500	669,188	645,000	654,854	26,680	(5,539)	0	0	5.000	4.103	JD	1,433	32,250	11/27/2018	12/15/2021
85571B-AP-0	STARWOOD PPTY TR INC			1,2	3FE	265,000	100.6250	266,656	265,000	265,000	9,938	0	0	0	3.625	3.658	FA	4,003	9,606	01/24/2018	02/01/2021
857477-AW-3	STATE STR CORP				1FE	920,820	101.7920	1,017,920	1,000,000	932,214	0	9,198	0	0	2.650	3.895	MN	3,092	26,500	10/03/2018	05/19/2026
858119-AZ-3	STEEL DYNAMICS INC			1	2FE	114,746	101.9490	113,163	111,000	113,411	4,602	(665)	0	0	5.250	4.583	AO	1,230	5,828	12/11/2017	04/15/2023
858119-BC-3	STEEL DYNAMICS INC			1,2	2FE	154,775	100.0600	150,091	150,000	150,000	1,638	(1,450)	0	0	5.125	5.191	AO	1,922	7,688	10/05/2017	10/01/2021
858119-BF-6	STEEL DYNAMICS INC				2FE	107,800	106.3530	119,115	112,000	108,251	1,701	430	0	0	5.000	5.665	JD	249	5,600	12/13/2018	12/15/2026
858119-BH-2	STEEL DYNAMICS INC				2FE	100,440	102.7670	110,988	108,000	101,447	1,264	958	0	0	4.125	5.446	MS	1,312	4,455	12/12/2018	09/15/2025
858586-H#-0	STEPAN CO				2PL	857,143	103.2300	884,826	857,143	857,143	0	0	0	0	3.860	3.897	JD	368	33,086	06/01/2013	06/27/2025
858912-AF-5	STERICYCLE INC !44A				3FE	730,585	105.0000	762,300	726,000	730,160	0	(425)	0	0	5.375	5.266	JJ	21,354	0	09/05/2019	07/15/2024
86614R-AM-9	SUMMIT MATERIALS LLC 144A				4FE	245,000	107.5000	263,375	245,000	245,000	0	0	0	0	6.500	6.606	MS	4,689	7,963	02/28/2019	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC			1,2	4FE	448,321	76.3750	448,321	587,000	448,321	30,540	1,630	111,941	0	5.750	12.246	AO	7,126	28,664	08/13/2019	04/15/2025
86765L-AJ-6	SUNOCO LP/SUNOCO FIN CORP SR GLBL			1,2	3FE	642,894	102.2520	664,638	650,000	644,733	9,428	1,555	0	0	4.875	5.234	JJ	14,611	31,688	12/03/2018	01/15/2023
867914-BS-1	SUNTRUST BKS INC			1,2	1FE	998,720	108.4300	1,084,296	1,000,000	998,995	0	166	0	0	4.000	4.062	MN	6,667	40,000	04/24/2018	05/01/2025
87165B-AE-3	SYNCHRONY FINL			1	2FE	198,065	100.0340	200,069	200,000	199,904	0	1,060	0	0	2.700	3.271	FA	2,220	5,400	03/29/2018	02/03/2020
87264A-AJ-4	T MOBILE USA INC			1,2	3FE	15,900	102.8770	15,432	15,000	15,332	166	(172)	0	0	6.500	5.279	JJ	450	975	01/10/2018	01/15/2024
87264A-AM-7	T MOBILE USA INC			1,2	3FE	465,456	101.8000	463,190	455,000	457,418	3,958	(3,693)	0	0	6.000	5.250	MS	9,100	27,300	10/31/2018	03/01/2023
87264A-AN-5	T MOBILE USA INC			1	3FE	1,349,168	103.3330	1,353,662	1,310,000	1,342,330	420	(3,007)	0	0	6.375	5.841	MS	27,838	42,075	09/09/2019	03/01/2025
87264A-AP-0	T MOBILE USA INC			1,2	3FE	1,128,248	107.2210	1,129,037	1,053,000	1,118,585	14,706	(6,355)	0	0	6.500	3.461	JJ	31,561	24,700	12/12/2019	01/15/2026
87264A-AQ-8	T MOBILE USA INC			1,2	3FE	299,044	103.2500	298,393	289,000	293,993	8,668	(3,675)	0	0	6.000	4.659	AO	3,661	17,340	10/11/2018	04/15/2024
87264A-AU-9	T MOBILE USA INC			1,2	3FE	70,200	102.5000	71,750	70,000	70,128	5,941	(38)	0	0	4.500	4.485	FA	1,313	3,150	01/23/2018	02/01/2026
87264A-AV-7	T MOBILE USA INC			1,2	3FE	280,000	104.7810	293,387	280,000	280,000	26,600	0	0	0	4.750	4.806	FA	5,542	13,300	01/22/2018	02/01/2028
87422V-AF-5	TALEN ENERGY SUPPLY LLC 144A				3FE	460,000	105.2200	484,012	460,000	460,000	0	0	0	0	7.250	7.381	MN	4,261	16,119	05/08/2019	05/15/2027
87422V-AG-3	TALEN ENERGY SUPPLY LLC 144A				3FE	275,000	102.0000	280,500	275,000	275,000	0	0	0	0	6.625	6.735	JJ	8,755	0	06/21/2019	01/15/2028
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A			1,2	3FE	440,045	100.5000	442,200	440,000	440,025	5,950	(20)	0	0	5.500	5.570	MS	7,126	24,640	01/25/2019	09/15/2024
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP/ 144A				3FE	195,000	99.7500	194,513	195,000	194,513	6,338	0	0	0	4.750	4.806	AO	2,316	9,586	09/24/2018	10/01/2023
87612B-BJ-0	TARGA RES PARTNERS			1,2	3FE	573,288	106.2500	603,500	568,000	572,123	20,575	(832)	0	0	5.875	5.764	AO	7,045	33,370	08/06/2018	04/15/2026
87612B-AY-8	TARGA RES PARTNERS / TARGA RES			1,2	3FE	1,060,451	103.6250	1,040,395	1,004,000	1,033,455	16,305	(19,295)	0	0	6.750	4.913	MS	19,955	65,948	08/05/2019	03/15/2024
87612B-BB-7	TARGA RES PARTNERS / TARGA RES			1,2	3FE	170,359	103.7500	171,188	165,000	168,860	14,955	(782)	0	0	5.125	4.580	FA	3,523	8,456	01/16/2018	02/01/2025
87612B-BP-6	TARGA RES PARTNERS / TARGA RES 144				3FE	869,000	102.7500	892,898	869,000	869,000	0	0	0	0	5.500	5.576	MS	4,514	0	11/13/2019	03/01/2030
87612B-BK-7	TARGA RES PARTNERS/ TARGA RES 144A				3FE	389,725	109.5000	423,765	387,000	389,389	0	(336)	0	0	6.500	6.468	JJ	11,599	12,438	01/18/2019	07/15/2027
87612B-BM-3	TARGA RES PARTNERS/ TARGA RES 144A				3FE	166,000	111.0000	184,260	166,000	166,000	0	0	0	0	6.875	6.993	JJ	5,262	5,643	01/10/2019	01/15/2029
878091-BC-0	TEACHERS INS & ANNUITY ASSN AM			1	1FE	35,283	145.5780	40,762	28,000	34,304	0	(180)	0	0	6.850	5.111	JD	80	1,918	11/01/2013	12/16/2039
87901J-AC-9	TEGNA INC 144A				3FE	220,416	101.7500	223,850	220,000	220,403	0	(13)	0	0	5.000	5.033	MS	3,300	0	09/16/2019	09/15/2029
879369-AF-3	TELEFLEX INC			1,2	3FE	288,000	105.9810	305,225	288,000	288,000	20,880	0	0	0	4.625	4.678	MN	1,702	13,320	11/16/2017	11/15/2027
88023J-AA-4	TEMPO ACQUISITION LLC 144A			1,2	5FE	755,625	103.2500	764,050	740,000	753,448	0	(2,177)	0	0	6.750	6.020	JD	4,163	24,975	08/16/2019	06/01/2025
88033G-CU-2	TENET HEALTHCARE CORP				4FE	374,328	103.0000	375,950	365,000	373,681	0	(647)	0	0	5.125	4.088	MN	3,118	6,868	11/01/2019	05/01/2025
88033G-CY-4	TENET HEALTHCARE CORP 144A				3FE	971,000	104.7400	1,017,025	971,000	971,000	0	0	0	0	4.875	4.934	JJ	16,436	0	08/12/2019	01/01/2026
88033G-DA-5	TENET HEALTHCARE CORP 144A				3FE	1,301,000	105.6250	1,374,181	1,301,000	1,301,000	0	0	0	0	5.125	5.191	MN	23,151	0	08/12/2019	11/01/2027
88033G-CN-8	TENET HEALTHCARE CORP CALLABLE			1	5FE	377,250	109.8710	412,016	375,000	376,701	25,096	(426)	0	0	6.750	6.711	JD	1,125	25,313	08/29/2018	06/15/2023
880349-AR-6	TENNECO INC			1,2	3FE	474,600	92.0000	460,920	501,000	460,508	72,433	2,681	0	0	5.000	5.901	JJ	11,551	25,050	07/17/2018	07/15/2026
88146L-AA-1	TERRIER MEDIA BUYER INC 144A				5FE	194,000	105.7500	205,155	194,000	194,000	0	0	0	0	8.875	9.072	JD	670	0	12/12/2019	12/15/2027
882384-AD-2	TEXAS EASTN TRANSMISSION LP 144A			1,2	2FE	109,429	102.7380	113,012	110,000	109,527	0	50	0	0	3.500	3.594	JJ	1,775	3,850	01/04/2018	01/15/2028
256141-AA-0	THE DOCTORS COMPANY 144A			1	1FE	888,000	107.7120	861,695	800,000	855,821	0	(13,231)	0	0	6.500	4.528	AO	10,978	52,000	06/26/2017	10/15/2023
623115-AD-4	THE MOUNT SINAI HOSPITAL			1	1FE	232,000	101.3930	235,232	232,000	232,000	0	0	0	0	3.981	4.021	JJ	4,618	9,236	12/14/2017	07/01/2048
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1,2	2FE	726,899	106.9120	780,459	730,000	727,418	0	377	0	0	3.650	3.751	JD	1,184	26,645	08/29/2018	12/15/2025
883556-BR-2	THERMO FISHER SCIENTIFIC INC				2FE	290,157	102.8400	308,519	300,000	290,970	0	813	0	0	2.950	3.486	MS	2,508	4,425	04/23/2019	09/19/2026
88732J-AW-8	TIME WARNER CABLE INC			1	2FE	1,276,498	100.1870	1,167,182	1,165,000	1,167,335	0	(27,489)	0	0	5.000	2.607	FA	24,271	58,250	06/26/2017	02/01/2020
88732J-BB-3	TIME WARNER CABLE INC SR GLBL DB5			2	2FE	122,875	111.7110	134,053	120,000	122,690	0	(67)	0	0	5.500	5.393	MS	2,200	6,600	02/16/2017	09/01/2041
88947E-AT-7	TOLL BROS FIN CORP			1,2	3FE	95,238	104.2500	99,038	95,000	95,226	0	(12)	0	0	4.350	4.361	FA	1,561	2,066	07/01/2019	02/15/2028
88947E-AU-4	TOLL BROS FIN CORP				3FE	312,653	99.5000	312,430	314,000	311,359	(1,325)	31	0	0	3.800	3.889	MN	3,613	0	09/16/2019	11/01/2029
891906-AE-9	TOTAL SYS SVCS INC			1,2	2FE	1,169,017	105.2180	1,231,048	1,170,000	1,169,315	0	183	0	0	4.000	4.059	JD	3,900	46,800	05/09/2018	06/01/2023
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23				2FE	123,826	104.1620	130,203	125,000	124,059	0	232	0	0	3.750	4.028	JD	391	4,688	01/30/2019	06/01/2023
893647-AX-5	TRANSDIGM INC			1,2	4FE	347,588	103.1350	355,816	345,000	345,874	10,886	(524)	0	0	6.500	6.425	JJ	10,340	22,425	06/21/2016	07/15/2024
893647-BE-6	TRANSDIGM INC 144A				4FE	521,750	108.2610	562,957	520,000	521,476	0	(274)	0	0	6.250	6.268	MS	9,569	19,139	02/01/2019	03/15/2026
893647-BJ-5	TRANSDIGM INC 144A				4FE	490,000	101.1230	495,503	490,000	490,000	0	0	0	0	5.500	5.576	MN	3,593	0	10/29/2019	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89469A-AB-0	TREEHOUSE FOODS INC			1,2	4FE	470,000	100.3750	471,763	470,000	470,000	8,225	0	0	0	4.875	4.934	MS	6,746	22,913	04/10/2018	03/15/2022
89469A-AC-8	TREEHOUSE FOODS INC 144A				4FE	150,683	103.6250	150,256	145,000	149,650	0	(1,033)	0	0	6.000	4.218	FA	3,287	4,350	07/30/2019	02/15/2024
87265H-AE-9	TRI POINTE GROUP INC			1,2	3FE	367,917	102.5000	379,250	370,000	369,332	15,564	418	0	0	4.875	5.064	JJ	9,019	18,038	05/23/2016	07/01/2021
896239-AB-6	TRIMBLE INC				2FE	250,695	105.4000	263,500	250,000	250,527	0	(143)	0	0	4.150	4.124	JD	461	10,375	10/26/2018	06/15/2023
896818-AP-6	TRIUMPH GROUP INC NEW			1,2	5FE	364,950	104.2700	375,372	360,000	364,639	0	(311)	0	0	7.750	7.473	FA	10,540	0	09/20/2019	08/15/2025
896818-AQ-4	TRIUMPH GROUP INC NEW 144A				4FE	1,357,000	105.1250	1,426,546	1,357,000	1,357,000	0	0	0	0	6.250	6.348	MS	23,088	0	09/09/2019	09/15/2024
897051-AA-6	TRONOX INC 144A			1,2	4FE	373,318	103.0200	386,325	375,000	373,561	62,133	179	0	0	6.500	6.684	AO	5,146	24,375	08/29/2018	04/15/2026
90184L-AG-7	TWITTER INC 144A				3FE	870,945	99.9480	869,548	870,000	869,548	(1,390)	(7)	0	0	3.875	3.896	JD	2,060	0	12/05/2019	12/15/2027
902494-BJ-1	TYSON FOODS INC				2FE	600,947	108.2490	633,255	585,000	599,473	0	(1,474)	0	0	4.000	3.570	MS	7,800	12,480	04/23/2019	03/01/2026
90353T-AC-4	UBER TECHNOLOGIES INC 144A				5FE	103,046	104.2500	104,250	100,000	103,019	0	(27)	0	0	8.000	7.380	MN	1,333	0	12/13/2019	11/01/2026
90353T-AE-0	UBER TECHNOLOGIES INC 144A				5FE	538,550	102.5940	551,956	538,000	538,530	0	(20)	0	0	7.500	7.618	MS	11,657	0	12/13/2019	09/15/2027
902691-A@-3	UGI UTILITIES, INC.				1	2,000,000	103.0940	2,061,878	2,000,000	2,000,000	0	0	0	0	2.950	2.972	JD	164	59,000	06/30/2016	06/30/2026
90400G-AB-7	ULTRA RESOURCES INC 144A			1,2	6FE	8,750	6.5000	8,125	125,000	8,125	(816)	2,429	30,988	0	7.125	144.052	AO	1,880	8,906	01/26/2018	04/15/2025
907818-EH-7	UNION PAC CORP				1FE	1,019,549	102.4900	1,117,141	1,090,000	1,028,706	0	8,213	0	0	2.750	3.819	MS	9,992	23,925	03/06/2019	03/01/2026
73019#-AA-0	UNION PACIFIC CORP - SERIES A				1	535,914	102.0580	546,941	535,914	535,914	0	0	0	0	3.000	3.023	MS	4,823	16,077	09/01/2012	09/13/2027
73019#-AB-8	UNION PACIFIC CORP - SERIES B				1	556,085	102.0580	567,527	556,085	556,085	0	0	0	0	3.000	3.023	MS	5,005	16,683	09/01/2012	09/13/2027
73019#-AC-6	UNION PACIFIC CORP - SERIES C				1	507,968	102.0580	518,420	507,968	507,968	0	0	0	0	3.000	3.023	MS	4,572	15,239	09/01/2012	09/13/2027
90931E-AA-2	UNITED AIRLINES PTC 2019-1 2033022				1FE	585,352	108.1200	588,933	544,701	582,740	0	(2,612)	0	0	4.550	3.189	FA	8,674	14,130	07/30/2019	02/25/2033
910047-AJ-8	UNITED CONTL HLDGS INC			1	3FE	498,725	104.5000	522,500	500,000	498,890	16,030	360	0	0	4.250	4.386	AO	5,313	21,250	08/08/2018	10/01/2022
910047-AK-5	UNITED CONTL HLDGS INC				3FE	257,379	106.0000	274,540	259,000	257,541	0	162	0	0	4.875	5.065	JJ	8,137	0	05/07/2019	01/15/2025
911365-BD-5	UNITED RENTALS NORTH AMER INC			1,2	3FE	948,094	103.9060	951,781	916,000	937,801	52,265	(5,845)	0	0	5.500	4.366	JJ	23,231	34,760	10/24/2019	07/15/2025
911365-BE-3	UNITED RENTALS NORTH AMER INC			1,2	3FE	246,163	107.2750	252,096	235,000	243,436	23,501	(1,553)	0	0	5.875	5.072	MS	4,065	13,806	03/16/2018	09/15/2026
911365-BH-6	UNITED RENTALS NORTH AMER INC			1,2	3FE	469,766	102.8100	525,359	511,000	475,211	14,125	5,019	0	0	4.625	6.170	AO	4,989	23,634	12/14/2018	10/15/2025
911365-BK-9	UNITED RENTALS NORTH AMER INC				3FE	1,150,035	109.9060	1,196,879	1,089,000	1,145,358	4,124	(4,674)	0	0	6.500	5.004	JD	3,146	68,177	12/10/2019	12/15/2026
913017-CY-3	UNITED TECHNOLOGIES CORP			1,2	2FE	824,703	112.5090	928,203	825,000	824,736	0	24	0	0	4.125	4.172	MN	4,254	34,031	08/13/2018	11/16/2028
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A			1	4FE	377,852	101.5000	373,520	368,000	372,120	5,601	(1,885)	0	0	6.750	6.214	MS	7,314	24,840	01/10/2019	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A				4FE	1,109,686	99.7500	1,162,088	1,165,000	1,120,077	11,299	10,026	0	0	5.125	6.535	MN	7,629	36,131	11/13/2019	05/15/2023
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A			2	4FE	626,034	98.8750	645,654	653,000	628,906	33,456	2,953	0	0	5.125	6.007	FA	12,643	25,523	04/03/2019	02/15/2025
91529Y-AH-9	UNUM GROUP			1	2FE	64,921	102.5670	66,668	65,000	64,993	0	10	0	0	5.625	5.721	MS	1,077	3,656	09/08/2010	09/15/2020
90331H-NH-2	US BANK ASSN CINCINNATI OH MTN				1FE	3,459,328	100.0420	3,476,443	3,475,000	3,466,718	0	7,390	0	0	2.074	2.426	JAJO	14,014	93,845	01/11/2019	10/23/2020
91740P-AF-5	USA COMPRESSION PARTNERS LP				4FE	498,323	104.1600	516,634	496,000	498,081	0	(242)	0	0	6.875	6.900	MS	11,367	16,482	03/11/2019	09/01/2027
91740P-AC-2	USA COMPRESSION PARTNERS LP SR NT			1,2	4FE	280,000	105.0000	294,000	280,000	280,000	11,200	0	0	0	6.875	6.993	AO	4,813	19,250	03/09/2018	04/01/2026
90363@-AC-4	USTA NATIONAL TENNIS CENTER				1PL	5,000,000	103.6800	5,183,992	5,000,000	5,000,000	0	0	0	0	3.290	3.317	JJ	79,051	164,500	05/26/2016	07/08/2036
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC				1PL	885,770	110.8590	981,959	885,770	885,770	0	0	0	0	4.080	4.122	JJ	17,367	36,139	09/08/2014	09/08/2039
92239M-A@-0	VECTREN UTILITY HOLDINGS INC				2	3,000,000	103.9130	3,117,377	3,000,000	3,000,000	0	0	0	0	4.670	4.725	MN	12,064	140,100	11/01/2011	11/30/2021
92340L-AA-7	VEREIT OPER PARTNERSHIP L P			1,2	2FE	1,000,000	110.7990	1,107,988	1,000,000	1,000,000	0	0	0	0	4.875	4.934	JD	4,063	48,750	05/18/2016	06/01/2026
92343V-BY-9	VERIZON COMMUNICATIONS INC				2FE	3,417,141	107.8640	3,597,264	3,335,000	3,397,841	0	(14,510)	0	0	4.150	3.668	MS	40,752	138,403	08/29/2018	03/15/2024
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2FE	678,496	105.9310	741,516	700,000	682,291	0	3,064	0	0	3.376	3.964	FA	8,928	23,632	10/03/2018	02/15/2025
92553P-AR-3	VIACOM INC NEW			1,2	2FE	609,313	101.4490	634,057	625,000	614,935	0	2,899	0	0	3.250	3.824	MS	5,981	20,313	01/10/2018	03/15/2023
92553P-AW-2	VIACOM INC NEW			1,2	2FE	51,226	116.0440	58,022	50,000	51,149	0	(25)	0	0	5.250	5.147	AO	656	2,625	09/08/2016	04/01/2044
92552V-AK-6	VIASAT INC 144A			1,2	4FE	818,256	103.0000	880,650	855,000	824,035	25,102	4,270	0	0	5.625	6.497	MS	14,161	48,094	02/08/2019	09/15/2025
925651-AA-9	VICI PPTYS 1 LLC				3FE	701,758	108.2500	692,800	640,000	689,043	11,923	(11,275)	0	0	8.000	5.803	AO	10,809	51,200	01/10/2019	10/15/2023
92564R-AA-3	VICI PPTYS INC 144A				3FE	335,000	103.0000	345,050	335,000	335,000	0	0	0	0	4.250	4.295	JD	1,384	0	11/21/2019	12/01/2026
92564R-AB-1	VICI PPTYS INC 144A				3FE	475,000	104.2500	495,188	475,000	475,000	0	0	0	0	4.625	4.678	JD	2,136	0	11/21/2019	12/01/2029
927804-FU-3	VIRGINIA ELEC & PWR CO			1,2	1FE	348,688	104.5480	365,920	350,000	348,809	0	122	0	0	3.150	3.238	JJ	5,084	5,513	04/23/2019	01/15/2026
927804-FV-1	VIRGINIA ELEC & PWR CO			1,2	1FE	783,144	103.6530	829,227	800,000	787,453	0	1,608	0	0	2.950	3.232	MN	3,016	23,600	03/29/2017	11/15/2026
92783#-AA-4	VIRGINIA INTERNATIONL GATEWAY 144A			4	1PL	925,715	104.9000	971,073	925,715	925,715	0	0	0	0	3.930	3.988	MJSD	101	36,442	08/22/2014	06/30/2030
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A			1,2	3FE	144,725	106.0000	148,400	140,000	144,039	0	(686)	0	0	5.500	4.689	MS	2,567	3,850	04/23/2019	09/01/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A				3FE	364,844	105.3750	374,081	355,000	363,515	0	(1,329)	0	0	5.625	5.042	FA	7,544	10,484	04/12/2019	02/15/2027
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A				2FE	55,670	101.3020	55,716	55,000	55,659	0	(11)	0	0	3.550	3.286	JJ	1,085	0	12/03/2019	07/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92840V-AE-2	VISTRA OPERATIONS CO LLC 144A				2FE	1,037,746	102.0190	1,040,592	1,020,000	1,037,245	0	(501)	0	0	4.300	4.122	JJ	24,367	0	09/23/2019	07/15/2029
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A				3FE	566,000	104.4980	591,459	566,000	566,000	0	0	0	0	5.000	5.063	JJ	15,015	0	06/06/2019	07/31/2027
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A				2FE	109,768	99.3670	109,303	110,000	109,772	0	4	0	0	3.700	3.768	JJ	520	0	11/06/2019	01/30/2027
928668-AN-2	VOLKSWAGEN GROUP AMER FIN LLC				2FE	214,837	101.6330	218,511	215,000	214,928	0	80	0	0	3.875	3.953	MN	1,111	8,333	11/07/2018	11/13/2020
928668-AP-7	VOLKSWAGEN GROUP AMER FIN LLC				2FE	214,179	103.4280	222,371	215,000	214,480	0	263	0	0	4.000	4.179	MN	1,171	8,576	11/07/2018	11/12/2021
928668-AT-9	VOLKSWAGEN GROUP AMER FIN LLC 144A				2FE	1,346,733	110.7160	1,494,663	1,350,000	1,347,198	0	406	0	0	4.625	4.720	MN	8,325	62,451	11/07/2018	11/13/2025
93369K-AA-3	WAND MERGER CORP 144A				4FE	190,000	105.8520	201,119	190,000	190,000	0	0	0	0	8.125	8.290	JJ	7,118	7,719	05/31/2019	07/15/2023
C9716#-AH-2	WASTE CONNECTIONS INC SER 2015				2FE	3,000,000	104.7880	3,143,638	3,000,000	3,000,000	0	0	0	0	3.410	3.439	FA	37,226	102,300	08/01/2015	08/20/2025
94403*-BA-3	WAWA INC				2PL	2,000,000	103.5410	2,070,822	2,000,000	2,000,000	0	0	0	0	3.640	3.673	AO	14,964	72,800	10/01/2013	10/17/2023
94403*-BB-1	WAWA INC				2PL	2,000,000	105.3280	2,106,552	2,000,000	2,000,000	0	0	0	0	3.790	3.826	AO	15,581	75,800	10/01/2013	10/17/2025
948565-AC-0	WEEKLEY HOMES LLC/ FIN CORP			1,2	4FE	306,528	100.1250	313,391	313,000	307,991	10,889	1,290	0	0	6.000	6.677	FA	7,825	15,360	08/23/2019	02/01/2023
94946T-AC-0	WELLCARE HEALTH PLANS INC			1,2	3FE	555,885	104.0000	581,360	559,000	556,317	17,856	424	0	0	5.250	5.430	AO	7,337	29,348	12/24/2018	04/01/2025
95000U-2B-8	WELLS FARGO & CO				1FE	2,001,225	101.4940	2,053,232	2,023,000	2,009,784	0	4,866	0	0	2.625	2.915	JJ	23,454	53,104	04/02/2018	07/22/2022
949746-SH-5	WELLS FARGO & CO NEW				1FE	420,451	102.4900	450,957	440,000	422,299	0	1,848	0	0	3.000	3.707	AO	2,493	13,200	03/06/2019	10/23/2026
94974B-FC-9	WELLS FARGO CO MTN BE				1FE	672,747	103.2710	691,918	670,000	671,573	0	(682)	0	0	3.500	3.416	MS	7,361	23,450	04/03/2018	03/08/2022
94974B-GA-2	WELLS FARGO CO MTN BE				1FE	1,957,640	104.8030	2,096,050	2,000,000	1,966,252	0	6,476	0	0	3.300	3.729	MS	20,533	66,000	08/29/2018	09/09/2024
94974B-GP-9	WELLS FARGO CO MTN BE				1FE	2,272,409	105.8910	2,276,660	2,150,000	2,271,590	0	(820)	0	0	3.550	2.503	MS	19,505	0	12/16/2019	09/29/2025
95040Q-AK-0	WELLTOWER INC				2FE	54,941	100.4290	55,236	55,000	54,942	0	0	0	0	2.700	2.735	FA	62	0	12/09/2019	02/15/2027
95081Q-AK-0	WESCO DISTR INC			1,2	4FE	556,388	100.2500	556,388	555,000	555,000	8,237	(1,300)	0	0	5.375	5.186	JD	1,326	29,831	12/07/2018	12/15/2021
955278-A#-3	WEST PENN POWER COMPANY				1	3,000,000	102.5480	3,076,454	3,000,000	3,000,000	0	0	0	0	3.340	3.368	AO	22,267	100,200	04/02/2012	04/11/2022
958102-AM-7	WESTERN DIGITAL CORP			1	3FE	373,397	104.2500	402,405	386,000	374,967	33,420	1,401	0	0	4.750	5.387	FA	6,927	17,124	04/11/2019	02/15/2026
958254-AB-0	WESTERN GAS PARTNERS LP			1	2FE	162,966	102.5060	164,010	160,000	161,565	392	(312)	0	0	4.000	3.820	JJ	3,200	6,400	11/01/2013	07/01/2022
960386-AL-4	WESTINGHOUSE AIR BRAKE			1	2FE	995,700	101.1300	1,011,301	1,000,000	996,718	0	416	0	0	3.450	3.535	MN	4,408	34,500	06/26/2017	11/15/2026
96208T-AA-2	WEX INC SR GLBL 144A 23			1	3FE	290,363	100.7500	292,175	290,000	290,201	7,510	(59)	0	0	4.750	4.781	FA	5,740	13,775	02/28/2017	02/01/2023
966387-BG-6	WHITING PETE CORP NEW			1,2	4FE	552,820	68.1480	370,044	543,000	370,044	(101,029)	(1,150)	0	0	6.625	6.431	JJ	16,588	34,152	01/31/2019	01/15/2026
969457-BU-3	Williams Cos Inc Del				2FE	639,776	103.5760	673,243	650,000	642,495	0	2,273	0	0	3.700	4.150	JJ	11,090	24,050	10/19/2018	01/15/2023
96950F-AL-8	WILLIAMS PARTNERS L P				2FE	819,664	107.0960	856,770	800,000	814,721	0	(3,708)	0	0	4.500	3.989	MN	4,600	36,000	08/28/2018	11/15/2023
96950G-AA-0	WILLIAMS SCOTSMAN INTL INC 144A			1,2	4FE	158,000	104.2500	164,715	158,000	158,000	3,555	0	0	0	7.875	8.030	JD	553	12,436	11/21/2017	12/15/2022
96950G-AB-8	WILLIAMS SCOTSMAN INTL INC 144A				4FE	727,190	105.2500	763,063	725,000	726,732	19,618	(361)	0	0	6.875	6.915	FA	18,830	41,345	05/09/2019	08/15/2023
970648-AF-8	WILLIS NORTH AMER INC			1	2FE	456,876	104.4850	475,406	455,000	456,241	0	(261)	0	0	3.600	3.564	MN	2,093	16,380	06/26/2017	05/15/2024
970648-AG-6	WILLIS NORTH AMER INC				2FE	173,940	110.2780	192,986	175,000	174,047	0	87	0	0	4.500	4.629	MS	2,319	7,984	10/03/2018	09/15/2028
92933B-AK-0	WMG ACQUISITION CORP 144A				3FE	482,925	102.2500	480,575	470,000	480,575	(795)	(1,555)	0	0	5.000	2.951	FA	9,792	0	11/01/2019	08/01/2023
97786#-AL-6	WOLSELEY CAPITAL INC				2FE	2,000,000	104.2870	2,085,736	2,000,000	2,000,000	0	0	0	0	3.830	3.867	MS	25,533	77,100	09/01/2015	09/01/2027
98212B-AE-3	WPX ENERGY INC			1	3FE	545,098	106.2500	573,750	540,000	543,857	55,866	(709)	0	0	5.250	5.142	MS	8,348	28,350	08/08/2018	09/15/2024
98212B-AJ-2	WPX ENERGY INC				3PL	335,000	105.5000	353,425	335,000	335,000	0	0	0	0	5.250	5.319	AO	4,739	0	09/10/2019	10/15/2027
98310W-AG-3	WYNDHAM DESTINATIONS INC				3FE	101,250	103.2500	103,250	100,000	100,679	1,729	(551)	0	0	5.625	5.083	MS	1,875	5,625	12/17/2018	03/01/2021
98310W-AJ-7	WYNDHAM DESTINATIONS INC				3FE	62,233	102.0000	63,240	62,000	62,172	0	(61)	0	0	4.250	4.141	MS	878	1,318	04/12/2019	03/01/2022
98310W-AM-0	WYNDHAM DESTINATIONS INC				3FE	93,525	111.2500	95,675	86,000	92,977	0	(548)	0	0	6.350	4.716	AO	1,365	2,731	07/02/2019	10/01/2025
98310W-AP-3	WYNDHAM DESTINATIONS INC			1,2	3FE	566,591	105.8750	604,546	571,000	567,968	14,921	839	0	0	5.400	5.618	AO	7,709	30,834	03/07/2019	04/01/2024
98310W-AQ-1	WYNDHAM DESTINATIONS INC 144A				3FE	365,106	100.2500	365,913	365,000	365,106	0	0	0	0	4.625	4.675	MS	844	0	12/10/2019	03/01/2030
98310W-AL-2	WYNDHAM WORLDWIDE CORP			1,2	3FE	229,600	101.0000	247,450	245,000	234,174	5,722	3,052	0	0	3.900	5.511	MS	3,185	9,555	07/02/2018	03/01/2023
98310W-AN-8	WYNDHAM WORLDWIDE CORP			1,2	3FE	204,654	108.5000	230,020	212,000	205,575	10,352	713	0	0	4.500	5.070	AO	2,385	12,190	11/02/2018	04/01/2027
983793-AD-2	XPO LOGISTICS INC 144A			1,2	3FE	1,123,855	101.9000	1,112,748	1,092,000	1,097,349	26,015	(11,111)	0	0	6.500	5.476	JD	3,155	70,980	12/18/2018	06/15/2022
983793-AF-7	XPO LOGISTICS INC 144A			1,2	3FE	10,025	103.2300	10,323	10,000	10,017	0	(8)	0	0	6.125	6.108	MS	204	613	02/15/2019	09/01/2023
983793-AG-5	XPO LOGISTICS INC 144A				3FE	723,860	108.6350	771,309	710,000	721,705	0	(2,155)	0	0	6.750	6.332	FA	18,105	23,031	04/03/2019	08/15/2024
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC			1	4FE	842,620	102.2500	841,518	823,000	835,349	50,494	(3,224)	0	0	6.000	5.521	AO	12,345	46,440	08/20/2019	04/01/2023
98877D-AC-9	ZF NORTH AMER CAP 144A			1	2FE	857,203	105.2200	894,367	850,000	855,918	0	(962)	0	0	4.750	4.654	AO	6,953	40,375	09/17/2018	04/29/2025
68245X-AC-3	1011778 B.C. UNLIMITED LIABIL 144A		C	1,2	3FE	4,825	102.5000	5,125	5,000	4,872	247	26	0	0	4.250	4.965	JJ	98	213	02/09/2018	05/15/2024
68245X-AE-9	1011778 B.C. UNLIMITED LIABIL 144A		C	1,2	4FE	634,000	103.2500	676,288	655,000	637,646	32,580	2,466	0	0	5.000	5.621	AO	6,914	32,750	11/01/2018	10/15/2025
68245X-AH-2	1011778 B.C. UNLIMITED LIABILI 144		C		3FE	191,000	100.2500	191,478	191,000	191,000	0	0	0	0	3.875	3.913	MS	1,994	0	09/06/2019	01/15/2028
009089-AA-1	AIR CANADA 2013-1A PTC 144A		C	4	1FE	1,016,250	106.3070	1,062,398	999,368	1,011,970	0	(1,268)	0	0	4.125	3.901	MN	5,268	41,224	06/26/2017	11/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
C0445#-AM-8	ARC RESOURCES LTD		D		2	3,000,000	102.1040	3,063,112	3,000,000	3,000,000	0	0	0	0	3.810	3.846	FA	40,640	114,300	08/01/2012	08/23/2024
91911K-AE-2	BAUSCH HEALTH COMPANIES INC 144A		C		4FE	150,863	100.5000	149,745	149,000	149,490	0	(1,373)	0	0	5.500	3.546	MS	2,732	4,098	07/10/2019	03/01/2023
071734-AD-9	BAUSCH HEALTH COS INC 144A		C		4FE	65,000	110.3800	71,747	65,000	65,000	0	0	0	0	7.000	7.123	JJ	2,098	657	05/09/2019	01/15/2028
071734-AH-0	BAUSCH HEALTH COS INC 144A		C		4FE	43,000	102.6390	44,135	43,000	43,000	0	0	0	0	5.000	5.063	JJ	6	0	12/17/2019	01/30/2028
071734-AJ-6	BAUSCH HEALTH COS INC 144A		C		4FE	43,000	103.7000	44,591	43,000	43,000	0	0	0	0	5.250	5.319	JJ	6	0	12/17/2019	01/30/2030
097751-BF-7	BOMBARDIER INC 144A		C	1	4FE	454,816	102.5500	461,475	450,000	453,033	32,812	(933)	0	0	6.125	5.979	JJ	12,709	27,563	11/19/2018	01/15/2023
097751-BM-2	BOMBARDIER INC 144A		C	1	4FE	338,969	103.1240	365,059	354,000	339,377	0	408	0	0	7.500	8.679	MS	7,818	0	10/28/2019	03/15/2025
097751-BT-7	BOMBARDIER INC 144A		C		4FE	1,258,157	102.8750	1,306,513	1,270,000	1,258,917	0	760	0	0	7.875	8.197	AO	21,114	60,563	09/12/2019	04/15/2027
124765-F*-4	CAE INC		C		2PL	2,000,000	110.7640	2,215,287	2,000,000	2,000,000	0	0	0	0	4.470	4.520	MS	26,820	44,700	03/13/2019	03/13/2029
136385-AT-8	CANADIAN NAT RES LTD		C		2FE	295,416	105.6720	317,017	300,000	296,305	0	772	0	0	3.800	4.158	AO	2,407	11,400	11/05/2018	04/15/2024
136385-AX-9	CANADIAN NAT RES LTD		C	1,2	2FE	399,951	106.5060	436,676	410,000	401,391	0	971	0	0	3.850	4.226	JD	1,315	15,785	07/02/2018	06/01/2027
14739L-AA-0	CASCADES INC 144A		C		3FE	530,250	102.7500	544,575	530,000	530,245	0	(5)	0	0	5.125	5.180	JJ	2,641	0	11/15/2019	01/15/2026
14739L-AB-8	CASCADES INC 144A		C		3FE	152,000	102.7500	156,180	152,000	152,000	0	0	0	0	5.375	5.447	JJ	794	0	11/13/2019	01/15/2028
22576C-E#-4	CRESCENT POINT ENERGY		C		2	2,000,000	102.0730	2,041,454	2,000,000	2,000,000	0	0	0	0	3.780	3.816	JD	3,990	75,600	06/01/2013	06/12/2023
292505-AJ-3	ENCANA CORP		C	1,2	2FE	968,952	102.4150	962,697	940,000	952,224	0	(7,232)	0	0	3.900	3.097	MN	4,684	36,660	08/21/2017	11/15/2021
29359N-AA-3	ENSIGN DRILLING INC 144A		C		4FE	595,000	94.3750	561,531	595,000	561,531	(33,469)	0	0	0	9.250	9.464	AO	11,619	28,283	04/05/2019	04/15/2024
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A		C	1,2	4FE	200,640	103.5280	207,056	200,000	200,415	24,579	(164)	0	0	7.250	7.276	AO	3,625	14,500	08/10/2018	04/01/2023
349553-AM-9	FORTIS INC		C	1,2	2FE	112,761	102.1430	126,657	124,000	114,186	0	1,221	0	0	3.055	4.471	AO	915	3,788	10/29/2018	10/04/2026
36168Q-AF-1	GFL ENVIRONMENTAL INC 144A		C		4FE	377,000	105.1380	396,370	377,000	377,000	0	0	0	0	5.125	5.191	JD	805	0	12/09/2019	12/15/2026
44485H-AA-2	GFL ENVIRONMENTAL INC 144A		C	1,2	5FE	1,001,788	105.6400	1,056,400	1,000,000	1,000,708	67,443	328	0	0	7.000	6.874	JD	5,833	62,825	11/05/2019	06/01/2026
380355-AD-9	GOEASY LTD 144A		C		3FE	255,000	101.8330	259,674	255,000	255,000	0	0	0	0	5.375	5.447	JD	1,294	0	11/12/2019	12/01/2024
36257B-AA-7	GW B-CREDIT SECURITY CORP 144A		C		5FE	492,000	106.7500	525,210	492,000	492,000	0	0	0	0	9.500	9.726	MN	7,920	116	10/24/2019	11/01/2027
362438-AA-1	GW HONOS SEC CORP 144A		C	1,2	5FE	303,333	104.0000	306,800	295,000	301,454	34,070	(1,066)	0	0	8.750	8.362	MN	3,298	27,288	08/06/2018	05/15/2025
552697-AQ-7	MDC PARTNERS INC 144A		C	1,2	4FE	253,258	90.5000	248,875	275,000	248,875	(6,038)	1,655	0	0	6.500	8.737	MN	2,979	8,938	08/22/2019	05/01/2024
C5864@-AG-4	MULLEN GROUP LTD		C		3	2,000,000	95.7860	1,915,715	2,000,000	1,915,715	139,855	0	0	0	3.840	3.877	AO	14,720	76,800	10/22/2014	10/22/2024
644535-AF-3	NEW GOLD INC CDA 144A		C	1,2	5FE	228,974	99.5310	220,959	222,000	220,959	36,628	(2,148)	0	0	6.250	5.947	MN	1,773	13,875	05/21/2018	11/15/2022
65548P-AE-6	NORBORD INC 144A		C	1,2	3FE	601,518	107.0000	606,690	567,000	592,220	20,767	(6,026)	0	0	6.250	4.724	AO	7,481	30,156	09/24/2019	04/15/2023
65548P-AF-3	NORBORD INC 144A		C		3FE	325,000	103.7500	337,188	325,000	325,000	0	0	0	0	5.750	5.833	JJ	9,707	0	06/19/2019	07/15/2027
66977W-AN-9	NOVA CHEMICALS CORP		C	1,2	3FE	49,438	102.1290	51,065	50,000	49,595	2,246	100	0	0	5.250	5.578	FA	1,094	2,625	05/22/2018	08/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP 144A		C		3FE	896,408	103.2500	936,478	907,000	898,389	78,177	1,645	0	0	4.875	5.191	JD	3,685	44,216	10/31/2018	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 144A		C		3FE	363,879	102.7500	389,423	379,000	365,668	27,426	1,267	0	0	5.250	5.932	JD	1,658	18,874	06/04/2019	06/01/2027
67077W-AJ-7	NUTRIEN LTD		C		2FE	310,333	102.1770	326,966	320,000	313,110	0	2,325	0	0	3.150	4.024	AO	2,520	10,080	10/19/2018	10/01/2022
683715-AA-4	OPEN TEXT CORP 144A		C		3FE	631,970	101.7500	630,850	620,000	626,858	3,064	(4,981)	0	0	5.625	3.237	JJ	16,081	13,500	09/19/2019	01/15/2023
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144		C		3FE	172,825	107.7500	183,175	170,000	172,570	0	(255)	0	0	6.250	6.051	MN	1,358	6,611	03/19/2019	05/15/2026
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP / P 144		C		4FE	193,375	106.2500	204,000	192,000	193,279	0	(96)	0	0	8.500	8.554	MN	2,085	10,155	03/18/2019	05/15/2027
70137T-AL-9	PARKLAND FUEL CORP 144A		C	1,2	3FE	405,000	105.6300	427,802	405,000	405,000	25,313	0	0	0	6.000	6.090	AO	6,075	24,300	03/16/2018	04/01/2026
70137T-AP-0	PARKLAND FUEL CORP 144A		C		3FE	583,531	107.5360	626,935	583,000	583,493	0	(38)	0	0	5.875	5.943	JJ	16,269	0	06/26/2019	07/15/2027
74819R-AP-1	QUEBECOR MEDIA INC		C	1	3FE	700,081	108.6250	727,788	670,000	686,677	10,754	(3,334)	0	0	5.750	4.928	JD	1,712	36,369	11/25/2019	01/15/2023
878742-AW-5	TECK RESOURCES LTD		C	1,2	2FE	31,030	114.6440	33,247	29,000	30,950	3,519	(47)	0	0	6.250	5.779	JJ	836	1,813	04/05/2018	07/15/2041
878742-AS-4	TECK RESOURCES LTD GTD SR NT 6%40		C		2FE	427,863	111.6360	454,359	407,000	426,902	48,917	(525)	0	0	6.000	5.687	FA	9,225	24,420	08/13/2018	08/15/2040
87952V-AM-8	TELESAT CDA / TELESAT LLC 144A		C		4FE	526,530	104.2500	544,185	522,000	526,365	0	(165)	0	0	6.500	6.396	AO	7,540	0	10/18/2019	10/15/2027
87952V-AP-1	TELESAT CDA / TELESAT LLC 144A		C		3FE	240,000	101.7500	244,200	240,000	240,000	0	0	0	0	4.875	4.934	JD	813	0	11/22/2019	06/01/2027
91911X-AV-6	VALEANT PHARMACEUTICALS 144A		C	1,2	4FE	191,458	114.8600	211,342	184,000	189,896	7,027	(1,131)	0	0	9.250	8.527	AO	4,255	17,020	08/06/2018	04/01/2026
91911K-AJ-1	VALEANT PHARMACEUTICALS INTL 144A		C	1,2	3FE	1,261,693	102.2500	1,247,450	1,220,000	1,243,036	25,994	(17,458)	0	0	6.500	4.804	MS	23,349	70,200	05/09/2019	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTL 144A		C	1,2	3FE	826,703	104.0000	821,600	790,000	815,048	27,554	(10,406)	0	0	7.000	5.530	MS	16,283	55,300	12/04/2018	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A		C	1,2	3FE	833,820	104.5000	864,215	827,000	831,466	57,861	(1,353)	0	0	5.500	5.363	MN	7,581	45,485	04/22/2019	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A		C	1,2	4FE	479,653	113.8800	522,709	459,000	477,468	0	(2,185)	0	0	8.500	7.567	JJ	16,365	16,363	08/29/2019	01/31/2027
91831A-AB-7	VRX ESCROW CORP		C	1,2	4FE	1,016,543	100.8750	1,016,820	1,008,000	1,011,305	0	(5,238)	0	0	5.875	5.040	MN	7,567	38,112	06/03/2019	05/15/2023
91831A-AC-5	VRX ESCROW CORP 144A		C		4FE	894,686	103.3230	982,602	951,000	903,087	52,974	7,064	0	0	6.125	7.424	AO	12,297	58,249	03/22/2019	04/15/2025
98462Y-C#-5	YAMANA GOLD INC		C		2	3,000,000	103.4670	3,104,017	3,000,000	3,000,000	0	0	0	0	4.780	4.837	JD	8,365	143,400	06/01/2013	06/10/2023
Q0458*-AF-6	AQUASURE FINANCE PTY. LTD		C		1FE	1,973,860	110.1760	2,174,722	1,973,860	1,973,860	0	0	0	0	4.320	4.367	JJ	40,030	41,925	01/15/2019	01/12/2034
Q0697#-AB-2	AUSGRID FINANCE PTY LTD		C		2FE	3,000,000	104.4080	3,132,245	3,000,000	3,000,000	0	0	0	0	3.600	3.632	AO	27,000	108,000	09/06/2017	10/01/2029
05252A-AN-1	AUSTRALIA & NEW ZEALA BKG 144A		D		1FE	1,497,675	100.0860	1,501,295	1,500,000	1,499,990	0	288	0	0	5.100	5.186	JJ	35,700	76,500	01/06/2010	01/13/2020
Q0832*-AB-2	AUSTRALIA PACIFIC AIRPORTS PTY LIM		C		1	2,000,000	103.3660	2,067,319	2,000,000	2,000,000	0	0	0	0	4.470	4.520	MS	26,323	90,900	09/01/2011	09/15/2021
055451-AW-8	BHP BILLITON FIN USA LTD 144A		C	2	2FE	90,000	103.1000	92,790	90,000	90,000	0	0	0	0	6.250	6.348	AO	1,125	5,625	10/14/2015	10/19/2075
Q1629#-AN-7	BRISBANE AIRPORT CORP PTY LTD		C		2	1,000,000	104.1100	1,041,096	1,000,000	1,000,000	0	0	0	0	3.820	3.856	JD	1,698	38,200	06/15/2017	06/15/2027
20557#-AF-8	COMPUTERSHARE LTD		C		2	1,000,000	107.4580	1,074,585	1,000,000	1,000,000	0	0	0	0	4.220	4.265	MN	4,806	42,200	11/20/2018	11/20/2025
20557#-AG-6	COMPUTERSHARE LTD		C		2	2,000,000	109.6740	2,193,485	2,000,000	2,000,000	0	0	0	0	4.360	4.408	MN	9,931	87,200	11/20/2018	11/20/2028
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD		C		2FE	2,000,000	101.9260	2,038,519	2,000,000	2,000,000	0	0	0	0	3.770	3.806	MS	19,688	75,400	09/27/2017	09/27/2032
Q1297#-AL-2	CSL LTD		C		1	3,000,000	107.7750	3,233,263	3,000,000	3,000,000	0	0	0	0	3.470	3.500	AO	25,158	104,100	10/04/2017	10/04/2032
12656*-AG-7	CSLB HOLDINGS INC		C		1	2,000,000	103.2770	2,065,534	2,000,000	2,000,000	0	0	0	0	3.200	3.226	MS	16,889	64,000	03/13/2013	03/26/2023
Q3300*-AC-7	DULUXGROUP LTD		D		2	1,000,000	108.2300	1,082,296	1,000,000	1,000,000	0	0	0	0	4.230	4.275	MS	12,103	42,275	09/18/2014	09/18/2026
30251G-AY-3	FMG RESOURCES AUGUST 2006 144A		C	1,2	3FE	470,000	105.6250	496,438	470,000	470,000	28,200	0	0	0	5.125	5.191	MS	7,092	24,088	03/01/2018	03/15/2023
Q5664#-AA-2	LONSDALE FINANCE PTY LTD 144A		C		2FE	2,000,000	106.5900	2,131,802	2,000,000	2,000,000	0	0	0	0	4.190	4.234	AO	20,717	83,567	10/01/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD 144A		C		2FE	1,000,000	107.0320	1,070,320	1,000,000	1,000,000	0	0	0	0	4.270	4.316	AO	10,556	42,581	10/01/2018	10/01/2030
603051-AA-1	MINERAL RES LTD 144A		C		3FE	251,000	109.7500	275,473	251,000	251,000	0	0	0	0	8.125	8.290	MN	3,399	10,650	04/12/2019	05/01/2027
Q6518@-AF-9	NSW ELECTRICITY NETWORKS FINANCE		C		2FE	3,000,000	104.7880	3,143,643	3,000,000	3,000,000	0	0	0	0	3.650	3.683	AO	22,813	109,500	10/16/2017	10/16/2029
87124V-AA-7	SYDNEY AIRPORT FINANCE COMP 144A		C		2FE	1,289,240	103.2430	1,238,918	1,200,000	1,223,550	0	(19,651)	0	0	5.125	3.393	FA	22,038	61,500	06/26/2017	02/22/2021
961214-DZ-3	WESTPAC BKG CORP		C		1FE	1,744,529	104.8560	1,829,745	1,745,000	1,744,674	0	89	0	0	3.650	3.689	MN	8,138	63,693	05/08/2018	05/15/2023
980888-AD-3	WOOLWORTHS LTD 144A		C		2FE	2,059,320	101.1870	2,023,742	2,000,000	2,005,585	0	(7,458)	0	0	4.000	3.639	MS	22,000	80,000	11/03/2011	09/22/2020
980888-AF-8	WOOLWORTHS LTD 144A		C	1	2FE	1,482,107	102.7570	1,526,975	1,486,000	1,485,397	0	447	0	0	4.550	4.635	AO	14,837	67,613	04/05/2011	04/12/2021
A9890A-AA-8	BAHIA SUL HLDGS GMBH		C	1	2FE	1,076,268	111.7500	1,138,733	1,019,000	1,066,112	0	(5,978)	0	0	5.750	4.975	JJ	27,180	58,593	04/09/2018	07/14/2026
458652-AB-0	INTERCORP PERU LTD 144A		C		2FE	2,001,840	99.0010	1,999,820	2,020,000	2,002,453	0	613	0	0	3.875	4.024	FA	33,049	0	08/02/2019	08/15/2029
067316-AE-9	BACARDI LTD 144A		C		2FE	986,980	107.8490	1,078,492	1,000,000	988,723	0	1,743	0	0	4.450	4.745	MN	5,686	44,500	01/14/2019	05/15/2025
M1995Y-AG-1	CBQ FINANCE LTD 5% GTD SNR 24/05/2		C		2FE	2,389,860	107.2700	2,513,336	2,343,000	2,376,878	0	(9,025)	0	0	5.000	4.588	MN	12,040	117,150	07/18/2018	05/24/2023
44962L-AG-2	IHS MARKIT LTD		C	1,2	2FE	247,783	106.2570	265,643	250,000	248,291	0	432	0	0	4.125	4.380	FA	4,297	10,542	10/26/2018	08/01/2023
44962L-AH-0	IHS MARKIT LTD		C		2FE	1,246,075	103.9050	1,298,813	1,250,000	1,246,605	0	530	0	0	3.625	3.727	MN	7,552	25,551	04/03/2019	05/01/2024
62886H-AP-6	NCL CORP LTD 144A		C		3FE	155,000	101.3750	157,131	155,000	155,000	0	0	0	0	3.625	3.658	JD	234	0	12/02/2019	12/15/2024
68341P-AA-7	QTEL INTL FIN LTD 144A		C		1FE	445,338	105.4170	474,377	450,000	446,787	0	429	0	0	3.750	3.913	JD	422	16,875	06/15/2016	06/22/2026
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A		C		1FE	811,843	100.0780	812,475	811,844	811,843	0	0	0	0	3.970	4.043	MON	1,432	32,206	08/14/2017	08/15/2042
G87602-AA-9	TENGIZCHEVROIL FIN CO INTL LTD		C		2FE	2,359,870	104.8680	2,544,093	2,426,000	2,373,137	0	6,650	0	0	4.000	4.436	FA	36,660	97,040	05/14/2018	08/15/2026
92676X-AC-1	VIKING CRUISES LTD 144A		C	1,2	4FE	1,222,353	104.1250	1,247,418	1,198,000	1,215,333	33,407	(4,004)	0	0	6.250	5.859	MN	9,567	71,188	08/01/2019	05/15/2025
92676X-AD-9	VIKING CRUISES LTD 144A		C	1,2	4FE	463,115	106.8750	498,038	466,000	463,505	19,010	268	0	0	5.875	6.032	MS	8,061	23,324	08/21/2019	09/15/2027
91832V-AA-2	VOC ESCROW LTD 144A		C	1,2	3FE	73,000	104.7500	76,468	73,000	73,000	5,658	0	0	0	5.000	5.063	FA	1,379	3,650	01/29/2018	02/15/2028
05401A-AB-7	AVOLON HLDGS FDG LTD		C		2FE	237,000	107.7880	255,458	237,000	237,000	10,665	0	0	0	5.125	5.191	AO	2,564	13,091	09/06/2018	10/01/2023
05401A-AD-3	AVOLON HLDGS FDG LTD 144A		C		2FE	403,000	109.1580	439,907	403,000	403,000	0	0	0	0	5.250	5.319	MN	2,703	14,928	02/14/2019	05/15/2024
G1987Z-AD-2	CDBL FUNDING 1 MEDIUM TERM NOTE FI		C		1FE	1,135,788	100.0910	1,201,094	1,200,000	1,154,656	0	12,487	0	0	3.000	4.279	AO	6,700	36,000	06/21/2018	04/24/2023
31572U-AG-1	FIBRIA OVERSEAS FIN LTD		C	1,2	2FE	2,103,059	103.3260	2,234,941	2,163,000	2,115,197	0	8,239	0	0	4.000	4.547	JJ	40,136	86,520	01/04/2019	01/14/2025
G3659W-AA-8	FORMOSA GROUP CAYMAN LTD NOTES FIX		D		1FE	957,300	102.2400	1,022,398	1,000,000	974,051	0	4,316	0	0	3.375	3.960	AO	6,469	33,750	11/18/2015	04/22/2025
40052X-AB-6	GRUPOSURA FINANCE 144A		C	1	2FE	1,272,405	111.5010	1,435,018	1,287,000	1,276,853	0	1,301	0	0	5.500	5.730	AO	12,191	70,785	04/26/2016	04/29/2026
G46747-AB-0	HUTCHISON WHAMPOA 144A		C		1FE	1,013,950	104.6060	1,046,061	1,000,000	1,007,477	0	(1,399)	0	0	3.625	3.485	AO	6,142	36,250	01/21/2015	10/31/2024
65504L-AG-2	NOBLE HOLD INT LTD		C	1	5FE	148,750	36.0000	126,000	350,000	126,000	15,588	1,477	106,315	0	6.050	15.747	MS	7,058	21,175	08/08/2018	03/01/2041
70014L-AA-8	PARK AEROSPACE HLDGS LTD 144A		C	1	2FE	236,390	106.5400	247,173	232,000	235,055	8,304	(1,039)	0	0	5.250	4.766	FA	4,601	10,290	02/14/2019	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted 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
785712-AG-5	SABLE INTL FIN LTD 144A		C		3FE	317,424	106.0000	339,200	320,000	317,605	0	181	0	0	5.750	5.959	JJ	8,893	4,702	04/02/2019	09/07/2027
G781A6-AC-7	SAUDI ELECTRIC CO. 4% SUK		C		1FE	1,069,943	105.5350	1,118,673	1,060,000	1,067,296	0	(1,543)	0	0	4.000	3.860	AO	9,847	42,400	04/06/2018	04/08/2024
81180W-AL-5	SEAGATE HDD CAYMAN		C	1	3FE	40,858	106.9120	43,834	41,000	40,893	4,512	18	0	0	4.750	4.867	JJ	974	1,948	01/12/2018	01/01/2025
81180W-AR-2	SEAGATE HDD CAYMAN		C	1	2FE	252,276	106.2740	274,186	258,000	253,256	0	513	0	0	4.875	5.244	JD	1,048	12,578	01/31/2018	06/01/2027
81180W-AT-8	SEAGATE HDD CAYMAN		C	1,2	2FE	115,926	106.6220	125,814	118,000	116,287	0	323	0	0	4.875	5.338	MS	1,918	5,753	02/21/2019	03/01/2024
822538-AE-4	SHELF DRILLING HLDGS LTD 144A		C	1,2	4FE	248,200	95.2500	278,130	292,000	249,682	47,418	856	48,252	0	8.250	12.497	FA	9,101	24,090	08/08/2018	02/15/2025
G857AA-AB-8	SUN HUNG KAI PROPERTIES(CAPTL MKT)		D		1FE	1,428,960	102.9750	1,544,619	1,500,000	1,473,231	0	8,061	0	0	3.625	4.303	JJ	24,922	54,375	04/17/2014	01/16/2023
89383J-AA-6	TRANSOCEAN POSEIDON LTD 144A		C		4FE	337,450	106.0000	360,400	340,000	337,681	0	231	0	0	6.875	7.121	FA	9,740	11,688	01/23/2019	02/01/2027
89385A-AA-3	TRANSOCEAN SENTRY LTD 144A		C		4FE	153,440	101.7500	156,695	154,000	153,569	0	129	0	0	5.375	5.605	MN	1,058	3,932	05/15/2019	05/15/2023
90320M-AA-3	UPCB FINANCE IV LTD 144A		C	1,2	3FE	1,136,438	102.8000	1,182,200	1,150,000	1,141,014	48,794	1,357	0	0	5.375	5.611	JJ	28,502	56,438	03/20/2019	01/15/2025
91911T-AP-8	VALE OVERSEAS LTD		C	1	2FE	2,546,844	117.3800	2,682,133	2,285,000	2,504,114	0	(27,867)	0	0	6.250	4.607	FA	55,935	142,813	12/18/2018	08/10/2026
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION 144		C		2FE	779,584	99.2500	779,113	785,000	779,598	0	14	0	0	5.150	5.263	JJ	6,963	0	10/24/2019	01/29/2050
29081P-AE-5	EMBOTELLADORA ANDINA S A 144A		C	1	2FE	1,221,145	106.7480	1,274,571	1,194,000	1,211,945	0	(4,298)	0	0	5.000	4.612	AO	14,925	59,700	11/29/2018	10/01/2023
29245V-AA-3	EMPRESA NACIONAL DE TELE 144A		C	1	2FE	1,690,550	106.1230	1,804,092	1,700,000	1,695,237	0	852	0	0	4.875	5.002	AO	14,043	82,875	02/28/2014	10/30/2024
P37110-AJ-5	EMPRESA NACIONAL DEL PETROLEO		C		2FE	1,228,104	105.3720	1,339,284	1,271,000	1,235,071	0	6,416	0	0	4.375	5.105	AO	9,422	55,606	11/29/2018	10/30/2024
P82290-AG-5	SACI FALABELLA		C	1,2	2FE	1,202,900	104.2470	1,250,968	1,200,000	1,201,684	0	(307)	0	0	4.375	4.390	JJ	22,458	52,500	01/08/2016	01/27/2025
05968L-AG-7	BANCOLOMBIA S A		C	1	2FE	2,053,350	105.0000	2,100,000	2,000,000	2,011,664	0	(7,674)	0	0	5.950	5.594	JD	9,256	119,000	10/17/2013	06/03/2021
279158-AC-3	ECOPETROL S A		C	1	2FE	919,513	110.6470	940,500	850,000	889,728	0	(9,638)	0	0	5.875	4.548	MS	14,288	49,938	06/26/2017	09/18/2023
680617-AB-3	OLEODUCTO CENTRAL SA 144A		C	1	2FE	1,490,505	101.7510	1,526,265	1,500,000	1,497,956	0	1,442	0	0	4.000	4.147	MN	9,000	60,000	04/30/2014	05/07/2021
89387Y-AC-5	TRANSPORTADORA DE GAS INTL 144A		C		2FE	1,350,000	114.3760	1,544,076	1,350,000	1,350,000	0	0	0	0	5.550	5.627	MN	12,488	74,925	10/17/2018	11/01/2028
86425Q-AA-6	SUAM FINANCE BV 144A		C	1	2FE	2,307,476	107.5010	2,468,223	2,296,000	2,305,998	0	(2,067)	0	0	4.875	4.819	AO	23,008	111,930	06/27/2018	04/17/2024
02156L-AA-9	ALTICE FRANCE S A 144A		C		4FE	232,740	112.6250	243,270	216,000	231,538	0	(1,202)	0	0	8.125	6.393	FA	7,313	0	07/31/2019	02/01/2027
02156L-AC-5	ALTICE FRANCE S A SR SEC GLBL 144A		C		4FE	495,000	102.7550	508,637	495,000	495,000	0	0	0	0	5.500	5.576	AO	7,109	0	09/13/2019	01/15/2028
05565A-CA-9	BNP PARIBAS 144A		C	2	2FE	420,950	106.5000	426,000	400,000	411,811	0	(4,971)	0	0	6.750	5.397	MS	8,025	27,000	08/16/2018	09/14/2022
05581K-AA-9	BNP PARIBAS 144A		C		2FE	521,460	107.7230	538,616	500,000	515,611	0	(2,393)	0	0	4.375	3.801	MS	5,651	21,875	06/26/2017	09/28/2025
09659W-2J-2	BNP PARIBAS 144A		C		1FE	280,000	101.1880	283,326	280,000	280,000	0	0	0	0	2.819	2.839	MN	921	0	11/12/2019	11/19/2025
654902-AD-7	NOKIA CORP		C	1	3FE	395,621	101.2500	411,075	406,000	399,316	13,100	2,546	0	0	3.375	4.131	JD	723	13,703	08/17/2018	06/12/2022
67054K-AA-7	NUMERICABLE GROUP SA 144A		C	1,2	4FE	1,554,774	107.3640	1,658,774	1,545,000	1,554,943	76,930	300	0	0	7.375	7.117	JJ	53,114	83,891	12/02/2019	05/01/2026
83368R-AU-6	SOCIETE GENERALE MTN 144A		C		2FE	269,298	100.0330	270,090	270,000	269,328	0	30	0	0	2.625	2.699	AO	1,477	0	10/08/2019	10/16/2024
83368J-KG-4	SOCIETE GENERALE NY 144A		C		3FE	426,440	106.0000	424,000	400,000	418,930	33,252	(3,822)	0	0	7.375	6.174	MS	8,850	29,500	08/16/2018	06/01/2024
251526-BX-6	DEUTSCHE BK AG N Y BRH		C		2FE	1,989,903	102.8520	2,057,044	2,000,000	1,994,834	0	2,924	0	0	4.250	4.451	AO	18,181	85,000	04/02/2019	10/14/2021
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO. KG		D		2PL	500,000	100.6490	503,244	500,000	500,000	0	0	0	0	4.440	4.489	AO	5,242	27,513	04/02/2014	04/06/2021
44963B-AD-0	SCHAEFFLER VERWALTUNG ZWEI 144A		C		3FE	435,000	107.5000	467,625	435,000	435,000	0	0	0	0	6.375	6.477	MN	3,543	12,248	05/22/2019	05/15/2029
225433-AT-8	CREDIT SUISSE GRP FDG GUERNSEY		C		2FE	270,457	104.7020	287,931	275,000	271,538	0	917	0	0	3.800	4.241	JD	610	10,450	10/25/2018	06/09/2023
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A		C	4	2FE	429,866	102.3060	420,457	410,981	422,174	0	(1,865)	0	0	5.125	4.020	MN	1,814	21,063	06/26/2017	11/30/2024
Y9863Z-AB-8	LEADING AFFLUENCE LTD(YUEXIU PROP)		D		2FE	1,366,400	103.1300	1,443,820	1,400,000	1,377,553	0	6,610	0	0	4.500	5.136	JJ	27,475	63,000	04/13/2018	01/24/2023
Y93541-AE-3	VANKE PROPERTY HK 5.35% GTD SNR 11		C		2FE	1,288,822	108.5220	1,360,864	1,254,000	1,283,093	0	(5,729)	0	0	5.350	4.790	MS	20,499	50,317	01/25/2019	03/11/2024
69367P-AA-4	PT PERUSAHAAN GAS NEGARA 144A		C		2FE	1,499,170	108.5900	1,628,854	1,500,000	1,499,653	0	60	0	0	5.125	5.198	MN	9,609	76,875	09/23/2014	05/16/2024
00772B-AQ-4	AERCAP IRELAND CAPITAL LIMITED		C	1	2FE	801,785	102.0010	770,104	755,000	766,366	0	(13,336)	0	0	4.625	2.801	AO	5,917	34,919	06/26/2017	10/30/2020
00774M-AF-2	AERCAP IRELAND CAPITAL LIMITED		C	1,2	2FE	997,490	105.6530	1,056,534	1,000,000	998,211	0	464	0	0	4.125	4.224	JJ	20,396	43,656	06/05/2018	07/03/2023
00774M-AG-0	AERCAP IRELAND CAPITAL LIMITED		C		2FE	372,660	107.5320	403,243	375,000	373,036	0	292	0	0	4.450	4.606	AO	4,172	18,542	09/14/2018	10/01/2025
03969A-AL-4	ARDAGH PACKAGING 144A		C	1,2	4FE	489,250	104.8750	524,375	500,000	490,136	27,372	1,204	0	0	6.000	6.517	FA	11,333	30,000	11/20/2018	02/15/2025
Y0889V-AA-8	BHARTI AIRTEL LIMITED 144A		C		2FE	1,000,428	101.8410	985,820	968,000	999,360	0	(1,068)	0	0	4.375	3.747	JD	2,470	21,175	10/17/2019	06/10/2025
12674T-AB-2	C&W SENIOR FINANCING DESIGNATE		C		3FE	400,000	108.2860	433,144	400,000	400,000	15,500	0	0	0	7.500	7.641	AO	6,333	30,333	10/04/2018	10/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29273E-AC-2	ENDO LTD / ENDO FIN LLC 144A		C	1,2	5FE	266,807	72.2500	314,288	435,000	274,482	41,054	18,728	116,988	0	6.000	22.527	JJ	12,035	26,100	08/08/2018	07/15/2023
36164Q-6M-5	GE CAPITAL INTERNATIONAL FDG		C	1	2FE	436,455	104.1990	520,995	500,000	445,135	0	7,696	0	0	3.373	5.669	MN	2,155	16,865	11/13/2018	11/15/2025
36164Q-MS-4	GE CAPITAL INTERNATIONAL FDG		D	1	2FE	1,114,397	100.0810	1,140,920	1,140,000	1,130,380	0	10,684	0	0	2.342	3.359	MN	3,412	26,699	06/29/2018	11/15/2020
50201D-AA-1	LCPR SR SECD FING DESIGNATED A 144		C		4FE	750,000	106.0000	795,000	750,000	750,000	0	0	0	0	6.750	6.864	AO	9,281	0	10/22/2019	10/15/2027
Y72596-BU-5	RELIANCE INDUSTRIES LTD		C	2	2FE	1,716,600	105.6770	1,796,510	1,700,000	1,693,078	0	1,197	0	0	4.125	4.260	JJ	29,803	70,125	10/06/2016	01/28/2025
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA		C	1,2	2FE	230,542	103.0590	231,884	225,000	230,238	0	(303)	0	0	3.200	2.824	MS	1,960	3,600	08/02/2019	09/23/2026
78448T-AD-4	SMBC AVIATION CAP FIN 144A		C		1FE	307,728	105.2290	315,688	300,000	306,457	0	(1,271)	0	0	4.125	3.489	JJ	5,706	6,188	04/08/2019	07/15/2023
78448T-AE-2	SMBC AVIATION CAP FIN 144A		C		1FE	898,812	103.8790	934,913	900,000	898,972	0	160	0	0	3.550	3.611	AO	6,745	15,975	04/08/2019	04/15/2024
803865-AA-2	SASOL FING INTL PLC		C		2FE	1,814,404	103.1000	1,909,412	1,852,000	1,824,478	0	8,697	0	0	4.500	5.127	MN	10,881	83,340	11/02/2018	11/14/2022
24664U-AD-2	DELEK & AVNER-YAM TETHYS LTD 144A		C		2FE	800,000	104.3210	834,568	800,000	800,000	0	0	0	0	5.082	5.147	JD	113	40,656	05/08/2014	12/30/2023
M60170-AV-5	ISRAEL ELECTRIC CORP LTD CALLABLE		C	1	2FE	2,126,590	109.8800	2,197,600	2,000,000	2,076,576	0	(14,031)	0	0	5.000	4.171	MN	13,611	100,000	10/19/2016	11/12/2024
46115H-AW-7	INTESA SANPAOLO S P A 144A		C		3FE	395,568	108.2450	432,978	400,000	395,457	28,319	467	0	0	5.710	6.074	JJ	10,532	22,840	08/21/2018	01/15/2026
904678-AJ-8	UNICREDIT SPA 144A		C		2FE	350,000	107.4030	375,909	350,000	350,000	0	0	0	0	6.572	6.680	JJ	10,670	11,438	01/08/2019	01/14/2022
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC		C		1FE	447,788	106.8380	470,089	440,000	446,815	0	(973)	0	0	3.777	3.477	MS	5,493	8,309	03/06/2019	03/02/2025
606822-BA-1	MITSUBISHI UFJ FINL GROUP INC		C		1FE	1,016,583	105.3480	1,069,280	1,015,000	1,016,183	0	(304)	0	0	3.761	3.761	JJ	16,436	38,174	09/04/2018	07/26/2023
69832A-AA-4	PANASONIC CORP 144A		C		1FE	1,300,000	100.8690	1,311,298	1,300,000	1,300,000	0	0	0	0	2.536	2.552	JJ	14,836	0	07/10/2019	07/19/2022
69832A-AB-2	PANASONIC CORP 144A		C		1FE	375,000	101.6500	381,189	375,000	375,000	0	0	0	0	2.679	2.697	JJ	4,521	0	07/10/2019	07/19/2024
86562M-AQ-3	SUMITOMO MITSUI FINL GROUP INC		C		1FE	2,238,170	101.7310	2,304,199	2,265,000	2,246,999	0	6,684	0	0	2.784	3.140	JJ	29,602	63,058	09/03/2018	07/12/2022
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC		C		1FE	1,000,000	101.4380	1,014,377	1,000,000	1,000,000	0	0	0	0	2.696	2.714	JJ	12,357	0	07/08/2019	07/16/2024
00687Y-AA-3	ADIENT GLOBAL HLDGS LTD 144A		C	1,2	4FE	245,401	89.2500	267,750	300,000	251,189	16,305	5,384	0	0	4.875	8.261	FA	5,525	14,625	12/03/2018	08/15/2026
03835Y-AD-8	APTIV PLC		C		2FE	395,424	107.6510	430,604	400,000	396,105	0	551	0	0	4.250	4.485	JJ	7,839	17,000	10/04/2018	01/15/2026
00507U-AR-2	ACTAVIS FUNDING SCS		C	1,2	2FE	542,938	102.2960	562,631	550,000	545,307	0	2,000	0	0	3.450	3.894	MS	5,587	18,975	10/23/2018	03/15/2022
00507U-AS-0	ACTAVIS FUNDING SCS		C	1,2	2FE	1,601,930	105.0910	1,733,997	1,650,000	1,610,034	0	6,703	0	0	3.800	4.372	MS	18,462	62,700	11/05/2018	03/15/2025
02154C-AD-5	ALTICE FINANCING S.A. 144A		D	1,2	4FE	999,075	101.7500	981,888	965,000	980,922	21,295	(7,947)	0	0	6.625	3.770	AO	15,983	30,641	12/12/2019	02/15/2023
02154C-AE-3	ALTICE FINANCING S.A. 144A		C	1,2	4FE	823,950	107.5000	886,875	825,000	818,168	68,112	(2,757)	0	0	7.500	7.382	JJ	28,531	61,875	08/06/2018	05/15/2026
00191A-AD-8	ARD FIN S A 144A		C		5FE	791,000	103.3950	817,854	791,000	791,000	0	0	0	0	6.500	6.609	JD	5,998	0	11/06/2019	06/30/2027
05351C-AA-5	AVATION CAPITAL SA CALLABLE MEDIUM		D		3FE	201,500	103.8750	207,750	200,000	200,714	2,197	(483)	0	0	6.500	6.322	MN	1,661	13,000	05/03/2018	05/15/2021
13323A-AB-6	CAMELOT FIN S A 144A		C		4FE	450,000	102.7500	462,375	450,000	450,000	0	0	0	0	4.500	4.552	MN	3,431	0	10/25/2019	11/01/2026
20752T-AA-2	CONNECT FINCO SARL / CONNECT U 144		C		4FE	1,332,045	106.5000	1,418,580	1,332,000	1,332,043	0	(2)	0	0	6.750	6.863	AO	20,979	0	09/24/2019	10/01/2026
20914U-AE-6	CONSOLIDATED ENERGY FIN S A 144A		C	1,2	4FE	427,673	93.7500	420,938	449,000	420,938	(8,693)	1,958	0	0	6.500	7.496	MN	3,729	29,185	02/28/2019	05/15/2026
235822-AB-9	DANA FING LUXEMBOURG S 144A		C	1,2	3FE	718,879	104.5000	745,085	713,000	715,514	52,037	(1,396)	0	0	5.750	5.633	AO	8,655	40,998	10/11/2018	04/15/2025
45824T-AP-0	INTELSAT JACKSON HLDGS LTD		C	1,2	5FE	164,925	85.9040	154,627	180,000	154,627	(11,340)	1,042	0	0	5.500	8.209	FA	4,125	0	09/09/2019	08/01/2023
45824T-AR-6	INTELSAT JACKSON HLDGS LTD 144A		C	2	4FE	348,114	102.6250	338,663	330,000	338,663	4,586	(5,823)	0	0	8.000	6.060	FA	9,973	26,400	08/17/2018	02/15/2024
45824T-AS-4	INTELSAT JACKSON HLDGS LTD 144A		C	1	4FE	243,652	113.1880	239,958	212,000	231,642	0	(6,413)	0	0	9.500	5.889	MS	5,091	20,140	01/29/2018	09/30/2022
45824T-BA-2	INTELSAT JACKSON HLDGS LTD 144A		C		5FE	963,658	91.0830	870,753	956,000	870,753	(75,728)	(638)	0	0	8.500	8.445	AO	17,155	43,382	10/11/2019	10/15/2024
87927V-AF-5	TELECOM ITALIA CAP		C	1	3FE	191,749	111.0000	198,690	179,000	190,462	29,422	(530)	0	0	6.375	5.782	MN	1,458	11,411	06/20/2017	11/15/2033
87927V-AM-0	TELECOM ITALIA CAP		C	2	3FE	303,791	107.2500	309,953	289,000	302,508	53,103	(580)	0	0	6.000	5.609	MS	4,383	17,340	02/14/2018	09/30/2034
89668Q-AE-8	TRINSEO MATLS OPER SCA 144A		C	1,2	4FE	427,800	100.0000	435,000	435,000	429,234	48,205	839	0	0	5.375	5.732	MN	3,767	23,381	04/03/2018	09/01/2025
015398-AB-6	ALFA S A DE C V 144A		C	1	2FE	1,201,270	108.0010	1,296,012	1,200,000	1,200,617	0	(129)	0	0	5.250	5.305	MS	16,800	63,000	04/22/2014	03/25/2024
020564-AB-6	ALPEK SA DE CV 144A		C	1	2FE	1,979,200	107.8750	2,157,500	2,000,000	1,990,978	0	2,203	0	0	5.375	5.591	FA	42,701	107,500	03/28/2014	08/08/2023
P13296-AM-3	BANCO INBURSA S.A.		C		2FE	1,334,844	103.0010	1,352,403	1,313,000	1,333,964	0	(880)	0	0	4.375	4.153	AO	12,765	28,722	08/27/2019	04/11/2027
200447-AD-2	COMISION FEDERAL DE ELECTRICI 144A		C	1	2FE	1,992,655	107.5010	2,150,020	2,000,000	1,996,665	0	729	0	0	4.875	4.982	JJ	44,958	97,500	12/13/2013	01/15/2024
P3691N-BE-9	EL PUERTO DE LIVERPOOL S.A.B.		C		2FE	1,277,100	102.8760	1,357,963	1,320,000	1,283,305	0	6,205	0	0	3.950	4.661	AO	12,890	52,140	02/01/2019	10/02/2024
P3691N-BF-6	EL PUERTO DE LIVERPOOL S.A.B.		C		2FE	1,231,000	102.0010	1,391,294	1,364,000	1,246,097	0	14,085	0	0	3.875	5.492	AO	12,480	52,855	12/10/2018	10/06/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31503A-AA-2	FERMACA ENTERPRISES S DE R L 144A		C	1	2FE	1,149,769	108.7510	1,236,584	1,137,078	1,148,536	0	(338)	0	0	6.375	6.382	MS	18,324	72,489	06/06/2014	03/30/2038
P4948K-AD-7	GRUMA SAB DE CV GRUMA		C	1,2	2FE	1,552,768	108.2510	1,623,765	1,500,000	1,540,152	0	(7,625)	0	0	4.875	4.282	JD	6,094	73,125	04/27/2018	12/01/2024
456472-AC-3	INDUSTRIAS PENOLES S A DE C V 144A		C		2FE	1,511,269	106.6080	1,558,609	1,462,000	1,511,125	0	(144)	0	0	5.650	5.493	MS	25,010	0	10/16/2019	09/12/2049
P57908-AD-0	MEXICHEM SAB DE CV MEXCHEM		C	1	2FE	2,460,776	105.2510	2,569,177	2,441,000	2,454,115	0	(4,432)	0	0	4.875	4.717	MS	33,716	118,999	11/29/2018	09/19/2022
71654Q-BG-6	PETROLEOS MEXICANOS		C	1	2FE	1,579,628	100.5000	1,708,500	1,700,000	1,649,068	0	15,059	0	0	3.500	4.606	JJ	24,957	59,500	04/13/2016	01/30/2023
71654Q-CK-6	PETROLEOS MEXICANOS		C	1	2FE	803,463	99.5000	815,900	820,000	805,118	0	1,381	0	0	5.350	5.717	FA	16,939	43,870	10/17/2018	02/12/2028
898339-AA-4	TRUST F/1401 SR GLBL 144A 30		C		2FE	999,970	105.2760	1,052,760	1,000,000	999,971	0	1	0	0	4.869	4.929	JJ	24,751	0	06/25/2019	01/15/2030
P9406G-AC-2	TRUST F/1401 SR REGS NT 26		C	1,2	2FE	1,053,100	107.3760	1,073,760	1,000,000	1,035,923	0	(5,268)	0	0	5.250	4.594	JJ	22,021	52,500	07/22/2016	01/30/2026
00080Q-AF-2	ABN AMRO BK N V AMSTERDAM BRH 144A		C		2FE	530,467	108.8820	544,410	500,000	521,988	0	(3,471)	0	0	4.750	3.903	JJ	10,094	23,750	06/26/2017	07/28/2025
013822-AB-7	ALCOA NEDERLAND HLDG B V 144A		C		3FE	429,250	109.1300	436,520	400,000	426,181	0	(3,069)	0	0	7.000	5.048	MS	7,078	14,000	07/17/2019	09/30/2026
013822-AC-5	ALCOA NEDERLAND HLDG B V 144A		C	1,2	3FE	510,550	108.2500	546,663	505,000	510,108	0	(442)	0	0	6.125	6.014	MN	3,952	30,931	04/30/2019	05/15/2028
N15516-AB-8	BRASKEM NETH FIN B V		C	1,2	2FE	699,125	99.5260	696,682	700,000	699,266	0	74	0	0	4.500	4.567	JJ	14,963	31,500	01/22/2018	01/10/2028
10554T-AD-7	BRASKEM NETH FIN B V 144A		C		2FE	501,303	99.5500	502,728	505,000	501,339	0	35	0	0	4.500	4.645	JJ	3,788	0	10/29/2019	01/31/2030
10554T-AE-5	BRASKEM NETH FIN B V 144A		C		2FE	988,530	99.3750	993,750	1,000,000	988,443	0	(87)	0	0	5.875	6.047	JJ	9,792	0	10/29/2019	01/31/2050
210383-AA-3	CONSTELLIUM NV 144A		C		4FE	257,500	102.7500	256,875	250,000	256,875	(352)	(273)	0	0	5.750	5.068	MN	1,837	7,188	10/24/2019	05/15/2024
210383-AF-2	CONSTELLIUM NV 144A		C	1,2	4FE	514,331	103.7600	523,988	505,000	508,873	43,143	(2,657)	0	0	6.625	6.148	MS	11,152	33,456	12/03/2018	03/01/2025
26963P-AA-2	EAGLE INTER GLOBAL HLDG B 144A		D	1,2	5FE	299,126	79.0000	237,000	300,000	237,000	(52,270)	70	0	0	7.500	7.703	MN	3,750	22,500	04/15/2019	05/01/2025
449786-AY-8	ING BANK NV 144A		C		2FE	1,265,212	110.9940	1,276,427	1,150,000	1,217,725	0	(16,632)	0	0	5.800	4.142	MS	17,787	66,700	06/26/2017	09/25/2023
62856R-AB-1	MYRIAD INTL HLDGS B V 144A		C	1	2FE	1,059,750	101.6090	1,016,092	1,000,000	1,005,595	0	(9,836)	0	0	6.000	5.013	JJ	27,167	60,000	10/14/2013	07/18/2020
62856R-AC-9	MYRIAD INTL HLDGS B V 144A		C	1,2	2FE	1,020,400	111.0100	1,110,096	1,000,000	1,012,399	0	(1,979)	0	0	5.500	5.298	JJ	24,444	55,000	08/05/2015	07/21/2025
62954H-AB-4	NXP B V / NXP FDG LLC / NXP US 144		C		2FE	558,062	108.1380	605,575	560,000	558,149	0	87	0	0	4.300	4.390	JD	870	12,040	06/11/2019	06/18/2029
62947Q-AW-8	NXP B V / NXP FDG LLC 144A		C	1,2	2FE	494,240	103.7550	518,775	500,000	495,837	0	1,402	0	0	3.875	4.253	MS	6,458	19,375	01/17/2019	09/01/2022
62947Q-AX-6	NXP B V / NXP FDG LLC 144A		C		2FE	371,064	112.9420	400,945	355,000	369,387	0	(1,676)	0	0	5.350	4.623	MS	6,331	9,496	03/06/2019	03/01/2026
67091G-AA-1	OCI N V 144A		C	1,2	3FE	1,406,448	104.2500	1,417,800	1,360,000	1,401,941	3,993	(3,162)	0	0	6.625	5.638	AO	19,021	33,456	10/15/2019	04/15/2023
67777L-AC-7	OI EUROPEAN GROUP BV 144A		C	1,2	3FE	249,025	100.7500	261,950	260,000	252,093	6,775	2,218	0	0	4.000	5.102	MS	3,062	11,050	08/08/2018	03/15/2023
78520L-AA-8	SABIC CAP II B V		C		1FE	1,239,920	105.2500	1,310,363	1,245,000	1,241,086	0	940	0	0	4.000	4.133	AO	11,205	49,800	10/02/2018	10/10/2023
82620K-AL-7	SIEMENS FIN NV 144A		C	1	1FE	1,828,580	99.5600	1,991,200	2,000,000	1,859,461	0	18,025	0	0	2.350	3.554	AO	9,922	47,000	04/06/2018	10/15/2026
88167A-AK-7	TEVA PHARMACEUTICAL FIN		C	1,2	3FE	208,860	101.5210	203,042	200,000	203,042	10,003	(750)	0	0	6.750	6.212	MS	4,500	13,500	08/16/2018	03/01/2028
88167A-AC-5	TEVA PHARMACEUTICAL FIN NETH		D	1	3FE	469,717	96.8450	489,067	505,000	480,247	4,430	8,269	0	0	2.200	5.598	JJ	4,938	3,631	08/13/2019	07/21/2021
89686Q-AA-4	TRIVIUM PACKAGING FIN B V 144A		C		4FE	200,000	105.3750	210,750	200,000	200,000	0	0	0	0	5.500	5.576	JD	489	4,064	07/19/2019	08/15/2026
98955D-AA-8	ZIGGO B V 144A		C		4FE	223,000	103.2310	230,205	223,000	223,000	0	0	0	0	4.875	4.934	AO	1,902	0	10/17/2019	01/15/2030
98954U-AB-9	ZIGGO BD FIN B V 144A		C		4FE	158,375	105.5000	184,625	175,000	160,416	5,769	1,521	0	0	6.000	7.690	JJ	4,842	10,500	08/22/2018	01/15/2027
98954N-AA-7	ZIGGO SECD FIN B V 144A		C	1,2	4FE	363,560	106.2500	399,500	376,000	365,106	27,392	1,194	0	0	5.500	6.108	JJ	9,536	20,680	08/23/2018	01/15/2027
P0956J-CG-8	BANCO DE CREDITO DEL PERU CRED		D	1	2FE	972,500	105.3750	1,053,750	1,000,000	988,679	0	3,156	0	0	4.250	4.683	AO	10,625	42,500	04/22/2014	04/01/2023
P12651-AB-4	BANCO GENERAL S A		C	1,2	2FE	1,718,147	105.0010	1,890,018	1,800,000	1,730,720	0	7,415	0	0	4.125	4.790	FA	29,700	74,250	04/27/2018	08/07/2027
P3R94G-AK-5	CORP FINAN DE DESARROLO S.A		D	1	2FE	1,234,668	109.2510	1,311,012	1,200,000	1,227,099	0	(4,249)	0	0	4.750	4.334	JJ	26,283	57,000	03/09/2018	07/15/2025
P5626F-AA-0	INTERCORP FINL SVCS INC		C	1,2	2FE	1,406,250	102.0000	1,530,000	1,500,000	1,419,830	0	8,234	0	0	4.125	5.021	AO	12,375	61,875	04/27/2018	10/19/2027
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU		C	1	2FE	505,625	106.8760	534,380	500,000	503,933	0	(388)	0	0	4.250	4.180	AO	3,601	21,250	04/21/2015	04/30/2028
98105F-AC-8	WOORI BK GLBL MEDIUM TERM 144A		C		2FE	999,530	107.2060	1,072,057	1,000,000	999,770	0	47	0	0	4.750	4.812	AO	8,049	47,500	04/23/2014	04/30/2024
87938W-AT-0	TELEFONICA EMISIONES S A U		C	1	2FE	522,862	108.2520	546,674	505,000	519,197	0	(1,698)	0	0	4.103	3.688	MS	6,504	20,720	10/17/2017	03/08/2027
225401-AK-4	CREDIT SUISSE GROUP		C		3FE	200,000	111.6250	223,250	200,000	200,000	11,330	0	0	0	7.250	7.381	MS	4,390	14,500	09/05/2018	09/12/2025
225401-AL-2	CREDIT SUISSE GROUP 144A		C		3FE	200,000	107.8000	215,600	200,000	200,000	0	0	0	0	6.375	6.477	FA	4,604	0	08/14/2019	08/21/2026
22546D-AB-2	CREDIT SUISSE INTERNATIONAL		C		3FE	693,304	112.3750	714,705	636,000	679,505	41,429	(8,418)	0	0	7.500	5.827	JD	2,650	47,700	08/13/2018	06/11/2024
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A		D		2FE	2,424,663	111.3750	2,450,250	2,200,000	2,341,383	0	(27,716)	0	0	6.500	4.615	FA	56,803	123,500	11/27/2019	08/08/2023
22546Q-AP-2	CREDIT SUISSE NEW YORK BRANCH		C		1FE	1,332,453	106.3910	1,436,273	1,350,000	1,335,727	0	2,720	0	0	3.625	3.912	MS	15,225	48,938	11/05/2018	09/09/2024
90261A-AB-8	UBS AG STAMFORD BRH		C		2FE	1,756,335	112.7310	1,690,965	1,500,000	1,615,848	0	(40,737)	0	0	7.625	4.535	FA	42,573	114,375	06/26/2017	08/17/2022
059895-AT-9	BANGKOK BK PUB LTD 144A		C		2FE	1,012,950	101.2300	1,015,333	1,003,000	1,012,778	0	(171)	0	0	3.733	3.646	MS	9,985	0	10/17/2019	09/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
M9T40N-AA-5	TURK TELEKOMUNIKASYON A S		D		3FE	1,004,480	99.5000	995,000	1,000,000	995,000	133,474	(550)	0	0	4.875	4.862	JD	1,625	48,750	10/12/2016	06/19/2024
900111-AA-3	TURKCELL ILETISIM HIZMETLERI 144A		D		3FE	798,720	102.3000	818,400	800,000	799,171	70,135	118	0	0	5.750	5.855	AO	9,711	46,000	10/22/2015	10/15/2025
M0153D-AA-0	ABU DHABI NATL ENERGY CO PJSC		C		1FE	1,049,400	108.6250	1,086,250	1,000,000	1,034,927	0	(4,681)	0	0	4.375	3.798	JD	1,094	43,750	10/12/2016	06/22/2026
M1838H-AA-2	BURGAN SENIOR SPC LTD MEDIUM TERM		C		1FE	925,694	100.5920	956,630	951,000	936,700	0	7,949	0	0	3.125	4.088	MS	8,833	29,719	08/09/2018	09/14/2021
692733-AA-6	OZTEL HLDGS SPC LTD 144A		C		3FE	1,714,944	106.6250	1,844,613	1,730,000	1,719,070	0	2,489	0	0	5.625	5.897	AO	18,111	97,313	05/14/2018	10/24/2023
00185A-AK-0	AON PLC		C	1,2	2FE	740,003	107.6370	807,274	750,000	741,530	0	1,232	0	0	3.875	4.132	JD	1,292	29,063	10/03/2018	12/15/2025
W0805#-AM-0	ASSA ABLOY FINANCIAL SERVICES AB		D		1	2,000,000	102.9770	2,059,549	2,000,000	2,000,000	0	0	0	0	3.480	3.510	MN	10,053	69,600	08/01/2012	08/09/2022
W0805#-AN-8	ASSA ABLOY FINANCIAL SERVICES AB		D		1	2,000,000	105.0250	2,100,498	2,000,000	2,000,000	0	0	0	0	3.630	3.663	MN	10,487	72,600	08/01/2012	08/09/2024
G0646#-AM-1	ASSOCIATED BRITISH FOODS PLC		C		1	3,000,000	103.5450	3,106,342	3,000,000	3,000,000	0	0	0	0	3.770	3.806	MS	28,903	113,100	03/01/2012	03/29/2022
06740L-8C-2	BARCLAYS BK PLC		C		3FE	969,750	112.3750	955,188	850,000	908,196	45,655	(18,271)	0	0	7.625	5.114	MN	7,201	64,813	06/26/2017	11/21/2022
06738E-AN-5	BARCLAYS PLC		C		2FE	733,354	108.0300	756,210	700,000	724,606	0	(3,577)	0	0	4.375	3.754	JJ	14,377	30,625	06/26/2017	01/12/2026
06738E-AS-4	BARCLAYS PLC		C		2FE	436,563	102.5490	461,472	450,000	440,094	0	2,994	0	0	3.684	4.520	JJ	7,875	16,578	10/25/2018	01/10/2023
06738E-BG-9	BARCLAYS PLC		C		3FE	240,000	111.8750	268,500	240,000	240,000	0	0	0	0	8.000	8.243	MJSD	853	13,760	03/20/2019	06/15/2024
06738E-BK-0	BARCLAYS PLC		C		3FE	200,000	111.5040	223,008	200,000	200,000	0	0	0	0	5.088	5.153	JD	311	5,088	06/13/2019	06/20/2030
05541V-AE-6	BG ENERGY CAPITAL PLC		C	1	1FE	4,003,691	103.3350	4,133,393	4,000,000	4,000,743	0	(399)	0	0	4.000	4.029	AO	33,778	160,000	10/13/2011	10/15/2021
28228P-AA-9	EG GLOBAL FIN PLC 144A		C		4FE	216,540	101.5000	219,240	216,000	216,461	0	(79)	0	0	6.750	6.790	MN	1,863	7,371	05/02/2019	02/07/2025
28228P-AB-7	EG GLOBAL FIN PLC 144A		C		4FE	200,000	106.1250	212,250	200,000	200,000	0	0	0	0	8.500	8.685	AO	3,353	0	10/11/2019	10/30/2025
404280-BA-6	HSBC HLDGS PLC		C		1FE	1,555,326	104.3280	1,564,927	1,500,000	1,532,963	0	(9,092)	0	0	3.600	2.938	MN	5,400	54,000	06/26/2017	05/25/2023
404280-BM-0	HSBC HLDGS PLC		C	2	1FE	1,450,125	102.3330	1,535,002	1,500,000	1,459,316	0	9,191	0	0	3.033	3.825	MN	4,929	45,495	01/14/2019	11/22/2023
404280-BR-9	HSBC HLDGS PLC		C	2	1FE	1,420,000	100.8120	1,431,533	1,420,000	1,420,000	0	0	0	0	2.904	2.976	FMAN	5,040	50,129	05/10/2018	05/18/2024
404280-BT-5	HSBC HLDGS PLC		C	2	1FE	520,000	111.8240	581,486	520,000	520,000	0	0	0	0	4.583	4.636	JD	794	23,832	06/12/2018	06/19/2029
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY 144A		C	1,2	3FE	1,480,055	105.5000	1,498,100	1,420,000	1,451,721	46,547	(18,376)	0	0	6.250	4.862	FA	33,528	88,750	09/18/2018	02/15/2022
461127-D#-6	INTERTEK FINANCE PLC		D		2	1,000,000	107.1440	1,071,440	1,000,000	1,000,000	0	0	0	0	3.860	3.897	JJ	19,193	38,600	07/02/2014	07/02/2024
48244L-AE-8	KCA DEUTAG UK FINANCE PLC 144A		C	1,2	5FE	272,000	68.0000	272,000	400,000	272,000	80,333	9,321	139,654	0	9.625	25.924	AO	9,625	38,500	08/16/2018	04/01/2023
53944V-AQ-2	LLOYDS BANK PLC		C		1FE	447,413	100.3250	451,465	450,000	448,352	0	940	0	0	2.385	2.689	FMAN	1,610	10,209	02/19/2019	05/07/2021
539439-AG-4	LLOYDS BANKING GROUP PLC		C	2	3FE	207,500	110.5000	221,000	200,000	205,990	14,137	(1,107)	0	0	7.500	6.893	MJSD	167	15,000	08/14/2018	12/27/2025
539439-AM-1	LLOYDS BANKING GROUP PLC		C		2FE	1,046,232	108.3100	1,083,103	1,000,000	1,034,041	0	(4,993)	0	0	4.582	3.973	JD	2,673	45,820	06/26/2017	12/10/2025
53944Y-AF-0	LLOYDS BKG GROUP PLC		C		1FE	1,417,325	109.2520	1,420,273	1,300,000	1,413,933	0	(3,392)	0	0	4.450	2.700	MN	8,517	28,925	10/29/2019	05/08/2025
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A		C		1FE	229,874	103.6010	238,281	230,000	229,900	0	26	0	0	3.625	3.675	MS	2,131	4,169	03/26/2019	09/29/2022
75625Q-AB-5	RECKITT BENCKISER TREAS SVCS 144A		C	1	1FE	2,962,350	104.4460	3,133,388	3,000,000	2,984,332	0	3,849	0	0	3.625	3.812	MS	30,208	108,750	09/16/2013	09/21/2023
780097-BA-8	ROYAL BK SCOTLAND GROUP PLC		C		2FE	1,710,668	111.1160	1,777,860	1,600,000	1,706,447	0	(3,548)	0	0	4.800	3.654	AO	18,347	28,800	10/29/2019	04/05/2026
780097-BB-6	ROYAL BK SCOTLAND GROUP PLC		C		3FE	225,960	107.2500	214,500	200,000	214,500	9,499	(1,999)	0	0	8.625	7.005	MJSD	48	17,250	01/09/2018	01/15/2028
80281L-AJ-4	SANTANDER UK PLC		C		2FE	1,300,000	107.9940	1,403,924	1,300,000	1,300,000	0	0	0	0	4.796	4.854	MN	7,967	62,348	11/07/2018	11/15/2024
80685Q-AA-4	SCHLUMBERGER LTD		C	1	1FE	1,634,266	101.7370	1,664,416	1,636,000	1,635,785	0	199	0	0	4.200	4.257	JJ	31,684	68,712	01/05/2011	01/15/2021
81727T-AA-6	SENSATA TECHNOLOGIES UK FING 144A		C		3FE	355,163	107.7500	355,575	330,000	354,275	0	(888)	0	0	6.250	2.351	FA	7,792	0	12/05/2019	02/15/2026
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC		C	1,2	4FE	612,463	106.5000	654,975	615,000	612,749	2,423	258	0	0	6.875	7.068	MN	5,403	42,281	01/25/2019	05/15/2026
89705P-AA-3	TRONOX FINANCE LLC 144A		C	1,2	4FE	66,330	101.8720	73,348	72,000	66,915	0	585	0	0	5.750	7.407	AO	1,035	4,140	02/27/2019	10/01/2025
92769V-AF-6	VIRGIN MEDIA FIN PLC 144A		C	1,2	4FE	252,500	103.0000	257,500	250,000	251,571	11,951	(505)	0	0	6.000	5.836	AO	3,167	15,000	02/12/2018	10/15/2024
92769X-AP-0	VIRGIN MEDIA SECD FIN PLC 144A		C		3FE	1,577,713	105.8750	1,667,531	1,575,000	1,577,526	0	(186)	0	0	5.500	5.543	MN	11,069	43,072	06/25/2019	05/15/2029
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						916,170,124	XXX	955,249,556	913,713,014	911,552,389	6,892,666	(639,237)	1,055,784	0	XXX	XXX	XXX	10,879,780	34,061,809	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
026935-AJ-5	AMERICAN HM ASSETS 2007-3			4	1FM	853,588	90.7890	1,238,054	1,363,660	857,658	0	1,945	0	0	6.750	19.155	MON	7,671	40,122	09/25/2013	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4			4	1FM	1,004,972	99.1840	1,152,336	1,161,817	1,103,762	0	7,933	0	0	2.288	4.063	MON	517	33,571	11/12/2013	11/25/2045
05946X-UB-7	BANC AMERICA FDG 2005-C			4	1FM	499,344	100.0630	553,641	553,290	545,736	0	3,656	0	0	2.204	3.416	MON	406	15,463	12/11/2013	05/20/2035
05950M-AB-6	BANC AMERICA FDG 2006-G			4	1FM	290,873	99.9630	323,521	323,642	307,008	0	889	0	0	2.205	6.783	MON	238	8,615	09/05/2013	07/20/2036
12464Y-AB-5	C-BASS TRUST 2007-CB5			4	1FM	1,873,568	75.2070	1,619,098	2,152,860	1,619,098	26,985	(410)	0	0	1.962	2.048	MON	816	53,703	10/04/2013	04/25/2037
12555D-AB-1	CIM TR 2019-INV1 144A			4	1FE	837,690	99.7140	836,989	839,390	837,013	0	(677)	0	0	2.708	2.766	MON	379	19,914	04/05/2019	02/25/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02151W-AA-0	CWALT INC 2007-OA11			4	1FM	920,090	89.6170	1,061,112	1,184,046	927,761	0	6,741	0	0	3.706	8.630	MON	3,657	44,679	03/27/2017	11/25/2047
36245A-AD-8	GSAMP TRUST 2006-HE6			4	1FM	1,296,103	87.8030	1,799,233	2,049,175	1,799,233	(130,802)	56,491	0	0	2.032	5.404	MON	805	52,148	09/13/2013	08/25/2036
57643Q-AE-5	MASTR REPERFORMING LN 144A			4	3FM	1,525,902	69.7780	1,260,044	1,805,802	1,260,044	(302,866)	14,049	0	0	2.142	4.957	MON	645	47,346	03/07/2017	05/25/2035
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019			4	1FE	1,266,671	100.4670	1,264,621	1,258,747	1,266,573	0	(97)	0	0	2.750	2.698	MON	2,885	5,769	10/24/2019	08/25/2059
61744C-YP-5	MS HEQ LN TR 2006-2			4	1FM	1,232,723	99.2930	1,431,594	1,441,781	1,440,885	0	585	0	0	2.072	2.219	MON	578	37,275	10/10/2013	02/25/2036
64352V-NJ-6	NEW CENTURY HEQ TR 2005-B			4	1FM	439,579	100.1480	520,984	520,212	520,170	0	58	0	0	2.592	2.693	MON	261	15,779	11/08/2013	10/25/2035
64828F-CQ-3	NEW RESI MTG TR 2018-4 144A			4	1FM	128,521	99.7280	128,171	128,521	128,521	0	0	0	0	2.458	2.522	MON	61	3,935	10/11/2018	01/27/2048
74331M-AA-4	PROGRESS RESIDENTIAL 2018-SFR3 TRU			4	1FE	1,499,009	101.9470	1,528,246	1,499,058	1,500,618	0	(321)	0	0	3.880	3.898	MON	4,847	58,163	09/21/2018	10/18/2035
74333B-AA-6	PROGRESS RESIDENTIAL 2019-SFR1 TRU			4	1FE	1,499,949	101.4410	1,521,620	1,500,000	1,501,904	0	1,955	0	0	3.422	3.425	MON	4,278	38,640	02/14/2019	08/17/2035
81377G-AB-5	SECURITIZED ASSET REC 2006-FR4			4	1FM	3,515,157	43.7090	2,249,102	5,145,672	2,249,102	168,755	(32,618)	0	0	1.962	0.948	MON	1,951	71,432	10/17/2013	08/25/2036
85769F-AA-6	STATION PL SECS TR 2019-WL1 144A			4	1FE	75,000	100.0150	75,011	75,000	75,000	0	0	0	0	2.358	2.419	MON	29	816	07/25/2019	08/26/2052
86360Q-AE-5	STRUCTURED ASSET MTG 2006-AR4			4	1FM	1,277,115	97.1050	1,589,923	1,637,327	1,511,304	0	22,705	0	0	1.982	4.802	MON	627	45,030	11/27/2013	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4			4	1FM	941,503	96.1590	1,110,845	1,155,219	1,065,792	0	10,531	0	0	1.972	4.619	MON	440	29,476	11/27/2013	09/25/2047
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A			4	1FE	1,280,372	100.5750	1,275,370	1,268,078	1,280,239	0	(133)	0	0	2.900	2.814	MON	3,065	6,129	11/04/2019	10/25/2059
92925C-BB-7	WAMU MTG CERT 2005-AR19			4	1FM	795,423	99.5110	888,117	892,480	848,409	0	1,576	0	0	2.372	4.121	MON	410	25,796	10/01/2013	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3			4	1FM	1,113,006	101.8200	1,272,674	1,249,923	1,120,059	0	862	0	0	3.267	5.937	MON	3,403	41,255	09/10/2013	02/25/2046
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018		C	4	1FE	454,286	100.0340	454,441	454,286	454,286	0	0	0	0	2.554	2.622	MON	870	14,537	08/13/2018	12/05/2059
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						24,620,445	XXX	25,154,748	29,659,985	24,220,174	(237,929)	95,719	0	0	XXX	XXX	XXX	38,837	709,593	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N-AD-9	AMERICOLD 2010-ART 144A			4	1FM	3,873,779	101.4940	3,806,022	3,750,000	3,804,338	0	(52,064)	0	0	4.954	3.544	MON	10,321	185,786	08/28/2018	01/17/2029
05523G-AJ-0	BAMLL COM MTG SEC TR 2016-ISQR 144			4	1FM	2,114,844	102.2260	2,044,512	2,000,000	2,109,292	0	(5,552)	0	0	3.727	1.057	MON	6,211	12,221	10/08/2019	08/16/2034
06054M-AC-7	BAMLL COML MTG TR 2016-UBS10			4	1FM	1,476,445	102.2830	1,534,242	1,500,000	1,482,235	0	4,305	0	0	3.019	3.399	MON	3,774	45,285	08/22/2018	07/16/2049
05492H-AA-4	BAMLL COML MTG TR 2019-RLJ 144A			4	1FE	1,000,000	99.8770	998,770	1,000,000	1,000,000	0	0	0	0	2.790	2.868	MON	1,163	17,583	05/14/2019	04/15/2036
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C			4	1FM	700,429	100.0030	700,452	700,429	700,429	0	0	0	0	2.640	2.712	MON	874	22,651	09/17/2018	09/15/2035
06540R-AF-1	BANK 2017-BNK9 20541117 FLT			4,6	1FE	625,416	5.1630	500,214	0	490,602	0	(21,481)	0	0	0.813	(18.254)	MON	6,560	85,007	12/06/2017	11/17/2054
06035R-AS-5	BANK 2018-BN14			4	1FM	3,028,001	112.0200	3,293,374	2,940,000	3,021,237	0	(5,043)	0	0	4.231	3.961	MON	10,366	124,391	09/18/2018	09/17/2060
065405-AC-6	BANK 2019-BNK16			4	1FM	1,853,995	108.2260	1,948,073	1,800,000	1,850,562	0	(3,432)	0	0	3.898	3.596	MON	5,847	58,470	02/01/2019	02/16/2052
065402-BA-6	BANK 2019-BNK18			4	1FM	2,059,914	105.9400	2,118,800	2,000,000	2,057,927	0	(1,987)	0	0	3.432	3.152	MON	5,720	40,040	05/21/2019	05/17/2062
06540V-BG-9	BANK 2019-BNK24			4	1FE	863,182	99.7960	855,252	857,000	863,162	0	(20)	0	0	3.635	3.599	MON	2,596	0	12/11/2019	11/17/2062
05972M-AA-2	BANKCORP COMM MTG TR 2019-CRE5 144			4	1FE	1,545,466	100.0360	1,546,025	1,545,466	1,545,466	0	0	0	0	2.765	2.842	MON	1,781	36,148	03/08/2019	03/17/2036
08162C-AD-2	BENCHMARK 2018-B6 MORTGAGE TRUST 2			4	1FM	2,070,171	112.3950	2,259,144	2,010,000	2,068,216	0	(3,223)	0	0	4.261	3.954	MON	7,137	85,646	09/20/2018	11/10/2051
08161B-AA-1	BENCHMARK MORTGAGE 2018 144A			4	1FM	1,233,228	90.8590	1,362,886	1,500,000	1,276,982	0	21,021	0	0	3.209	5.589	MON	4,011	46,802	03/23/2018	04/10/2051
08162U-AY-6	BENCHMARK MTG TR 2018-B8			4,6	1FE	738,987	4.8450	697,991	0	699,509	0	(37,544)	0	0	0.667	4.043	MON	8,008	106,096	12/11/2018	01/18/2052
08162V-BJ-6	BENCHMARK MTG TR 2019-B10 144A			4	1FM	2,772,811	110.4130	3,125,782	2,831,000	2,775,027	0	2,216	0	0	3.899	4.184	MON	9,200	74,823	03/21/2019	03/17/2062
08162B-BF-8	BENCHMARK MTG TR 2019-B11			4	1FM	1,236,000	105.1680	1,262,018	1,200,000	1,235,605	0	(395)	0	0	3.393	3.071	MON	3,393	20,359	05/22/2019	05/17/2052
08160J-AF-4	BENCHMARK MTG TR 2019-B9			4	1FM	1,647,998	108.1640	1,730,620	1,600,000	1,644,953	0	(3,045)	0	0	3.932	3.631	MON	5,243	52,433	02/01/2019	03/15/2052
08160J-AK-3	BENCHMARK MTG TR 2019-B9			4	1FM	485,127	109.7640	516,988	471,000	484,394	0	(733)	0	0	4.971	4.681	MON	1,951	19,510	02/01/2019	03/15/2052
05604F-AL-9	BWAY MTG TR 2013-1515 144A			4	1FM	991,641	102.1510	1,021,508	1,000,000	993,561	0	944	0	0	3.446	3.621	MON	2,872	34,462	12/05/2017	03/10/2033
056054-AA-7	BX COML MTG TR 2019-XL 144A			4	1FM	3,847,000	100.0800	3,850,083	3,847,000	3,847,000	0	0	0	0	2.660	2.732	MON	4,835	15,270	10/09/2019	10/15/2036
056054-AG-4	BX COML MTG TR 2019-XL 144A			4	1FM	2,000,000	100.1250	2,002,501	2,000,000	2,000,000	0	0	0	0	3.190	3.285	MON	3,014	9,470	10/09/2019	10/15/2036
05606K-AA-0	BX TRUST 2019-MMP 144A			4	1FE	1,140,000	99.9370	1,139,286	1,140,000	1,140,000	0	0	0	0	2.740	2.816	MON	1,388	10,084	08/15/2019	08/15/2036
05606F-AL-7	BX TRUST 2019-OC11 144A			4	2FE	946,856	101.7320	947,127	931,000	946,737	0	(119)	0	0	4.075	3.947	MON	3,267	0	12/06/2019	12/11/2041
05607C-AL-3	BXP TRUST 2017-GM 2017-CC 144A			4	1FM	1,847,973	101.4200	1,937,126	1,910,000	1,860,989	0	5,146	0	0	3.552	3.995	MON	5,653	68,776	08/15/2017	08/13/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12482H-AA-2	CAMB COML MTG TR 2019-LIFE 144A			4	1FM	1,332,000	100.1210	1,333,613	1,332,000	1,332,000	0	0	0	0	2.810	2.889	MON	1,768	38,154	01/25/2019	12/15/2037
12482H-AL-8	CAMB COML MTG TR 2019-LIFE 144A			4	1FM	829,500	100.2810	831,827	829,500	829,500	0	0	0	0	3.490	3.599	MON	1,368	28,618	01/25/2019	12/15/2037
12515G-AH-0	CD 2017-CD3 MTG TR COML MTG PASS T			4	1FM	2,057,792	106.2050	2,124,107	2,000,000	2,041,818	0	(5,286)	0	0	4.563	4.282	MON	7,606	92,485	01/27/2017	02/10/2050
12515G-AJ-6	CD COMMERCIAL MORTGAGE TRUST COMME			4,6	1FE	1,005,938	5.8370	735,790	0	596,247	0	(114,600)	0	0	1.049	(13.857)	MON	11,020	138,134	02/14/2017	02/10/2050
17322M-BA-3	CITGRP COML MTG TR 2014-GC21			4	1FM	2,083,359	104.5240	2,090,475	2,000,000	2,040,429	0	(8,955)	0	0	4.780	4.303	MON	24,431	95,600	10/21/2014	05/10/2047
17322Y-AJ-9	CITGRP COML MTG TR 2014-GC25			4,6	1FE	168,424	4.0460	104,570	0	86,974	0	(27,584)	0	0	0.994	(22.317)	MON	2,142	27,787	03/13/2017	10/11/2047
17328C-AE-2	CITIGROUP COML MTG TR 2019-C7			4	1FE	1,750,937	102.6900	1,745,726	1,700,000	1,750,793	0	(144)	0	0	3.042	2.780	MON	4,310	0	12/12/2019	12/16/2072
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUS			4	1FM	429,236	111.3350	473,175	425,000	429,465	0	(315)	0	0	4.145	4.074	MON	1,468	17,616	11/19/2018	11/10/2051
17320Q-AL-3	CITIGRP COML MTG TR 2013-375P 144A			4	1FM	1,955,938	100.7570	2,015,147	2,000,000	1,976,221	0	5,891	0	0	3.518	3.930	MON	5,863	71,329	04/27/2016	05/11/2035
17320D-AU-2	CITIGRP COML MTG TR 2013-GCJ1 144A			4	1FM	1,950,938	103.2120	2,064,240	2,000,000	1,976,092	0	5,504	0	0	4.418	4.883	MON	7,364	89,641	03/03/2015	04/12/2046
17324D-AU-8	CITIGRP COML MTG TR 2015-P1			4	1FM	3,288,086	106.6380	3,465,719	3,250,000	3,280,419	0	(5,795)	0	0	3.717	3.553	MON	10,067	120,803	08/31/2018	09/17/2048
17324D-AY-0	CITIGRP COML MTG TR 2015-P1			4	1FM	1,444,494	104.5340	1,568,003	1,500,000	1,464,446	0	4,925	0	0	4.341	4.889	MON	5,426	66,015	08/06/2015	09/17/2048
17290Y-AR-9	CITIGRP COML MTG TR 2016-C1			4	1FM	2,636,922	104.2190	2,849,354	2,734,000	2,651,151	0	11,117	0	0	3.209	3.799	MON	7,311	87,734	09/18/2018	05/12/2049
178772-AA-7	CITYLINE MTG TR 2016-CLNE 144A			4	1FM	993,711	101.4110	1,014,110	1,000,000	994,537	0	826	0	0	2.778	2.944	MON	2,315	18,829	04/04/2019	11/13/2031
12593J-BK-1	COMM 2015-CCRE24 MORTGAGE TRUST 20			4	1FM	1,445,840	105.3110	1,579,671	1,500,000	1,470,233	0	4,283	0	0	4.523	5.020	MON	5,654	66,583	07/24/2015	08/10/2055
12625X-AL-1	COMM MTG TR 2013-300P 144A			4	1FM	1,058,750	103.8050	1,038,051	1,000,000	1,026,866	0	(7,181)	0	0	4.394	3.619	MON	3,661	44,545	03/26/2015	08/12/2030
12630B-BF-4	COMM MTG TR 2013-CCRE13 144A			4	1FM	1,586,367	105.6190	1,584,279	1,500,000	1,540,793	0	(9,750)	0	0	4.889	4.186	MON	6,112	74,457	12/05/2014	11/13/2046
12625K-AP-0	COMM MTG TR 2013-CCRE8 144A			4	1FM	1,387,031	101.8450	1,527,675	1,500,000	1,443,204	0	14,382	0	0	3.954	5.252	MON	4,943	60,224	08/06/2015	06/12/2046
12592F-AA-3	COMM MTG TR 2014-277P 144A			4	1FM	1,009,844	105.3360	1,053,360	1,000,000	1,007,590	0	(1,692)	0	0	3.611	3.463	MON	3,009	36,615	08/28/2018	08/12/2049
12632Q-AY-9	COMM MTG TR 2014-CCRE18			4,6	1FE	1,139,718	3.6960	529,193	0	447,644	0	(277,655)	0	0	0.998	(21.994)	MON	11,912	175,963	11/16/2016	07/17/2047
12592T-AA-3	COMM MTG TR 2015-3BP 144A			4	1FM	979,766	103.5400	1,035,401	1,000,000	983,421	0	2,739	0	0	3.178	3.569	MON	2,648	31,780	08/28/2018	02/12/2035
12629N-AF-2	COMM MTG TR 2015-DC1			4	1FM	824,998	104.1430	885,214	850,000	829,272	0	3,573	0	0	3.350	3.940	MON	2,373	28,475	10/19/2018	02/12/2048
200474-BB-9	COMM MTG TR 2015-LC19			4	1FM	95,426	102.4270	102,427	100,000	96,791	0	1,230	0	0	2.922	4.456	MON	244	2,922	10/19/2018	02/12/2048
12594C-BF-6	COMM MTG TR 2016-DC2			4	1FM	752,133	106.6800	810,770	760,000	753,159	0	868	0	0	3.765	3.983	MON	2,385	28,614	10/25/2018	02/12/2049
12594J-AA-3	COMM MTG TR 2016-GCT 144A			4	1FM	2,013,125	100.2330	2,004,665	2,000,000	2,010,362	0	(2,763)	0	0	2.681	2.326	MON	4,468	17,873	08/14/2019	08/10/2029
12595E-AH-8	COMM MTG TR 2017-COR2			4	2FM	1,923,473	106.0310	2,025,183	1,910,000	1,920,581	0	(1,429)	0	0	4.562	4.546	MON	7,260	88,342	09/21/2017	09/12/2050
201736-AG-0	COMMERCIAL MTG LSE CERT 2001-144A			4	1FM	1,766,836	104.6160	1,569,242	1,500,000	1,551,958	0	(55,220)	0	0	7.962	4.119	MON	9,620	119,965	11/10/2015	06/20/2031
22945D-AU-7	CSAIL 2019-C15 COMMERCIAL MORTGAGE			4	1FM	1,285,583	110.4950	1,380,921	1,249,755	1,285,347	0	(236)	0	0	5.147	4.959	MON	5,360	47,547	02/28/2019	03/15/2052
126281-AY-0	CSAIL COML MTG TR 2015-C1			4	1FM	149,405	103.6140	160,602	155,000	151,092	0	1,513	0	0	3.236	4.432	MON	418	5,016	11/05/2018	04/15/2050
126281-AZ-7	CSAIL COML MTG TR 2015-C1			4	1FM	3,370,282	104.9350	3,538,498	3,372,098	3,370,531	0	289	0	0	3.505	3.561	MON	9,849	118,192	09/14/2018	04/15/2050
126281-BF-0	CSAIL COML MTG TR 2015-C1			4	1FM	1,346,267	104.2430	1,390,078	1,333,500	1,339,376	0	(1,451)	0	0	4.445	4.393	MON	4,940	57,943	03/06/2015	04/15/2050
12636L-AY-6	CSAIL COML MTG TR 2016-C5			4	1FM	4,033,217	106.3910	4,254,060	3,998,512	4,026,288	0	(5,211)	0	0	3.757	3.653	MON	12,518	150,212	08/28/2018	11/18/2048
12596G-BB-4	CSAIL COML MTG TR 2018-C14			4,6	1FE	117,870	4.0490	110,217	0	111,202	0	(6,172)	0	0	0.571	4.136	MON	1,296	17,366	12/05/2018	11/17/2051
12596G-AZ-2	CSAIL COMMERCIAL MTG TR 2018-C			4	1FM	638,599	112.3890	696,809	620,000	637,636	0	(844)	0	0	4.422	4.115	MON	2,284	27,414	11/20/2018	11/17/2051
23305X-AD-3	DBUBS MTG TR 2011-LC2			4	1FM	305,831	102.1110	306,058	299,731	300,154	0	(530)	0	0	4.537	4.224	MON	1,133	13,599	08/17/2011	07/12/2044
23305J-AA-0	DBUBS MTG TR 2017-BRBK 144A			4	1FM	988,008	104.1830	1,041,829	1,000,000	990,159	0	1,690	0	0	3.452	3.719	MON	2,877	34,520	09/21/2018	10/12/2034
23305J-AJ-1	DBUBS MTG TR 2017-BRBK 144A			4	1FM	1,955,727	101.4450	2,018,753	1,990,000	1,966,687	0	4,036	0	0	3.530	3.844	MON	5,854	71,223	10/12/2017	10/12/2034
30315D-AS-7	FREMF MTG TR 2019-K103 144A			4	2FE	709,290	98.7120	707,767	717,000	709,318	0	28	0	0	3.572	3.840	MON	2,134	0	12/11/2019	11/25/2029
30297J-AD-9	FRESB MTG 2018-SB54			4	1FE	642,653	103.4470	669,917	647,594	642,870	0	223	0	0	3.510	3.651	MON	1,894	22,731	10/11/2018	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54			4	1FE	1,458,248	104.2650	1,547,797	1,484,484	1,461,160	0	2,500	0	0	3.520	3.974	MON	4,354	52,251	10/11/2018	05/25/2028
30297D-AJ-9	FRESB MTG TR 2018-SB53			4	1FE	1,703,335	105.0170	1,788,319	1,702,884	1,703,005	0	(184)	0	0	3.660	3.649	MON	5,194	62,326	09/12/2018	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53			4	1FE	1,455,940	104.0220	1,543,739	1,484,051	1,458,285	0	1,805	0	0	3.440	3.753	MON	4,254	51,051	09/12/2018	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55			4	1FE	821,047	106.3310	885,340	832,624	821,916	0	782	0	0	3.750	3.993	MON	2,602	31,223	11/14/2018	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57			4	1FE	1,693,810	106.9500	1,807,234	1,689,797	1,693,232	0	(563)	0	0	3.880	3.872	MON	5,464	65,564	12/13/2018	08/25/2038
38406H-AA-0	GRACE MTG TR 2014-GRCE 144A			4	1FM	3,782,363	101.0690	3,820,409	3,780,000	3,779,820	0	(1,997)	0	0	3.369	3.363	MON	10,611	127,337	09/19/2018	06/12/2028
36249K-AC-4	GS MTG COML 2010-C1			4	1FM	1,084,509	100.3920	1,003,916	1,000,000	1,005,486	0	(20,472)	0	0	4.592	2.438	MON	3,827	45,920	06/26/2017	08/12/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36248E-AB-1	GS MTG COML 2010-C2			4	1FM	1,671,926	102.1160	1,531,746	1,500,000	1,537,033	0	(36,190)	0	0	5.162	0.163	MON	6,453	77,430	06/26/2017	12/10/2043
36248F-AG-7	GS MTG SECS 2011-GC3			4	1FM	256,104	101.4530	247,472	243,927	244,965	0	(1,152)	0	0	4.753	3.795	MON	966	11,594	08/17/2011	03/11/2044
36251F-AW-6	GS MTG SECS TR 2015-GC28			4	1FM	1,917,211	104.5220	1,881,394	1,800,000	1,912,261	0	(4,950)	0	0	3.396	2.088	MON	5,094	10,188	10/08/2019	02/12/2048
36250P-AL-9	GS MTG SECS TR 2015-GC32			4	2FM	983,094	105.3950	1,053,946	1,000,000	988,879	0	1,378	0	0	4.410	4.709	MON	3,675	44,716	07/16/2015	07/10/2048
36251P-AF-1	GS MTG SECS TR 2016-GS3			4,6	1FE	757,244	6.2640	523,481	0	452,240	0	(88,080)	0	0	1.251	(14.308)	MON	8,710	111,683	01/24/2017	10/13/2049
36252H-AF-8	GS MTG SECS TR 2017-GS5			4,6	1FE	486,193	5.0270	363,959	0	300,688	0	(58,252)	0	0	0.815	(17.157)	MON	4,915	63,706	03/13/2017	03/11/2050
36260T-AA-3	GSCG TRUST 2019-600C 144A			4	1FM	1,236,000	100.6690	1,208,025	1,200,000	1,234,075	0	(1,925)	0	0	2.936	2.457	MON	1,859	11,744	08/20/2019	09/12/2034
432885-AL-5	HILTON ORLANDO TRUST 144A			4	1FM	1,600,000	99.9430	1,599,093	1,600,000	1,600,000	0	0	0	0	3.440	3.547	MON	2,600	64,715	02/14/2018	12/15/2034
44421G-AJ-2	HUDSON YARDS 2019-30HY MORTGAGE TR			4	1FM	544,060	100.3140	542,697	541,000	544,280	0	220	0	0	3.557	3.505	MON	1,604	7,917	06/24/2019	07/10/2039
44421M-AJ-9	HUDSON YARDS MTG TR 2019-55HY			4	2FE	1,623,027	96.0530	1,606,004	1,672,000	1,625,687	0	2,660	0	0	3.041	3.493	MON	1,836	0	12/02/2019	12/12/2041
44974A-BC-0	IMT TRUST 2017-APTS 2017 144A			4	1FM	877,860	100.9130	908,218	900,000	884,767	0	2,809	0	0	3.613	4.068	MON	2,710	31,906	06/29/2017	06/15/2024
46635G-AE-0	JP MORGAN CHASE CMBS 2010-C2			4	1FM	1,250,231	100.5320	1,187,641	1,181,360	1,193,002	0	(15,956)	0	0	4.070	1.261	MON	4,007	49,851	06/26/2017	11/18/2043
46645F-AA-8	JP MORGAN CHASE CMBS 2015-UES 144A			4	1FM	1,759,071	100.1840	1,768,247	1,765,000	1,762,602	0	2,623	0	0	2.933	3.132	MON	4,314	51,771	08/24/2018	09/08/2032
46651Q-AA-5	JP MORGAN CHASE COM TR 2019-FL 144			4	1FE	1,400,000	99.9790	1,399,708	1,400,000	1,400,000	0	0	0	0	3.216	3.312	MON	2,113	9,846	09/19/2019	12/15/2031
46644Y-AU-4	JPMBB COML MTG SEC TR 2015-C31			4	1FM	1,004,141	106.9990	1,069,988	1,000,000	1,003,170	0	(781)	0	0	3.801	3.767	MON	3,168	38,014	10/01/2018	08/17/2048
46590R-AD-1	JPMCC COML MTG SEC TR 2016-JP3			4	1FM	776,422	100.6340	855,388	850,000	789,761	0	11,219	0	0	2.627	4.360	MON	1,860	22,325	10/18/2018	08/17/2049
48128Y-AX-9	JPMCC COMM MTG SEC 2019-COR4			4	1FM	1,029,998	107.9970	1,079,967	1,000,000	1,028,530	0	(1,467)	0	0	3.938	3.635	MON	3,282	32,818	02/15/2019	03/12/2052
48128Y-BA-8	JPMCC COMM MTG SEC 2019-COR4			4	1FM	82,400	109.9140	87,932	80,000	82,283	0	(117)	0	0	4.290	3.992	MON	286	2,860	02/15/2019	03/12/2052
48128Y-BB-6	JPMCC COMM MTG SEC 2019-COR4			4	1FM	72,099	108.7370	76,116	70,000	71,997	0	(102)	0	0	4.290	3.992	MON	250	2,590	02/15/2019	03/12/2052
46590L-AS-1	JPMDB COML MTG SEC TR 2016-C2			4	1FM	420,100	102.2270	460,023	450,000	424,243	0	3,622	0	0	2.881	3.994	MON	1,080	12,966	11/08/2018	06/17/2049
46590T-AG-0	JPMDB COML MTG SEC TR 2017 144A			4,6	1FE	1,004,325	5.5500	701,552	0	485,943	0	(95,739)	0	0	0.939	(10.091)	MON	9,888	162,620	03/20/2017	02/17/2027
482598-AA-7	KNDL 2019-KNSQ MORTGAGE TRUST 2019			4	1FM	727,000	99.9420	726,579	727,000	727,000	0	0	0	0	2.540	2.608	MON	873	11,780	05/10/2019	05/15/2036
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A			4	1FE	178,463	100.0760	177,270	177,134	179,089	0	1,487	0	0	2.286	1.315	MON	236	7,140	06/26/2017	11/23/2020
55282M-AJ-3	MAD MORTGAGE TRUST 2017 144A			4	1FM	651,449	101.3710	653,845	645,000	649,101	0	(993)	0	0	4.108	3.991	MON	2,208	25,998	07/28/2017	08/15/2024
61691N-AK-1	MORGAN STAN CAP I TR 2017			4	1FM	1,006,860	105.2170	1,052,174	1,000,000	1,005,425	0	(772)	0	0	4.226	4.195	MON	3,521	42,850	12/12/2017	12/16/2050
61691R-AF-3	MORGAN STAN CAP I TR 2018-H4			4,6	1FE	805,658	6.3220	777,090	0	761,931	0	(42,819)	0	0	0.865	4.373	MON	8,858	115,483	12/17/2018	12/15/2051
61768H-AX-4	MORGAN STAN CAP I TR 2019-L2			4,6	1FE	1,281,183	7.8760	1,221,551	0	1,223,026	0	(58,158)	0	0	1.030	3.590	MON	13,318	130,881	03/05/2019	03/15/2052
61690Y-BS-0	MORGAN STANLEY CAP I 2016-BNK2			4	1FM	1,462,734	102.2040	1,533,060	1,500,000	1,471,231	0	6,329	0	0	2.860	3.402	MON	3,575	42,900	08/22/2018	11/18/2049
61691L-AL-3	MORGAN STANLEY CAPITAL I 144A			4	1FM	2,289,500	100.0000	2,286,996	2,287,000	2,286,940	0	(1,750)	0	0	3.140	3.245	MON	3,393	85,539	11/30/2017	11/15/2034
61691J-AC-8	MORGAN STANLEY CAPITAL I TRUS 144A			4	1FM	599,987	86.2840	647,130	750,000	632,571	0	12,650	0	0	2.546	5.187	MON	1,591	19,095	05/25/2017	06/15/2027
61691X-AA-1	MORGAN STANLEY CAPITAL I TRUST 201			4	1FM	500,000	99.8430	499,217	500,000	500,000	0	0	0	0	2.740	2.816	MON	647	8,659	05/10/2019	05/15/2036
61764P-BV-3	MS BOFA ML TRUST 2014-C19			4,6	1FE	1,330,789	3.8570	519,941	0	432,567	0	(332,253)	0	0	1.003	(17.979)	MON	11,268	238,850	10/23/2015	12/17/2047
61690F-AL-7	MS BOFA ML TRUST 2015-C22			4	1FM	960,234	102.8870	1,028,868	1,000,000	971,335	0	10,070	0	0	3.046	4.279	MON	2,538	30,460	11/14/2018	04/17/2048
61766N-BA-2	MS BOFA ML TRUST 2016-C30			4	1FM	775,559	100.4840	854,111	850,000	788,116	0	10,539	0	0	2.600	4.247	MON	1,842	22,100	10/18/2018	09/17/2049
61691G-AT-7	MS BOFA ML TRUST 2016-C32			4,6	1FE	1,549,547	4.0270	1,094,889	0	929,416	0	(179,231)	0	0	0.731	(15.443)	MON	16,558	219,188	03/17/2017	12/17/2049
61690G-AL-5	MS BOFAML TRUST 2014-C14			4	1FM	1,309,941	106.8300	1,335,370	1,250,000	1,281,342	0	(7,547)	0	0	4.935	4.282	MON	5,140	62,520	02/03/2017	02/15/2047
78413M-AQ-1	SFAVE COML MTG TR 2015-5AVE 144A			4	1FM	1,554,544	94.4230	1,591,033	1,685,000	1,575,208	0	4,720	0	0	4.388	5.116	MON	6,162	74,965	03/09/2015	01/08/2043
78485W-AA-7	STWD MORTGAGE TR 2019-FL1 LTD 144A			4	1FE	1,000,000	99.9870	999,867	1,000,000	1,000,000	0	0	0	0	2.845	2.925	MON	1,660	10,359	07/26/2019	07/16/2038
90278K-AY-7	UBS COMMERCIAL MORTGAGE TRUST 2018			4	1FM	1,544,998	109.6870	1,645,311	1,500,000	1,542,789	0	(2,474)	0	0	4.391	4.087	MON	5,489	65,865	11/28/2018	12/15/2051
95000X-AM-9	WELLS FARGO CO MTG TR 144A			4	1FM	1,147,775	100.2480	1,202,971	1,200,000	1,157,725	0	4,241	0	0	4.353	4.991	MON	4,353	52,971	08/10/2017	09/16/2050
95000X-AH-0	WELLS FARGO CO MTG TR 2017-C39			4,6	1FE	1,153,865	6.5410	867,280	0	758,722	0	(144,170)	0	0	1.130	(14.617)	MON	12,481	159,011	08/11/2017	09/16/2050
95001X-AZ-9	WELLS FARGO COM MTG 2019-C50			4	1FM	1,029,950	106.7890	1,067,893	1,000,000	1,028,918	0	(1,032)	0	0	3.635	3.323	MON	3,029	21,204	04/29/2019	05/17/2052
95002M-AV-1	WELLS FARGO COM MTG 2019-C52			4	1FM	1,338,955	102.0080	1,326,098	1,300,000	1,337,956	0	(999)	0	0	2.833	2.518	MON	3,069	12,276	08/05/2019	08/16/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95002B-AC-7	WELLS FARGO COM MTG 2019-C53			4	1FM	1,544,915	102.7640	1,541,458	1,500,000	1,545,409	0	494	0	0	2.964	2.642	MON	3,705	3,705	10/22/2019	10/18/2052
95000A-AU-1	WELLS FARGO COM MTG TR 2015-P2			4	1FM	4,017,031	107.2990	4,291,953	4,000,000	4,013,396	0	(2,866)	0	0	3.809	3.782	MON	12,697	152,360	09/20/2018	12/17/2048
94989C-AX-9	WELLS FARGO COML TR 2015-C26			4	1FM	3,882,031	103.5950	4,143,803	4,000,000	3,902,776	0	16,237	0	0	3.166	3.726	MON	10,553	126,640	09/19/2018	02/18/2048
94989J-AZ-9	WELLS FARGO COML TR 2015-C28			4	1FM	4,305,791	105.5710	4,550,111	4,310,000	4,305,337	0	(355)	0	0	3.540	3.588	MON	12,715	152,574	08/28/2018	05/15/2048
94989E-AE-7	WELLS FARGO COML TR 2015-LC20			4	1FM	970,156	103.7630	1,037,632	1,000,000	975,179	0	4,037	0	0	3.184	3.745	MON	2,653	31,840	10/01/2018	04/15/2050
95000D-BE-0	WELLS FARGO COML TR 2016-C34			4	1FM	1,469,121	102.0010	1,530,011	1,500,000	1,476,813	0	5,731	0	0	2.911	3.399	MON	3,639	43,665	08/22/2018	06/17/2049
95000H-BE-1	WELLS FARGO COML TR 2016-LC24			4	1FM	780,473	101.2140	860,323	850,000	795,447	0	12,640	0	0	2.684	4.584	MON	1,901	22,814	10/18/2018	10/18/2049
95000J-AY-4	WELLS FARGO COML TR 2016-LC25			4,6	1FE	1,017,240	4.6600	646,899	0	599,354	0	(113,904)	0	0	0.992	(13.508)	MON	11,479	149,141	12/01/2016	12/17/2059
95001E-AL-2	WELLS FARGO COMMERCIAL MORTG 144A			4	2FE	830,791	98.9780	822,506	831,000	831,074	11,957	(41)	0	0	3.609	3.718	MON	1,583	34,865	11/20/2017	12/13/2023
95001A-BJ-4	WELLS FARGO COMMERCIAL MORTGAGE TR			4	3FM	499,652	105.7700	518,275	490,000	497,860	0	(912)	0	0	4.660	4.481	MON	1,903	22,408	11/17/2017	11/15/2050
92939F-BA-6	WFRBS COML MTG TR 2014-C21			4,6	1FE	450,567	3.8400	241,572	0	202,344	0	(101,255)	0	0	1.037	(20.508)	MON	5,436	88,948	03/14/2017	08/16/2047
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						170,270,092	XXX	171,477,728	156,385,846	164,835,556	11,957	(1,771,370)	0	0	XXX	XXX	XXX	609,537	6,952,162	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
006278-AT-2	ADAMS MILL CLO LTD 144A			4	1FE	1,078,574	100.0330	1,078,928	1,078,574	1,078,574	0	0	0	0	3.101	3.139	JAJO	8,674	39,689	06/23/2017	07/15/2026
00163E-BU-5	ALM VI LTD 2012-6A BR3 FLOATING 15			4	1FE	1,000,000	98.0880	980,876	1,000,000	1,000,000	0	0	0	0	3.751	3.860	JAJO	8,127	43,388	05/30/2018	07/15/2026
020053-AY-0	ALM VIII LTD 2013-8A CR CLO 144A			4	2	1,583,360	99.3380	1,589,406	1,600,000	1,587,242	0	184	0	0	5.951	6.340	JAJO	24,521	105,110	09/28/2016	10/15/2028
74988L-AJ-3	ALM XIV LTD 2014 144A			4	1	1,000,000	94.8160	948,160	1,000,000	1,000,000	0	0	0	0	3.801	3.912	JAJO	6,757	43,895	01/18/2018	01/15/2030
023772-AB-2	AMER AIRLINES PT TR 2013			4	1FE	352,915	104.8060	366,213	349,421	350,766	0	(120)	0	0	4.000	3.873	JJ	6,445	13,977	04/28/2014	01/15/2027
02376T-AC-2	AMER AIRLINES PT TR 2013-2B 144A			4	3FE	421,041	101.6210	416,507	409,861	415,985	4,045	(996)	0	0	5.600	3.923	JJ	10,584	22,766	08/09/2018	01/15/2022
02377B-AB-2	AMER AIRLINES PT TR 2015-2			4	1FE	433,631	105.5010	440,063	417,117	432,101	0	(1,530)	0	0	3.600	2.529	MS	4,129	7,508	06/25/2019	03/22/2029
03330A-AE-2	ANCHORAGE CAPITAL CLO 144A			4	1FE	1,000,000	95.3450	953,452	1,000,000	1,000,000	0	0	0	0	3.786	3.896	JAJO	6,730	44,267	01/19/2018	01/28/2031
04002Q-AA-0	AREIT 2018-CRE2 TRUST 2018-CRE2 A			4	1FE	1,088,490	100.1530	1,090,160	1,088,490	1,088,490	0	0	0	0	2.743	2.562	MON	2,644	36,270	10/30/2018	09/14/2020
00217L-AA-0	AREIT TRUST 2019-CRE3 144A			4	1FE	1,300,000	100.0100	1,300,130	1,300,000	1,300,000	0	0	0	0	2.735	2.811	MON	2,173	11,626	08/09/2019	09/16/2036
04016V-AG-0	ARES XLVII CLO LTD 144A			4	1FE	1,000,000	95.6540	956,540	1,000,000	1,000,000	0	0	0	0	3.751	3.860	JAJO	8,127	43,388	03/13/2018	04/15/2030
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES			4	1FE	199,996	99.0760	198,152	200,000	200,095	0	98	0	0	2.360	2.375	MON	144	1,482	08/19/2019	03/20/2026
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A			4	1FE	199,972	102.3110	204,623	200,000	200,101	0	129	0	0	3.450	3.478	MON	211	5,884	02/04/2019	03/20/2023
05377R-DC-5	AVIS BUDGET RENTAL FDG 2018-2 144A			4	1FE	99,975	105.6210	105,621	100,000	100,049	0	(11)	0	0	4.000	4.060	MON	122	4,000	10/17/2018	03/20/2025
08179H-AC-4	BENEFIT STREET PARTN CLO XII 144A			4	1FE	1,000,000	96.0610	960,614	1,000,000	1,000,000	0	0	0	0	4.001	4.121	JAJO	8,669	45,923	09/19/2017	10/15/2030
08180N-AS-3	BENEFIT STREET PARTNERS CLO 144A			4	1FE	1,000,000	98.7680	987,681	1,000,000	1,000,000	0	0	0	0	4.278	4.365	JAJO	10,739	49,983	08/18/2017	10/18/2029
09202L-AL-4	BLACK DIAMOND CLO 2013-1 LTD 144A			4	1FE	198,707	100.0830	198,871	198,707	198,707	0	0	0	0	2.354	2.409	JAJO	987	7,206	06/26/2017	02/06/2026
12481X-AS-9	CBAM CLO MANAGEMENT 144A			4	1FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	1.000	1.015	JAJO	722	0	11/27/2019	01/15/2031
15033E-AA-6	CEDAR FUNDING IX CLO LTD 2018-9A A			4	1FE	3,482,500	98.8560	3,459,969	3,500,000	3,483,591	0	954	0	0	2.946	3.093	JAJO	26,639	124,002	10/30/2018	04/20/2031
165183-AX-2	CHESAPEAKE FDG II LLC 2017 144A			4	2FE	999,995	100.5690	1,005,690	1,000,000	1,000,211	5,436	(164)	0	0	3.380	3.417	MON	1,502	33,800	08/01/2017	08/15/2029
165183-BK-9	CHESAPEAKE FDG II LLC 2018 144A			4	1FE	1,999,994	102.1610	2,043,210	2,000,000	2,000,638	0	(299)	0	0	3.450	3.490	MON	3,067	69,000	04/11/2018	04/15/2030
165183-AP-9	CHESAPEAKE FUNDING II LLC 144A			4	2FE	1,249,783	101.3060	1,266,325	1,250,000	1,248,648	0	(387)	0	0	3.710	3.743	MON	3,865	46,375	05/23/2017	05/15/2029
165183-BE-3	CHESAPEAKE FUNDING II LLC 144A			4	2FE	949,787	100.5440	955,164	950,000	949,920	0	57	0	0	3.260	3.318	MON	1,376	30,970	10/24/2017	11/15/2029
12549A-AQ-3	CIFC FUNDING 2013-I LTD CLO 144A			4	1FE	1,000,000	99.8330	998,333	1,000,000	1,000,000	0	0	0	0	4.401	4.540	JAJO	9,413	50,017	07/21/2017	07/16/2030
12549F-BQ-1	CIFC FUNDING 2013-IV LTD 144A			4	1FE	1,000,000	96.5500	965,501	1,000,000	1,000,000	0	0	0	0	3.836	3.949	JAJO	7,040	44,772	05/21/2018	04/27/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17305E-GS-8	CITIBANK CCIT 2018-A7			4	1FE	199,837	110.9970	221,995	200,000	200,034	0	(9)	0	0	3.960	3.994	AO	1,716	7,876	10/05/2018	10/15/2030
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A			4	1FE	127,107	101.1990	131,392	129,835	126,757	0	(317)	0	0	3.210	3.786	MON	69	4,168	10/30/2018	02/25/2044
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1			4	1FE	50,847	102.1400	51,935	50,847	50,847	0	0	0	0	4.750	4.798	JJ	1,134	2,415	11/17/2010	01/12/2021
210795-QB-9	CONTINENTAL AIRLN PT TR 2012-2			4	1FE	220,062	105.5270	221,419	209,823	215,003	0	(1,849)	0	0	4.000	2.940	AO	1,445	8,393	06/26/2017	04/29/2026
12665Q-AW-0	CVS PTC 2004			4	2FE	5,268	106.8380	7,754	7,258	6,598	0	109	0	0	5.298	0.000	MON	22	384	04/24/2007	01/10/2027
26244K-AU-0	DRYDEN 41 SENIOR LOAN FUND 144A			4	2FE	1,000,000	94.3540	943,544	1,000,000	1,000,000	0	0	0	0	4.601	4.750	JAJO	9,969	52,006	02/21/2018	04/15/2031
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A			4	1	697,415	101.7900	709,925	697,440	697,416	0	0	0	0	4.212	4.295	MON	1,306	29,376	04/26/2018	05/15/2043
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144			4	1FE	299,238	103.9280	311,784	300,000	299,320	0	82	0	0	3.190	3.287	MON	425	6,380	05/02/2019	07/15/2031
34528Q-GS-7	FORD CREDIT FLRPLN TR 2019-1			4	1FE	1,399,799	101.4630	1,420,488	1,400,000	1,400,392	0	593	0	0	2.840	2.861	MON	1,767	27,169	04/02/2019	03/15/2024
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2			4	1FE	379,992	103.2720	392,432	380,000	380,150	0	158	0	0	3.060	3.080	MON	517	9,022	04/02/2019	04/15/2026
34528Q-HF-4	FORD CREDIT MSTR TR A 19-4			4	1FE	1,509,821	100.2610	1,513,937	1,510,000	1,510,109	0	288	0	0	2.440	2.463	MON	1,638	8,699	09/17/2019	09/15/2026
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A			4	1FE	1,494,291	100.1810	1,496,992	1,494,291	1,494,291	0	0	0	0	2.416	2.473	JAJO	7,821	54,229	09/21/2017	07/15/2027
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2 144A			4	1FE	399,830	102.2090	408,835	400,000	400,064	0	233	0	0	2.900	2.929	MON	516	6,541	05/14/2019	04/15/2026
38138B-AN-0	GOLDENTTREE LOAN MANAGEMENT 144A			4	2FE	1,000,000	96.2580	962,577	1,000,000	1,000,000	0	0	0	0	4.816	4.976	JAJO	9,774	54,337	04/26/2018	04/20/2030
36248M-AN-7	GT LOAN FINANCING I LTD 144A			4	1FE	1,000,000	97.8340	978,344	1,000,000	1,000,000	0	0	0	0	4.036	4.158	JAJO	7,287	58,523	07/09/2018	07/28/2031
40538F-AQ-6	HALCYON LN ADVISORS FDG 2014 144A			4	1FE	435,115	100.0460	435,316	435,115	435,115	0	0	0	0	2.413	2.470	JAJO	2,070	15,984	06/30/2017	10/22/2025
55820Y-AE-7	MADISON PARK FUNDING XXVII 144A			4	2FE	1,000,000	94.4390	944,389	1,000,000	1,000,000	0	0	0	0	4.566	4.713	JAJO	10,893	51,809	01/25/2018	04/20/2030
56165E-AA-0	MAN GLG US CLO 2018-2 LTD 2018-2A			4	1FE	1,000,000	99.9320	999,325	1,000,000	1,000,000	0	0	0	0	3.241	3.329	JAJO	7,022	35,934	10/17/2018	10/15/2028
56576Q-AN-8	MARATHON CLO V LTD 2013-5A 144A			4	1FE	1,000,000	99.7580	997,580	1,000,000	1,000,000	0	0	0	0	2.765	2.834	FMAN	3,149	34,055	11/15/2017	11/21/2027
60909G-AA-8	MONARCH GROVE CLO 144A			4	1FE	1,000,000	99.7150	997,147	1,000,000	1,000,000	0	0	0	0	2.623	2.688	JAJO	4,954	34,549	02/02/2018	01/25/2028
63941J-AA-6	NAVIENT PRIV ED LN TR 2019-G 144A			4	1FE	199,999	99.3780	198,756	200,000	200,119	0	119	0	0	2.400	2.423	MON	253	0	12/03/2019	10/15/2068
63941C-AC-7	NAVIENT PVT EDN LN TR 2019-D 144A			4	1FE	555,369	99.8430	559,119	560,000	555,425	0	57	0	0	2.790	2.959	MON	738	8,399	06/19/2019	12/15/2059
64129K-BC-0	NEUBERGER BERMAN CLO XV 2013 144A			4	2FE	2,500,000	97.8800	2,447,006	2,500,000	2,500,000	0	0	0	0	5.051	5.223	JAJO	27,360	141,421	09/20/2017	10/15/2029
65474V-AQ-4	NISSAN MSTR OWNER TR 2019-A			4	1FE	3,860,000	100.3790	3,874,647	3,860,000	3,860,000	0	0	0	0	2.300	2.359	MON	4,195	83,101	03/05/2019	02/15/2024
67092D-AL-3	OCP CLO 2015-10 LTD 2015-10A 144A			4	1FE	1,000,000	100.0100	1,000,095	1,000,000	1,000,000	0	0	0	0	2.191	2.241	JAJO	4,077	34,123	11/27/2017	10/26/2027
67097Q-AA-3	OCP CLO 2017-14 LTD 2017-14A A1A			4	1FE	2,601,820	99.2640	2,580,862	2,600,000	2,600,433	0	(1,210)	0	0	2.893	2.964	FMAN	8,568	95,812	10/29/2018	11/20/2030
67105V-AY-0	OHA CR PARTNERS IX LTD 144A			4	1FE	3,000,000	100.3680	3,011,038	3,000,000	3,000,000	0	0	0	0	5.266	5.364	JAJO	38,567	176,661	03/29/2017	10/20/2025
67706X-AJ-2	OHA CREDIT PARTNERS XIV CLO 144A			4	1FE	1,000,000	96.0730	960,725	1,000,000	1,000,000	0	0	0	0	3.383	3.477	JAJO	6,766	43,720	10/18/2017	01/21/2030
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144			4	1FE	299,949	102.9630	308,890	300,000	300,032	0	83	0	0	3.630	3.688	MON	484	8,168	03/12/2019	09/14/2027
68269B-AA-6	ONEMAIN FINL TR 2019-2 144A			4	1FE	1,799,233	99.2500	1,786,500	1,800,000	1,799,863	0	630	0	0	3.140	3.187	MON	2,669	13,188	09/16/2019	10/14/2036
67109K-AS-3	OZLM IX LTD 2014-9A A1AR FLOATING			4	1FE	500,000	99.3550	496,777	500,000	500,000	0	0	0	0	3.246	3.334	JAJO	3,201	19,231	10/29/2018	10/20/2031
67113D-AJ-3	OZLM LTD 2019-24A A2A FLOATING 144			4	1FE	1,000,000	99.4910	994,914	1,000,000	1,000,000	0	0	0	0	4.406	4.545	JAJO	15,177	0	07/26/2019	07/20/2032
69700P-AC-6	PALMER SQUARE LOAN FUNDING 2018-5			4	1FE	2,000,000	98.6380	1,972,766	2,000,000	2,000,000	0	0	0	0	3.366	3.408	JAJO	12,903	66,780	11/09/2018	01/20/2027
69915X-AE-6	PARALLEL 2017-1 LTD 2017-1A B 144A			4	1FE	495,000	99.2920	496,460	500,000	495,458	0	458	0	0	3.013	3.337	JAJO	3,013	5,027	08/13/2019	07/20/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS			4	1FE	1,250,000	99.8310	1,247,883	1,250,000	1,250,000	0	0	0	0	3.930	4.047	JAJO	9,689	45,990	10/05/2018	10/20/2031
69335P-DB-8	PFS FINANCING CORP 2018-F A 3.52%			4	1FE	3,998,876	102.0590	4,082,365	4,000,000	4,001,521	0	(370)	0	0	3.520	3.566	MON	6,258	140,800	10/11/2018	10/16/2023
72353P-AA-4	PIONEER AIR FIN 2019 144A			4	1FE	1,349,992	100.7710	1,360,410	1,350,000	1,351,590	0	1,598	0	0	3.967	4.023	MON	2,380	28,562	05/23/2019	06/15/2044
74360P-AA-1	PROS MRKET PL ISSU TR 2018-2 144A			4	1FE	288,174	100.1950	288,746	288,185	288,731	0	359	0	0	3.350	3.312	MON	429	9,654	08/22/2018	10/15/2024
77341D-AJ-6	ROCKFORD TOWER CLO 2017 144A			4	2FE	1,000,000	96.1600	961,604	1,000,000	1,000,000	0	0	0	0	4.616	4.766	JAJO	9,369	52,315	11/14/2017	10/20/2030
78109Q-AJ-7	RR 2 LTD 2017-2A C FLOATING 144A			4	2FE	1,000,000	98.1200	981,200	1,000,000	1,000,000	0	0	0	0	5.001	5.171	JAJO	10,835	56,061	09/15/2017	10/15/2029
78109Q-AG-3	RR 2 LTD 2017-2A FLOATING CLO 144A			4	1FE	1,250,000	97.3900	1,217,374	1,250,000	1,250,000	0	0	0	0	4.001	4.121	JAJO	10,836	57,403	09/15/2017	10/15/2029
78403D-AN-0	SBA TOWER TRUST 2019-1 144A			4	1FE	1,000,000	101.0190	1,010,193	1,000,000	1,000,000	0	0	0	0	2.836	2.873	MON	1,260	7,326	09/10/2019	01/15/2050
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A			4	1FE	79,843	100.0940	79,939	79,864	79,893	0	50	0	0	2.590	2.615	MON	63	845	07/16/2019	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A			4	1FE	93,143	99.7570	92,918	93,145	93,181	0	38	0	0	2.340	2.359	MON	67	351	10/17/2019	08/20/2036
78449T-AB-7	SMB PRIVATE ED LN 2019-A 144A			4	1FE	409,873	101.5540	416,372	410,000	410,169	0	296	0	0	3.440	3.487	MON	627	10,656	03/05/2019	07/15/2036
83406C-AA-7	SOFI CONSUMER LN PRGRM 2019-2 144A			4	1FE	672,151	100.6470	676,583	672,236	673,464	0	1,313	0	0	3.010	2.999	MON	337	12,815	04/18/2019	04/25/2028
83404W-AB-3	SOFI PRFSSNAL LN PRGRM 2019-B 144A			4	1FE	299,983	101.7480	305,245	300,000	300,057	0	74	0	0	3.090	3.132	MON	412	6,592	03/26/2019	08/17/2048
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A			4	1FE	613,722	102.1920	629,534	616,028	615,235	0	64	0	0	4.250	4.395	MON	1,164	26,181	11/17/2017	12/15/2037
87249F-AC-8	TICP CLO III- 2 LTD 2018 144A			4	1FE	1,200,000	99.8520	1,198,223	1,200,000	1,200,000	0	0	0	0	2.806	2.877	JAJO	6,641	40,816	04/05/2018	04/20/2028
89231X-AA-9	TOYOTA AUTO LN EXD NT TR 19-1 144A			4	1FE	299,899	101.5380	304,613	300,000	300,083	0	184	0	0	2.560	2.584	MON	128	3,968	06/10/2019	11/25/2031
89300A-BA-4	TRALEE CLO III LTD 144A			4	1FE	1,100,000	100.0340	1,100,371	1,100,000	1,100,000	0	0	0	0	2.996	3.074	JAJO	6,692	39,528	10/06/2017	10/20/2027
90932Q-AB-2	UNITED AIRLINES PT CERT 2014-2			4	2FE	168,308	103.1100	171,220	166,056	167,196	0	(663)	0	0	4.625	4.137	MS	2,517	7,680	08/08/2018	03/03/2024
90345W-AD-6	US AIRWAYS PT TRUST 2012-2			4	1FE	537,285	107.8770	572,925	531,089	533,096	0	(537)	0	0	4.625	4.527	JD	1,910	24,563	11/01/2013	12/03/2026
90345W-AE-4	US AIRWAYS PT TRUST 2012-2			4	2FE	83,734	104.9750	81,388	77,531	79,038	147	(2,120)	0	0	6.750	4.590	JD	407	5,233	01/26/2018	12/03/2022
92331X-AC-8	VENTURE 35 CLO LTD 2018-35A AS FLO			4	1FE	2,185,000	100.0700	2,186,537	2,185,000	2,185,000	0	0	0	0	3.103	3.186	JAJO	13,373	76,455	10/17/2018	10/22/2031
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A			4	1FE	2,398,683	99.8550	2,395,208	2,398,683	2,398,683	0	0	0	0	2.239	2.291	JAJO	11,637	82,915	10/04/2017	07/15/2027
91832Y-AA-6	VMC FINANCE 2018-FL2 LLC 2018-FL2			4	1FE	1,428,323	99.9680	1,427,864	1,428,323	1,428,323	0	0	0	0	2.685	2.759	MON	1,811	46,473	10/19/2018	10/15/2035
92916Q-AF-9	VOYA CLO 2017-4 LTD 2017 144A			4	1FE	1,000,000	94.3530	943,532	1,000,000	1,000,000	0	0	0	0	3.357	3.450	JAJO	7,274	43,388	10/30/2017	10/15/2030
94949L-AL-4	WELLFLEET CLO 2016-2 LTD 2016-2A A			4	1FE	1,000,000	100.0860	1,000,865	1,000,000	1,000,000	0	0	0	0	3.106	3.188	JAJO	6,125	35,343	10/26/2018	10/20/2028
94951D-AA-1	WELLFLEET CLO 2018-3 LTD 2018-3A A			4	1FE	750,000	99.4110	745,586	750,000	750,000	0	0	0	0	3.216	3.303	JAJO	4,757	24,392	11/16/2018	01/20/2032
965249-AF-2	WHITEHORSE IX LTD 2014 144A			4	1FE	339,351	100.0330	339,464	339,351	339,351	0	0	0	0	2.464	2.523	JAJO	1,765	12,685	06/29/2017	07/17/2026
98625T-AN-5	YORK CLO-2 LTD 2015-1A CR 144A			4	1FE	2,000,000	95.5390	1,910,787	2,000,000	2,000,000	0	0	0	0	3.506	3.605	JAJO	13,829	88,681	11/16/2017	01/22/2031
009088-AC-9	AIR CANADA 2015-2 144A	C		4	2FE	478,176	103.9930	490,152	471,332	475,859	0	(1,577)	0	0	5.000	4.561	JD	1,047	23,567	07/05/2018	06/15/2025
01749G-AL-2	ALLEGRO CLO I LTD 144A	C		4	1FE	1,434,283	100.1940	1,437,779	1,435,000	1,433,139	0	(1,144)	0	0	2.689	2.805	JAJO	6,753	60,794	01/09/2019	01/30/2026
01750L-AA-1	ALLEGRO CLO VIII LTD 2018-8 144A	C		4	1FE	738,900	99.3070	744,800	750,000	742,622	0	3,574	0	0	3.450	3.779	JAJO	5,607	32,680	12/06/2018	07/15/2031
02014P-DJ-0	ALM XVII LTD 2016-17R	C		4	1FE	4,385,480	100.0130	4,400,590	4,400,000	4,389,117	0	3,004	0	0	3.269	3.434	JAJO	31,166	154,326	09/12/2018	01/18/2028
02014P-DN-1	ALM XVII LTD 2016-17R 144A	C		4	1FE	990,000	99.7130	997,135	1,000,000	990,372	0	372	0	0	3.939	4.360	JAJO	8,535	0	10/31/2019	01/18/2028
03331J-AA-0	ANCHORAGE CAPITAL CLO 2018-10 LTD	C		4	1FE	2,503,125	99.2300	2,480,752	2,500,000	2,502,702	0	(216)	0	0	3.789	3.874	JAJO	20,522	98,997	10/24/2018	10/15/2031
033292-AS-2	ANCHORAGE CAPITAL CLO LTD 144A	C		4	1FE	988,750	99.0560	990,562	1,000,000	990,281	0	1,531	0	0	3.636	3.984	JAJO	7,878	32,079	01/28/2019	10/13/2030
03835J-AC-7	APRES STATIC CLO LTD 2019-1 144A	C		4	1FE	535,214	99.5980	532,848	535,000	535,154	0	(60)	0	0	4.317	4.382	MJSD	6,269	5,542	07/11/2019	01/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04964K-AL-5	ATRIUM IX LLC 2013-9R 144A		C	4	1FE	923,383	99.9010	921,085	922,000	922,739	0	(778)	0	0	3.149	3.195	FMAN	2,580	35,040	09/18/2018	05/28/2030
07131X-AV-6	BATTALION CLO VII LTD 2014-7RR 144		C	4	1FE	495,750	99.9330	499,663	500,000	496,573	0	767	0	0	3.042	3.323	JAJO	3,211	18,082	12/06/2018	07/17/2028
07131X-AX-2	BATTALION CLO VII LTD 2014-7RR 144		C	4	1FE	498,500	99.8060	499,032	500,000	498,522	0	22	0	0	3.812	4.008	JAJO	4,024	0	11/27/2019	07/17/2028
07132J-AN-4	BATTALION CLO X LTD / BATTALI SR S		C	4	1FE	1,500,000	100.0040	1,500,060	1,500,000	1,500,000	0	0	0	0	3.736	3.845	JAJO	10,741	28,375	04/25/2019	01/24/2029
08179X-AQ-8	BENEFIT ST PART CLO II 2013-2R 144		C	4	1FE	1,000,200	99.7940	997,943	1,000,000	999,869	0	(331)	0	0	3.751	3.863	JAJO	7,919	21,346	05/01/2019	07/15/2029
08181L-AL-1	BENEFIT STR PRT CLO X 2016-10R 144		C	4	1FE	590,000	99.8730	589,249	590,000	590,000	0	0	0	0	3.751	3.860	JAJO	4,795	6,185	07/12/2019	01/15/2029
09626R-AY-1	BLUEMOUNTAIN CLO 2012-2R2 144A		C	4	1FE	1,000,000	99.1240	991,242	1,000,000	1,000,000	0	0	0	0	3.349	3.441	FMAN	3,907	39,893	11/09/2018	11/20/2028
14315L-AA-2	CARLYLE GLBL MKT STRTG 2014-3R 144		C	4	1FE	1,551,890	99.6010	1,548,797	1,555,000	1,551,975	0	81	0	0	2.986	3.108	JAJO	8,254	56,257	11/01/2018	07/28/2031
15032F-AA-4	CEDAR FDG VII CLO LTD 2018-7 144A		C	4	1FE	996,000	98.9680	989,682	1,000,000	998,192	0	2,093	0	0	2.966	3.086	JAJO	6,023	35,631	11/13/2018	01/21/2031
12550Y-AC-8	CIFC FUNDING 2017-II LTD 2017-2A A		C	4	1FE	4,005,000	99.7600	3,990,394	4,000,000	4,005,139	0	4,751	0	0	4.001	4.087	JAJO	32,453	152,232	09/17/2018	04/20/2030
12549B-AQ-1	CIFC FUNDING LTD 2013-IIR 144A		C	4	1FE	2,298,443	100.0330	2,295,748	2,295,000	2,297,281	0	(936)	0	0	3.213	3.275	JAJO	15,363	87,020	09/20/2018	10/18/2030
12565D-AA-1	CLNC 2019-FL1 144A		C	4	1FE	2,200,000	100.1250	2,202,746	2,200,000	2,200,000	0	0	0	0	2.983	3.069	MON	2,370	10,774	10/10/2019	08/17/2035
26249M-AU-1	DRYDEN 37 SR LN FD 2015 144A		C	4	2FE	1,000,000	94.2110	942,113	1,000,000	1,000,000	0	0	0	0	4.501	4.645	JAJO	9,627	50,992	12/06/2017	04/15/2027
28623D-AA-7	ELEVATION CLO 2015-4R 144A		C	4	1FE	941,445	99.9960	941,410	941,445	941,445	0	0	0	0	2.993	3.071	JAJO	5,871	10,658	06/03/2019	04/19/2027
29001L-AC-5	ELMWOOD CLO 2019 144A		C	4	1FE	502,225	100.5230	502,613	500,000	502,183	0	(42)	0	0	4.070	4.040	JAJO	3,392	0	11/20/2019	04/20/2031
290015-AC-0	ELMWOOD CLO LTD 2019 144A		C	4	1FE	1,000,800	100.1530	1,001,527	1,000,000	1,000,748	0	(52)	0	0	3.870	3.967	JAJO	6,558	0	11/20/2019	04/22/2030
38136F-AL-7	GOLDENTREE LN MGMT US CLO 144A		C	4	1FE	1,000,000	98.8100	988,103	1,000,000	1,000,000	0	0	0	0	4.166	4.248	JAJO	10,197	47,765	03/09/2017	04/20/2029
38136F-AQ-6	GOLDENTREE LN MGMT US CLO 144A		C	4	2FE	1,000,000	100.0020	1,000,025	1,000,000	1,000,000	0	0	0	0	5.316	5.443	JAJO	12,977	59,392	03/09/2017	04/20/2029
36255C-AA-7	GPMT LTD 2018-FL1 144A		C	4	1FE	397,206	100.0520	398,283	398,077	396,258	0	(993)	0	0	2.622	2.777	MON	493	12,798	11/15/2018	11/15/2035
36259B-AA-5	GPMT LTD 2019-FL2 144A		C	4	1FE	1,000,000	100.0310	1,000,313	1,000,000	1,000,000	0	0	0	0	3.194	3.289	MON	1,509	28,932	03/01/2019	02/21/2036
39809L-AA-2	GREYSTONE CRE NOTES2019-FL LTD 144		C	4	1FE	1,200,000	100.1540	1,201,846	1,200,000	1,200,000	0	0	0	0	3.442	3.549	MON	1,950	9,670	08/14/2019	09/15/2037
46651N-AA-2	JOL AIR LTD 2019-1 144A		C	4	1FE	936,986	101.2080	948,302	936,987	938,224	0	1,238	0	0	3.967	4.021	MON	1,652	20,547	05/17/2019	04/15/2044
50184N-AP-7	LCM XV LTD 2014-15R 144A		C	4	1FE	1,000,000	98.3870	983,875	1,000,000	1,000,000	0	0	0	0	4.366	4.503	JAJO	8,862	49,787	05/11/2017	07/22/2030
50188W-AE-8	LCM XX LP 20A AR FLOATING 20/OCT/2		C	4	1FE	4,000,000	100.1270	4,005,091	4,000,000	4,000,000	0	0	0	0	3.006	3.085	JAJO	23,713	144,143	09/18/2018	10/20/2027
55820T-AA-6	MADISON PARK FDG XXIII 2017-23 144		C	4	1FE	4,010,000	99.6500	3,985,996	4,000,000	4,008,738	0	(508)	0	0	2.618	2.628	FMAN	10,180	151,183	09/13/2018	07/29/2030
55818H-BG-2	MADISON PARK FUNDING X LTD 2012-10		C	4	1FE	1,000,000	100.0040	1,000,043	1,000,000	1,000,000	0	0	0	0	3.766	3.876	JAJO	7,427	15,723	05/20/2019	01/20/2029
55818H-BL-1	MADISON PARK FUNDING X LTD 2012-10		C	4	2FE	2,000,000	98.2670	1,965,340	2,000,000	2,000,000	0	0	0	0	5.216	5.397	JAJO	20,574	42,483	05/20/2019	01/20/2029
55282L-AA-4	MF1 2019-FL2 LTD 144A		C	4	1FE	2,000,000	100.2370	2,004,744	2,000,000	2,000,000	0	0	0	0	2.922	2.980	MON	974	3,306	12/02/2019	11/27/2034
62405C-AN-4	MOUNTAIN HAWK CLO III 144A		C	4	1FE	1,823,409	100.0320	1,824,943	1,824,357	1,822,986	0	(676)	0	0	3.203	3.322	JAJO	12,175	68,994	01/14/2019	04/18/2025
67515E-AR-7	OCEAN TRAILS CLO V 2014-5A ARR FLO		C	4	1FE	500,000	99.2720	496,358	500,000	500,000	0	0	0	0	3.266	3.355	JAJO	3,591	18,773	10/12/2018	10/13/2031
67092R-AE-8	OCP CLO 2016-12R 144A		C	4	1FE	500,000	100.1520	500,762	500,000	500,000	0	0	0	0	3.123	3.206	JAJO	3,253	18,502	10/01/2018	10/18/2028
67107K-BD-7	OCP CLO LTD 2014-7RR 144A		C	4	1FE	981,250	98.6410	986,414	1,000,000	981,948	0	698	0	0	4.216	4.847	JAJO	8,315	0	10/21/2019	07/20/2029
67590E-AQ-7	OCTAGON INV PRTNRS XV 2017-15R 144		C	4	1FE	1,501,875	99.5710	1,493,569	1,500,000	1,501,180	0	(603)	0	0	3.176	3.241	JAJO	9,820	57,052	11/15/2018	07/19/2030
67590L-AU-2	OCTAGON INV PTNRS XIX 2014-19R 144		C	4	1FE	1,001,500	100.2540	1,002,535	1,000,000	1,001,344	0	(156)	0	0	4.101	4.173	JAJO	8,657	0	10/21/2019	04/15/2026
67591U-AC-1	OCTAGON INV PTNS 2018-36		C	4	1FE	994,500	98.9880	989,881	1,000,000	996,488	0	1,856	0	0	2.971	3.129	JAJO	6,354	35,480	11/14/2018	04/15/2031
67109U-AW-2	OZLM XI LTD 2015-11R 144a		C	4	1FE	1,500,000	96.5020	1,447,525	1,500,000	1,500,000	0	0	0	0	4.236	4.333	JAJO	10,943	73,433	08/08/2017	10/30/2030
67109W-AJ-7	OZLM XII LTD 2015-12R		C	4	1FE	1,500,000	99.9250	1,498,877	1,500,000	1,500,000	0	0	0	0	2.986	3.040	JAJO	7,713	54,423	09/05/2018	04/30/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67110A-AQ-6	OZLM XIII LTD 2015-13R 144A		C	4	1FE	1,500,000	99.8720	1,498,083	1,500,000	1,500,000	0	0	0	0	3.016	3.071	JAJO	7,790	54,879	09/05/2018	07/30/2027
69689A-AY-6	PALMER SQUARE CLO 2015-1RR 144A		C	4	1FE	1,000,000	98.8790	988,788	1,000,000	1,000,000	0	0	0	0	4.772	4.930	FMAN	5,435	23,668	06/03/2019	05/21/2029
69689A-BA-7	PALMER SQUARE CLO 2015-1RR 144A		C	4	2FE	2,000,000	99.9870	1,999,740	2,000,000	2,000,000	0	0	0	0	5.672	5.880	FMAN	12,919	56,611	06/01/2019	05/21/2029
69689H-AA-3	PALMER SQUARE LN FNDG 2019-4 144A		C	4	1FE	1,300,000	100.0190	1,300,241	1,300,000	1,300,000	0	0	0	0	3.027	3.107	JAJO	7,542	0	09/12/2019	10/25/2027
69689H-AC-9	PALMER SQUARE LN FNDG 2019-4 144A		C	4	1FE	2,243,750	99.9840	2,249,636	2,250,000	2,243,924	0	174	0	0	3.733	3.923	JAJO	16,099	0	11/07/2019	10/25/2027
69346T-AA-2	PFP LTD 2019-5 CLO 144A		C	4	1FE	1,299,880	100.1810	1,302,239	1,299,880	1,299,880	0	0	0	0	2.733	2.808	MON	1,579	26,740	04/11/2019	04/16/2036
69346W-AA-5	PFP LTD 2019-6 144A		C	4	1FE	1,700,000	100.2090	1,703,552	1,700,000	1,700,000	0	0	0	0	2.964	3.043	MON	3,778	0	11/20/2019	04/16/2037
75887V-AC-5	REGATTA IX FDG 2017-9 LTD 144A		C	4	1FE	374,063	99.4000	372,749	375,000	374,070	0	8	0	0	4.573	4.788	JAJO	3,621	0	12/03/2019	04/17/2030
77342K-AA-8	ROCKFORD TOWER CLO 2018-2 144A		C	4	1FE	2,497,500	99.7470	2,493,675	2,500,000	2,501,784	0	4,218	0	0	3.126	3.193	JAJO	15,412	102,724	11/08/2018	10/20/2031
77342K-AC-4	ROCKFORD TOWER CLO 2018-2 144A		C	4	1FE	408,770	99.6640	408,624	410,000	408,750	0	(20)	0	0	3.766	3.945	JAJO	3,045	8,777	07/11/2019	10/20/2031
83609Y-AC-0	SOUND PNT CLO IV-R LTD 2018-4R 144		C	4	1FE	740,625	99.1200	743,396	750,000	742,146	0	1,421	0	0	3.151	3.486	JAJO	4,923	27,982	12/06/2018	04/18/2031
87244A-BL-3	THL CDT WD RIVER CLO 2012-1R2 144A		C	4	1FE	861,333	100.0480	861,749	861,333	861,333	0	0	0	0	3.183	3.269	JAJO	5,941	7,007	06/19/2019	01/15/2026
87248W-AC-2	TICP CLO VIII LTD 2017-8 144A		C	4	1FE	246,125	98.9540	247,384	250,000	246,330	0	205	0	0	3.616	4.078	JAJO	1,835	2,482	08/12/2019	10/21/2030
89531F-AE-7	TRESTLES CLO 2017-1 144A		C	4	1FE	498,250	99.5320	497,659	500,000	498,228	0	(22)	0	0	3.740	3.945	JAJO	3,532	5,208	08/21/2019	07/25/2029
92329J-AY-5	VENTURE XII CLO 2013-12RR 144A		C	4	1FE	1,929,160	99.8360	1,939,573	1,942,759	1,929,433	0	273	0	0	2.709	3.034	FMAN	4,824	65,143	01/14/2019	03/02/2026
92329Y-AL-0	VENTURE XVII CLO LTD 2014-17R 144A		C	4	1FE	1,500,000	99.5990	1,493,978	1,500,000	1,500,000	0	0	0	0	2.881	2.955	JAJO	9,243	51,851	04/02/2018	04/15/2027
94354K-AA-8	WAVE 2019-1 LLC 144A		C	4	1FE	982,057	98.9410	971,697	982,100	982,057	0	0	0	0	3.597	3.658	MON	1,570	6,378	09/30/2019	09/15/2044
51817T-AB-8	LATAM AIRLINES GROUP SA		C	4	2FE	697,346	102.9760	723,523	702,616	699,136	0	670	0	0	4.200	4.426	FMAN	3,771	29,510	06/26/2017	11/15/2027
00176P-AG-7	AMMC CLO 19 LTD 2016-19A CLO 144A		C	4	2FE	968,500	99.7630	997,626	1,000,000	975,820	0	1,551	0	0	5.751	6.540	JAJO	14,495	63,666	10/07/2016	10/15/2028
39862E-AC-8	GRIPPEN PARK CLO LTD 2017 144A		C	4	1FE	1,000,000	99.2250	992,250	1,000,000	1,000,000	0	0	0	0	4.266	4.399	JAJO	8,659	48,776	02/22/2017	01/20/2030
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A		C	4	1FE	433,957	100.0810	433,928	433,576	434,214	0	339	0	0	3.226	3.259	JAJO	2,840	16,589	06/26/2017	07/20/2026
55818P-AS-9	MADISON PARK FUNDING XII CLO 144A		C	4	1FE	1,250,000	100.2840	1,253,555	1,250,000	1,250,000	0	0	0	0	4.316	4.451	JAJO	10,950	61,602	01/12/2017	07/20/2026
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						175,300,657	XXX	174,719,195	175,423,731	175,315,333	9,628	18,359	0	0	XXX	XXX	XXX	1,033,459	5,642,896	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						1,286,361,318	XXX	1,326,601,227	1,275,182,576	1,275,923,451	6,676,323	(2,296,529)	1,055,784	0	XXX	XXX	XXX	12,561,614	47,366,460	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
23311P-AA-8	DCP MIDSTREAM LP				4FE	252,500	94.0000	235,000	250,000	235,000	12,978	(478)	0	0	7.375	7.257	JD	819	18,438	08/08/2018	12/15/2022
48127F-AA-1	JPMORGAN CHASE & CO.			2	2FE	101,625	100.7500	100,750	100,000	100,000	0	(585)	0	0	5.419	5.350	JAJO	1,355	6,441	01/29/2018	12/01/2020
866142-AA-0	SUMMIT MIDSTREAM PARTNERS LP			2	4FE	142,800	51.0000	142,800	280,000	142,800	21,827	(971)	141,255	0	9.500	38.082	JD	1,182	26,600	08/08/2018	06/15/2023
4299999 - Bonds - Hybrid Securities - Issuer Obligations						496,925	XXX	478,550	630,000	477,800	34,805	(2,034)	141,255	0	XXX	XXX	XXX	3,356	51,479	XXX	XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						496,925	XXX	478,550	630,000	477,800	34,805	(2,034)	141,255	0	XXX	XXX	XXX	3,356	51,479	XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
LX1822-79-5	ANCESTRY.COM TERM LOAN				4FE	641,242	98.0630	634,201	646,728	634,201	(7,041)	0	0	0	4.250	4.508	FA	9,696	11,059	10/09/2019	08/27/2026
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI				4FE	190,977	70.6070	172,969	244,975	172,969	22,937	0	53,997	0	4.445	11.929	MJSD	756	12,084	02/07/2018	12/07/2023
LX1704-47-2	ARBY'S TERM LOAN				4FE	204,697	100.5280	207,039	205,952	204,697	0	0	0	0	5.388	5.683	FA	4,533	1,659	08/30/2019	02/05/2025
LX1741-66-4	AVAYA INC. TL-B				4FE	448,580	97.9500	441,539	450,780	441,539	1,493	0	0	0	6.447	6.827	FA	1,372	28,242	03/14/2019	12/15/2024
LX1593-54-5	BJ'S WHOLESALE CLUB TLB				4FE	562,642	100.6020	572,902	569,473	562,642	0	0	0	0	3.000	3.383	FA	7,166	20,492	08/14/2019	02/03/2024
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE SERV				4FE	639,551	99.6250	643,589	646,011	639,551	27,546	0	0	0	5.250	5.658	JD	1,696	43,291	06/16/2017	06/14/2024
LX1616-94-0	BWAY HOLDING TERM LOAN				4FE	455,871	99.5630	466,143	468,189	455,871	0	0	0	0	3.250	4.003	AO	3,804	186	11/06/2019	04/03/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
LX1596-95-1	CHANGE HEALTHCARE TERM LOAN				4FE	313,799	100.2660	324,940	324,078	313,799	0	0	0	0	3.750	4.688	MS	4,118	16,038	01/08/2019	03/01/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN				4FE	155,824	100.4640	157,334	156,608	155,824	0	0	0	0	5.500	5.820	MON	550	2,804	09/03/2019	08/09/2026
LX1756-83-7	DIEBOLD NIXDORF TERM LOAN				4FE	913,327	105.2500	914,600	868,978	906,900	(6,428)	0	0	0	11.388	9.638	FA	33,656	28,334	11/04/2019	08/31/2022
LX1828-43-8	ESH HOSPITALITY THIRD TERM LOAN				3FE	121,022	100.7860	127,330	126,337	121,022	0	0	0	0	2.000	3.252	FA	863	5,853	01/08/2019	08/30/2023
LX1833-34-7	GARDA WORLD SECURITY				4FE	1,102,500	100.5630	1,131,334	1,125,000	1,102,500	0	0	0	0	4.000	4.436	AO	7,750	4,298	11/08/2019	10/30/2026
LX1734-77-6	GFL ENVIRONMENTAL				4FE	548,584	100.0710	548,997	548,608	548,584	0	0	0	0	4.000	4.088	MN	1,951	2,895	11/22/2019	05/30/2025
LX1413-84-3	GRANITE ACQUISITION TERM B LOAN				4FE	984,432	100.2680	985,264	982,631	984,426	(6)	0	0	0	4.500	4.524	JD	1,842	13,965	11/21/2019	12/17/2021
LX1731-50-9	HUB INTERNATIONAL LTD TERM LOAN				4FE	382,511	99.8680	387,518	388,030	382,511	0	0	0	0	3.000	3.362	AO	2,199	5,006	08/12/2019	04/25/2025
LX1599-59-1	INFOR US INC TL-B				4FE	538,001	100.3930	548,857	546,708	538,001	0	0	0	0	5.240	6.218	FA	12,175	23,014	03/15/2019	02/01/2022
LX1661-14-4	INTRAWEST RESORTS (ALTERRA) TL				4FE	291,170	100.7500	292,697	290,518	291,170	0	0	0	0	5.138	5.223	JJ	6,349	5,963	08/02/2019	07/31/2024
LX1724-32-2	JAGUAR HOLDING TERM LOAN				4FE	571,682	100.4660	574,366	571,702	571,682	0	0	0	0	3.500	3.582	FA	7,559	11,305	07/25/2019	08/18/2022
LX1797-18-7	LOWER CADENCE HOLDINGS BANK LOAN				4FE	201,935	98.6880	201,299	203,975	201,299	(636)	0	0	0	4.000	4.280	MN	907	7,400	06/06/2019	05/22/2026
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B				4FE	198,381	98.4460	210,580	213,904	198,381	0	0	0	0	4.898	7.549	FMAN	1,077	3,362	09/05/2019	05/25/2023
LX1806-87-1	NASCAR TERM LOAN				3FE	267,798	101.0380	272,335	269,537	267,798	0	0	0	0	5.006	5.257	AO	2,737	1,981	10/22/2019	10/19/2026
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN				4FE	603,756	99.5830	603,484	606,011	603,246	8,785	0	0	0	3.500	3.685	FMAN	3,299	30,402	04/04/2019	11/06/2024
LX1579-24-7	NOVOLEX TERM LOAN (FLEX)				4FE	234,234	99.0420	242,946	245,296	234,234	0	0	0	0	4.000	5.373	JD	82	895	09/10/2019	12/29/2023
LX1793-67-3	PROJECT ALPHA TERM LOAN				4FE	358,472	100.6250	364,356	362,093	358,472	0	0	0	0	4.250	4.618	AO	2,864	10,844	05/09/2019	04/26/2024
LX1626-24-6	QLIK TECHNOLOGIES TLB				4FE	187,417	100.0630	191,120	191,000	187,417	0	0	0	0	4.500	5.111	AO	1,600	0	11/26/2019	04/26/2024
LX1745-44-2	REFINITIV US HOLDINGS TERM LOAN				4FE	1,022,159	100.8500	1,023,886	1,015,256	1,022,159	0	0	0	0	3.750	3.799	AO	9,730	20,070	12/04/2019	10/01/2045
LX1767-02-4	REGIONALCARE TERM LOAN				4FE	545,704	100.7250	552,036	548,063	545,704	0	0	0	0	4.500	4.704	MN	9,123	2,192	11/13/2019	11/16/2025
LX1716-86-4	SOLARWINDS HOLDINGS TL				4FE	628,638	100.5800	635,335	631,671	628,638	0	0	0	0	2.750	2.935	FA	7,190	25,805	08/05/2019	02/05/2024
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN				4FE	579,524	98.7500	583,303	590,687	578,659	5,044	0	0	0	4.000	4.630	JD	12,929	24,029	12/04/2019	12/18/2023
LX1771-16-6	SPRINT COMMUNICATIONS INC TL				3FE	79,406	99.5000	80,622	81,027	79,406	0	0	0	0	5.500	6.226	FA	1,869	2,399	03/14/2019	02/03/2024
LX1592-57-0	SPRINT COMMUNICATIONS INC TL-B				3FE	454,297	99.0250	460,680	465,216	454,297	0	0	0	0	5.000	5.796	FA	9,757	17,293	04/15/2019	02/03/2024
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN				4FE	1,270,911	100.7880	1,279,525	1,269,521	1,270,911	16,409	0	0	0	3.500	3.561	JD	617	38,453	12/04/2019	06/27/2025
LX1807-56-4	U.S. RENAL CARE INITIAL TERM LOAN				4FE	576,755	99.0000	582,640	588,525	576,755	0	0	0	0	5.000	5.513	JD	490	19,817	07/12/2019	06/26/2026
LX1611-97-4	UNIVISION COMMUNICATIONS TL				4FE	242,509	98.6020	261,939	265,653	242,509	0	0	0	0	5.243	10.127	FA	5,919	10,920	03/15/2019	02/01/2022
LX1780-49-8	VFH PARENT LLC TERM LOAN				3FE	417,180	100.3000	420,534	419,276	417,180	0	0	0	0	2.000	2.282	FA	3,564	18,798	03/18/2019	02/01/2022
LX1805-11-3	WEX TEAM TERM LOAN				3FE	216,240	100.5420	223,537	222,332	216,240	0	0	0	0	2.250	3.121	JD	14	8,617	01/23/2019	06/30/2023
LX1734-72-7	WILLIAM MORRIS TERM LOAN				4FE	636,552	99.3960	649,593	653,541	636,552	0	0	0	0	2.750	3.340	MN	2,197	9,005	08/27/2019	05/18/2025
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						17,788,283	XXX	17,971,369	18,003,890	17,747,749	68,103	0	53,997	0	XXX	XXX	XXX	184,000	488,769	XXX	XXX
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans						17,788,283	XXX	17,971,369	18,003,890	17,747,749	68,103	0	53,997	0	XXX	XXX	XXX	184,000	488,769	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,583,139,098	XXX	1,638,563,910	1,575,890,014	1,577,319,731	6,935,600	(966,513)	1,197,039	0	XXX	XXX	XXX	14,775,834	48,431,453	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						326,761,534	XXX	333,024,262	323,927,214	325,965,604	(237,929)	(69,003)	0	0	XXX	XXX	XXX	925,279	9,429,210	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						170,270,092	XXX	171,477,728	156,385,846	164,835,556	11,957	(1,771,370)	0	0	XXX	XXX	XXX	609,537	6,952,162	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						175,300,657	XXX	174,719,195	175,423,731	175,315,333	9,628	18,359	0	0	XXX	XXX	XXX	1,033,459	5,642,896	XXX	XXX
8299999 - Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans						17,788,283	XXX	17,971,369	18,003,890	17,747,749	68,103	0	53,997	0	XXX	XXX	XXX	184,000	488,769	XXX	XXX
8399999 Subtotals - Total Bonds						2,273,259,664	XXX	2,335,756,465	2,249,630,695	2,261,183,973	6,787,359	(2,788,526)	1,251,036	0	XXX	XXX	XXX	17,528,109	70,944,491	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	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (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 Desig-nation and Admin-istrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
172967-JK-8	CITIGROUP INC			3,110.000		100.500	312,555	100.500	312,555	320,108	0	9,136	0	(7,553)	0	0	(7,553)	0	3FE	05/31/2019
172967-MG-3	CITIGROUP INC PERP SR GLBL -U			4,070.000	100.00		408,377	104.750	426,333	408,377	0	0	0	0	0	0	0	0	3FE	09/18/2019
63946C-AE-8	NBCUNIVERSAL ENTERPRISE 5.25% 144A			900,000.000	1,000.00	1.033	929,250	1.033	929,250	904,500	0	47,250	0	18,000	0	0	18,000	0	2FE	06/26/2017
D94523-10-3	VOLKSWAGEN AG WOLFSBURG		B	15,084.000	25.00	197.826	2,554,000	197.826	2,984,003	2,573,980	0	31,460	0	121,596	0	0	121,596	(23,797)	3FE	10/16/2019
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,204,181	XXX	4,652,141	4,206,964	0	87,845	0	132,043	0	0	132,043	(23,797)	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
361860-20-8	GMAC CAP TR I			43,387.000	25.00		1,124,815	25.995	1,127,845	1,127,534	0	83,460	0	19,440	(817)	0	18,623	0	3FE	11/14/2019
8599999 - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,124,815	XXX	1,127,845	1,127,534	0	83,460	0	19,440	(817)	0	18,623	0	XXX	XXX
8999999 Total Preferred Stocks							5,328,997	XXX	5,779,986	5,334,498	0	171,305	0	151,483	(817)	0	150,666	(23,797)	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	Foreign	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.	Date Acquired	NAIC Designation
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
Y20246-10-7	DBS GROUP HOLDINGS LTD		B	105,800.000	2,036,324	19.247	2,036,324	1,932,911	0	90,315	0	143,909	0	143,909	36,071	08/13/2019	XXX
Y6S61H-10-8	NETLINK NBN TRUST NPV		B	1,291,600.000	907,730	0.703	907,730	758,004	0	40,699	0	142,670	0	142,670	14,538	08/13/2019	XXX
G31989-10-9	ESR CAYMAN LIMITED		B	198,600.000	448,594	2.259	448,594	429,881	0	0	0	16,076	0	16,076	2,638	11/01/2019	XXX
42830K-10-3	HEXION HLDGS CORP			12,747.000	162,524	12.750	162,524	55,666	0	0	0	106,858	0	106,858	0	07/02/2019	XXX
464287-62-2	ISHARES RUSSELL 1000 ETF			702,065.000	125,262,427	178.420	125,262,437	114,243,087	0	1,309,560	0	11,019,350	0	11,019,350	0	10/01/2019	XXX
464287-63-0	ISHARES TR			50,990.000	6,556,294	128.580	6,556,294	6,018,272	0	84,132	0	538,022	0	538,022	0	10/01/2019	XXX
136375-10-2	CANADIAN NATL RY CO		B	13,600.000	1,232,011	90.589	1,232,011	1,230,784	0	22,943	0	103,438	0	103,438	51,224	08/09/2019	XXX
633067-10-3	NATIONAL BK CAND MONTREAL QU		B	27,200.000	1,511,932	55.586	1,511,932	1,340,790	0	36,483	0	290,730	0	290,730	57,319	08/09/2019	XXX
867224-10-7	SUNCOR ENERGY INC NEW		B	65,400.000	2,146,486	32.821	2,146,486	2,106,475	0	61,111	0	489,538	292,754	196,784	108,010	08/09/2019	XXX
87262K-10-5	TMX GROUP LTD		B	14,700.000	1,274,751	86.718	1,274,751	1,121,594	0	12,286	0	135,366	0	135,366	17,791	08/09/2019	XXX
F1058Q-23-8	BNP PARIBAS ORD		B	19,923.000	1,181,445	59.301	1,181,445	1,113,688	0	0	0	51,857	0	51,857	15,901	11/07/2019	XXX
F7629A-10-7	ENGIE SA SHS		B	148,006.000	2,392,325	16.164	2,392,325	2,202,883	0	23,544	0	184,934	0	184,934	4,508	08/28/2019	XXX
F01764-10-3	L AIR LIQUIDE		B	13,412.000	1,899,902	141.657	1,899,902	1,593,426	0	18,330	0	360,262	0	360,262	(19,940)	08/09/2019	XXX
X5S8VL-10-5	NORDEA BANK ABP		B	150,286.000	1,214,359	8.080	1,214,359	1,143,180	0	73,169	0	312,727	236,143	76,584	(47,200)	08/09/2019	XXX
F4035A-55-7	SAFRAN SA PARIS		B	16,680.000	2,577,215	154.509	2,577,215	2,308,652	0	17,443	0	497,998	0	497,998	(29,132)	08/09/2019	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD		B	29,548.000	1,290,529	43.676	1,290,529	1,294,742	0	59,415	0	126,572	0	126,572	(16,197)	08/09/2019	XXX
F5548N-10-1	SANOFI SHS		B	31,143.000	3,132,880	100.597	3,132,880	2,671,899	0	48,820	0	472,768	0	472,768	(11,787)	08/09/2019	XXX
F5879X-10-8	VINCI SA ACT		B	12,375.000	1,375,177	111.125	1,375,177	1,191,778	0	20,860	0	298,436	0	298,436	(14,705)	08/09/2019	XXX
F97982-10-6	VIVENDI		B	85,237.000	2,470,374	28.982	2,470,374	2,236,412	0	21,768	0	294,745	0	294,745	(19,881)	08/21/2019	XXX
D27348-26-3	FRESENIUS SE & CO KGAA		B	14,421.000	812,277	56.326	812,277	763,797	0	6,984	0	377,426	252,553	124,873	(8,684)	08/09/2019	XXX
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD		B	10,688.000	791,326	74.039	791,326	780,273	0	0	0	5,241	0	5,241	5,812	11/05/2019	XXX
D66992-10-4	SAP SE SHS		B	27,357.000	3,694,746	135.057	3,694,746	3,282,822	0	27,553	0	788,016	0	788,016	(31,738)	10/16/2019	XXX
D1764R-10-0	VONOVIA SE		B	14,738.000	794,069	53.879	794,069	744,669	0	18,214	0	57,503	0	57,503	(8,104)	08/09/2019	XXX
G5960L-10-3	MEDTRONIC PLC		C	28,300.000	3,210,635	113.450	3,210,635	2,789,027	15,282	47,622	0	556,624	0	556,624	0	08/09/2019	XXX
783513-20-3	RYANAIR HLDGS PLC		C	18,500.000	1,620,785	87.610	1,620,785	1,441,477	0	(320)	0	351,680	0	351,680	0	08/09/2019	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV		B	180,305.000	1,312,364	7.279	1,312,364	1,230,002	0	29,899	0	66,218	0	66,218	60,465	08/12/2019	XXX
J02100-11-3	ASAHI GROUP HOLDINGS LTD		B	23,800.000	1,091,285	45.852	1,091,285	1,101,516	0	0	0	824	0	824	(11,056)	08/09/2019	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD		B	66,300.000	2,068,157	31.194	2,068,157	1,953,355	0	51,186	0	13,124	0	13,124	(2,396)	08/09/2019	XXX
J1235L-10-8	DON QUIJOTE CO LTD (PAN PACIFIC)		B	64,224.000	1,070,252	16.664	1,070,252	877,006	0	4,054	0	57,871	0	57,871	(1,563)	08/09/2019	XXX
J20454-11-2	HITACHI LIMITED COM		B	56,700.000	2,413,565	42.567	2,413,565	2,081,002	0	15,137	0	341,861	0	341,861	(9,298)	12/02/2019	XXX
J30642-16-9	KAO CORP		B	21,000.000	1,743,961	83.046	1,743,961	1,626,851	0	13,452	0	188,385	0	188,385	(2,557)	08/26/2019	XXX
J39584-10-7	MAKITA CORP		B	34,600.000	1,213,029	35.059	1,213,029	1,086,811	0	13,118	0	474,595	422,490	52,105	(15,385)	08/09/2019	XXX
J4914X-10-4	NEXON CO LTD TOKYO		B	99,800.000	1,331,585	13.343	1,331,585	1,281,816	0	0	0	46,076	0	46,076	417	08/09/2019	XXX
J51699-10-6	NINTENDO LTD ORD		B	5,300.000	2,144,384	404.601	2,144,384	2,066,582	0	0	0	79,656	0	79,656	(1,854)	12/16/2019	XXX
J72810-12-0	SHIN ETSU CHEMICAL CO LTD		B	14,400.000	1,598,012	110.973	1,598,012	1,352,981	0	20,878	0	310,991	0	310,991	(2,868)	08/09/2019	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC		B	44,500.000	1,653,471	37.157	1,653,471	1,471,576	0	55,589	0	441,483	269,902	171,581	(11,033)	08/09/2019	XXX
J78529-13-8	SUZUKI MOTOR CORP		B	23,800.000	1,000,180	42.024	1,000,180	1,123,385	0	12,118	0	(130,571)	0	(130,571)	4,610	08/09/2019	XXX
J95732-10-3	YAMAHA CORP		B	20,700.000	1,158,095	55.947	1,158,095	1,016,073	0	8,920	0	257,102	0	257,102	1,080	08/09/2019	XXX
G3421J-10-6	FERGUSON PLC		B	15,296.000	1,388,041	90.745	1,388,041	1,160,849	0	29,010	0	313,852	4,854	308,999	61,966	08/09/2019	XXX
L0302D-21-0	ARCELORMITTAL SHS		B	44,840.000	787,293	17.558	787,293	793,943	0	0	0	(19,748)	0	(19,748)	13,097	12/16/2019	XXX
N0162C-10-2	ABN AMRO GROUP		B	59,177.000	1,077,413	18.207	1,077,413	1,411,483	0	50,062	0	(192,106)	0	(192,106)	(16,518)	08/09/2019	XXX
N5017D-12-2	KONINKLIJKE DSM NV		B	14,611.000	1,904,103	130.320	1,904,103	1,520,729	0	21,197	0	441,916	0	441,916	(10,937)	11/19/2019	XXX
N9643A-19-7	WOLTERS KLUWER N V		B	17,317.000	1,263,857	72.984	1,263,857	1,145,032	0	11,242	0	155,464	0	155,464	(10,761)	08/09/2019	XXX
R2R90P-10-3	EQUINOR ASA		B	57,073.000	1,139,865	19.972	1,139,865	1,396,142	0	34,009	0	2,345	0	2,345	(10,611)	12/23/2019	XXX
R4S04H-10-1	MOWI ASA SHS NEW		B	55,526.000	1,441,974	25.969	1,441,974	1,367,974	0	9,040	0	11,983	0	11,983	62,017	11/21/2019	XXX
R21882-10-6	TELENOR ASA		B	72,626.000	1,301,309	17.918	1,301,309	1,418,436	0	44,800	0	(118,757)	0	(118,757)	(11,269)	08/09/2019	XXX
E42807-11-0	RED ELECTRICA CORPORACION SA		B	49,556.000	997,089	20.120	997,089	1,027,067	0	31,978	0	(60,979)	0	(60,979)	(13,419)	08/09/2019	XXX
W0817X-20-4	ASSA ABLOY A B		B	100,216.000	2,344,544	23.395	2,344,544	2,097,135	0	23,011	0	499,237	0	499,237	(70,696)	08/09/2019	XXX
W25918-11-6	EPIROC AKTIEBOLAG		B	141,503.000	1,728,538	12.216	1,728,538	1,485,094	0	22,760	0	409,018	0	409,018	(52,771)	08/09/2019	XXX
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT		B	100,221.000	2,418,664	24.133	2,418,664	1,944,525	0	0	0	437,126	0	437,126	37,013	11/14/2019	XXX
H5820Q-15-0	NOVARTIS AG		B	38,213.000	3,626,475	94.902	3,626,475	3,081,335	0	51,354	0	554,704	0	554,704	41,003	08/09/2019	XXX
G0408V-10-2	AON PLC		C	10,560.000	2,199,542	208.290	2,199,542	1,807,445	0	12,659	0	469,458	0	469,458	0	08/09/2019	XXX
G10877-12-7	BHP GROUP PLC SHS		B	63,394.000	1,492,178	23.538	1,492,178	1,398,004	0	122,752	0	66,263	0	66,263	75,879	08/09/2019	XXX
G23296-20-8	COMPASS GROUP PLC		B	41,094.000	1,028,902	25.038	1,028,902	944,124	0	9,987	0	33,625	0	33,625	62,465	08/09/2019	XXX
G4647J-10-2	HOWDEN JOINERY GROUP PLC		B	78,607.000	700,409	8.910	700,409	479,207	0	13,926	0	218,631	0	218,631	26,476	08/09/2019	XXX
G4770L-10-6	INFORMA PLC		B	134,377.000	1,525,597	11.353	1,525,597	1,327,993	0	28,257	0	294,583	0	294,583	72,962	08/09/2019	XXX
G6457T-10-4	NETWORK INTL HLDGS ORD		B	75,536.000	641,425	8.492	641,425	479,998	0	0	0	143,572	0	143,572	17,856	08/09/2019	XXX
G72899-10-0	PRUDENTIAL PLC		B	118,965.000	2,283,608	19.196	2,283,608	2,234,046	0	62,326	0	342,267	0	342,267	121,742	08/09/2019	XXX
G7493L-10-5	RELX PLC		B	116,718.000	2,946,325	25.243	2,946,325	2,509,713	0	46,252	0	316,029	0	316,029	139,950	08/09/2019	XXX
G7690A-10-0	ROYAL DUTCH SHELL PLC		B	107,233.000	3,174,972	29.608	3,174,972	3,263,312	0	149,809	0	156,371	300,183	(143,812)	180,750	08/09/2019	XXX
G7705H-15-7	RSA INSURANCE GROUP PLC		B	140,389.000	1,051,905	7.493	1,051,905	1,017,675	0	31,383	0	82,044	0	82,044	53,631	08/09/2019	XXX
G87621-10-1	TESCO PLC ORD		B	584,946.000	1,977,563	3.381	1,977,563	1,786,140	0	12,067	0	97,416	0	97,416	94,008	10/22/2019	XXX
G92087-16-5	UNILEVER PLC		B	21,488.000	1,238,423	57.633	1,238,423	1,217,302	0	20,884	0	(34,676)	0	(34,676)	81,763	08/09/2019	XXX
G95248-13-7	WEIR GROUP PLC		B	36,389.000	727,675	19.997	727,675	704,046	0	15,093	0	(207)	0	(207)	23,835	08/09/2019	XXX
K36628-13-7	CARLSBERG AS		B	11,678.000	1,743,369	149.287	1,743,369	1,463,991	0	16,875	0	398,608	0	398,608	(19,353)	08/09/2019	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					233,946,516	XXX	233,946,526	213,547,884	15,282	3,136,011	0	24,888,396	1,778,879	23,109,518	1,065,086	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
07336*-10-0	BCS FINANCIAL CORPORATION			38,560.000	0	0.000	0	0	0	0	0	0	0	0	0	10/28/1985	XXX
21032#-10-4	CONSORTIUM HEALTH PLANS INC			750.000	0	0.000	0	0	0	0	0	0	0	0	0	12/31/1999	XXX
000000-00-0	FEDERAL HOME LOAN BANK MEMBERSHIP			5,398.000	539,800	100.000	539,800	539,800	0	0	0	0	0	0	0	03/29/2018	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	Foreign	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.	Date Acquired	NAIC Designation
000000-00-0	FHLB ACTIVITY STOCK			36,090.000	3,609,000	100.000	3,609,000	3,609,000	0	268,631	0	0	0	0	0	07/01/2019	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					4,148,800	XXX	4,148,800	4,148,800	0	268,631	0	0	0	0	0	XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
29373@-10-6	3 Penn Plaza Prop Holdings Urban Renewal			1,000.000	44,502,762	100.000	44,502,762	17,547,408	0	0	0	7,538,337	0	7,538,337	0	01/01/1995	XXX
29385@-10-2	ENTERPRISE PROPERTY HOLDINGS			1,000.000	25,227,373	100.000	25,227,373	9,549,137	0	0	0	2,417,789	0	2,417,789	0	12/15/2004	XXX
44042#-10-4	HORIZON HEALTHCARE PLAN HOLDING			2,500.000	1,236,472,567	100.000	1,236,472,567	132,157,430	0	0	0	83,886,270	0	83,886,270	0	01/01/1995	XXX
000000-00-0	Multistate Professional Services Inc			1,998.000	(1,600)	100.000	(1,600)	0	0	0	0	0	0	0	0	12/31/1996	XXX
000000-00-0	Multistate Investment Services, Inc			1,998.000	72,463,705	100.000	72,463,705	41,925,075	0	0	0	1,210,397	0	1,210,397	0	12/31/1996	XXX
9399999 - Parent, Subsidiaries and Affiliates Other					1,378,664,806	XXX	1,378,664,806	201,179,050	0	0	0	95,052,793	0	95,052,793	0	XXX	XXX
Mutual Funds																	
02368A-20-8	ABF LARGE CAP VAL INSTL			18,160.172	497,226	27.380	497,226	506,433	0	44,810	0	48,071	0	48,071	0	12/20/2019	1
24610B-81-8	DELAWARE GROUP EQUITY FDS V			1,026.564	66,532	64.810	66,532	63,971	0	2,823	0	12,878	3,166	9,712	0	12/20/2019	1
315911-75-0	FID 500 INDEX IPR?			26,699.999	2,990,934	112.020	2,990,934	2,643,559	0	54,815	0	531,821	0	531,821	0	12/20/2019	1
315911-74-3	FID EXT MKT IDX IPR			6,723.453	437,630	65.090	437,630	424,954	0	17,528	0	61,991	0	61,991	0	12/20/2019	1
31635T-10-4	FID INFL PR BD IDX			14,894.789	150,139	10.080	150,139	145,572	0	2,802	0	6,078	0	6,078	0	12/31/2019	1
315911-72-7	FID INTL INDEX IPR			4,779.636	205,333	42.960	205,333	200,790	0	5,955	0	7,745	0	7,745	0	12/20/2019	1
315911-69-3	FID TOT MKT IDX IPR			5,058.057	458,209	90.590	458,209	409,636	0	8,485	0	81,693	0	81,693	0	12/20/2019	1
316146-35-6	FID US BOND IDX			60,815.339	724,311	11.910	724,311	722,677	0	6,515	0	1,634	0	1,634	0	12/31/2019	1
316345-60-2	FIDELITY BALANCED K			33,094.474	814,124	24.600	814,124	759,775	0	31,882	0	68,252	0	68,252	0	12/20/2019	1
316071-70-3	FIDELITY CONTRAFUND INC K			164,966.085	2,264,984	13.730	2,264,984	2,022,667	0	76,021	0	355,139	0	355,139	0	12/20/2019	1
316128-65-1	FIDELITY EQUITY INCOME K			3,486.152	211,052	60.540	211,052	199,360	0	13,261	0	11,692	0	11,692	0	12/20/2019	1
315794-81-8	FIDELITY FREEDOM 2010 K			1,161.946	18,115	15.590	18,115	18,230	0	924	0	883	62	821	0	12/30/2019	1
315794-79-2	FIDELITY FREEDOM 2015 K			154,174.618	1,982,686	12.860	1,982,686	1,956,450	0	124,693	0	231,118	90,747	140,371	0	12/30/2019	1
315794-78-4	FIDELITY FREEDOM 2020 K			229,825.547	3,723,174	16.200	3,723,174	3,675,562	0	220,614	0	310,978	57,519	253,459	0	12/30/2019	1
315794-77-6	FIDELITY FREEDOM 2025 K			513,893.035	7,348,670	14.300	7,348,670	7,233,377	0	402,381	0	609,173	0	609,173	0	12/30/2019	1
315794-76-8	FIDELITY FREEDOM 2030 K			143,494.755	2,554,207	17.800	2,554,207	2,511,480	0	156,331	0	245,821	0	245,821	0	12/30/2019	1
315794-75-0	FIDELITY FREEDOM 2035 K			139,232.283	2,098,231	15.070	2,098,231	2,046,117	0	122,657	0	213,585	0	213,585	0	12/30/2019	1
315794-74-3	FIDELITY FREEDOM 2040 K			35,356.578	374,073	10.580	374,073	365,938	0	17,988	0	24,565	0	24,565	0	12/30/2019	1
315794-73-5	FIDELITY FREEDOM 2045 K			7,211.725	86,685	12.020	86,685	84,557	0	4,856	0	8,601	0	8,601	0	12/30/2019	1
315794-71-9	FIDELITY FREEDOM 2055 K			12.367	171	13.810	171	160	0	10	0	34	9	25	0	12/30/2019	1
315794-83-4	FIDELITY FREEDOM INCM K			15,248.809	178,411	11.700	178,411	174,231	0	6,498	0	15,551	4,800	10,751	0	12/30/2019	1
316146-40-6	FIDELITY HIGH INCOME			84,730.573	759,186	8.960	759,186	743,258	0	29,544	0	30,316	0	30,316	0	12/31/2019	1
315910-26-5	FIDELITY INTL DISCOVERY K			11,952.654	541,097	45.270	541,097	504,941	0	11,550	0	109,235	20,378	88,858	0	12/20/2019	1
315912-40-2	FIDELITY LARGE CAP STOCK FD			19,843.773	665,759	33.550	665,759	638,527	0	31,379	0	89,625	0	89,625	0	12/20/2019	1
316138-20-5	FIDELITY REAL ESTATE INVS FD			16,503.373	741,497	44.930	741,497	712,526	0	47,032	0	75,638	0	75,638	0	12/20/2019	1
315910-50-5	FIDELITY WORLDWIDE FD			27,454.770	778,617	28.360	778,617	727,154	0	34,585	0	113,422	0	113,422	0	12/20/2019	1
416529-80-8	HARTFORD SM CAP GROWTH FD - Y			15,427.883	860,876	55.800	860,876	797,151	0	11,375	0	198,615	0	198,615	0	12/27/2019	1
52106N-88-9	LAZARD FDS INC			1,706,724.291	31,540,265	18.480	31,540,265	28,863,347	0	1,103,347	0	3,955,621	0	3,955,621	0	12/23/2019	1
63872R-57-4	LOOMIS CORE PL BD N			55,660.372	741,396	13.320	741,396	714,446	0	33,599	0	34,269	0	34,269	0	12/20/2019	1
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC			42,530.230	1,007,541	23.690	1,007,541	952,776	0	51,029	0	65,909	0	65,909	0	12/20/2019	1
55273W-47-5	MFS SER TR XI MD CP VALUE R5			8,521.854	216,711	25.430	216,711	198,979	0	4,904	0	35,739	0	35,739	0	12/20/2019	1
641233-20-0	NEUBERGER BERMAN GENESIS INSTL			10,163.594	594,469	58.490	594,469	582,763	0	33,527	0	81,645	0	81,645	0	12/20/2019	1
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND			971,095.187	14,129,435	14.550	14,129,435	14,688,230	0	0	0	1,655,553	0	1,655,553	0	12/31/2019	1
9499999 - Mutual Funds					79,761,742	XXX	79,761,742	76,289,592	0	2,713,720	0	9,292,892	176,681	9,116,212	0	XXX	XXX
9799999 Total Common Stocks					1,696,521,864	XXX	1,696,521,874	495,165,326	15,282	6,118,362	0	129,234,081	1,955,559	127,278,522	1,065,086	XXX	XXX
9899999 Total Preferred and Common Stocks					1,701,850,861	XXX	1,702,301,860	500,499,824	15,282	6,289,667	0	129,385,564	1,955,559	127,429,188	1,041,289	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179M-5K-2	GNMA PASS-THRU M SINGLE FAMILY		01/04/2019	MORGAN STANLEY & CO INC	XXX	168,175	173,600	265
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY		04/30/2019	WACHOVIA SECURITIES LLC	XXX	1,001,450	983,622	1,913
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		09/09/2019	GOLDMAN SACHS & CO	XXX	754,984	725,946	1,270
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		10/01/2019	MORGAN STANLEY & CO INC	XXX	2,065,903	1,964,970	167
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY		01/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	3,015,777	2,911,816	5,460
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY		07/11/2019	MORGAN STANLEY & CO INC	XXX	6,292,186	6,026,637	10,547
38381R-PZ-6	GNMA REMIC TRUST 2019-023		02/01/2019	PIERPONT SECURITIES LLC	XXX	4,515,469	4,500,000	11,813
38381R-QH-5	GNMA REMIC TRUST 2019-023		02/01/2019	PIERPONT SECURITIES LLC	XXX	3,724,859	3,700,000	9,713
912810-SK-5	UNITED STATES TREAS BDS		12/10/2019	GOLDMAN SAACHS & CO	XXX	1,021,797	1,000,000	1,762
912828-2J-8	UNITED STATES TREAS NTS		07/01/2019	WACHOVIA SECURITIES LLC	XXX	14,533,273	14,600,000	101,635
912828-2Q-2	UNITED STATES TREAS NTS		08/07/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	6,283,266	6,300,000	45,423
912828-2Z-2	UNITED STATES TREAS NTS		09/30/2019	BANC OF AMERICA SEC LLC	XXX	5,191,469	5,200,000	39,018
912828-3C-2	UNITED STATES TREAS NTS		10/03/2019	KEEFE BRUYETTE & WOODS	XXX	9,914,562	9,725,000	82,980
912828-6B-1	UNITED STATES TREAS NTS		12/24/2019	MORGAN STANLEY & CO INC	XXX	1,060,236	1,000,000	9,487
912828-L6-5	UNITED STATES TREAS NTS		09/03/2019	BANC OF AMERICA SEC LLC	XXX	2,690,824	2,700,000	15,925
912828-M9-8	UNITED STATES TREAS NTS		11/21/2019	WACHOVIA SECURITIES LLC	XXX	2,999,648	3,000,000	23,309
912828-T3-4	UNITED STATES TREAS NTS		09/30/2019	VARIOUS	XXX	27,182,129	27,456,000	5,003
912828-T6-7	UNITED STATES TREAS NTS		10/03/2019	WACHOVIA SECURITIES LLC	XXX	14,953,125	15,000,000	79,993
912828-WC-0	UNITED STATES TREAS NTS		09/26/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	9,729,915	9,736,000	69,448
912828-X7-0	UNITED STATES TREAS NTS		10/28/2019	BANK OF NEW YORK (NWMSI)	XXX	4,440,396	4,380,000	43,324
912828-Y2-0	UNITED STATES TREAS NTS		06/20/2019	BANC OF AMERICA SEC LLC	XXX	8,657,715	8,500,000	96,770
912828-YF-1	UNITED STATES TREAS NTS		11/05/2019	VARIOUS	XXX	55,553,103	55,700,000	69,330
912828-YJ-3	UNITED STATES TREAS NTS		12/12/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	1,992,813	2,000,000	6,066
912828-YK-0	UNITED STATES TREAS NTS		12/12/2019	BNY MELLON CAPITAL MARKETS/BNYCM	XXX	991,211	1,000,000	2,217
912828-YM-6	UNITED STATES TREAS NTS		10/31/2019	DEUTSCHE BANK SECS	XXX	5,389,031	5,400,000	223
912828-YS-3	UNITED STATES TREAS NTS		12/31/2019	VARIOUS	XXX	418,602	425,000	335
0599999 - Bonds - U.S. Governments						194,541,918	194,108,591	733,393
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
452152-GS-4	ILLINOIS ST		11/15/2019	VARIOUS	XXX	1,485,004	1,235,000	30,856
452152-P2-1	ILLINOIS ST		10/16/2019	MORGAN STANLEY & CO INC	XXX	1,144,240	1,000,000	22,986
452152-P9-6	ILLINOIS ST		11/05/2019	MLPFS	XXX	1,137,240	1,000,000	833
452152-Q2-0	ILLINOIS ST		11/12/2019	MORGAN STANLEY & CO INC	XXX	567,710	500,000	903
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,334,194	3,735,000	55,578
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
167505-XC-5	CHICAGO ILL BRD ED		09/06/2019	JP MORGAN SECS INC-FI	XXX	214,798	180,000	0
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						214,798	180,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
04052B-JZ-8	ARIZONA INDL DEV AUTH ED REV		09/19/2019	RBC DAIN RAUSCHER	XXX	171,442	165,000	0
072024-WS-7	BAY AREA TOLL AUTH CALIF TOLL		09/20/2019	WLPFS	XXX	110,000	110,000	0
128423-EY-2	CALCASIEU PARISH LA MEM HOSP S		07/25/2019	JP MORGAN SECS INC-FI	XXX	127,173	110,000	0
14054C-CA-5	CAPITAL TR AGY FLA EDL FACS RE		06/14/2019	SCOTT & STRINGFELLOW INC	XXX	64,180	60,000	0
14054C-CG-2	CAPITAL TR AGY FLA EDL FACS RE		08/23/2019	PERSHING LLC	XXX	319,313	290,000	0
24918E-EG-1	DENVER COLO HEALTH & HOSP AUTH		09/06/2019	PERSHING LLC	XXX	113,002	90,000	0
3128ME-WV-9	FHLMC GIANT MBS GOLD COMB 15		07/24/2019	STEPHENS INC (CUST)	XXX	472,142	468,482	813
3128MM-V8-3	FHLMC GIANT MBS GOLD COMB 15		06/14/2019	HHS/BLACKROCK CORE BOND	XXX	164,907	159,909	264
3128MJ-2R-0	FHLMC PC GOLD COMB 30		01/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	7,442,872	7,629,741	9,537
3128MJ-3W-8	FHLMC PC GOLD COMB 30		01/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	850,536	871,890	1,090
3128MJ-6H-8	FHLMC PC GOLD COMB 30		05/15/2019	JP MORGAN SECS INC-FI	XXX	3,043,710	2,997,575	4,663
3128MJ-ZP-8	FHLMC PC GOLD COMB 30		02/06/2019	GOLDMAN SACHS & CO	XXX	495,684	483,889	645
31335C-DT-8	FHLMC PC GOLD COMB 30		03/20/2019	BANK OF NEW YORK (BMOMBS)	XXX	818,514	790,000	2,107
3137FL-MW-1	FHLMC REMIC SERIES K-090		04/02/2019	BANC OF AMERICA SEC LLC	XXX	308,980	300,000	291
35563P-JF-7	FHLMC SCRTT SERIES 2019-1		03/07/2019	BANC OF AMERICA SEC LLC	XXX	2,821,100	2,805,000	11,454
35563P-KG-3	FHLMC SCRTT SERIES 2019-2		05/28/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,908,807	1,864,911	8,042
35563P-LH-0	FHLMC SCRTT SERIES 2019-3		08/06/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,540,100	1,490,000	6,208
35563P-ML-0	FHLMC SCRTT SERIES 2019-4		11/06/2019	WACHOVIA SECURITIES LLC	XXX	2,236,974	2,189,000	7,844
3132AE-KB-1	FHLMC SUPER 30Y FIXED		12/02/2019	WACHOVIA SECURITIES LLC	XXX	403,875	400,000	367
3132DM-CS-2	FHLMC SUPER 30Y FIXED		09/24/2019	MORGAN STANLEY & CO INC	XXX	5,158,594	5,000,000	10,000
3132DV-3P-8	FHLMC SUPER 30Y FIXED		11/13/2019	BANC OF AMERICA SEC LLC	XXX	7,339,419	7,074,672	11,005
3132DV-3T-0	FHLMC SUPER 30Y FIXED		12/02/2019	JP MORGAN SECS INC-FI	XXX	1,816,563	1,799,900	1,650
3132DV-4N-2	FHLMC SUPER 30Y FIXED		12/02/2019	BANC OF AMERICA SEC LLC	XXX	7,027,890	7,099,999	5,424

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3132DV-4W-2	FHLMC SUPER 30Y FIXED		12/02/2019	BANC OF AMERICA SEC LLC	XXX	2,081,297	2,100,000	1,604
31339S-PM-1	FHLMC UMBS 30Y FIXED		12/02/2019	BANK OF NEW YORK (CSGOVT)	XXX	2,395,873	2,399,998	1,833
3133KG-LG-1	FHLMC UMBS 30Y FIXED		10/25/2019	CITIGROUP GBL MKT INC/SAL	XXX	8,138,418	7,999,674	17,999
31346Y-5J-8	FHLMC UMBS 30Y FIXED		12/12/2019	NOMURA SEC/FIXED INCOME	XXX	439,256	429,000	536
31346Y-ZM-8	FHLMC UMBS 30Y FIXED		12/12/2019	NOMURA SEC/FIXED INCOME	XXX	431,065	421,000	526
3138WH-MC-3	FNMA PASS-THRU LNG 30 YEAR		03/06/2019	BANK OF NEW YORK (TDMBS)	XXX	370,483	361,557	482
3138WH-NF-5	FNMA PASS-THRU LNG 30 YEAR		01/04/2019	MORGAN STANLEY & CO INC	XXX	3,980,293	3,952,502	2,690
3140GT-X8-8	FNMA PASS-THRU LNG 30 YEAR		01/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	3,966,374	3,965,909	5,784
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR		01/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	5,208,033	5,103,179	8,505
3140J6-DQ-7	FNMA PASS-THRU LNG 30 YEAR		02/07/2019	GOLDMAN SACHS & CO	XXX	8,266,030	7,994,347	6,218
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		02/28/2019	JP MORGAN SECS INC-FI	XXX	509,602	498,084	664
3140JA-GK-8	FNMA PASS-THRU LNG 30 YEAR		03/20/2019	MORGAN STANLEY & CO INC	XXX	2,405,384	2,309,746	6,159
31418C-3D-4	FNMA PASS-THRU LNG 30 YEAR		04/16/2019	BANK OF NEW YORK (CSGOVT)	XXX	10,166,015	9,917,307	18,733
31418D-BG-6	FNMA PASS-THRU LNG 30 YEAR		04/17/2019	JP MORGAN SECS INC-FI	XXX	3,067,587	2,990,261	6,977
3140X4-DE-3	FNMA SUPER LNG 30 YEAR		10/01/2019	REVERSAL	XXX	304,674	299,848	225
3140X4-E7-7	FNMA SUPER LNG 30 YEAR		07/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	493,926	482,541	563
3140X5-BC-6	FNMA SUPER LNG 30 YEAR		11/27/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,379,295	1,351,629	3,154
3140JN-5J-5	FNMA UMBS LNG 30 YEAR		12/02/2019	JP MORGAN SECS INC-FI	XXX	1,009,158	999,901	917
3140K3-HT-2	FNMA UMBS LNG 30 YEAR		11/27/2019	GOLDMAN SACHS & CO	XXX	661,609	648,264	1,513
3140QB-R4-2	FNMA UMBS LNG 30 YEAR		08/30/2019	MORGAN STANLEY & CO INC	XXX	1,040,703	995,690	167
31418C-AG-9	FNMA UMBS LNG 30 YEAR		06/12/2019	BANK OF NEW YORK (CRSMBS)	XXX	251,530	244,947	333
31418D-HK-1	FNMA UMBS LNG 30 YEAR		12/16/2019	VARIOUS	XXX	8,160,622	8,250,462	6,337
46246K-4T-6	IOWA FIN AUTH REV		10/10/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	561,950	500,000	10,417
58611Y-AF-1	MEMPHIS-SHELBY CNTY TENN INDL		10/31/2019	PERSHING LLC	XXX	189,306	175,000	3,109
59333P-4P-0	MIAMI-DADE CNTY FLA AVIATION R		05/10/2019	RAYMOND JAMES & ASSOCIATES, INC/FI	XXX	140,000	140,000	0
594698-RD-6	MICHIGAN ST STRATEGIC FD LTD O		06/12/2019	PERSHING LLC	XXX	1,131,990	1,000,000	0
61352Q-MF-9	MONTGOMERY CNTY OHIO HOSP REV		10/09/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	609,900	500,000	1,181
64542Q-BK-8	NEW HOPE CULTURAL ED FACS FIN		08/21/2019	BAIRD (ROBERT W) & CO INC	XXX	238,495	215,000	0
64577B-7M-0	NEW JERSEY ECONOMIC DEV AUTH R		12/13/2019	VARIOUS	XXX	1,169,880	1,000,000	3,333
64577B-7N-8	NEW JERSEY ECONOMIC DEV AUTH R		12/05/2019	THE BANK OF NEW YORK/FMSBONDS, INC	XXX	1,162,520	1,000,000	2,778
64577B-7V-0	NEW JERSEY ECONOMIC DEV AUTH R		11/13/2019	UBS FINANCIAL SVCS INC	XXX	320,936	275,000	0
64577B-8L-1	NEW JERSEY ECONOMIC DEV AUTH R		12/02/2019	JANNEY MONTGOMERY SCOTT	XXX	434,848	435,000	474
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH S		11/04/2019	JP MORGAN SECS INC-FI	XXX	1,267,430	1,000,000	16,706
646136-4G-3	NEW JERSEY ST TRANSN TR FD AUT		08/29/2019	PERSHING LLC	XXX	66,069	55,000	596
646136-5E-7	NEW JERSEY ST TRANSN TR FD AUT		10/15/2019	WACHOVIA BANK/CAPITAL MARKETS	XXX	1,179,300	1,000,000	1,944
646136-5R-8	NEW JERSEY ST TRANSN TR FD AUT		10/08/2019	WACHOVIA BANK/CAPITAL MARKETS	XXX	754,305	655,000	637
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUT		12/05/2019	RBC CAPITAL MARKETS LLC	XXX	500,000	500,000	0
64971X-JD-1	NEW YORK N Y CITY TRANSITIONAL		03/27/2019	JP MORGAN	XXX	1,699,847	1,700,000	0
67884X-CP-0	OKLAHOMA DEV FIN AUTH HEALTH S		11/01/2019	WLPFS	XXX	1,149,330	1,000,000	12,111
744396-EZ-1	PUBLIC FIN AUTH WIS CHARTER SC		11/22/2019	BAIRD (ROBERT W) & CO INC	XXX	491,535	450,000	0
838530-NL-3	SOUTH JERSEY PORT CORP N J REV		12/26/2019	VARIOUS	XXX	226,575	170,000	4,990
01F032-61-7	TBA FNMA SINGLE FAMILY		12/02/2019	WACHOVIA SECURITIES LLC	XXX	1,026,094	1,000,000	1,264
93978H-WB-7	WASHINGTON ST HEALTH CARE FACS		12/04/2019	CITIGROUP GLOBAL	XXX	587,405	480,000	7,000
93978H-WC-5	WASHINGTON ST HEALTH CARE FACS		12/13/2019	CITIGROUP GLOBAL	XXX	923,471	755,000	12,164
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						125,314,186	121,970,814	252,026
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00287Y-AY-5	ABBVIE INC		04/23/2019	WACHOVIA SECURITIES LLC	XXX	570,542	590,000	8,444
00287Y-BW-8	ABBVIE INC SR GLBL 144A		11/13/2019	VARIOUS	XXX	340,202	340,000	0
00489L-AC-7	ACRISURE LLC / ACRISURE FIN 144A		01/18/2019	JP MORGAN SECS INC-FI	XXX	300,000	300,000	0
00688J-AA-5	ADIENT US LLC 144A		04/25/2019	BANC OF AMERICA SEC LLC	XXX	325,000	325,000	0
007944-AF-8	ADVENTIST HEALTH SYS WEST		12/12/2019	RBC DAIN RAUSCHER	XXX	1,981,200	2,000,000	7,544
00774C-AB-3	AECOM SR GLBL		03/05/2019	CITIGROUP GBL MKT INC/SAL	XXX	133,350	140,000	3,428
00766T-AD-2	AECOM TECHNOLOGY CORP DE		11/08/2019	VARIOUS	XXX	81,517	75,000	286
00914A-AA-0	AIR LEASE CORP		01/15/2019	BANC OF AMERICA SEC LLC	XXX	1,187,964	1,200,000	0
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I 144		04/10/2019	VARIOUS	XXX	541,063	536,000	1,884
013092-AB-7	ALBERTSONS COS INC / SAFEWAY I 144		08/02/2019	BANC OF AMERICA SEC LLC	XXX	1,031,656	1,030,000	0
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A		11/07/2019	BANC OF AMERICA SEC LLC	XXX	554,000	554,000	0
013093-AB-5	ALBERTSONS COS LLC/SAFEWAY		11/07/2019	BANC OF AMERICA SEC LLC	XXX	170,303	162,000	4,382
013093-AD-1	ALBERTSONS COS LLC/SAFEWAY INC		09/26/2019	VARIOUS	XXX	283,485	276,000	1,990
013817-AK-7	ALCOA INC SR GLBL NT 37		11/05/2019	JEFFERIES & COMPANY	XXX	118,401	109,000	1,729
013817-AJ-0	ALCOA INC SR NT 5.9%27		03/01/2019	VARIOUS	XXX	206,260	208,000	4,326
01879N-AA-3	ALLIANCE RES OP PART LP 144A		12/12/2019	UBS	XXX	87,500	100,000	937

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
019576-AA-5	ALLIED UNVL HOLDCO LLC/ALLIED 144A		06/27/2019	CREDIT SUISSE FIRST BOS	XXX	655,000	655,000	0
019576-AB-3	ALLIED UNVL HOLDCO LLC/ALLIED 144A		06/27/2019	CREDIT SUISSE FIRST BOS	XXX	759,536	770,000	0
02005N-BH-2	ALLY FINL INC		05/21/2019	VARIOUS	XXX	184,318	186,000	8
00164V-AD-5	AMC NETWORKS INC		10/23/2019	VARIOUS	XXX	357,506	345,000	1,127
00164V-AE-3	AMC NETWORKS INC		06/14/2019	CREDIT SUISSE FIRST BOS	XXX	15,169	15,000	271
02377B-AB-2	AMER AIRLINES PT TR 2015-2		06/25/2019	BAIRD (ROBERT W) & CO INC	XXX	445,943	428,961	4,075
02376R-AC-6	AMERICAN AIRLS GROUP INC 144A		05/16/2019	JP MORGAN SECS INC-FI	XXX	66,000	66,000	0
030981-AH-7	AMERIGAS PARTNERS L P		01/16/2019	JP MORGAN SECS INC-FI	XXX	106,925	110,000	984
031100-P@-3	AMETEK, INC		01/14/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
00175P-AB-9	AMN HEALTHCARE INC 144A		09/26/2019	HHS/BLACKROCK CORE BOND	XXX	465,000	465,000	0
035240-AQ-3	ANHEUSER-BUSCH INBEV WLDW INC		01/10/2019	DEUTSCHE BANK SECS	XXX	996,850	1,000,000	0
035287-AG-6	ANIXTER INC		02/07/2019	BAIRD (ROBERT W) & CO INC	XXX	129,063	125,000	3,056
03690A-AD-8	ANTERO MIDSTREAM PARTNERS LP/A 144		02/20/2019	JP MORGAN SECS INC-FI	XXX	310,000	310,000	0
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP/A 144		06/25/2019	JP MORGAN SECS INC-FI	XXX	295,000	295,000	0
03674X-AJ-5	ANTERO RES CORP		09/05/2019	VARIOUS	XXX	213,895	250,000	3,499
03842*-BT-2	AQUA PENNSYLVANIA INC		12/20/2019	PNC	XXX	5,000,000	5,000,000	0
03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144		12/16/2019	RBC DAIN RAUSCHER	XXX	280,000	280,000	0
03959K-AA-8	ARCHROCK PARTNERS L P/ ARCHRO 144A		03/07/2019	JP MORGAN SECS INC-FI	XXX	330,000	330,000	0
00217L-AA-0	AREIT TRUST 2019-CRE3 144A		08/09/2019	MORGAN STANLEY & CO INC	XXX	1,300,000	1,300,000	0
04352E-AA-3	ASCENSION		10/16/2019	MORGAN STANLEY & CO INC	XXX	60,000	60,000	0
04364V-AG-8	ASCENT RES - UTICA LLC / ARU F 144		06/26/2019	MORGAN STANLEY & CO INC	XXX	325,713	355,000	3,935
00191U-AA-0	ASGN INC 144A		11/14/2019	WELLS FARGO	XXX	295,000	295,000	0
045054-AJ-2	ASHTEAD CAPITAL INC 144A		10/28/2019	JP MORGAN SECS INC-FI	XXX	200,000	200,000	0
045086-AH-8	ASHTON WOODS USA LLC / ASHTON 144A		10/16/2019	JP MORGAN SECS INC-FI	XXX	516,910	511,000	768
00206R-CT-7	AT&T INC		04/23/2019	GOLDMAN SACHS & CO	XXX	308,706	300,000	2,338
00206R-HJ-4	AT&T INC		02/13/2019	WACHOVIA SECURITIES LLC	XXX	179,114	180,000	0
00206R-HW-5	AT&T INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	204,660	200,000	0
049560-AR-6	ATMOS ENERGY CORP		09/25/2019	JP MORGAN SECS INC-FI	XXX	59,964	60,000	0
05351W-AA-1	AVANGRID INC		04/04/2019	DEUTSCHE BANK SECS	XXX	266,112	270,000	3,000
05352A-AA-8	AVANTOR INC 144A		05/30/2019	VARIOUS	XXX	292,600	280,000	2,820
05352A-AC-4	AVANTOR INC 144A		10/24/2019	JP MORGAN SECS INC-FI	XXX	793,760	705,000	22,632
053773-BC-0	AVIS BUDGET CAR RENT LLC /AVIS 144		06/19/2019	BANC OF AMERICA SEC LLC	XXX	1,193,315	1,193,000	0
05377R-DQ-4	AVIS BUDGET RENTAL CAR FUNDING AES		08/19/2019	JP MORGAN SECS INC-FI	XXX	199,996	200,000	0
05377R-DG-6	AVIS BUDGET RENTAL FD 2019-1 144A		02/04/2019	BANC OF AMERICA SEC LLC	XXX	199,972	200,000	0
05508W-AB-1	B & G FOODS INC		10/15/2019	VARIOUS	XXX	416,658	415,000	289
05523G-AJ-0	BAMLL COM MTG SEC TR 2016-ISQR 144		10/08/2019	CREDIT SUISSE FIRST BOS	XXX	2,114,844	2,000,000	1,863
05492H-AA-4	BAMLL COML MTG TR 2019-RLJ 144A		05/14/2019	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
065405-AC-6	BANK 2019-BNK16		02/01/2019	WACHOVIA SECURITIES LLC	XXX	1,853,995	1,800,000	3,898
065402-BA-6	BANK 2019-BNK18		05/21/2019	BANC OF AMERICA SEC LLC	XXX	2,059,914	2,000,000	5,720
06540V-BG-9	BANK 2019-BNK24		12/11/2019	BANC OF AMERICA SEC LLC	XXX	863,182	857,000	1,557
06051G-EU-9	BANK AMER CORP		01/02/2019	MORGAN STANLEY & CO INC	XXX	1,973,900	2,000,000	31,717
06051G-GY-9	BANK AMER CORP		01/03/2019	JP MORGAN SECS INC-FI	XXX	2,955,600	3,000,000	37,419
06051G-HD-4	BANK AMER CORP		03/06/2019	CITIGROUP GBL MKT INC/SAL	XXX	342,696	355,000	2,630
05972M-AA-2	BANKCORP COMM MTG TR 2019-CRE5 144		03/08/2019	WACHOVIA SECURITIES LLC	XXX	1,600,000	1,600,000	0
06846N-AF-1	BARRETT BILL CORP		06/19/2019	HARRIS NESBITT CORP-BONDS	XXX	107,915	113,000	165
07177M-AB-9	BAXALTA INC		03/06/2019	GOLDMAN SACHS & CO	XXX	351,526	350,000	2,917
07556Q-BM-6	BEAZER HOMES USA INC		10/23/2019	CREDIT SUISSE FIRST BOS	XXX	52,913	51,000	383
07556Q-BS-3	BEAZER HOMES USA INC 144A		09/10/2019	CREDIT SUISSE FIRST BOS	XXX	160,000	160,000	0
08162V-BJ-6	BENCHMARK MTG TR 2019-B10 144A		03/21/2019	DEUTSCHE BANK	XXX	2,772,811	2,831,000	3,066
08162B-BF-8	BENCHMARK MTG TR 2019-B11		05/22/2019	JP MORGAN SECS INC-FI	XXX	1,236,000	1,200,000	1,810
08160J-AF-4	BENCHMARK MTG TR 2019-B9		02/01/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,647,998	1,600,000	2,272
08160J-AK-3	BENCHMARK MTG TR 2019-B9		02/01/2019	CITIGROUP GBL MKT INC/SAL	XXX	485,127	471,000	845
08577Q-AA-3	BERRY GLOBAL ESCROW CORP 144A		05/17/2019	WACHOVIA SECURITIES LLC	XXX	555,000	555,000	0
093645-AH-2	BLOCK COMMUNICATIONS INC 144A		04/02/2019	BARCLAYS CAP INC	XXX	160,813	155,000	1,450
095370-AD-4	BLUE CUBE SPINCO INC		03/08/2019	BANC OF AMERICA SEC LLC	XXX	17,175	15,000	612
095796-AA-6	BLUE RACER MIDSTREAM LLC 144A		03/20/2019	JEFFERIES & COMPANY	XXX	91,800	90,000	1,945
101137-AV-9	BOSTON SCIENTIFIC CORP		02/21/2019	BARCLAYS CAP INC	XXX	199,880	200,000	0
103304-BR-1	BOYD GAMING CORP 144A		11/18/2019	BANC OF AMERICA SEC LLC	XXX	416,000	416,000	0
10373Q-AC-4	BP CAP MKTS AMER INC		01/22/2019	UBS WARBURG LLC	XXX	2,026,400	2,000,000	26,903
110122-BN-7	BRISTOL MYERS SQUIBB CO 144A		11/22/2019	RECEIVED IN EXCHANGE	XXX	348,690	325,000	0
110122-CB-2	BRISTOL MYERS SQUIBB CO 144A		05/07/2019	MORGAN STANLEY & CO INC	XXX	961,006	969,000	0
11135F-AA-9	BROADCOM INC 144A		03/29/2019	BANK OF NEW YORK	XXX	69,917	70,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
11135F-AC-5	BROADCOM INC 144A		03/29/2019	BANK OF NEW YORK	XXX	49,772	50,000	0
118230-AP-6	BUCKEYE PARTNERS L P		10/10/2019	VARIOUS	XXX	160,500	200,000	0
118230-AQ-4	BUCKEYE PARTNERS L P		11/01/2019	VARIOUS	XXX	357,195	404,000	4,634
12008R-AM-9	BUILDERS FIRSTSOURCE INC 144A		07/12/2019	CREDIT SUISSE FIRST BOS	XXX	407,140	403,000	864
120111-BM-0	BUILDING MATLS CORP AMER 144A		12/20/2019	VARIOUS	XXX	975,230	945,000	14,729
056054-AA-7	BX COML MTG TR 2019-XL 144A		10/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	3,847,000	3,847,000	0
056054-AG-4	BX COML MTG TR 2019-XL 144A		10/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	2,000,000	2,000,000	0
05606K-AA-0	BX TRUST 2019-MMP 144A		08/15/2019	MORGAN STANLEY & CO INC	XXX	1,140,000	1,140,000	0
05606F-AL-7	BX TRUST 2019-OC11 144A		12/06/2019	MORGAN STANLEY & CO INC	XXX	946,856	931,000	1,159
130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY		06/11/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
13123X-AT-9	CALLON PETE CO DEL		10/02/2019	VARIOUS	XXX	147,477	151,000	2,922
131347-CM-6	CALPINE CORP 144A		12/10/2019	CREDIT SUISSE FIRST BOS	XXX	870,000	870,000	0
131347-CN-4	CALPINE CORP 144A		12/19/2019	CREDIT SUISSE FIRST BOS	XXX	195,000	195,000	0
12482H-AA-2	CAMB COML MTG TR 2019-LIFE 144A		01/25/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,332,000	1,332,000	0
12482H-AL-8	CAMB COML MTG TR 2019-LIFE 144A		01/25/2019	CITIGROUP GBL MKT INC/SAL	XXX	829,500	829,500	0
133434-AA-8	CAMERON LNG LLC 144A		12/20/2019	MIZUHO SECURITIES USA INC	XXX	4,738,315	4,750,000	4,212
14162V-AB-2	CARE CAP PPTYS LP		05/08/2019	HHS/BLACKROCK CORE BOND	XXX	283,219	285,000	3,449
14314D-AA-1	CARLYLE FIN LLC 144A		09/05/2019	GOLDMAN SACHS & CO	XXX	499,205	500,000	0
12481X-AS-9	CBAM CLO MANAGEMENT 144A		11/27/2019	MORGAN STANLEY & CO INC	XXX	1,000,000	1,000,000	0
124857-AM-5	CBS CORP NEW		05/24/2019	GOLDMAN SACHS & CO	XXX	203,266	200,000	2,138
1248EP-BE-2	CCO HLDGS LLC / CCO HLDGS CAP		04/12/2019	CREDIT SUISSE FIRST BOS	XXX	176,730	172,000	2,500
1248EP-BF-9	CCO HLDGS LLC / CCO HLDGS CAP		11/06/2019	GOLDMAN SACHS & CO	XXX	123,000	120,000	120
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A		12/10/2019	VARIOUS	XXX	700,601	673,000	10,758
1248EP-BM-4	CCO HLDGS LLC / CCO HLDGS CAP 144A		12/17/2019	VARIOUS	XXX	451,135	430,000	7,104
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		01/30/2019	VARIOUS	XXX	168,929	180,000	4,035
1248EP-CB-7	CCO HLDGS LLC / CCO HLDGS CAP 144A		06/25/2019	DEUTSCHE BANK SECS	XXX	117,300	115,000	807
1248EP-CD-3	CCO HLDGS LLC / CCO HLDGS CAP 144A		12/02/2019	VARIOUS	XXX	1,732,368	1,728,000	3,324
12508E-AJ-0	CDK GLOBAL INC 144A		05/02/2019	WACHOVIA SECURITIES LLC	XXX	240,000	240,000	0
15135B-AH-4	CENTENE CORP DEL		07/10/2019	VARIOUS	XXX	377,625	360,000	5,635
15135B-AQ-4	CENTENE CORP DEL 144A		11/21/2019	BARCLAYS CAP INC	XXX	923,180	931,000	0
15135B-AS-0	CENTENE CORP DEL 144A		12/17/2019	BARCLAYS CAP INC	XXX	1,979,778	1,975,000	164
15137T-AA-8	CENTENE ESCROW I CORPORATION		10/22/2019	VARIOUS	XXX	1,385,556	1,300,000	27,474
15138A-AA-8	CENTENNIAL RESOURCE PROD 144A		03/07/2019	BANC OF AMERICA SEC LLC	XXX	54,720	57,000	477
15138A-AC-4	CENTENNIAL RESOURCE PRODUCT 144A		03/12/2019	CITIGROUP GBL MKT INC/SAL	XXX	254,042	256,000	0
15189T-AW-7	CENTERPOINT ENERGY INC		08/12/2019	BANC OF AMERICA SEC LLC	XXX	424,278	425,000	0
156504-AH-5	CENTURY CMNTYS INC		12/04/2019	CREDIT SUISSE FIRST BOS	XXX	119,410	121,000	1,726
156504-AJ-1	CENTURY CMNTYS INC 144A		05/09/2019	JP MORGAN SECS INC-FI	XXX	280,380	280,000	0
156700-AS-5	CENTURYLINK INC		05/30/2019	CITIGROUP GBL MKT INC/SAL	XXX	103,273	101,000	1,269
156700-BA-3	CENTURYLINK INC		08/09/2019	VARIOUS	XXX	234,630	220,000	5,738
156700-BB-1	CENTURYLINK INC 144A		12/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	875,000	875,000	0
15723R-AA-2	CFX ESCROW CORP 144A		06/19/2019	JP MORGAN SECS INC-FI	XXX	210,393	206,000	1,428
15723R-AC-8	CFX ESCROW CORP 144A		01/31/2019	JP MORGAN SECS INC-FI	XXX	62,000	62,000	0
159864-AE-7	CHARLES RIV LABS INTL INC 144A		10/21/2019	JP MORGAN SECS INC-FI	XXX	230,000	230,000	0
161175-BP-8	CHARTER COMMUNICATIONS OPER		01/14/2019	RBC DAIN RAUSCHER	XXX	1,231,950	1,250,000	11,060
165167-DD-6	CHESAPEAKE ENERGY CORP 144A		12/19/2019	RECEIVED IN EXCHANGE	XXX	290,225	329,000	0
167885-A@-1	CHICAGO PARKING METERS LLC		01/30/2019	JP MORGAN	XXX	3,000,000	3,000,000	0
12543D-BC-3	CHS / CMNTY HEALTH SYS INC 144A		03/15/2019	CREDIT SUISSE FIRST BOS	XXX	393,608	407,000	555
125523-BL-3	CIGNA CORP NEW 144A		10/11/2019	RECEIVED IN EXCHANGE	XXX	65,811	65,000	0
125523-BY-5	CIGNA CORP NEW 144A		10/11/2019	RECEIVED IN EXCHANGE	XXX	444,318	410,000	0
12555D-AB-1	CIM TR 2019-INV1 144A		04/05/2019	BANC OF AMERICA SEC LLC	XXX	1,178,101	1,180,492	1,282
125581-GX-0	CIT GROUP INC		05/07/2019	VARIOUS	XXX	367,640	330,000	3,075
17328C-AE-2	CITIGROUP COML MTG TR 2019-C7		12/12/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,750,937	1,700,000	2,586
172967-KG-5	CITIGROUP INC		11/05/2019	VARIOUS	XXX	3,995,372	3,750,000	39,189
172967-KN-0	CITIGROUP INC		10/29/2019	BANC OF AMERICA SEC LLC	XXX	2,093,540	2,000,000	34,000
172967-KY-6	CITIGROUP INC		03/06/2019	CITIGROUP GBL MKT INC/SAL	XXX	422,550	440,000	5,358
178772-AA-7	CITYLINE MTG TR 2016-CLNE 144A		04/04/2019	MORGAN STANLEY & CO INC	XXX	993,711	1,000,000	540
18055#-BH-4	CLARION LION PROPERTIES FUND LP		07/15/2019	JP MORGAN	XXX	4,000,000	4,000,000	0
18453H-AA-4	CLEAR CHANNEL OUTDOOR HLDGS IN 144		08/09/2019	JP MORGAN SECS INC-FI	XXX	214,000	214,000	0
18451Q-AN-8	CLEAR CHANNEL WW HLDGS INC 144A		02/12/2019	VARIOUS	XXX	315,591	311,000	24
185899-AC-5	CLEVELAND CLIFFS INC 144A		04/29/2019	GOLDMAN SACHS & CO	XXX	244,158	254,000	0
186108-CJ-3	CLEVELAND ELEC ILLUM CO		09/25/2019	DEUTSCHE BANK SECS	XXX	303,054	265,000	1,700
12654T-AA-8	CNX MIDSTREAM PARTNERS 144A		02/13/2019	JP MORGAN SECS INC-FI	XXX	87,120	88,000	2,383

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20030N-BL-4	COMCAST CORP NEW		01/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	986,450	1,000,000	14,156
12594J-AA-3	COMM MTG TR 2016-GCT 144A		08/14/2019	JP MORGAN SECS INC-FI	XXX	2,013,125	2,000,000	2,234
20268J-AB-9	COMMONSPIRIT HEALTH		08/07/2019	CITIGROUP GLOBAL MARKETS, INC	XXX	1,300,000	1,300,000	0
20338Q-AB-9	COMMSCOPE FIN LLC		02/07/2019	JP MORGAN SECS INC-FI	XXX	93,000	93,000	0
20338Q-AA-1	COMMSCOPE FIN LLC 144A		09/10/2019	VARIOUS	XXX	337,029	339,000	525
20338Q-AD-5	COMMSCOPE FIN LLC 144A		08/28/2019	VARIOUS	XXX	221,663	220,000	3,024
20451R-AA-0	COMPASS GROUP DIVERSIFIED 144A		11/12/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	204,833	195,000	1,507
212015-AL-5	CONTINENTAL RESOURCES INC		05/21/2019	HHS/BLACKROCK CORE BOND	XXX	154,895	150,000	713
221644-AA-5	COTT HOLDINGS INC 144A		03/27/2019	VARIOUS	XXX	191,858	191,000	4,913
224044-CJ-4	COX COMMUNICATIONS INC NEW 144A		12/09/2019	WACHOVIA SECURITIES LLC	XXX	314,529	300,000	3,383
225310-AN-1	CREDIT ACCEP CORP MICH 144A		12/10/2019	WELLS	XXX	265,700	265,000	0
226373-AQ-1	CRESTWOOD MIDSTREAM PRTNRS LP 144A		04/11/2019	WACHOVIA SECURITIES LLC	XXX	420,000	420,000	0
228187-AB-6	CROWN AMERS LLC / CROWN AMERS SR G		05/30/2019	CITIGROUP GBL MKT INC/SAL	XXX	211,375	215,000	3,901
22822V-AB-7	CROWN CASTLE INTL CORP NEW		04/23/2019	HHS/BLACKROCK CORE BOND	XXX	587,104	560,000	4,846
22822V-AJ-0	CROWN CASTLE INTL CORP NEW		01/29/2019	BANC OF AMERICA SEC LLC	XXX	219,164	225,000	315
228701-AF-5	CROWNROCK LP 144A		09/05/2019	VARIOUS	XXX	181,315	184,000	2,568
22945D-AU-7	CSAIL 2019-C15 COMMERCIAL MORTGAGE		02/28/2019	CREDIT SUISSE FIRST BOS	XXX	1,285,583	1,249,755	852
126307-AH-0	CSC HLDGS INC		04/16/2019	BARCLAYS CAP INC	XXX	35,919	35,000	699
126307-AY-3	CSC HLDGS INC 144A		10/22/2019	CREDIT SUISSE FIRST BOS	XXX	524,288	465,000	3,778
126307-AZ-0	CSC HLDGS INC 144A		01/24/2019	CREDIT SUISSE FIRST BOS	XXX	505,000	505,000	0
126307-BA-4	CSC HLDGS INC 144A		09/23/2019	CREDIT SUISSE FIRST BOS	XXX	1,757,600	1,690,000	23,484
23110A-AA-4	CUMULUS MEDIA NEW HLDGS INC 144A		06/12/2019	BANC OF AMERICA SEC LLC	XXX	315,000	315,000	0
23371D-AB-0	DAE FDG LLC 144A		05/31/2019	VARIOUS	XXX	351,098	351,000	3,537
235825-AE-6	DANA INCORPORATED		11/08/2019	VARIOUS	XXX	499,343	484,000	10,811
235825-AF-3	DANA INCORPORATED		11/22/2019	VARIOUS	XXX	349,640	349,000	57
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		07/25/2019	VARIOUS	XXX	724,480	720,000	12,435
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		10/30/2019	CREDIT SUISSE FIRST BOS	XXX	207,358	204,000	3,850
23311V-AG-2	DCP MIDSTREAM OPERATING PL		01/16/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	317,363	315,000	141
23311V-AH-0	DCP MIDSTREAM OPERATING PL		05/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	335,000	335,000	0
24703D-AY-7	DELL INTL LLC/EMC CORP 144A		10/29/2019	MLPFS	XXX	522,545	500,000	5,889
24703D-BA-8	DELL INTL LLC/EMC CORP 144A		07/19/2019	VARIOUS	XXX	735,190	705,000	9,859
247367-BH-7	DELTA AIRLINES PT 2007-1 20240210		09/12/2019	BAIRD (ROBERT W) & CO INC	XXX	1,224,699	1,112,514	7,588
247916-AM-1	DENBURY RES INC 144A		06/19/2019	RECEIVED IN EXCHANGE	XXX	110,600	140,000	0
25272K-AD-5	DIAMOND 1 FIN CORP 144A		01/30/2019	VARIOUS	XXX	147,064	145,000	809
25272K-AU-7	DIAMOND 1 FIN CORP 144A		11/01/2019	REVERSAL	XXX	125,822	124,000	0
25272K-AW-3	DIAMOND 1 FIN CORP 144A		08/15/2019	VARIOUS	XXX	1,777,033	1,680,000	25,677
25277L-AA-4	DIAMOND SPORTS GROUP LLC / DIA 144		11/18/2019	VARIOUS	XXX	1,458,766	1,454,000	2,301
25277L-AC-0	DIAMOND SPORTS GROUP LLC / DIA 144		08/20/2019	VARIOUS	XXX	1,204,381	1,201,000	792
25470X-AY-1	DISH DBS CORP		05/30/2019	VARIOUS	XXX	487,900	565,000	6,000
26078J-AC-4	DOWDUPONT INC		03/06/2019	BANC OF AMERICA SEC LLC	XXX	1,047,500	1,000,000	12,481
26441C-AX-3	DUKE ENERGY CORP NEW		03/06/2019	PERSHING LLC	XXX	528,550	550,000	1,107
26959X-AC-7	EAGLE HOLDING CO. II LLC 144A		05/07/2019	JP MORGAN SECS INC-FI	XXX	1,074,150	1,085,000	0
28470R-AC-6	ELDORADO RESORTS INC		03/19/2019	WACHOVIA SECURITIES LLC	XXX	83,500	80,000	778
28470R-AF-9	ELDORADO RESORTS INC		11/06/2019	BANC OF AMERICA SEC LLC	XXX	608,063	575,000	3,546
29261A-AA-8	ENCOMPASS HEALTH CORP		09/11/2019	CITIGROUP GBL MKT INC/SAL	XXX	128,080	128,000	0
29261A-AB-6	ENCOMPASS HEALTH CORP		09/09/2019	CITIGROUP GBL MKT INC/SAL	XXX	90,000	90,000	0
29271L-AE-4	ENDO FIN LLC 144A		01/17/2019	JP MORGAN SECS INC-FI	XXX	37,835	46,000	48
29273R-BD-0	ENERGY TRANSFER PRTNRS L P		01/15/2019	DEUTSCHE BANK SECS	XXX	966,720	1,000,000	13,725
29365D-AA-7	ENTERCOM MEDIA CORP 144A		12/10/2019	BANC OF AMERICA SEC LLC	XXX	932,719	920,000	758
26907Y-AA-2	ESH HOSPITALITY INC 144A		11/04/2019	DEUTSCHE BANK SECS	XXX	108,806	105,000	77
302491-AU-9	F M C CORP		09/17/2019	CITIGROUP GBL MKT INC/SAL	XXX	99,999	100,000	0
31428X-BF-2	FEDEX CORP		04/23/2019	GOLDMAN SACHS & CO	XXX	399,820	400,000	867
31620M-AT-3	FIDELITY NATL INFORMATION SVCS		04/23/2019	JP MORGAN SECS INC-FI	XXX	603,344	625,000	3,646
33936Y-AA-3	FLEX ACQUISITION CO 144A		08/29/2019	BARCLAYS CAP INC	XXX	351,975	390,000	3,575
33936Y-AC-9	FLEX ACQUISITION CO INC 144A		04/26/2019	CREDIT SUISSE FIRST BOS	XXX	217,638	230,000	5,283
34532R-AA-4	FORD CR AUTO OWNER TR2018-REV1 144		05/02/2019	CREDIT SUISSE FIRST BOS	XXX	299,238	300,000	558
34528Q-GS-7	FORD CREDIT FLRPLN TR 2019-1		04/02/2019	BARCLAYS CAP INC	XXX	1,399,799	1,400,000	0
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2		04/02/2019	VARIOUS	XXX	1,859,962	1,860,000	0
34528Q-HF-4	FORD CREDIT MSTR TR A 19-4		09/17/2019	BANC OF AMERICA SEC LLC	XXX	1,509,821	1,510,000	0
345397-ZC-0	FORD MOTOR CREDIT CO LLC		04/16/2019	BARCLAYS CAP INC	XXX	192,404	200,000	1,350
345397-ZU-0	FORD MOTOR CREDIT CO LLC		09/17/2019	STIFEL NICOLAUS & CO INC	XXX	642,414	645,000	2,881
35137L-AA-3	FOX CORP 144A		01/15/2019	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
35166F-AA-0	FOXTROT ESCROW ISSUER LLC / FO 144		10/25/2019	VARIOUS	XXX	271,800	276,000	0
35671D-BC-8	FREEPORT-MCMORAN INC		03/14/2019	GOLDMAN SACHS & CO	XXX	175,788	205,000	93
35671D-BJ-3	FREEPORT-MCMORAN INC		11/14/2019	VARIOUS	XXX	403,160	430,000	3,181
30315D-AS-7	FREMF MTG TR 2019-K103 144A		12/11/2019	BANC OF AMERICA SEC LLC	XXX	709,290	717,000	1,281
35905A-AA-7	FRONTDOOR INC 144A		12/03/2019	VARIOUS	XXX	334,168	311,000	3,412
364725-BE-0	GANNETT CO INC		04/17/2019	VARIOUS	XXX	36,225	35,000	20
361448-AY-9	GATX CORP		03/06/2019	CITIGROUP GBL MKT INC/SAL	XXX	515,015	550,000	8,590
36166T-AA-8	GCI LLC SR GLBL 144A 24		06/03/2019	VARIOUS	XXX	615,218	615,000	0
37045X-BX-3	GENERAL MTRS FINL CO INC		04/10/2019	BANK OF NY/TORONTO DOMINION SEC INC	XXX	499,255	500,000	760
37045X-CU-8	GENERAL MTRS FINL CO INC		04/03/2019	DEUTSCHE BANK SECS	XXX	999,370	1,000,000	0
37185L-AF-9	GENESIS ENERGY LP/ GENESIS FIN		06/10/2019	VARIOUS	XXX	347,928	351,000	7,220
37185L-AH-5	GENESIS ENERGY LP/ GENESIS FIN		07/09/2019	BANC OF AMERICA SEC LLC	XXX	96,033	95,000	2,366
37185L-AK-8	GENESIS ENERGY LP/ GENESIS FIN		10/10/2019	MORGAN STANLEY & CO INC	XXX	64,430	68,000	1,771
37940X-AA-0	GLOBAL PMTS INC		08/07/2019	BANC OF AMERICA SEC LLC	XXX	324,919	325,000	0
361886-CD-4	GMF FLOORPLAN OWN REV 2019-2 144A		05/14/2019	DEUTSCHE BANK SECS	XXX	399,830	400,000	0
38148B-AA-6	GOLDMAN SACHS GROUP INC		02/19/2019	GOLDMAN SACHS & CO	XXX	188,376	188,000	2,702
382550-BE-0	GOODYEAR TIRE & RUBR CO		12/05/2019	JP MORGAN SECS INC-FI	XXX	304,500	300,000	1,025
382550-BG-5	GOODYEAR TIRE & RUBR CO		08/13/2019	VARIOUS	XXX	186,878	196,000	3,441
389284-AA-8	GRAY ESCROW INC 144A		08/21/2019	WACHOVIA SECURITIES LLC	XXX	110,095	102,000	1,919
397624-AH-0	GREIF INC 144A		02/07/2019	VARIOUS	XXX	315,335	314,000	0
39807U-AB-2	GREYSTAR REAL ESTATE PRTN 144A		04/25/2019	JP MORGAN SECS INC-FI	XXX	99,500	100,000	2,364
36251F-AW-6	GS MTG SECS TR 2015-GC28		10/08/2019	GOLDMAN SACHS & CO	XXX	1,917,211	1,800,000	1,528
36260T-AA-3	GSCG TRUST 2019-600C 144A		08/20/2019	GOLDMAN SACHS & CO	XXX	1,236,000	1,200,000	2,642
40060Q-AA-3	GTCR AP FINANCE INC 144A		05/01/2019	BANC OF AMERICA SEC LLC	XXX	470,000	470,000	0
36258G-AA-5	GUSAP III LP 144A		11/14/2019	BANC OF AMERICA SEC LLC	XXX	989,730	1,000,000	0
416515-BE-3	HARTFORD FINL SVCS GROUP INC		08/08/2019	CREDIT SUISSE FIRST BOS	XXX	598,080	600,000	0
418751-AA-1	HAT HLDGS I LLC / HAT HLDGS II 144		09/10/2019	WACHOVIA SECURITIES LLC	XXX	206,218	203,000	674
404119-BS-7	HCA INC		05/09/2019	BANC OF AMERICA SEC LLC	XXX	170,934	160,000	2,298
404119-BW-8	HCA INC		01/17/2019	UBS WARBURG LLC	XXX	63,000	63,000	0
404119-BX-6	HCA INC		06/05/2019	BANC OF AMERICA SEC LLC	XXX	323,365	325,000	0
404121-AH-8	HCA INC		12/09/2019	BARCLAYS CAP INC	XXX	557,500	500,000	7,465
404121-AJ-4	HCA INC		01/17/2019	UBS WARBURG LLC	XXX	242,550	245,000	5,704
42250P-AA-1	HEALTHPEAK PPTYS INC		11/06/2019	WACHOVIA SECURITIES LLC	XXX	104,622	105,000	0
421924-BT-7	HEALTHSOUTH CORP		09/25/2019	JP MORGAN SECS INC-FI	XXX	105,671	101,000	194
423452-AC-5	HELMERICH & PAYNE INC 4.65%25		08/05/2019	SEAPORT GROUP SECURITIES LLC	XXX	162,572	150,000	2,751
42704L-AA-2	HERC HLDGS INC 144A		08/06/2019	VARIOUS	XXX	444,555	444,000	860
428040-CS-6	HERTZ CORP 144A		03/27/2019	NOMURA SECURITIES	XXX	86,391	103,000	2,581
428040-CY-3	HERTZ CORP 144A		07/18/2019	GOLDMAN SACHS & CO	XXX	617,000	617,000	0
428040-CZ-0	HERTZ CORP 144A		12/06/2019	VARIOUS	XXX	213,500	214,000	125
428104-AA-1	HESS MIDSTREAM PARTNERS LP 144A		11/26/2019	JP MORGAN SECS INC-FI	XXX	258,640	258,000	0
42829L-AF-1	HEXION INC 144A		10/11/2019	VARIOUS	XXX	315,676	317,000	1,654
432833-AD-3	HILTON DOMESTIC OPER CO		12/12/2019	VARIOUS	XXX	1,518,438	1,440,000	7,470
432833-AB-7	HILTON DOMESTIC OPER CO INC		10/30/2019	BANC OF AMERICA SEC LLC	XXX	869,125	850,000	6,021
432833-AF-8	HILTON DOMESTIC OPER CO INC		07/23/2019	VARIOUS	XXX	1,448,788	1,421,000	3,562
44106M-AZ-5	HOSPITALITY PPTYS TR		09/10/2019	BANC OF AMERICA SEC LLC	XXX	156,815	157,000	0
44106M-BA-9	HOSPITALITY PPTYS TR		09/10/2019	BANC OF AMERICA SEC LLC	XXX	156,755	157,000	0
44421G-AJ-2	HUDSON YARDS 2019-30HY MORTGAGE TR		06/24/2019	DEUTSCHE BANK SECS	XXX	544,060	541,000	792
44421M-AJ-9	HUDSON YARDS MTG TR 2019-55HY		12/02/2019	WELLS	XXX	1,623,027	1,672,000	2,401
444454-AF-9	HUGHES SATELLITE SYS CORP		05/10/2019	VARIOUS	XXX	290,168	290,000	5,024
45174H-BD-8	IHEARTCOMMUNICATIONS INC		11/26/2019	VARIOUS	XXX	605,378	570,000	1,833
460690-BP-4	INTERPUBLIC GROUP COS INC		04/23/2019	MLPFS	XXX	262,175	250,000	775
46266T-AA-6	IQVIA INC 144A		11/21/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,247,281	1,195,000	1,660
46284P-AP-9	IRON MTN INC DEL		04/11/2019	VARIOUS	XXX	303,525	300,000	2,487
46284P-AQ-7	IRON MTN INC DEL		02/22/2019	BANC OF AMERICA SEC LLC	XXX	417,150	405,000	743
46284V-AF-8	IRON MTN INC NEW 144A		09/04/2019	BARCLAYS CAP INC	XXX	1,565,000	1,565,000	0
45031U-CG-4	ISTAR INC		12/06/2019	JP MORGAN SECS INC-FI	XXX	270,000	270,000	0
46849L-TK-7	JACKSON NATL LIFE GBL FDG 144A		06/17/2019	JP MORGAN SECS INC-FI	XXX	1,297,465	1,300,000	0
47010D-AA-8	JAGUAR HLDG CO II /JAGUAR MER 144A		07/09/2019	VARIOUS	XXX	1,175,873	1,153,000	21,796
46651Q-AA-5	JP MORGAN CHASE COM TR 2019-FL 144		09/19/2019	JP MORGAN SECS INC-FI	XXX	1,400,000	1,400,000	0
48128Y-AX-9	JPMCC COMM MTG SEC 2019-COR4		02/15/2019	JP MORGAN SECS INC-FI	XXX	1,029,998	1,000,000	2,954
48128Y-BA-8	JPMCC COMM MTG SEC 2019-COR4		02/15/2019	JP MORGAN SECS INC-FI	XXX	82,400	80,000	257
48128Y-BB-6	JPMCC COMM MTG SEC 2019-COR4		02/15/2019	JP MORGAN SECS INC-FI	XXX	72,099	70,000	233

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46625H-KC-3	JPMORGAN CHASE & CO		01/02/2019	JP MORGAN SECS INC-FI	XXX	1,922,980	2,000,000	27,951
46625H-RY-8	JPMORGAN CHASE & CO		12/03/2019	JP MORGAN SECS INC-FI	XXX	2,163,580	2,000,000	26,054
46625H-HQ-6	JPMORGAN CHASE & CO SR NT 4.95%20		01/11/2019	JP MORGAN SECS INC-FI	XXX	3,506,166	3,432,000	51,909
485170-BD-5	KANSAS CITY SOUTHERN		11/14/2019	JP MORGAN SECS INC-FI	XXX	474,592	475,000	0
48238T-AA-7	KAR AUCTION SVCS INC 144A		12/11/2019	VARIOUS	XXX	553,280	540,000	850
48666K-AV-1	KB HOME		02/05/2019	DEUTSCHE BANK SECS	XXX	58,940	56,000	1,127
48666K-AY-5	KB HOME		10/22/2019	CITIGROUP GBL MKT INC/SAL	XXX	129,228	129,000	0
49271V-AE-0	KEURIG DR PEPPER INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	249,210	245,000	0
49271V-AG-5	KEURIG DR PEPPER INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	749,756	720,000	0
482598-AA-7	KNDL 2019-KNSQ MORTGAGE TRUST 2019		05/10/2019	DEUTSCHE BANK SECS	XXX	727,000	727,000	0
50077L-AU-0	KRAFT HEINZ FOODS CO 144A		10/30/2019	VARIOUS	XXX	181,024	180,000	405
501797-AL-8	L BRANDS INC		11/07/2019	VARIOUS	XXX	456,335	530,000	8,238
501797-AR-5	L BRANDS INC		06/05/2019	CITIGROUP GBL MKT INC/SAL	XXX	87,475	89,000	0
502431-AB-5	L3HARRIS TECHNOLOGIES INC		07/02/2019	RECEIVED IN EXCHANGE	XXX	1,043,594	1,000,000	0
50168A-AB-6	LABL ESCROW ISSUER LLC 144A		06/18/2019	BANC OF AMERICA SEC LLC	XXX	410,000	410,000	0
526057-BV-5	LENNAR CORP		10/09/2019	MORGAN STANLEY & CO INC	XXX	158,209	147,000	2,541
527298-BK-8	LEVEL 3 FING INC		07/30/2019	JP MORGAN SECS INC-FI	XXX	95,704	94,000	218
527298-BP-7	LEVEL 3 FING INC 144A		12/10/2019	JP MORGAN SECS INC-FI	XXX	150,560	150,000	184
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS 144A		01/15/2019	BARCLAYS CAP INC	XXX	88,650	90,000	1,116
53627N-AC-5	LIONS GATE CAPITAL HOLDINGS 144A		07/09/2019	VARIOUS	XXX	861,806	840,000	8,675
536797-AE-3	LITHIA MTRS INC 144A		12/02/2019	JP MORGAN SECS INC-FI	XXX	190,000	190,000	0
538034-AR-0	LIVE NATION ENTERTAINMENT INC 144A		10/02/2019	VARIOUS	XXX	741,395	740,000	0
548661-DM-6	LOWES COS INC		04/23/2019	WELLS FARGO	XXX	613,334	650,000	451
96926D-AV-2	LYON WILLIAM HOMES INC 144A		06/24/2019	JP MORGAN SECS INC-FI	XXX	251,000	251,000	0
56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST		08/12/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
570535-AU-8	MARKEL CORP		09/12/2019	WACHOVIA SECURITIES LLC	XXX	169,699	170,000	0
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		12/10/2019	VARIOUS	XXX	987,844	920,000	13,340
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC 144		09/18/2019	JP MORGAN SECS INC-FI	XXX	206,538	205,000	0
577081-BB-7	MATTEL INC 144A		08/02/2019	BANC OF AMERICA SEC LLC	XXX	67,360	64,000	432
577081-BD-3	MATTEL INC 144A		11/18/2019	BANC OF AMERICA SEC LLC	XXX	30,753	31,000	0
589433-AB-7	MEREDITH CORP SR GLBL NT 26		09/05/2019	CREDIT SUISSE FIRST BOS	XXX	46,800	45,000	327
59001K-AD-2	MERITOR INC		09/09/2019	BAIRD (ROBERT W) & CO INC	XXX	100,213	97,000	438
55303X-AG-0	MGM GROWTH PPTYS OPER PRTN/ 144A		01/22/2019	JP MORGAN SECS INC-FI	XXX	188,000	188,000	0
552953-BX-8	MGM RESORTS INTERNATIONAL		11/25/2019	VARIOUS	XXX	1,443,363	1,288,000	14,760
552953-CC-3	MGM RESORTS INTERNATIONAL		11/05/2019	VARIOUS	XXX	355,283	321,000	2,703
552953-CE-9	MGM RESORTS INTERNATIONAL		01/29/2019	VARIOUS	XXX	209,500	210,000	1,341
552953-CF-6	MGM RESORTS INTERNATIONAL		07/09/2019	VARIOUS	XXX	317,405	311,000	1,687
594087-AU-2	MICHAELS STORES INC 144A		12/13/2019	VARIOUS	XXX	414,122	418,000	1,696
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019		10/24/2019	GOLDMAN SACHS & CO	XXX	1,308,184	1,300,000	2,681
607120-FL-1	MOBILE AIRPORT AUTHORITY 2019 A1 /		06/17/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
607120-FN-7	MOBILE AIRPORT AUTHORITY 2019 B1 /		06/17/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
60855R-AH-3	MOLINA HEALTHCARE INC 144A		11/07/2019	VARIOUS	XXX	216,833	214,000	3,814
61237W-AE-6	MONTEFIORE MED CTR NEW YORK		10/09/2019	RBC DAIN RAUSCHER	XXX	586,780	500,000	11,658
615394-AM-5	MOOG INC 144A		12/06/2019	JP MORGAN SECS INC-FI	XXX	325,000	325,000	0
61768H-AX-4	MORGAN STAN CAP I TR 2019-L2		03/05/2019	MORGAN STANLEY & CO INC	XXX	1,281,183	0	5,693
61746B-DJ-2	MORGAN STANLEY		04/02/2019	MORGAN STANLEY & CO INC	XXX	322,270	315,000	1,280
61746B-DZ-6	MORGAN STANLEY		01/14/2019	MORGAN STANLEY & CO INC	XXX	1,470,570	1,500,000	27,286
61691X-AA-1	MORGAN STANLEY CAPITAL I TRUST 201		05/10/2019	MORGAN STANLEY & CO INC	XXX	500,000	500,000	0
61965R-AA-3	MOSS CREEK RES HLDGS INC 144A		06/21/2019	HARRIS NESBITT CORP-BONDS	XXX	41,160	48,000	1,600
61965R-AB-1	MOSS CREEK RES HLDGS INC 144A		06/20/2019	VARIOUS	XXX	176,448	177,000	201
55336V-BA-7	MPLX LP 144A		09/23/2019	RECEIVED IN EXCHANGE	XXX	256,638	245,000	0
55336V-BE-9	MPLX LP 144A		09/23/2019	RECEIVED IN EXCHANGE	XXX	1,484,430	1,425,000	0
55342U-AJ-3	MPT OPERATING PARTNERSHIP L.P.		07/17/2019	BARCLAYS CAP INC	XXX	1,124,350	1,130,000	0
55354G-AD-2	MSCI INC 144A		12/10/2019	JP MORGAN SECS INC-FI	XXX	120,463	115,000	1,988
626717-AG-7	MURPHY OIL CORP		04/02/2019	UBS WARBURG LLC	XXX	239,625	270,000	5,420
626717-AM-4	MURPHY OIL CORP		11/13/2019	JP MORGAN SECS INC-FI	XXX	500,000	500,000	0
628530-BK-2	MYLAN INC SR NT 4.55%28		09/30/2019	GOLDMAN SACHS & CO	XXX	202,487	190,000	4,010
63938C-AA-6	NAVIENT CORPORATION		10/23/2019	GOLDMAN SACHS & CO	XXX	486,710	476,000	11,834
63941J-AA-6	NAVIENT PRIV ED LN TR 2019-G 144A		12/03/2019	RBC DAIN RAUSCHER	XXX	199,999	200,000	0
63941C-AC-7	NAVIENT PVT EDN LN TR 2019-D 144A		06/19/2019	JP MORGAN SECS INC-FI	XXX	555,369	560,000	0
62886E-AU-2	NCR CORP NEW 144A		08/07/2019	WACHOVIA SECURITIES LLC	XXX	127,000	127,000	0
62886E-AV-0	NCR CORP NEW 144A		08/08/2019	WACHOVIA SECURITIES LLC	XXX	930,880	930,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
62886E-AS-7	NCR ESCROW CORP		07/03/2019	WACHOVIA SECURITIES LLC	XXX	438,813	425,000	1,731
64072T-AA-3	NEPTUNE FINCO CORP 144A		02/12/2019	BANC OF AMERICA SEC LLC	XXX	231,500	200,000	1,752
64072T-AC-9	NEPTUNE FINCO CORP 144A		05/09/2019	BANC OF AMERICA SEC LLC	XXX	212,250	200,000	4,343
64110L-AS-5	NETFLIX INC		11/18/2019	BANC OF AMERICA SEC LLC	XXX	297,020	290,000	1,333
64110L-AU-0	NETFLIX INC 144A		04/24/2019	MORGAN STANLEY & CO INC	XXX	63,000	63,000	0
64110L-AV-8	NETFLIX INC 144A		10/22/2019	MORGAN STANLEY & CO INC	XXX	612,308	612,000	0
645869-F@-2	NEW JERSEY NATURAL GAS CO		07/17/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
651290-AP-3	NEWFIELD EXPL CO		04/05/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	176,416	165,000	1,818
65342Q-AK-8	NEXTERA ENERGY OPER PARTNER LP 144		06/25/2019	VARIOUS	XXX	175,188	175,000	0
65409Q-BB-7	NIELSEN FIN LLC/ NIELSEN FIN 144A		11/13/2019	CREDIT SUISSE FIRST BOS	XXX	236,469	235,000	979
65474V-AQ-4	NISSAN MSTR OWNER TR 2019-A		03/05/2019	BANC OF AMERICA SEC LLC	XXX	3,860,000	3,860,000	0
665228-G*-7	Northern Illinois Gas Co		10/30/2019	JP MORGAN	XXX	2,000,000	2,000,000	0
670001-AA-4	NOVELIS CORP 144A		07/05/2019	BARCLAYS CAP INC	XXX	136,500	130,000	3,250
670001-AC-0	NOVELIS CORP 144A		11/20/2019	JEFFERIES & COMPANY	XXX	161,123	154,000	176
629377-CA-8	NRG ENERGY INC		10/24/2019	VARIOUS	XXX	409,641	375,000	8,926
629377-CC-4	NRG ENERGY INC		12/04/2019	VARIOUS	XXX	490,372	460,000	6,264
629377-CE-0	NRG ENERGY INC		10/29/2019	CREDIT SUISSE FIRST BOS	XXX	99,304	91,000	1,541
629377-CH-3	NRG ENERGY INC 144A		05/07/2019	JP MORGAN SECS INC-FI	XXX	370,000	370,000	0
67059T-AF-2	NUSTAR LOGISTICS L P		05/16/2019	RBC DAIN RAUSCHER	XXX	40,000	40,000	0
674215-AE-8	OASIS PETE INC NEW		03/07/2019	BARCLAYS CAP INC	XXX	82,170	83,000	888
674599-CP-8	OCCIDENTAL PETE CORP		08/06/2019	BANC OF AMERICA SEC LLC	XXX	289,690	290,000	0
674599-DC-6	OCCIDENTAL PETE CORP		09/18/2019	RECEIVED IN EXCHANGE	XXX	447,170	400,000	0
680665-AL-0	OLIN CORP		07/11/2019	JP MORGAN SECS INC-FI	XXX	199,000	199,000	0
68267E-AA-2	ONEMAIN DIRECT AUTO RCV 2019-1 144		03/12/2019	BARCLAYS CAP INC	XXX	299,949	300,000	0
68269B-AA-6	ONEMAIN FINL TR 2019-2 144A		09/16/2019	BARCLAYS CAP INC	XXX	1,799,233	1,800,000	0
682680-AU-7	ONEOK INC NEW		11/01/2019	CITIGROUP GBL MKT INC/SAL	XXX	108,341	100,000	1,390
68268N-AJ-2	ONEOK PARTNERS LP		01/14/2019	PERSHING LLC	XXX	982,330	1,000,000	9,844
67113D-AJ-3	OZLM LTD 2019-24A A2A FLOATING 144		07/26/2019	BNP PARIBAS SEC CORP	XXX	1,000,000	1,000,000	0
69888X-AA-7	PAR PHARMACEUTICAL INC 144A		03/27/2019	VARIOUS	XXX	151,875	150,000	5
69915X-AE-6	PARALLEL 2017-1 LTD 2017-1A B 144A		08/13/2019	MORGAN STANLEY & CO INC	XXX	495,000	500,000	1,326
701885-AH-8	PARSLEY ENERGY LLC 144A		10/08/2019	BANC OF AMERICA SEC LLC	XXX	442,275	450,000	10,659
703343-AC-7	PATRICK INDS INC 144A		09/12/2019	WACHOVIA SECURITIES LLC	XXX	257,560	257,000	0
70432*-AA-9	PAYCHEX, INC		03/13/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
69327R-AG-6	PDC ENERGY INC		09/11/2019	VARIOUS	XXX	142,918	141,000	4,214
69346V-AA-7	PFG ESCROW CORPORATION 144A		09/16/2019	CREDIT SUISSE FIRST BOS	XXX	520,000	520,000	0
720186-AL-9	PIEDMONT NAT GAS INC		05/21/2019	CREDIT SUISSE FIRST BOS	XXX	84,786	85,000	0
72353P-AA-4	PIONEER AIR FIN 2019 144A		05/23/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	1,399,992	1,400,000	0
72431P-AA-0	PISCES MIDCO INC 144A		11/07/2019	VARIOUS	XXX	483,775	508,000	5,534
69353R-EP-9	PNC BK N A PITTSBURGH PA		01/11/2019	JP MORGAN SECS INC-FI	XXX	4,947,500	5,000,000	14,056
73107G-AA-1	POLARIS INTERMEDIATE 144A		09/10/2019	VARIOUS	XXX	484,873	570,000	5,556
737446-AJ-3	POST HLDGS INC 144A		10/10/2019	WACHOVIA SECURITIES LLC	XXX	96,598	90,000	1,372
737446-AL-8	POST HLDGS INC 144A		09/26/2019	UBS WARBURG LLC	XXX	8,400	8,000	35
737446-AP-9	POST HLDGS INC 144A		10/01/2019	VARIOUS	XXX	483,710	482,000	495
74170*-AZ-2	PRIME PROPETY FUND LLC		12/12/2019	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
74333B-AA-6	PROGRESS RESIDENTIAL 2019-SFR1 TRU		02/14/2019	GOLDMAN SACHS & CO	XXX	1,499,949	1,500,000	0
745867-AX-9	PULTE GROUP INC		07/29/2019	JP MORGAN SECS INC-FI	XXX	243,050	230,000	492
74834L-AX-8	QUEST DIAGNOSTICS INC		08/02/2019	BARCLAYS CAP INC	XXX	145,335	140,000	1,715
74834L-BB-5	QUEST DIAGNOSTICS INC		12/09/2019	JP MORGAN SECS INC-FI	XXX	74,804	75,000	0
74840L-AB-8	QUICKEN LNS INC 144A		12/09/2019	VARIOUS	XXX	230,066	222,000	4,726
75915Q-AC-2	REGIONALCARE HOSP PARTNERS 144A		10/24/2019	JEFFERIES & COMPANY	XXX	640,980	600,000	24,337
761735-AP-4	REYNOLDS GROUP ISSUER LLC		03/08/2019	VARIOUS	XXX	1,102,937	1,099,937	21,320
761735-AV-1	REYNOLDS GROUP ISSUER LLC 144A		11/20/2019	CREDIT SUISSE FIRST BOS	XXX	487,078	469,000	11,505
749571-AE-5	RHP HOTEL PPTY/ RHP FINANCE 144A		10/03/2019	DEUTSCHE BANK SECS	XXX	537,188	535,000	439
767754-CH-5	RITE AID CORP 144A		12/19/2019	VARIOUS	XXX	154,575	181,000	3,343
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC 144A		03/12/2019	VARIOUS	XXX	581,010	543,000	15,278
78355H-KL-2	RYDER SYS MTN BE		02/25/2019	WACHOVIA SECURITIES LLC	XXX	624,413	625,000	0
03629#-AP-8	SA POWER NETWORKS		08/01/2019	JP MORGAN	XXX	1,000,000	1,000,000	0
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		01/17/2019	VARIOUS	XXX	796,212	750,000	7,906
785592-AM-8	SABINE PASS LIQUEFACTION LLC		03/06/2019	DEUTSCHE BANK SECS	XXX	524,644	485,000	530
78573N-AA-0	SABRE GLBL INC 144A		10/31/2019	STIFEL NICOLAUS & CO INC	XXX	241,463	235,000	667
78573N-AB-8	SABRE GLBL INC 144A		06/04/2019	VARIOUS	XXX	491,331	480,000	10,614
78388J-AV-8	SBA COMMUNICATIONS CORP		03/05/2019	WACHOVIA SECURITIES LLC	XXX	150,000	150,000	122

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78403D-AN-0	SBA TOWER TRUST 2019-1 144A		09/10/2019	BARCLAYS CAP INC	XXX	1,000,000	1,000,000	0
80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A		05/29/2019	CREDIT SUISSE FIRST BOS	XXX	616,125	620,000	3,961
80874Y-BC-3	SCIENTIFIC GAMES INTL INC 144A		11/12/2019	VARIOUS	XXX	148,465	148,000	0
80874Y-BE-9	SCIENTIFIC GAMES INTL INC 144A		11/13/2019	VARIOUS	XXX	475,528	475,000	0
80874Y-BA-7	SCIENTIFIC GAMES INTL INC. 144A		12/11/2019	VARIOUS	XXX	600,720	587,000	2,907
81104P-AA-7	SCRIPPS ESCROW INC 144A		10/01/2019	VARIOUS	XXX	120,970	119,000	934
81728U-AA-2	SENSATA TECHNOLOGIES INC 144A		11/18/2019	VARIOUS	XXX	121,000	121,000	547
817565-CE-2	SERVICE CORP INTL		05/07/2019	WACHOVIA SECURITIES LLC	XXX	455,000	455,000	0
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		07/16/2019	BARCLAYS CAP INC	XXX	99,973	100,000	0
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		10/17/2019	BANC OF AMERICA SEC LLC	XXX	99,998	100,000	0
829259-AR-1	SINCLAIR TELEVISION GROUP 144A		12/17/2019	VARIOUS	XXX	682,044	662,000	16,907
829259-AY-6	SINCLAIR TELEVISION GROUP 144A		11/21/2019	VARIOUS	XXX	680,790	681,000	0
82967N-AL-2	SIRIUS XM RADIO INC 144A		08/21/2019	BARCLAYS CAP INC	XXX	178,063	175,000	2,203
82967N-AU-2	SIRIUS XM RADIO INC 144A		09/19/2019	VARIOUS	XXX	805,081	774,000	16,763
82967N-BC-1	SIRIUS XM RADIO INC 144A		09/12/2019	VARIOUS	XXX	905,052	886,000	3,393
82967N-BE-7	SIRIUS XM RADIO INC 144A		06/18/2019	JP MORGAN SECS INC-FI	XXX	480,000	480,000	0
78442F-EL-8	SLM CORP		03/07/2019	CITIGROUP GBL MKT INC/SAL	XXX	163,525	155,000	1,436
78454L-AP-5	SM ENERGY CO		09/05/2019	GOLDMAN SACHS & CO	XXX	164,533	193,000	1,918
78449T-AB-7	SMB PRIVATE ED LN 2019-A 144A		03/05/2019	GOLDMAN SACHS & CO	XXX	409,873	410,000	0
83406C-AA-7	SOFI CONSUMER LN PRGRM 2019-2 144A		04/18/2019	CITIGROUP GBL MKT INC/SAL	XXX	999,874	1,000,000	0
83404W-AB-3	SOFI PRFSSNAL LN PRGRM 2019-B 144A		03/26/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	299,983	300,000	0
842400-GS-6	SOUTHERN CALIF EDISON CO		08/01/2019	JP MORGAN SECS INC-FI	XXX	1,996,900	2,000,000	0
845467-AM-1	SOUTHWESTERN ENERGY CO		09/11/2019	VARIOUS	XXX	109,620	122,000	4,062
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC / SP 144A		10/16/2019	BANC OF AMERICA SEC LLC	XXX	270,000	270,000	0
85172F-AP-4	SPRINGLEAF FINANCE CORPORATION		02/20/2019	BARCLAYS CAP INC	XXX	330,000	330,000	0
85172F-AQ-2	SPRINGLEAF FINANCE CORPORATION		05/07/2019	MORGAN STANLEY & CO INC	XXX	360,000	360,000	0
85172F-AR-0	SPRINGLEAF FINANCE CORPORATION		11/05/2019	VARIOUS	XXX	239,000	239,000	0
852060-AD-4	SPRINT CAP CORP		10/10/2019	VARIOUS	XXX	1,455,471	1,412,000	20,503
852060-AT-9	SPRINT CAP CORP		02/19/2019	VARIOUS	XXX	294,780	272,000	10,285
85207U-AE-5	SPRINT CORP		04/12/2019	VARIOUS	XXX	331,645	315,000	1,967
85207U-AF-2	SPRINT CORP		10/08/2019	VARIOUS	XXX	236,500	215,000	1,145
85207U-AH-8	SPRINT CORP		05/20/2019	CREDIT SUISSE FIRST BOS	XXX	83,800	80,000	2,486
85207U-AJ-4	SPRINT CORP		05/31/2019	MORGAN STANLEY & CO INC	XXX	135,360	128,000	2,955
78470V-AC-2	SRC ENERGY INC		04/12/2019	MORGAN STANLEY & CO INC	XXX	165,375	175,000	4,102
78472G-AA-7	SSL ROBOTICS LLC 144A		11/15/2019	BANC OF AMERICA SEC LLC	XXX	602,700	615,000	0
853496-AD-9	STANDARD INDS INC 144A		08/06/2019	VARIOUS	XXX	558,753	562,000	3,797
855030-AN-2	STAPLES INC 144A		04/09/2019	GOLDMAN SACHS & CO	XXX	377,000	377,000	0
85769F-AA-6	STATION PL SECS TR 2019-WL1 144A		07/25/2019	JEFFERIES & COMPANY	XXX	75,000	75,000	0
858912-AF-5	STERICYCLE INC !44A		09/05/2019	VARIOUS	XXX	730,585	726,000	1,053
78485W-AA-7	STWD MORTGAGE TR 2019-FL1 LTD 144A		07/26/2019	WACHOVIA SECURITIES LLC	XXX	1,000,000	1,000,000	0
86614R-AM-9	SUMMIT MATERIALS LLC 144A		02/28/2019	BANC OF AMERICA SEC LLC	XXX	245,000	245,000	0
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC		08/13/2019	BARCLAYS CAP INC	XXX	150,893	177,000	3,392
87264A-AN-5	T MOBILE USA INC		09/09/2019	VARIOUS	XXX	903,918	870,000	8,932
87264A-AP-0	T MOBILE USA INC		12/12/2019	VARIOUS	XXX	722,634	673,000	17,969
87422V-AF-5	TALEN ENERGY SUPPLY LLC 144A		05/08/2019	CREDIT SUISSE FIRST BOS	XXX	460,000	460,000	0
87422V-AG-3	TALEN ENERGY SUPPLY LLC 144A		06/21/2019	JP MORGAN SECS INC-FI	XXX	275,000	275,000	0
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP 144A		01/25/2019	VARIOUS	XXX	100,045	100,000	2,016
87612B-AY-8	TARGA RES PARTNERS / TARGA RES		08/05/2019	VARIOUS	XXX	569,545	544,000	15,523
87612B-BP-6	TARGA RES PARTNERS / TARGA RES 144		11/13/2019	RBC DAIN RAUSCHER	XXX	869,000	869,000	0
87612B-BK-7	TARGA RES PARTNERS/ TARGA RES 144A		01/18/2019	VARIOUS	XXX	389,725	387,000	143
87612B-BM-3	TARGA RES PARTNERS/ TARGA RES 144A		01/10/2019	BANC OF AMERICA SEC LLC	XXX	245,000	245,000	0
87901J-AC-9	TEGNA INC 144A		09/16/2019	JP MORGAN SECS INC-FI	XXX	645,416	645,000	35
88023J-AA-4	TEMPO ACQUISITION LLC 144A		08/16/2019	VARIOUS	XXX	755,625	740,000	3,383
88033G-CU-2	TENET HEALTHCARE CORP		11/01/2019	VARIOUS	XXX	374,328	365,000	6,609
88033G-CY-4	TENET HEALTHCARE CORP 144A		08/12/2019	BARCLAYS CAP INC	XXX	1,496,000	1,496,000	0
88033G-DA-5	TENET HEALTHCARE CORP 144A		08/12/2019	BARCLAYS CAP INC	XXX	1,301,000	1,301,000	0
88146L-AA-1	TERRIER MEDIA BUYER INC 144A		12/12/2019	JP MORGAN SECS INC-FI	XXX	194,000	194,000	0
883556-BR-2	THERMO FISHER SCIENTIFIC INC		04/23/2019	WELLS FARGO	XXX	290,157	300,000	885
88947E-AT-7	TOLL BROS FIN CORP		07/01/2019	CREDIT SUISSE FIRST BOS	XXX	95,238	95,000	1,584
88947E-AU-4	TOLL BROS FIN CORP		09/16/2019	VARIOUS	XXX	312,653	314,000	31
891906-AB-5	TOTAL SYS SVCS INC SR NT 3.75%23		01/30/2019	BANC OF AMERICA SEC LLC	XXX	123,826	125,000	781
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		11/04/2019	BANC OF AMERICA SEC LLC	XXX	1,312,603	1,300,000	3,875

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89231X-AA-9	TOYOTA AUTO LN EXD NT TR 19-1 144A		06/10/2019	CITIGROUP GBL MKT INC/SAL	XXX	299,899	300,000	0
893647-BE-6	TRANSDIGM INC 144A		02/01/2019	MORGAN STANLEY & CO INC	XXX	856,750	855,000	0
893647-BJ-5	TRANSDIGM INC 144A		10/29/2019	MORGAN STANLEY & CO INC	XXX	490,000	490,000	0
89469A-AC-8	TREEHOUSE FOODS INC 144A		07/30/2019	VARIOUS	XXX	150,683	145,000	3,933
896818-AP-6	TRIUMPH GROUP INC NEW		09/20/2019	UBS WARBURG LLC	XXX	364,950	360,000	3,022
896818-AQ-4	TRIUMPH GROUP INC NEW 144A		09/09/2019	JP MORGAN SECS INC-FI	XXX	1,412,000	1,412,000	0
90184L-AG-7	TWITTER INC 144A		12/05/2019	JP MORGAN SECS INC-FI	XXX	870,945	870,000	0
902494-BJ-1	TYSON FOODS INC		04/23/2019	CITIGROUP GBL MKT INC/SAL	XXX	600,947	585,000	4,290
90353T-AC-4	UBER TECHNOLOGIES INC 144A		12/13/2019	VARIOUS	XXX	103,046	100,000	1,008
90353T-AE-0	UBER TECHNOLOGIES INC 144A		12/13/2019	VARIOUS	XXX	538,550	538,000	469
907818-EH-7	UNION PAC CORP		03/06/2019	CITIGROUP GBL MKT INC/SAL	XXX	420,983	440,000	235
90931E-AA-2	UNITED AIRLINES PTC 2019-1 2033022		07/30/2019	BARCLAYS CAP INC	XXX	644,778	600,000	12,892
910047-AK-5	UNITED CONTL HLDGS INC		05/07/2019	BARCLAYS CAP INC	XXX	257,379	259,000	0
911365-BD-5	UNITED RENTALS NORTH AMER INC		10/24/2019	GOLDMAN SACHS & CO	XXX	295,720	284,000	3,870
911365-BK-9	UNITED RENTALS NORTH AMER INC		12/10/2019	VARIOUS	XXX	884,883	824,000	24,277
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		01/10/2019	JP MORGAN SECS INC-FI	XXX	166,419	165,000	3,682
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		11/13/2019	VARIOUS	XXX	657,181	673,000	3,939
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		04/03/2019	BANC OF AMERICA SEC LLC	XXX	291,514	310,000	2,196
90331H-NH-2	US BANK ASSN CINCINNATI OH MTN		01/11/2019	JP MORGAN SECS INC-FI	XXX	3,459,328	3,475,000	21,221
91740P-AF-5	USA COMPRESSION PARTNERS LP		03/11/2019	JP MORGAN SECS INC-FI	XXX	498,323	496,000	62
92552V-AK-6	VIASAT INC 144A		02/08/2019	VARIOUS	XXX	238,063	250,000	5,234
925651-AA-9	VICI PPTYS 1 LLC		01/10/2019	VARIOUS	XXX	59,520	55,000	1,088
92564R-AA-3	VICI PPTYS INC 144A		11/21/2019	DEUTSCHE BANK SECS	XXX	335,000	335,000	0
92564R-AB-1	VICI PPTYS INC 144A		11/21/2019	DEUTSCHE BANK SECS	XXX	475,000	475,000	0
927804-FU-3	VIRGINIA ELEC & PWR CO		04/23/2019	SCOTIA CAPITAL (USA) INC	XXX	348,688	350,000	3,063
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A		04/23/2019	CREDIT SUISSE FIRST BOS	XXX	444,513	430,000	3,548
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A		04/12/2019	VARIOUS	XXX	724,844	715,000	2,461
92840V-AD-4	VISTRA OPERATIONS CO LLC 144A		12/03/2019	VARIOUS	XXX	55,670	55,000	944
92840V-AE-2	VISTRA OPERATIONS CO LLC 144A		09/23/2019	VARIOUS	XXX	1,037,746	1,020,000	8,743
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		06/06/2019	GOLDMAN SACHS & CO	XXX	619,000	619,000	0
92840V-AG-7	VISTRA OPERATIONS CO LLC 144A		11/06/2019	JP MORGAN SECS INC-FI	XXX	109,768	110,000	0
93369K-AA-3	WAND MERGER CORP 144A		05/31/2019	BANC OF AMERICA SEC LLC	XXX	200,000	200,000	6,274
948565-AC-0	WEEKLEY HOMES LLC/ FIN CORP		08/23/2019	VARIOUS	XXX	67,673	69,000	601
949746-SH-5	WELLS FARGO & CO NEW		03/06/2019	GOLDMAN SACHS & CO	XXX	420,451	440,000	4,950
94974B-GP-9	WELLS FARGO CO MTN BE		12/16/2019	WELLS FARGO	XXX	2,272,409	2,150,000	16,749
95001X-AZ-9	WELLS FARGO COM MTG 2019-C50		04/29/2019	WACHOVIA SECURITIES LLC	XXX	1,029,950	1,000,000	1,313
95002M-AV-1	WELLS FARGO COM MTG 2019-C52		08/05/2019	WACHOVIA SECURITIES LLC	XXX	1,338,955	1,300,000	1,944
95002B-AC-7	WELLS FARGO COM MTG 2019-C53		10/22/2019	WACHOVIA SECURITIES LLC	XXX	1,544,915	1,500,000	741
95040Q-AK-0	WELLTOWER INC		12/09/2019	WACHOVIA SECURITIES LLC	XXX	54,941	55,000	0
958102-AM-7	WESTERN DIGITAL CORP		04/11/2019	MORGAN STANLEY & CO INC	XXX	49,534	51,000	404
966387-BG-6	WHITING PETE CORP NEW		01/31/2019	STIFEL NICOLAUS & CO INC	XXX	53,763	55,000	192
96950G-AB-8	WILLIAMS SCOTSMAN INTL INC 144A		05/09/2019	DEUTSCHE BANK SECS	XXX	270,675	270,000	4,589
92933B-AK-0	WMG ACQUISITION CORP 144A		11/01/2019	JEFFERIES & COMPANY	XXX	482,925	470,000	5,875
98212B-AJ-2	WPX ENERGY INC		09/10/2019	BANC OF AMERICA SEC LLC	XXX	335,000	335,000	0
98310W-AJ-7	WYNDHAM DESTINATIONS INC		04/12/2019	MORGAN STANLEY & CO INC	XXX	62,233	62,000	329
98310W-AM-0	WYNDHAM DESTINATIONS INC		07/02/2019	MORGAN STANLEY & CO INC	XXX	93,525	86,000	1,426
98310W-AP-3	WYNDHAM DESTINATIONS INC		03/07/2019	STIFEL NICOLAUS & CO INC	XXX	155,969	155,000	3,720
98310W-AQ-1	WYNDHAM DESTINATIONS INC 144A		12/10/2019	JP MORGAN SECS INC., - FIXED INCOME	XXX	365,106	365,000	0
983793-AF-7	XPO LOGISTICS INC 144A		02/15/2019	CITIGROUP GBL MKT INC/SAL	XXX	130,325	130,000	3,738
983793-AG-5	XPO LOGISTICS INC 144A		04/03/2019	VARIOUS	XXX	761,507	747,000	4,842
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC		08/20/2019	GOLDMAN SACHS & CO	XXX	101,063	98,000	2,303
68245X-AH-2	1011778 B.C. UNLIMITED LIABILI 144	C	09/06/2019	MORGAN STANLEY & CO INC	XXX	260,000	260,000	0
91911K-AE-2	BAUSCH HEALTH COMPANIES INC 144A	C	07/10/2019	JP MORGAN SECS INC-FI	XXX	202,500	200,000	4,003
071734-AD-9	BAUSCH HEALTH COS INC 144A	C	05/09/2019	GOLDMAN SACHS & CO	XXX	65,000	65,000	0
071734-AH-0	BAUSCH HEALTH COS INC 144A	C	12/17/2019	GOLDMAN SACHS & CO	XXX	43,000	43,000	0
071734-AJ-6	BAUSCH HEALTH COS INC 144A	C	12/17/2019	GOLDMAN SACHS & CO	XXX	43,000	43,000	0
097751-BM-2	BOMBARDIER INC 144A	C	10/28/2019	VARIOUS	XXX	338,969	354,000	3,202
097751-BT-7	BOMBARDIER INC 144A	C	09/12/2019	VARIOUS	XXX	1,258,157	1,270,000	6,453
124765-F*-4	CAE INC	C	03/13/2019	JP MORGAN	XXX	2,000,000	2,000,000	0
14739L-AA-0	CASCADES INC 144A	C	11/15/2019	VARIOUS	XXX	530,250	530,000	0
14739L-AB-8	CASCADES INC 144A	C	11/13/2019	BANC OF AMERICA SEC LLC	XXX	152,000	152,000	0
29359N-AA-3	ENSIGN DRILLING INC 144A	C	04/05/2019	HARRIS NESBITT CORP-BONDS	XXX	595,000	595,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36168Q-AF-1	GFL ENVIRONMENTAL INC 144A	C	12/09/2019	BARCLAYS CAP INC	XXX	377,000	377,000	0
44485H-AA-2	GFL ENVIRONMENTAL INC 144A	C	11/05/2019	VARIOUS	XXX	461,788	460,000	12,565
380355-AD-9	GOEASY LTD 144A	C	11/12/2019	WACHOVIA SECURITIES LLC	XXX	255,000	255,000	0
36257B-AA-7	GW B-CREDIT SECURITY CORP 144A	C	10/24/2019	BANC OF AMERICA SEC LLC	XXX	634,000	634,000	0
552697-AQ-7	MDC PARTNERS INC 144A	C	08/22/2019	VARIOUS	XXX	253,258	275,000	4,078
65548P-AE-6	NORBORD INC 144A	C	09/24/2019	VARIOUS	XXX	178,838	169,000	2,784
65548P-AF-3	NORBORD INC 144A	C	06/19/2019	BANC OF AMERICA SEC LLC	XXX	325,000	325,000	0
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	06/04/2019	CITIGROUP GBL MKT INC/SAL	XXX	36,075	39,000	28
683715-AA-4	OPEN TEXT CORP 144A	C	09/19/2019	VARIOUS	XXX	389,975	380,000	3,715
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	C	03/19/2019	VARIOUS	XXX	172,825	170,000	0
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP / P 144	C	03/18/2019	VARIOUS	XXX	193,375	192,000	0
70137T-AP-0	PARKLAND FUEL CORP 144A	C	06/26/2019	VARIOUS	XXX	683,531	683,000	0
74819R-AP-1	QUEBECOR MEDIA INC	C	11/25/2019	RBC DAIN RAUSCHER	XXX	81,281	75,000	1,941
87952V-AM-8	TELESAT CDA / TELESAT LLC 144A	C	10/18/2019	VARIOUS	XXX	811,530	807,000	226
87952V-AP-1	TELESAT CDA / TELESAT LLC 144A	C	11/22/2019	JP MORGAN SECS INC-FI	XXX	240,000	240,000	0
91911K-AJ-1	VALEANT PHARMACEUTICALS INTL 144A	C	05/09/2019	VARIOUS	XXX	289,800	280,000	2,932
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C	04/22/2019	CITIGROUP GBL MKT INC/SAL	XXX	42,945	42,000	1,110
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C	08/29/2019	VARIOUS	XXX	624,203	599,000	5,287
91831A-AB-7	VRX ESCROW CORP	C	06/03/2019	VARIOUS	XXX	1,160,318	1,150,000	13,988
91831A-AC-5	VRX ESCROW CORP 144A	C	03/22/2019	MORGAN STANLEY & CO INC	XXX	257,401	275,000	5,194
00458*-AF-6	AQUASURE FINANCE PTY. LTD	C	01/15/2019	JP MORGAN	XXX	2,000,000	2,000,000	0
603051-AA-1	MINERAL RES LTD 144A	C	04/12/2019	JP MORGAN SECS INC-FI	XXX	251,000	251,000	0
458652-AB-0	INTERCORP PERU LTD 144A	C	08/02/2019	VARIOUS	XXX	2,001,840	2,020,000	1,522
067316-AE-9	BACARDI LTD 144A	C	01/14/2019	CREDIT SUISSE FIRST BOS	XXX	986,980	1,000,000	7,540
44962L-AH-0	IHS MARKIT LTD	C	04/03/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,246,075	1,250,000	0
62886H-AP-6	NCL CORP LTD 144A	C	12/02/2019	JP MORGAN SECS INC-FI	XXX	155,000	155,000	0
92676X-AC-1	VIKING CRUISES LTD 144A	C	08/01/2019	WACHOVIA SECURITIES LLC	XXX	122,130	118,000	1,639
92676X-AD-9	VIKING CRUISES LTD 144A	C	08/21/2019	VARIOUS	XXX	138,368	138,000	1,942
01749G-AL-2	ALLEGRO CLO I LTD 144A	C	01/09/2019	RBC DAIN RAUSCHER	XXX	1,434,283	1,435,000	12,135
02014P-DN-1	ALM XVII LTD 2016-17R 144A	C	10/31/2019	JANNEY MONTGOMERY SCOTT	XXX	990,000	1,000,000	2,000
033292-AS-2	ANCHORAGE CAPITAL CLO LTD 144A	C	01/28/2019	NOMURA SEC/FIXED INCOME	XXX	988,750	1,000,000	1,976
03835J-AC-7	APRES STATIC CLO LTD 2019-1 144A	C	07/11/2019	JP MORGAN SECS INC-FI	XXX	535,214	535,000	0
05401A-AD-3	AVOLON HLDGS FDG LTD 144A	C	02/14/2019	BARCLAYS CAP INC	XXX	528,000	528,000	0
07131X-AX-2	BATTALION CLO VII LTD 2014-7RR 144	C	11/27/2019	DEUTSCHE BANK SECS	XXX	498,500	500,000	2,436
07132J-AN-4	BATTALION CLO X LTD / BATTALI SR S	C	04/25/2019	MORGAN STANLEY & CO INC	XXX	1,500,000	1,500,000	0
08179X-AQ-8	BENEFIT ST PART CLO II 2013-2R 144	C	05/01/2019	JP MORGAN SECS INC-FI	XXX	1,000,200	1,000,000	2,173
08181L-AL-1	BENEFIT STR PRT CLO X 2016-10R 144	C	07/12/2019	CITIGROUP GBL MKT INC/SAL	XXX	590,000	590,000	1,270
12565D-AA-1	CLNC 2019-FL1 144A	C	10/10/2019	WACHOVIA SECURITIES LLC	XXX	2,200,000	2,200,000	0
28623D-AA-7	ELEVATION CLO 2015-4R 144A	C	06/03/2019	BANC OF AMERICA SEC LLC	XXX	1,500,000	1,500,000	0
29001L-AC-5	ELMWOOD CLO 2019 144A	C	11/20/2019	CREDIT SUISSE FIRST BOS	XXX	502,225	500,000	1,807
290015-AC-0	ELMWOOD CLO LTD 2019 144A	C	11/20/2019	BAIRD (ROBERT W) & CO INC	XXX	1,000,800	1,000,000	3,436
31572U-AG-1	FIBRIA OVERSEAS FIN LTD	C	01/04/2019	BARCLAYS CAP INC/BARCLAYS PLC LDN BR	XXX	479,375	500,000	9,667
36259B-AA-5	GPMT LTD 2019-FL2 144A	C	03/01/2019	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	0
39809L-AA-2	GREYSTONE CRE NOTES2019-FL LTD 144	C	08/14/2019	WACHOVIA SECURITIES LLC	XXX	1,200,000	1,200,000	0
46651N-AA-2	JOL AIR LTD 2019-1 144A	C	05/17/2019	GOLDMAN SACHS & CO	XXX	999,999	1,000,000	0
55818H-BG-2	MADISON PARK FUNDING X LTD 2012-10	C	05/20/2019	BANC OF AMERICA SEC LLC	XXX	1,000,000	1,000,000	0
55818H-BL-1	MADISON PARK FUNDING X LTD 2012-10	C	05/20/2019	BANC OF AMERICA SEC LLC	XXX	2,000,000	2,000,000	0
55282L-AA-4	MF1 2019-FL2 LTD 144A	C	12/02/2019	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	0
62405C-AN-4	MOUNTAIN HAWK CLO III 144A	C	01/14/2019	MORGAN STANLEY & CO INC	XXX	2,458,736	2,460,458	22,418
67107K-BD-7	OCP CLO LTD 2014-7RR 144A	C	10/21/2019	GOLDMAN SACHS & CO	XXX	981,250	1,000,000	234
67590L-AU-2	OCTAGON INV PTNRS XIX 2014-19R 144	C	10/21/2019	RBC DAIN RAUSCHER	XXX	1,001,500	1,000,000	911
69689A-AY-6	PALMER SQUARE CLO 2015-1RR 144A	C	06/03/2019	JP MORGAN SECS INC-FI	XXX	1,000,000	1,000,000	3,804
69689A-BA-7	PALMER SQUARE CLO 2015-1RR 144A	C	06/01/2019	JP MORGAN SECS INC-FI	XXX	2,000,000	2,000,000	9,033
69689H-AA-3	PALMER SQUARE LN FNDG 2019-4 144A	C	09/12/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,300,000	1,300,000	0
69689H-AC-9	PALMER SQUARE LN FNDG 2019-4 144A	C	11/07/2019	VARIOUS	XXX	2,243,750	2,250,000	2,333
70014L-AA-8	PARK AEROSPACE HLDGS LTD 144A	C	02/14/2019	BARCLAYS CAP INC	XXX	72,990	72,000	168
69346T-AA-2	PFP LTD 2019-5 CLO 144A	C	04/11/2019	WELLS FARGO	XXX	1,300,000	1,300,000	0
69346W-AA-5	PFP LTD 2019-6 144A	C	11/20/2019	MORGAN STANLEY & CO INC	XXX	1,700,000	1,700,000	0
75887V-AC-5	REGATTA IX FDG 2017-9 LTD 144A	C	12/03/2019	BAIRD (ROBERT W) & CO INC	XXX	374,063	375,000	1,941
77342K-AC-4	ROCKFORD TOWER CLO 2018-2 144A	C	07/11/2019	BANK OF NY/MIZUHO SECS USA TREAS FIN	XXX	408,770	410,000	4,201
785712-AG-5	SABLE INTL FIN LTD 144A	C	04/02/2019	CITIGROUP GBL MKT INC/SAL	XXX	396,780	400,000	0
81180W-AT-8	SEAGATE HDD CAYMAN	C	02/21/2019	STIFEL NICOLAUS & CO INC	XXX	53,556	55,000	1,296

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87244A-BL-3	THL CDT WD RIVER CLO 2012-1R2 144A	C	06/19/2019	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,200,000	1,200,000	0
87248W-AC-2	TICP CLO VIII LTD 2017-8 144A	C	08/12/2019	MORGAN STANLEY & CO INC	XXX	246,125	250,000	627
89383J-AA-6	TRANSOCEAN POSEIDON LTD 144A	C	01/23/2019	MORGAN STANLEY & CO INC	XXX	337,450	340,000	0
89385A-AA-3	TRANSOCEAN SENTRY LTD 144A	C	05/15/2019	WACHOVIA SECURITIES LLC	XXX	193,590	194,000	0
89531F-AE-7	TRESTLES CLO 2017-1 144A	C	08/21/2019	MORGAN STANLEY & CO INC	XXX	498,250	500,000	1,642
90320M-AA-3	UPCB FINANCE IV LTD 144A	C	03/20/2019	CREDIT SUISSE FIRST BOS	XXX	202,500	200,000	2,001
92329J-AY-5	VENTURE XII CLO 2013-12RR 144A	C	01/14/2019	MORGAN STANLEY & CO INC	XXX	2,482,500	2,500,000	11,933
94354K-AA-8	WAVE 2019-1 LLC 144A	C	09/30/2019	GOLDMAN SACHS & CO	XXX	999,956	1,000,000	0
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION 144	C	10/24/2019	JP MORGAN SECS INC-FI	XXX	779,584	785,000	0
02156L-AA-9	ALTICE FRANCE S A 144A	C	07/31/2019	GOLDMAN SACHS & CO	XXX	232,740	216,000	49
02156L-AC-5	ALTICE FRANCE S A SR SEC GLBL 144A	C	09/13/2019	CITIGROUP GBL MKT INC/SAL	XXX	815,000	815,000	0
09659W-2J-2	BNP PARIBAS 144A	C	11/12/2019	BNP PARIBAS SEC CORP	XXX	280,000	280,000	0
67054K-AA-7	NUMERICABLE GROUP SA 144A	C	12/02/2019	VARIOUS	XXX	537,275	520,000	12,088
83368R-AU-6	SOCIETE GENERALE MTN 144A	C	10/08/2019	SG COWEN SECURITIES CORP	XXX	269,298	270,000	0
251526-BX-6	DEUTSCHE BK AG N Y BRH	C	04/02/2019	JP MORGAN CHASE BANK	XXX	402,260	400,000	7,981
44963B-AD-0	SCHAEFFLER VERWALTUNG ZWEI 144A	C	05/22/2019	CITIGROUP GBL MKT INC/SAL	XXX	435,000	435,000	0
Y93541-AE-3	VANKE PROPERTY HK 5.35% GTD SNR 11	C	01/25/2019	VARIOUS	XXX	1,288,822	1,254,000	8,945
Y0889V-AA-8	BHARTI AIRTEL LIMITED 144A	C	10/17/2019	UBS WARBURG LLC	XXX	1,000,428	968,000	15,411
50201D-AA-1	LCPR SR SECD FING DESIGNATED A 144	C	10/22/2019	JP MORGAN SECS INC-FI	XXX	750,000	750,000	0
82481L-AD-1	SHIRE ACQUISITIONS INVTS IRELA	C	08/02/2019	SEAPORT GROUP SECURITIES LLC	XXX	230,542	225,000	2,660
78448T-AD-4	SMBC AVIATION CAP FIN 144A	C	04/08/2019	BNYMELLON/RE ANZ MELBOURNE	XXX	307,728	300,000	2,922
78448T-AE-2	SMBC AVIATION CAP FIN 144A	C	04/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	898,812	900,000	0
904678-AJ-8	UNICREDIT SPA 144A	C	01/08/2019	CITIGROUP GBL MKT INC/SAL	XXX	350,000	350,000	0
606822-AU-8	MITSUBISHI UFJ FINL GROUP INC	C	03/06/2019	MLPFS	XXX	447,788	440,000	277
69832A-AA-4	PANASONIC CORP 144A	C	07/10/2019	GOLDMAN SACHS & CO	XXX	1,300,000	1,300,000	0
69832A-AB-2	PANASONIC CORP 144A	C	07/10/2019	GOLDMAN SACHS & CO	XXX	375,000	375,000	0
86562M-BM-1	SUMITOMO MITSUI FINL GROUP INC	C	07/08/2019	PERSHING LLC	XXX	1,000,000	1,000,000	0
02154C-AD-5	ALTICE FINANCING S.A. 144A	D	12/12/2019	VARIOUS	XXX	631,575	615,000	10,393
00191A-AD-8	ARD FIN S A 144A	C	11/06/2019	VARIOUS	XXX	791,000	791,000	0
13323A-AB-6	CAMELOT FIN S A 144A	C	10/25/2019	CITIGROUP GBL MKT INC/SAL	XXX	450,000	450,000	0
20752T-AA-2	CONNECT FINCO SARL / CONNECT U 144	C	09/24/2019	BANC OF AMERICA SEC LLC	XXX	2,607,045	2,607,000	0
20914U-AE-6	CONSOLIDATED ENERGY FIN S A 144A	C	02/28/2019	MORGAN STANLEY & CO INC	XXX	570,548	599,000	11,577
45824T-AP-0	INTELSAT JACKSON HLDGS LTD	C	09/09/2019	JP MORGAN SECS INC-FI	XXX	164,925	180,000	1,100
45824T-BA-2	INTELSAT JACKSON HLDGS LTD 144A	C	10/11/2019	DEUTSCHE BANK SECS	XXX	485,400	480,000	113
P13296-AM-3	BANCO INBURSA S.A.	C	08/27/2019	CREDIT SUISSE FIRST BOSTON LLC	XXX	1,334,844	1,313,000	22,020
P3691N-BE-9	EL PUERTO DE LIVERPOOL S.A.B.	C	02/01/2019	BBVA/SECURITIES NY (BANCOSEC)	XXX	1,277,100	1,320,000	17,090
456472-AC-3	INDUSTRIAS PENOLES S A DE C V 144A	C	10/16/2019	JP MORGAN CHASE	XXX	1,511,269	1,462,000	8,260
898339-AA-4	TRUST F/1401 SR GLBL 144A 30	C	06/25/2019	CITIGROUP GBL MKT INC/SAL	XXX	999,970	1,000,000	0
013822-AB-7	ALCOA NEDERLAND HLDG B V 144A	C	07/17/2019	VARIOUS	XXX	429,250	400,000	8,206
013822-AC-5	ALCOA NEDERLAND HLDG B V 144A	C	04/30/2019	JEFFERIES & COMPANY	XXX	540,400	535,000	8,494
10554T-AD-7	BRASKEM NETH FIN B V 144A	C	10/29/2019	MORGAN STANLEY & CO INC	XXX	501,303	505,000	0
10554T-AE-5	BRASKEM NETH FIN B V 144A	C	10/29/2019	MORGAN STANLEY & CO INC	XXX	988,530	1,000,000	0
210383-AA-3	CONSTELLIUM NV 144A	C	10/24/2019	RBC DAIN RAUSCHER	XXX	257,500	250,000	6,509
26963P-AA-2	EAGLE INTER GLOBAL HLDG B 144A	D	04/15/2019	JP MORGAN SECS INC-FI	XXX	148,875	150,000	5,188
62954H-AB-4	NXP B V / NXP FDG LLC / NXP US 144	C	06/11/2019	BANC OF AMERICA SEC LLC	XXX	558,062	560,000	0
62947Q-AW-8	NXP B V / NXP FDG LLC 144A	C	01/17/2019	MORGAN STANLEY & CO INC	XXX	196,400	200,000	3,035
62947Q-AX-6	NXP B V / NXP FDG LLC 144A	C	03/06/2019	CREDIT SUISSE FIRST BOS	XXX	371,064	355,000	369
67091G-AA-1	OCI N V 144A	C	10/15/2019	VARIOUS	XXX	1,101,448	1,055,000	9,148
88167A-AC-5	TEVA PHARMACEUTICAL FIN NETH	D	08/13/2019	VARIOUS	XXX	334,263	360,000	1,371
89686Q-AA-4	TRIVIUM PACKAGING FIN B V 144A	C	07/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	200,000	200,000	0
98955D-AA-8	ZIGGO B V 144A	C	10/17/2019	BANC OF AMERICA SEC LLC	XXX	505,000	505,000	0
225401-AL-2	CREDIT SUISSE GROUP 144A	C	08/14/2019	CREDIT SUISSE FIRST BOS	XXX	200,000	200,000	0
22546D-AA-4	CREDIT SUISSE INTERNATIONAL 144A	D	11/27/2019	CITIBANK	XXX	334,875	300,000	6,175
059895-AT-9	BANGKOK BK PUB LTD 144A	C	10/17/2019	WACHOVIA SECURITIES LLC	XXX	1,012,950	1,003,000	2,704
06738E-BG-9	BARCLAYS PLC	C	03/20/2019	BARCLAYS CAP INC	XXX	240,000	240,000	0
06738E-BK-0	BARCLAYS PLC	C	06/13/2019	BARCLAYS CAP INC	XXX	200,000	200,000	0
28228P-AA-9	EG GLOBAL FIN PLC 144A	C	05/02/2019	BAIRD (ROBERT W) & CO INC	XXX	216,540	216,000	0
28228P-AB-7	EG GLOBAL FIN PLC 144A	C	10/11/2019	BARCLAYS CAP INC	XXX	200,000	200,000	0
404280-BM-0	HSBC HLDGS PLC	C	01/14/2019	JP MORGAN CHASE	XXX	1,450,125	1,500,000	6,824
53944V-AQ-2	LLOYDS BANK PLC	C	02/19/2019	MARKETAXESS CORP	XXX	447,413	450,000	565
53944Y-AF-0	LLOYDS BKG GROUP PLC	C	10/29/2019	MORGAN STANLEY & CO INC	XXX	1,417,325	1,300,000	27,800
63906A-AA-8	NATWEST MKTS PLC US MEDIUM 144A	C	03/26/2019	JP MORGAN	XXX	229,874	230,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
780097-BA-8	ROYAL BK SCOTLAND GROUP PLC	C	10/29/2019	CITIBANK	XXX	1,100,690	1,000,000	3,467
81727T-AA-6	SENSATA TECHNOLOGIES UK FING 144A	C	12/05/2019	JP MORGAN SECS INC-FI	XXX	355,163	330,000	6,531
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC	C	01/25/2019	UBS WARBURG LLC	XXX	552,919	555,000	7,843
89705P-AA-3	TRONOX FINANCE LLC 144A	C	02/27/2019	DEUTSCHE BANK SECS	XXX	66,330	72,000	1,725
92769X-AP-0	VIRGIN MEDIA SECD FIN PLC 144A	C	06/25/2019	VARIOUS	XXX	1,577,713	1,575,000	2,171
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						408,967,120	404,421,617	1,938,928
Bonds - Subtotals - Unaffiliated Bank Loans								
LX1822-79-5	ANCESTRY.COM TERM LOAN		10/09/2019	PER CLIENTS REQUEST	XXX	643,895	649,408	0
LX1704-47-2	ARBY'S TERM LOAN		08/30/2019	PER CLIENTS REQUEST	XXX	205,739	207,000	0
LX1741-66-4	AVAYA INC. TL-B		03/14/2019	PER CLIENTS REQUEST	XXX	246,545	250,000	0
LX1593-54-5	BJ'S WHOLESALE CLUB TLB		08/14/2019	PER CLIENTS REQUEST	XXX	651,963	659,921	0
LX1616-94-0	BWAY HOLDING TERM LOAN		11/06/2019	PER CLIENTS REQUEST	XXX	455,871	468,189	0
LX1596-95-1	CHANGE HEALTHCARE TERM LOAN		01/08/2019	PER CLIENTS REQUEST	XXX	401,769	415,000	0
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN		09/03/2019	PER CLIENTS REQUEST	XXX	156,215	157,000	0
LX1756-83-7	DIEBOLD NIXDORF TERM LOAN		11/04/2019	PER CLIENTS REQUEST	XXX	930,365	885,000	0
LX1828-43-8	ESH HOSPITALITY THIRD TERM LOAN		01/08/2019	PER CLIENTS REQUEST	XXX	210,648	219,899	0
LX1833-34-7	GARDA WORLD SECURITY		11/08/2019	PER CLIENTS REQUEST	XXX	1,102,500	1,125,000	0
LX1734-77-6	GFL ENVIRONMENTAL		11/22/2019	PER CLIENTS REQUEST	XXX	549,976	550,000	0
LX1413-84-3	GRANITE ACQUISITION TERM B LOAN		11/21/2019	PER CLIENTS REQUEST	XXX	987,244	985,439	0
LX1731-50-9	HUB INTERNATIONAL LTD TERM LOAN		08/12/2019	PER CLIENTS REQUEST	XXX	384,449	390,000	0
LX1599-59-1	INFOR US INC TL-B		03/15/2019	PER CLIENTS REQUEST	XXX	541,200	550,000	0
LX1661-14-4	INTRAWEST RESORTS (ALTERRA) TL		08/02/2019	PER CLIENTS REQUEST	XXX	292,656	292,000	0
LX1724-32-2	JAGUAR HOLDING TERM LOAN		07/25/2019	PER CLIENTS REQUEST	XXX	574,675	574,696	0
LX1797-18-7	LOWER CADENCE HOLDINGS BANK LOAN		06/06/2019	PER CLIENTS REQUEST	XXX	202,950	205,000	0
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		09/05/2019	PER CLIENTS REQUEST	XXX	275,399	297,280	0
LX1806-87-1	NASCAR TERM LOAN		10/22/2019	PER CLIENTS REQUEST	XXX	283,161	285,000	0
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		04/04/2019	PER CLIENTS REQUEST	XXX	319,183	320,007	0
LX1579-24-7	NOVOLEX TERM LOAN (FLEX)		09/10/2019	PER CLIENTS REQUEST	XXX	257,825	270,000	0
LX1793-67-3	PROJECT ALPHA TERM LOAN		05/09/2019	PER CLIENTS REQUEST	XXX	443,520	448,000	0
LX1626-24-6	QLIK TECHNOLOGIES TLB		11/26/2019	PER CLIENTS REQUEST	XXX	187,417	191,000	0
LX1745-44-2	REFINITIV US HOLDINGS TERM LOAN		12/04/2019	PER CLIENTS REQUEST	XXX	1,027,210	1,020,270	0
LX1767-02-4	REGIONALCARE TERM LOAN		11/13/2019	PER CLIENTS REQUEST	XXX	545,704	548,063	0
LX1716-86-4	SOLARWINDS HOLDINGS TL		08/05/2019	PER CLIENTS REQUEST	XXX	634,936	638,000	0
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN		12/04/2019	PER CLIENTS REQUEST	XXX	345,528	354,328	0
LX1771-16-6	SPRINT COMMUNICATIONS INC TL		03/14/2019	PER CLIENTS REQUEST	XXX	80,208	81,845	0
LX1592-57-0	SPRINT COMMUNICATIONS INC TL-B		04/15/2019	PER CLIENTS REQUEST	XXX	458,961	470,000	0
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		12/04/2019	PER CLIENTS REQUEST	XXX	741,325	737,273	0
LX1807-56-4	U.S. RENAL CARE INITIAL TERM LOAN		07/12/2019	PER CLIENTS REQUEST	XXX	578,200	590,000	0
LX1611-97-4	UNIVISION COMMUNICATIONS TL		03/15/2019	PER CLIENTS REQUEST	XXX	242,509	265,653	0
LX1780-49-8	VFH PARENT LLC TERM LOAN		03/18/2019	PER CLIENTS REQUEST	XXX	442,775	445,000	0
LX1805-11-3	WEX TEAM TERM LOAN		01/23/2019	PER CLIENTS REQUEST	XXX	218,474	224,587	0
LX1734-72-7	WILLIAM MORRIS TERM LOAN		08/27/2019	PER CLIENTS REQUEST	XXX	639,922	657,000	0
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						16,260,914	16,426,858	0
8399997 - Bonds - Subtotals - Bonds - Part 3						749,633,130	740,842,880	2,979,925
8399998 - Bonds - Summary item from Part 5 for Bonds						656,610,163	644,273,884	1,211,889
8399999 - Bonds - Subtotals - Bonds						1,406,243,293	1,385,116,764	4,191,813
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
172967-JK-8	CITIGROUP INC		05/31/2019	JP MORGAN CHASE	3,110.000	320,108		0
172967-MG-3	CITIGROUP INC PERP SR GLBL -U		09/18/2019	VARIOUS	4,070.000	408,377	100.00	0
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	10/16/2019	VARIOUS	6,657.000	1,117,923	25.00	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,846,407	XXX	0
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
361860-20-8	GMAC CAP TR I		11/14/2019	GOLDMAN SACHS & CO	8,100.000	210,284	25.00	0
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						210,284	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						2,056,691	XXX	0
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						337,000	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						2,393,691	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	08/13/2019	MACQUARIE SECURITIES (USA) INC	27,300.000	491,979	XXX	0
Y6S61H-10-8	NETLINK NBN TRUST NPV	B	08/13/2019	MACQUARIE SECURITIES (USA) INC	333,900.000	213,012	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G31989-10-9	ESR CAYMAN LIMITED	B	11/01/2019	MORGAN STANLEY & CO INC	198,600.000	429,881	XXX	0
42830K-10-3	HEXION HLDGS CORP		07/02/2019	VARIOUS	12,747.000	55,666	XXX	0
464287-62-2	ISHARES RUSSELL 1000 ETF		10/01/2019	VARIOUS	702,065.000	114,243,087	XXX	0
464287-63-0	ISHARES TR		10/01/2019	BEAR STEARNS SEC CORP	50,990.000	6,018,272	XXX	0
136375-10-2	CANADIAN NATL RY CO	B	08/09/2019	MS SECURITIES - FID	3,500.000	329,654	XXX	0
633067-10-3	NATIONAL BK CAND MONTREAL QU	B	08/09/2019	INVESTMENT TECH GROUP INC	7,000.000	334,920	XXX	0
867224-10-7	SUNCOR ENERGY INC NEW	B	08/09/2019	MS SECURITIES - FID	16,900.000	487,697	XXX	0
B7262K-10-5	TMX GROUP LTD	B	08/09/2019	VARIOUS	15,200.000	1,156,613	XXX	0
F1058Q-23-8	BNP PARIBAS ORD	B	11/07/2019	VARIOUS	19,923.000	1,113,688	XXX	0
F7629A-10-7	ENGIE SA SHS	B	08/28/2019	VARIOUS	148,006.000	2,202,883	XXX	0
F01764-10-3	L AIR LIQUIDE	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	3,149.000	438,340	XXX	0
X5S8VL-10-5	NORDEA BANK ABP	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	38,850.000	247,571	XXX	0
F4035A-55-7	SAFRAN SA PARIS	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	4,312.000	618,133	XXX	0
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	7,638.000	325,771	XXX	0
F5548N-10-1	SANOFI SHS	B	08/09/2019	VARIOUS	31,980.000	2,741,907	XXX	0
F5879X-10-8	VINCI SA ACT	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	3,198.000	335,897	XXX	0
F97982-10-6	VIVENDI	B	08/21/2019	VARIOUS	30,117.000	854,630	XXX	0
D27348-26-3	FRESENIUS SE & CO KGAA	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	3,732.000	178,234	XXX	0
D2734Z-10-7	FRESNIUS MEDIAL CARE AG ORD	B	11/05/2019	VARIOUS	10,688.000	780,273	XXX	0
D66992-10-4	SAP SE SHS	B	10/16/2019	VARIOUS	9,125.000	1,126,657	XXX	0
D1764R-10-0	VONOVIA SE	B	08/09/2019	VARIOUS	15,138.000	764,972	XXX	0
G5960L-10-3	MEDTRONIC PLC	C	08/09/2019	GOLDMAN SAACHS & CO	7,300.000	743,851	XXX	0
783513-20-3	RYANAIR HLDGS PLC	C	08/09/2019	KNIGHT EQUITY MARKETS L.P	4,800.000	291,747	XXX	0
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	08/12/2019	VARIOUS	94,843.000	668,806	XXX	0
J02100-11-3	ASAHI GROUP HOLDINGS LTD	B	08/09/2019	VARIOUS	24,400.000	1,128,211	XXX	0
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	08/09/2019	MERRILL LYNCH	20,200.000	587,645	XXX	0
J1235L-10-8	DON QUIJOTE CO LTD (PAN PACIFIC)	B	08/09/2019	MERRILL LYNCH	4,200.000	276,964	XXX	0
J20454-11-2	HITACHI LIMITED COM	B	12/02/2019	VARIOUS	57,600.000	2,111,304	XXX	0
J30642-16-9	KAO CORP	B	08/26/2019	VARIOUS	7,200.000	532,522	XXX	0
J39584-10-7	MAKITA CORP	B	08/09/2019	MERRILL LYNCH	8,900.000	261,591	XXX	0
J4914X-10-4	NEXON CO LTD TOKYO	B	08/09/2019	MERRILL LYNCH	25,800.000	332,062	XXX	0
J51699-10-6	NINTENDO LTD ORD	B	12/16/2019	VARIOUS	5,300.000	2,066,582	XXX	0
J72810-12-0	SHIN ETSU CHEMICAL CO LTD	B	08/09/2019	VARIOUS	8,300.000	815,300	XXX	0
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	08/09/2019	MERRILL LYNCH	11,500.000	396,585	XXX	0
J78529-13-8	SUZUKI MOTOR CORP	B	08/09/2019	VARIOUS	19,400.000	902,884	XXX	0
J95732-10-3	YAMAHA CORP	B	08/09/2019	MERRILL LYNCH	5,300.000	243,013	XXX	0
G3421J-10-6	FERGUSON PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	3,950.000	292,106	XXX	0
L0302D-21-0	ARCELORMITTAL SHS	B	12/16/2019	VARIOUS	44,840.000	793,943	XXX	0
N0162C-10-2	ABN AMRO GROUP	B	08/09/2019	VARIOUS	26,443.000	517,423	XXX	0
N5017D-12-2	KONINKLIJKE DSM NV	B	11/19/2019	VARIOUS	8,318.000	959,189	XXX	0
N9643A-19-7	WOLTERS KLUWER N V	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	6,669.000	490,327	XXX	0
R2R90P-10-3	EQUINOR ASA	B	12/23/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	19,128.000	342,929	XXX	0
R4S04H-10-1	MOWI ASA SHS NEW	B	11/21/2019	VARIOUS	55,526.000	1,367,974	XXX	0
R21882-10-6	TELENOR ASA	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	18,763.000	389,429	XXX	0
E42807-11-0	RED ELECTRICA CORPORACION SA	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	12,807.000	252,498	XXX	0
W0817X-20-4	ASSA ABLOY A B	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	25,906.000	590,454	XXX	0
W25918-11-6	EPIROC AKTIEBOLAG	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	36,550.000	379,803	XXX	0
H0010V-10-1	ABB LTD ZUERICH NAMEN AKT	B	11/14/2019	VARIOUS	100,221.000	1,944,525	XXX	0
H5820Q-15-0	NOVARTIS AG	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	9,874.000	900,962	XXX	0
G0408V-10-2	AON PLC	C	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	4,300.000	820,131	XXX	0
G10877-12-7	BHP GROUP PLC SHS	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	16,384.000	361,191	XXX	0
G23296-20-8	COMPASS GROUP PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	17,485.000	436,684	XXX	0
G4647J-10-2	HOWDEN JOINERY GROUP PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	20,298.000	131,816	XXX	0
G4770L-10-6	INFORMA PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	34,737.000	358,318	XXX	0
G6457T-10-4	NETWORK INTL HLDGS ORD	B	08/09/2019	VARIOUS	77,657.000	494,673	XXX	0
G72899-10-0	PRUDENTIAL PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	30,738.000	566,801	XXX	0
G7493L-10-5	RELX PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	30,231.000	709,774	XXX	0
G7690A-10-0	ROYAL DUTCH SHELL PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	27,720.000	801,281	XXX	0
G7705H-15-7	RSA INSURANCE GROUP PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	36,291.000	235,303	XXX	0
G87621-10-1	TESCO PLC ORD	B	10/22/2019	VARIOUS	584,946.000	1,786,140	XXX	0
G92087-16-5	UNILEVER PLC	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	9,910.000	585,508	XXX	0
G95248-13-7	WEIR GROUP PLC	B	08/09/2019	VARIOUS	37,381.000	723,580	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
K36628-13-7	CARLSBERG AS	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	3,017.000	445,203	XXX	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						164,526,771	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
000000-00-0	FHLB ACTIVITY STOCK		07/01/2019	CITIGROUP GLOBAL	140,850.000	14,085,000	XXX	0
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						14,085,000	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates Other								
000000-00-0	MISI		06/23/2015	MISI		15,275,000	XXX	
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other						15,275,000	XXX	0
Common Stocks - Mutual Funds								
02368A-20-8	ABF LARGE CAP VAL INSTL		12/20/2019	FIDELITY INVESTMENTS	6,281.236	173,326	XXX	0
24610B-81-8	DELAWARE GROUP EQUITY FDS V		12/20/2019	FIDELITY INVESTMENTS	328.227	19,996	XXX	0
315911-75-0	FID 500 INDEX IPR?		12/20/2019	FIDELITY INVESTMENTS	8,980.286	915,726	XXX	0
315911-74-3	FID EXT MKT IDX IPR		12/20/2019	FIDELITY INVESTMENTS	1,996.065	124,520	XXX	0
31635T-10-4	FID INFL PR BD IDX		12/31/2019	FIDELITY INVESTMENTS	4,757.018	47,854	XXX	0
315911-72-7	FID INTL INDEX IPR		12/20/2019	FIDELITY INVESTMENTS	3,843.797	163,570	XXX	0
315911-69-3	FID TOT MKT IDX IPR		12/20/2019	FIDELITY INVESTMENTS	1,539.537	128,144	XXX	0
316146-35-6	FID US BOND IDX		12/31/2019	FIDELITY INVESTMENTS	60,992.799	724,714	XXX	0
316345-60-2	FIDELITY BALANCED K		12/20/2019	FIDELITY INVESTMENTS	26,752.651	614,913	XXX	0
316071-70-3	FIDELITY CONTRAFUND INC K		12/20/2019	FIDELITY INVESTMENTS	60,696.707	761,839	XXX	0
316128-65-1	FIDELITY EQUITY INCOME K		12/20/2019	FIDELITY INVESTMENTS	6,072.601	345,339	XXX	0
315794-81-8	FIDELITY FREEDOM 2010 K		12/30/2019	FIDELITY INVESTMENTS	354.620	5,636	XXX	0
315794-79-2	FIDELITY FREEDOM 2015 K		12/30/2019	FIDELITY INVESTMENTS	18,418.199	237,674	XXX	0
315794-78-4	FIDELITY FREEDOM 2020 K		12/30/2019	FIDELITY INVESTMENTS	76,956.875	1,230,189	XXX	0
315794-77-6	FIDELITY FREEDOM 2025 K		12/30/2019	FIDELITY INVESTMENTS	147,499.254	2,075,304	XXX	0
315794-76-8	FIDELITY FREEDOM 2030 K		12/30/2019	FIDELITY INVESTMENTS	31,761.507	558,643	XXX	0
315794-75-0	FIDELITY FREEDOM 2035 K		12/30/2019	FIDELITY INVESTMENTS	45,053.190	662,201	XXX	0
315794-74-3	FIDELITY FREEDOM 2040 K		12/30/2019	FIDELITY INVESTMENTS	24,366.281	250,155	XXX	0
315794-73-5	FIDELITY FREEDOM 2045 K		12/30/2019	FIDELITY INVESTMENTS	2,699.230	31,830	XXX	0
315794-71-9	FIDELITY FREEDOM 2055 K		12/30/2019	FIDELITY INVESTMENTS	0.782	10	XXX	0
315794-83-4	FIDELITY FREEDOM INCM K		12/30/2019	FIDELITY INVESTMENTS	669.967	7,730	XXX	0
316146-40-6	FIDELITY HIGH INCOME		12/31/2019	FIDELITY INVESTMENTS	57,681.409	505,444	XXX	0
315910-26-5	FIDELITY INTL DISCOVERY K		12/20/2019	FIDELITY INVESTMENTS	3,135.176	131,636	XXX	0
315912-40-2	FIDELITY LARGE CAP STOCK FD		12/20/2019	FIDELITY INVESTMENTS	7,867.800	253,022	XXX	0
316138-20-5	FIDELITY REAL ESTATE INVS FD		12/20/2019	FIDELITY INVESTMENTS	5,331.338	236,741	XXX	0
315910-50-5	FIDELITY WORLDWIDE FD		12/20/2019	FIDELITY INVESTMENTS	9,365.754	247,158	XXX	0
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		12/27/2019	FIDELITY INVESTMENTS	2,078.664	106,399	XXX	0
52106N-88-9	LAZARD FDS INC		12/23/2019	REINVESTMENT	453,094.311	7,451,347	XXX	0
63872R-57-4	LOOMIS CORE PL BD N		12/20/2019	FIDELITY INVESTMENTS	20,620.292	266,673	XXX	0
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		12/20/2019	FIDELITY INVESTMENTS	37,132.310	839,665	XXX	0
55273W-47-5	MFS SER TR XI MD CP VALUE R5		12/20/2019	FIDELITY INVESTMENTS	3,164.508	74,574	XXX	0
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/20/2019	FIDELITY INVESTMENTS	2,557.788	148,885	XXX	0
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/31/2019	TIMESQUARE	99,751.692	1,451,387	XXX	0
9499999 - Common Stocks - Mutual Funds						20,792,245	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						214,679,016	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						98,900,141	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						313,579,157	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						315,972,847	XXX	0
9999999 Totals						1,722,216,140	XXX	4,191,813

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
Bonds - U.S. Governments																				
36179M-5K-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	24,385	24,385	23,623	0	0	762	0	762	0	24,385	0	0	0	321	03/20/2043
36179M-K7-4	GNMA PASS-THRU M SINGLE FAMILY		04/30/2019	VARIOUS	XXX	476,972	467,586	495,489	493,578	0	(1,348)	0	(1,348)	0	492,230	0	(15,259)	(15,259)	6,071	08/20/2042
36179N-LC-0	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	23,692	23,692	24,282	24,270	0	(578)	0	(578)	0	23,692	0	0	0	409	08/20/2043
36179Q-3K-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	193,632	193,632	205,818	205,963	0	(12,331)	0	(12,331)	0	193,632	0	0	0	4,377	02/20/2045
36179Q-RZ-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	486,019	486,019	514,173	514,319	0	(28,300)	0	(28,300)	0	486,019	0	0	0	11,109	10/20/2044
36179Q-WF-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	366,465	366,465	391,242	390,451	0	(23,986)	0	(23,986)	0	366,465	0	0	0	8,290	12/20/2044
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	VARIOUS	XXX	757,014	740,628	754,052	0	0	1,480	0	1,480	0	755,532	0	1,482	1,482	1,827	04/20/2046
36179R-F8-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	25,250	25,250	25,384	25,379	0	(129)	0	(129)	0	25,250	0	0	0	446	06/20/2045
36179R-Q3-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	667,125	667,125	708,421	707,736	0	(40,611)	0	(40,611)	0	667,125	0	0	0	15,570	10/20/2045
36179R-VA-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	215,895	215,895	220,187	220,113	0	(4,219)	0	(4,219)	0	215,895	0	0	0	3,839	12/20/2045
36179R-VB-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	102,986	102,986	107,262	107,231	0	(4,245)	0	(4,245)	0	102,986	0	0	0	2,144	12/20/2045
36179R-XE-4	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	50,700	50,700	53,377	53,374	0	(2,674)	0	(2,674)	0	50,700	0	0	0	1,203	01/20/2046
36179R-ZU-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	51,031	51,031	53,726	53,724	0	(2,693)	0	(2,693)	0	51,031	0	0	0	1,197	02/20/2046
36179S-2P-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	55,185	55,185	57,392	0	0	(2,207)	0	(2,207)	0	55,185	0	0	0	321	04/20/2047
36179S-5L-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	499,222	499,222	515,837	515,608	0	(16,386)	0	(16,386)	0	499,222	0	0	0	11,169	05/20/2047
36179S-B7-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	71,995	71,995	75,693	0	0	(3,698)	0	(3,698)	0	71,995	0	0	0	262	05/20/2046
36179S-JS-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	VARIOUS	XXX	529,984	531,249	553,349	552,677	0	(2,000)	0	(2,000)	0	550,676	0	(20,693)	(20,693)	6,677	08/20/2046
36179T-SJ-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	303,077	303,077	311,175	312,250	0	(9,173)	0	(9,173)	0	303,077	0	0	0	8,155	02/20/2048
36179T-Z6-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	1,116,282	1,116,282	1,156,137	0	0	(39,855)	0	(39,855)	0	1,116,282	0	0	0	26,483	06/20/2048
36179U-KY-7	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	2,082,432	2,082,432	2,174,189	0	0	(91,757)	0	(91,757)	0	2,082,432	0	0	0	25,414	01/20/2049
36202E-JY-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	2,598	2,598	2,620	2,618	0	(20)	0	(20)	0	2,598	0	0	0	83	07/20/2036
36202E-RE-1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	11,120	11,120	11,287	11,273	0	(153)	0	(153)	0	11,120	0	0	0	395	02/20/2038
36202F-3M-6	GNMA PASS-THRU M SINGLE FAMILY		04/30/2019	VARIOUS	XXX	601,489	589,112	625,848	622,921	0	(1,701)	0	(1,701)	0	621,221	0	(19,732)	(19,732)	7,654	02/20/2042
36202F-4Q-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	269,871	269,871	285,264	284,096	0	(14,225)	0	(14,225)	0	269,871	0	0	0	5,451	03/20/2042
36202F-M8-6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	40,320	40,320	43,711	43,554	0	(3,234)	0	(3,234)	0	40,320	0	0	0	1,048	12/20/2040
36202F-P7-5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	162,298	162,298	172,188	172,192	0	(9,894)	0	(9,894)	0	162,298	0	0	0	4,298	02/20/2041
36202F-Q8-2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	20,337	20,337	22,149	22,072	0	(1,735)	0	(1,735)	0	20,337	0	0	0	558	03/20/2041
36202F-SD-9	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	26,560	26,560	28,393	28,304	0	(1,745)	0	(1,745)	0	26,560	0	0	0	623	04/20/2041
36202F-TM-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	XXX	24,114	24,114	26,416	26,414	0	(2,300)	0	(2,300)	0	24,114	0	0	0	689	05/20/2041
36225B-2V-9	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	2,648	2,648	2,689	2,682	0	(34)	0	(34)	0	2,648	0	0	0	85	12/15/2033
36225B-TQ-1	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	5,006	5,006	5,093	5,076	0	(69)	0	(69)	0	5,006	0	0	0	171	06/15/2032
36225B-UH-9	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	1,761	1,761	1,792	1,785	0	(25)	0	(25)	0	1,761	0	0	0	53	08/15/2032
36225B-WZ-7	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	3,268	3,268	3,324	3,313	0	(45)	0	(45)	0	3,268	0	0	0	110	02/15/2033
36225B-ZP-6	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	6,350	6,350	6,461	6,438	0	(88)	0	(88)	0	6,350	0	0	0	203	08/15/2033
36241K-WS-3	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	21,605	21,605	23,644	23,562	0	(1,957)	0	(1,957)	0	21,605	0	0	0	676	11/15/2038
36241L-T9-7	GNMA PASS-THRU X PLATINUM 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	101,609	101,609	110,944	110,586	0	(8,977)	0	(8,977)	0	101,609	0	0	0	2,697	03/15/2041
36177X-Z8-4	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	15,177	15,177	15,521	15,473	0	(296)	0	(296)	0	15,177	0	0	0	261	05/15/2027
36178G-FY-5	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,633	1,633	1,711	1,684	0	(51)	0	(51)	0	1,633	0	0	0	20	07/15/2027
36178N-ME-6	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	65,021	65,021	66,753	66,585	0	(1,564)	0	(1,564)	0	65,021	0	0	0	1,022	11/15/2042
36200M-Y8-0	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	932	932	945	943	0	(11)	0	(11)	0	932	0	0	0	35	10/15/2033
36200N-4T-5	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,215	1,215	1,231	1,228	0	(14)	0	(14)	0	1,215	0	0	0	49	10/15/2034
36200N-RE-3	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,610	1,610	1,606	1,606	0	4	0	4	0	1,610	0	0	0	60	04/15/2034
36200W-NB-3	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	352	352	358	357	0	(4)	0	(4)	0	352	0	0	0	12	04/15/2034
36201E-CX-6	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	2,108	2,108	2,102	2,102	0	5	0	5	0	2,108	0	0	0	65	05/15/2034
36201M-JF-0	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	3,044	3,044	3,097	3,085	0	(40)	0	(40)	0	3,044	0	0	0	101	07/15/2032
36201P-U2-9	GNMA PASS-THRU X SINGLE FAMILY		11/15/2019	PRINCIPAL RECEIPT	XXX	972	972	976	975	0	(2)	0	(2)	0	972	0	0	0	52	06/15/2032
36201Y-N7-7	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,617	1,617	1,641	1,636	0	(18)	0	(18)	0	1,617	0	0	0	53	03/15/2034
36210H-UU-4	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	2,659	2,659	2,696	2,683	0	(24)	0	(24)	0	2,659	0	0	0	92	11/15/2028
36212F-2S-2	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	344	344	350	348	0	(4)	0	(4)	0	344	0	0	0	9	02/15/2034
36290Q-BV-6	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	4,528	4,528	4,590	4,577	0	(49)	0	(49)	0	4,528	0	0	0	61	01/15/2034
36290R-MX-8	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	398	398	397	397	0	1	0	1	0	398	0	0	0	12	09/15/2034
36290R-QC-0	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	216	216	215	215	0	0	0	0	0	216	0	0	0	7	06/15/2033
36290S-R8-6	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,103	1,103	1,100	1,100	0	3	0	3	0	1,103	0	0	0	34	01/15/2034
36290V-YJ-7	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	2,852	2,852	2,901	2,892	0	(40)	0	(40)	0	2,852	0	0	0	94	10/15/2034
36290X-HT-0	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	649	649	647	647	0	1	0	1	0	649	0	0	0	19	08/15/2033
36291B-QX-8	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	6,179	6,179	6,164	6,164	0	15	0	15	0	6,179	0	0	0	158	01/15/2034
36291G-XM-3	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	572	572	570	570	0	1	0	1	0	572	0	0	0	17	05/15/2034
36291J-EU-0	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	2,075	2,075	2,070	2,070	0	5	0	5	0	2,075	0	0	0	95	02/15/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	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 (Amortization)/ Accretion	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
36291L-D4-4	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	990	990	1,005	1,002	0	(13)	0	(13)	0	990	0	0	0	26	07/15/2034
36291L-W9-2	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,021	1,021	1,034	1,032	0	(11)	0	(11)	0	1,021	0	0	0	33	09/15/2034
36291M-JX-2	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	643	643	654	652	0	(8)	0	(8)	0	643	0	0	0	22	09/15/2034
36291M-KH-5	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	43	43	43	43	0	(1)	0	(1)	0	43	0	0	0	1	11/15/2034
36292M-FT-4	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	1,581	1,581	1,742	1,735	0	(154)	0	(154)	0	1,581	0	0	0	50	04/15/2036
36295F-HU-1	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	669	669	676	675	0	(6)	0	(6)	0	669	0	0	0	22	05/15/2037
36295K-4L-4	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	13,701	13,701	15,081	15,060	0	(1,360)	0	(1,360)	0	13,701	0	0	0	373	11/15/2038
36295K-HG-1	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	31	31	31	31	0	0	0	0	0	31	0	0	0	1	03/15/2038
36295M-6H-7	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	7,455	7,455	8,209	8,186	0	(731)	0	(731)	0	7,455	0	0	0	192	01/15/2038
36295P-RJ-3	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	93	93	93	93	0	0	0	0	0	93	0	0	0	1	12/15/2037
36295Q-HL-7	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	80,749	80,749	88,279	87,788	0	(7,039)	0	(7,039)	0	80,749	0	0	0	2,123	06/15/2040
36296D-YL-6	GNMA PASS-THRU X SINGLE FAMILY		12/16/2019	PRINCIPAL RECEIPT	XXX	10,066	10,066	10,112	10,105	0	(39)	0	(39)	0	10,066	0	0	0	579	05/15/2038
38381R-PZ-6	GNMA REMIC TRUST 2019-023		12/20/2019	PRINCIPAL RECEIPT	XXX	195,379	195,379	196,050	0	0	(672)	0	(672)	0	195,379	0	0	0	3,544	10/20/2048
38381R-QH-5	GNMA REMIC TRUST 2019-023		12/20/2019	PRINCIPAL RECEIPT	XXX	162,716	162,716	163,809	0	0	(1,093)	0	(1,093)	0	162,716	0	0	0	2,897	07/20/2048
912828-4F-4	UNITED STATES TREAS NTS		02/15/2019	GOLDMAN SACHS & CO	XXX	1,004,336	1,000,000	994,648	995,173	0	88	0	88	0	995,261	0	9,075	9,075	10,240	03/31/2025
912828-5G-1	UNITED STATES TREAS NTS		01/29/2019	VARIOUS	XXX	2,810,461	2,795,000	2,797,511	2,797,399	0	(45)	0	(45)	0	2,797,354	0	13,107	13,107	17,103	10/31/2020
912828-5M-8	UNITED STATES TREAS NTS		02/01/2019	VARIOUS	XXX	5,816,771	5,600,000	5,711,348	5,710,807	0	(303)	0	(303)	0	5,710,505	0	106,267	106,267	29,489	11/15/2028
912828-K5-8	UNITED STATES TREAS NTS		03/11/2019	BNY MELLON CAPITAL MARKETS/BNY	XXX	20,726,016	21,000,000	20,558,672	20,612,067	0	54,764	0	54,764	0	20,666,831	0	59,184	59,184	105,290	04/30/2020
912828-N8-9	UNITED STATES TREAS NTS		03/11/2019	WACHOVIA SECURITIES LLC	XXX	15,672,500	16,000,000	15,475,000	15,516,617	0	42,735	0	42,735	0	15,559,351	0	113,149	113,149	134,309	01/31/2021
912828-UB-4	UNITED STATES TREAS NTS		03/11/2019	BANC OF AMERICA SEC LLC	XXX	988,945	1,000,000	981,758	984,813	0	3,118	0	3,118	0	987,932	0	1,014	1,014	2,802	11/30/2019
912828-W6-3	UNITED STATES TREAS NTS		01/02/2019	CITIGROUP GBL MKT INC/SAL	XXX	3,164,375	3,200,000	3,162,000	3,162,425	0	85	0	85	0	3,162,510	0	1,865	1,865	15,801	03/15/2020
912828-WS-5	UNITED STATES TREAS NTS		07/01/2019	MATURITY	XXX	13,000,000	13,000,000	13,108,992	13,014,388	0	(14,388)	0	(14,388)	0	13,000,000	0	0	0	105,625	06/30/2019
912828-X7-0	UNITED STATES TREAS NTS		12/16/2019	SOCIETE GENERAL INV (SGNY)	XXX	2,126,004	2,100,000	2,128,957	0	0	(831)	0	(831)	0	2,128,126	0	(2,123)	(2,123)	26,423	04/30/2024
912828-Y6-1	UNITED STATES TREAS NTS		12/10/2019	VARIOUS	XXX	12,792,203	12,500,000	12,492,676	12,493,154	0	600	0	600	0	12,493,754	0	298,449	298,449	290,635	07/31/2023
912828-YM-6	UNITED STATES TREAS NTS		12/18/2019	SOCIETE GENERAL INV (SGNY)	XXX	1,088,277	1,100,000	1,097,766	0	0	55	0	55	0	1,097,821	0	(9,544)	(9,544)	2,172	10/31/2024
912828-YS-3	UNITED STATES TREAS NTS		11/29/2019	MORGAN STANLEY & CO INC	XXX	134,620	135,000	132,975	0	0	9	0	9	0	132,984	0	1,637	1,637	110	11/15/2029
0599999 - Bonds - U.S. Governments						89,315,195	89,383,805	89,039,397	81,074,142	0	(257,468)	0	(257,468)	0	88,777,317	0	537,878	537,878	912,272	XXX
Bonds - All Other Governments																				
M0208J-AH-7	AFRICAN EXPORT IMPORT BANK FR	D	09/24/2019	TORONTO DOMINION BANK	XXX	1,631,696	1,606,000	1,605,197	1,605,377	0	184	0	184	0	1,605,560	0	26,136	26,136	53,890	05/24/2021
1099999 - Bonds - All Other Governments						1,631,696	1,606,000	1,605,197	1,605,377	0	184	0	184	0	1,605,560	0	26,136	26,136	53,890	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063B-C9-1	CALIFORNIA ST		10/17/2019	NATIONAL FINL SVCS CORP	XXX	1,101,250	1,000,000	1,023,110	1,010,641	0	(2,155)	0	(2,155)	0	1,008,486	0	92,764	92,764	56,944	09/01/2042
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,101,250	1,000,000	1,023,110	1,010,641	0	(2,155)	0	(2,155)	0	1,008,486	0	92,764	92,764	56,944	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
040506-MV-6	ARIZONA HEALTH FACS AUTH REV		06/12/2019	JANNEY MONTGOMERY SCOTT	XXX	527,365	500,000	575,015	536,228	0	(7,682)	0	(7,682)	0	528,546	0	(1,181)	(1,181)	21,736	02/01/2021
130179-GV-0	CALIFORNIA EDL FACS AUTH REV		02/28/2019	CITIGROUP GLOBAL MARKETS, INC.	XXX	189,195	145,000	184,468	182,824	0	(131)	0	(131)	0	182,693	0	6,501	6,501	1,873	06/01/2046
13048V-CD-8	CALIFORNIA MUN FIN AUTH REV		12/05/2019	BARCLAYS CAP INC	XXX	1,164,720	1,000,000	1,092,600	1,090,642	0	(7,474)	0	(7,474)	0	1,083,168	0	81,552	81,552	47,222	12/31/2047
13080S-LJ-1	CALIFORNIA STATEWIDE CMNTYS DE		09/16/2019	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,122,300	1,000,000	1,076,950	1,055,397	0	(5,283)	0	(5,283)	0	1,050,114	0	72,186	72,186	56,528	02/01/2030
22972P-AW-2	CUCAMONGA VY CALIF WTR DIST FI		10/31/2019	BARCLAYS CAP INC	XXX	1,102,430	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	102,430	102,430	58,750	09/01/2037
235036-F8-8	DALLAS FORT WORTH TEX INTL ARP		10/31/2019	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,036,170	1,000,000	940,910	945,628	0	897	0	897	0	946,526	0	89,644	89,644	50,417	11/01/2043
3133XT-YY-6	FHLB 4.375%		06/14/2019	MATURITY	XXX	8,590,000	8,590,000	8,686,021	8,654,569	0	(64,569)	0	(64,569)	0	8,590,000	0	0	0	187,906	06/14/2019
3128ME-WV-9	FHLMC GIANT MBS GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	36,478	36,478	36,763	0	0	(285)	0	(285)	0	36,478	0	0	0	225	07/01/2031
3128MM-V8-3	FHLMC GIANT MBS GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	18,857	18,857	19,447	0	0	(589)	0	(589)	0	18,857	0	0	0	217	03/01/2032
3128PD-4D-9	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	19,410	19,410	20,094	19,792	0	(382)	0	(382)	0	19,410	0	0	0	443	10/01/2020
31306Y-3N-9	FHLMC PC GOLD 15 YR		04/30/2019	VARIOUS	XXX	560,402	565,879	575,501	572,024	0	(626)	0	(626)	0	571,398	0	(10,996)	(10,996)	5,195	01/01/2028
31307J-VS-9	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	23,062	23,062	23,537	23,466	0	(404)	0	(404)	0	23,062	0	0	0	339	10/01/2029
31307L-FA-1	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	28,362	28,362	28,946	28,858	0	(496)	0	(496)	0	28,362	0	0	0	441	12/01/2029
31307L-GD-4	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	25,910	25,910	26,434	26,359	0	(449)	0	(449)	0	25,910	0	0	0	349	12/01/2029
31307L-H4-3	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	4,163	4,163	4,246	4,233	0	(71)	0	(71)	0	4,163	0	0	0	57	12/01/2029
31307L-Q5-0	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	12,830	12,830	13,094	13,054	0	(224)	0	(224)	0	12,830	0	0	0	181	01/01/2030
31307L-RF-7	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	52,888	52,888	53,968	53,811	0	(923)	0	(923)	0	52,888	0	0	0	679	01/01/2030
31307L-SV-1	FHLMC PC GOLD 15 YR		12/16/2019	PRINCIPAL RECEIPT	XXX	54,513	54,513	55,694	55,518	0	(1,006)	0	(1,006)	0	54,513	0	0	0	845	01/01/2030
31294N-UB-3	FHLMC PC GOLD CASH 15		12/16/2019	PRINCIPAL RECEIPT	XXX	8,332	8,332	8,504	8,471	0	(139)	0	(139)	0	8,332	0	0	0	116	02/01/2028
3128P7-NZ-2	FHLMC PC GOLD CASH 20		12/16/2019	PRINCIPAL RECEIPT	XXX	32,052	32,052	35,085	34,891	0	(2,839)	0	(2,839)	0	32,052	0	0	0	951	06/01/2030
3128P8-DM-0	FHLMC PC GOLD CASH 20		05/16/2019	VARIOUS	XXX	496,450	495,276	506,574	506,075	0	(906)	0	(906)	0	505,169	0	(8,719)	(8,719)	9,777	01/01/2037
31335H-3M-3	FHLMC PC GOLD CASH 20		12/16/2019	PRINCIPAL RECEIPT	XXX	39,980	39,980	43,763	43,042	0	(3,062)	0	(3,062)	0	39,980	0	0	0	1,082	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
3132KE-JK-2	FHLMC PC GOLD CI 15YR		12/16/2019	PRINCIPAL RECEIPT	XXX	19,224	19,224	19,619	19,550	0	(325)	0	(325)	0	19,224	0	0	0	263	09/01/2028
3132L5-VF-7	FHLMC PC GOLD CI 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	32,407	32,407	34,402	34,327	0	(1,919)	0	(1,919)	0	32,407	0	0	0	805	11/01/2043
3128MM-VC-4	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	32,958	32,958	34,493	34,407	0	(1,448)	0	(1,448)	0	32,958	0	0	0	696	08/01/2031
3128K8-FH-4	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	39,778	39,778	43,838	43,711	0	(3,933)	0	(3,933)	0	39,778	0	0	0	1,159	10/01/2035
3128L9-NE-9	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	2,131	2,131	2,342	2,339	0	(208)	0	(208)	0	2,131	0	0	0	58	04/01/2038
3128M6-ED-6	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	8,666	8,666	9,528	9,509	0	(843)	0	(843)	0	8,666	0	0	0	260	03/01/2038
3128M7-UU-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	18,122	18,122	19,615	19,579	0	(1,457)	0	(1,457)	0	18,122	0	0	0	448	11/01/2039
3128MJ-2M-1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	144,557	144,557	149,256	149,169	0	(4,612)	0	(4,612)	0	144,557	0	0	0	3,416	09/01/2047
3128MJ-SN-1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	31,379	31,379	31,739	31,729	0	(350)	0	(350)	0	31,379	0	0	0	551	03/01/2043
3128MJ-X5-4	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	90,278	90,278	94,778	94,711	0	(4,433)	0	(4,433)	0	90,278	0	0	0	2,235	03/01/2046
3128MJ-XF-2	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	72,792	72,792	73,009	73,246	0	(454)	0	(454)	0	72,792	0	0	0	1,781	11/01/2045
3128MJ-Z4-5	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	688,106	688,106	725,522	726,787	0	(38,681)	0	(38,681)	0	688,106	0	0	0	18,345	05/01/2047
3128MJ-ZS-2	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	189,991	189,991	199,461	199,329	0	(9,338)	0	(9,338)	0	189,991	0	0	0	4,924	03/01/2047
312939-ZJ-3	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	428,702	428,702	466,348	465,617	0	(36,915)	0	(36,915)	0	428,702	0	0	0	10,218	02/01/2040
312941-UZ-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	18,118	18,118	19,890	19,865	0	(1,747)	0	(1,747)	0	18,118	0	0	0	541	08/01/2040
31296U-SS-1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	8,167	8,167	7,854	7,890	0	277	0	277	0	8,167	0	0	0	315	03/01/2034
31297E-UZ-7	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	1,057	1,057	1,022	1,026	0	31	0	31	0	1,057	0	0	0	32	09/01/2034
31335A-KS-6	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	139,237	139,237	145,255	145,146	0	(5,909)	0	(5,909)	0	139,237	0	0	0	2,591	07/01/2045
3132GG-A4-7	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	528,679	528,679	558,590	558,327	0	(29,648)	0	(29,648)	0	528,679	0	0	0	11,306	08/01/2041
3132GR-L6-6	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	101,301	101,301	105,239	105,133	0	(3,832)	0	(3,832)	0	101,301	0	0	0	1,914	02/01/2042
3132GS-5M-7	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	39,759	39,759	42,514	42,460	0	(2,701)	0	(2,701)	0	39,759	0	0	0	1,011	04/01/2042
3132HM-KF-7	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	126,572	126,572	128,090	127,941	0	(1,369)	0	(1,369)	0	126,572	0	0	0	2,217	09/01/2042
3132QM-YR-6	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	7,157	7,157	7,252	7,250	0	(92)	0	(92)	0	7,157	0	0	0	134	02/01/2045
3132QS-WK-0	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	256,618	256,618	263,555	263,432	0	(6,814)	0	(6,814)	0	256,618	0	0	0	5,713	09/01/2045
3132QU-WF-6	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	146,452	146,452	147,798	147,766	0	(1,314)	0	(1,314)	0	146,452	0	0	0	2,235	12/01/2045
3128MB-2F-3	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	55,232	55,232	59,176	56,885	0	(1,653)	0	(1,653)	0	55,232	0	0	0	1,608	10/01/2023
312936-6H-5	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	63,013	63,013	65,533	65,380	0	(2,367)	0	(2,367)	0	63,013	0	0	0	1,544	11/01/2039
312936-SR-9	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	1,647	1,647	1,749	1,740	0	(93)	0	(93)	0	1,647	0	0	0	49	11/01/2039
312937-BL-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	23,808	23,808	24,760	24,704	0	(897)	0	(897)	0	23,808	0	0	0	700	11/01/2039
3128MF-CN-6	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	XXX	38,041	38,041	36,009	36,120	0	1,922	0	1,922	0	38,041	0	0	0	430	01/01/2032
3128MJ-2R-0	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	874,021	874,021	852,614	0	0	21,407	0	21,407	0	874,021	0	0	0	15,203	10/01/2047
3128MJ-2U-3	FHLMC PC GOLD COMB 30		12/16/2019	VARIOUS	XXX	543,840	526,033	543,088	543,187	0	(4,328)	0	(4,328)	0	538,859	0	4,981	4,981	10,125	10/01/2047
3128MJ-3W-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	73,065	73,065	71,276	0	0	1,790	0	1,790	0	73,065	0	0	0	1,385	04/01/2048
3128MJ-6H-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	733,364	733,364	744,651	0	0	(11,287)	0	(11,287)	0	733,364	0	0	0	10,388	04/01/2049
3128MJ-XY-1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	221,875	221,875	232,934	232,765	0	(10,890)	0	(10,890)	0	221,875	0	0	0	5,381	02/01/2046
3128MJ-ZP-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	92,378	92,378	94,630	0	0	(2,252)	0	(2,252)	0	92,378	0	0	0	1,898	02/01/2047
3132XC-RX-5	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	194,792	194,792	198,733	198,736	0	(3,944)	0	(3,944)	0	194,792	0	0	0	4,391	01/01/2047
31335B-AU-0	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	831,413	831,413	855,511	858,333	0	(26,920)	0	(26,920)	0	831,413	0	0	0	22,060	09/01/2046
31335B-NG-7	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	654,323	654,323	691,436	692,960	0	(38,637)	0	(38,637)	0	654,323	0	0	0	17,202	12/01/2045
31335B-U3-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	48,482	48,482	50,569	50,758	0	(2,277)	0	(2,277)	0	48,482	0	0	0	1,412	02/01/2048
31335C-DT-8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	XXX	98,016	98,016	101,554	0	0	(3,538)	0	(3,538)	0	98,016	0	0	0	1,703	06/01/2048
3132GU-KS-2	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	273,413	273,413	268,820	268,832	0	4,580	0	4,580	0	273,413	0	0	0	5,639	06/01/2042
3132HN-C5-6	FHLMC PC GOLD PC 30YR		07/26/2019	VARIOUS	XXX	696,076	668,533	711,603	708,304	0	(3,628)	0	(3,628)	0	704,676	0	(8,599)	(8,599)	14,977	10/01/2042
3132HR-FV-7	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	12,852	12,852	13,036	13,030	0	(178)	0	(178)	0	12,852	0	0	0	210	01/01/2043
3132WG-YX-9	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	13,180	13,180	13,286	13,284	0	(104)	0	(104)	0	13,180	0	0	0	253	10/01/2046
3132Y3-B3-7	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	870,662	870,662	871,070	871,068	0	(407)	0	(407)	0	870,662	0	0	0	28,911	10/01/2048
3132Y3-WH-3	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	XXX	148,028	148,028	148,098	148,097	0	(69)	0	(69)	0	148,028	0	0	0	5,016	11/01/2048
3137FH-PJ-6	FHLMC REMIC SERIES K-080		02/22/2019	GOLDMAN SACHS & CO	XXX	3,710,532	3,508,000	3,613,226	3,607,435	0	(3,077)	0	(3,077)	0	3,604,358	0	106,174	106,174	32,901	07/25/2028
35563P-HF-9	FHLMC SCRTT SERIES 2018-4		12/26/2019	PRINCIPAL RECEIPT	XXX	475,733	475,733	464,751	464,844	0	10,889	0	10,889	0	475,733	0	0	0	9,986	03/25/2058
35563P-JF-7	FHLMC SCRTT SERIES 2019-1		12/26/2019	PRINCIPAL RECEIPT	XXX	282,716	282,716	284,339	0	0	(1,623)	0	(1,623)	0	282,716	0	0	0	4,876	07/25/2058
35563P-KG-3	FHLMC SCRTT SERIES 2019-2		12/26/2019	PRINCIPAL RECEIPT	XXX	122,833	122,833	125,725	0	0	(2,891)	0	(2,891)	0	122,833	0	0	0	1,828	08/26/2058
35563P-LH-0	FHLMC SCRTT SERIES 2019-3		12/26/2019	VARIOUS	XXX	86,755	86,755	89,672	0	0	(1,818)	0	(1,818)	0	87,854	0	(1,099)	(1,099)	(44)	10/25/2058
35563P-ML-0	FHLMC SCRTT SERIES 2019-4		12/26/2019	VARIOUS	XXX	43,559	43,559	44,513	0	0	(441)	0	(441)	0	44,072	0	(514)	(514)	159	02/25/2059
3132DM-CS-2	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	104,861	104,861	108,187	0	0	(3,326)	0	(3,326)	0	104,861	0	0	0	594	09/01/2049
3132DV-3P-8	FHLMC SUPER 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	162,275	162,275	168,348	0	0	(6,073)	0	(6,073)	0	162,275	0	0	0	541	08/01/2049
3133KG-LG-1	FHLMC UMBS 30Y FIXED		12/26/2019	PRINCIPAL RECEIPT	XXX	46,783	46,783	47,595	0	0	(811)	0	(811)	0	46,783	0	0	0	155	08/01/2049
3138A2-QY-8	FNMA PASS-THRU INT 15 YEAR		05/25/2019	VARIOUS	XXX	1,146,612	1,119,764	1,170,065	1,162,515	0	(5,433)	0	(5,433)	0	1,157,082	0	(10,469)	(10,469)	17,420	12/01/2025
3138A2-VL-0	FNMA PASS-THRU INT 15 YEAR		05/28/2019	VARIOUS	XXX	110,340	107,821	112,134	111,615	0	(562)	0	(562)	0	111,052	0	(712)	(712)	1,649	12/01/2025
3138A2-VU-0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	79,709	79,709	82,898	82,515	0	(2,806)	0	(2,806)	0	79,709	0	0	0	1,486	12/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
3138A6-ZA-1	FNMA PASS-THRU INT 15 YEAR		05/31/2019	VARIOUS	XXX	116,833	114,155	118,721	118,231	0	(577)	0	(577)	0	117,654	0	(821)	(821)	1,750	01/01/2026
3138AM-K2-0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,363	20,363	21,432	21,307	0	(945)	0	(945)	0	20,363	0	0	0	385	07/01/2026
3138AV-RH-0	FNMA PASS-THRU INT 15 YEAR		05/31/2019	VARIOUS	XXX	304,122	301,453	313,302	309,387	0	(1,166)	0	(1,166)	0	308,221	0	(4,099)	(4,099)	3,981	10/01/2026
3138E1-H6-7	FNMA PASS-THRU INT 15 YEAR		05/25/2019	VARIOUS	XXX	275,168	272,796	283,600	279,947	0	(1,166)	0	(1,166)	0	278,781	0	(3,613)	(3,613)	3,581	01/01/2027
3138EJ-KC-1	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,590	20,590	21,640	21,510	0	(919)	0	(919)	0	20,590	0	0	0	441	08/01/2026
3138W7-TX-2	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	80,566	80,566	83,597	82,662	0	(2,096)	0	(2,096)	0	80,566	0	0	0	1,130	03/01/2028
3138WA-VM-6	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	9,385	9,385	9,094	9,173	0	212	0	212	0	9,385	0	0	0	102	09/01/2028
3138WF-RS-7	FNMA PASS-THRU INT 15 YEAR		05/25/2019	VARIOUS	XXX	466,966	469,631	475,685	474,603	0	(509)	0	(509)	0	474,094	0	(7,127)	(7,127)	5,258	10/01/2030
3138WH-RP-9	FNMA PASS-THRU INT 15 YEAR		04/25/2019	VARIOUS	XXX	597,317	616,498	625,697	624,465	0	(538)	0	(538)	0	623,926	0	(26,609)	(26,609)	4,561	08/01/2031
3138WV-BT-7	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	75,468	75,468	75,650	75,620	0	(153)	0	(153)	0	75,468	0	0	0	809	08/01/2028
3138XJ-AU-1	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	113,906	113,906	120,705	119,807	0	(5,901)	0	(5,901)	0	113,906	0	0	0	1,987	12/01/2028
3138XY-T6-1	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	38,582	38,582	40,331	40,098	0	(1,516)	0	(1,516)	0	38,582	0	0	0	627	07/01/2029
3138YS-FB-7	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	64,467	64,467	68,476	68,130	0	(3,663)	0	(3,663)	0	64,467	0	0	0	1,259	06/01/2030
3140EB-V6-5	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	88,168	88,168	92,197	91,855	0	(3,687)	0	(3,687)	0	88,168	0	0	0	1,532	03/01/2031
3140EU-X3-8	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	91,703	91,703	95,859	95,371	0	(3,668)	0	(3,668)	0	91,703	0	0	0	1,685	02/01/2031
3140EV-PA-9	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,125	20,125	21,036	20,933	0	(809)	0	(809)	0	20,125	0	0	0	404	01/01/2031
3140EY-3T-6	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	16,148	16,148	16,880	16,800	0	(652)	0	(652)	0	16,148	0	0	0	279	03/01/2031
3140F3-7A-0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	98,972	98,972	103,457	102,959	0	(3,986)	0	(3,986)	0	98,972	0	0	0	1,803	06/01/2031
3140J9-G2-1	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	45,438	45,438	45,484	45,484	0	(46)	0	(46)	0	45,438	0	0	0	904	12/01/2030
31410K-6E-9	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	9,211	9,211	9,681	9,436	0	(225)	0	(225)	0	9,211	0	0	0	248	09/01/2024
31410K-6G-4	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,196	3,196	3,364	3,253	0	(56)	0	(56)	0	3,196	0	0	0	84	09/01/2024
31416W-QS-4	FNMA PASS-THRU INT 15 YEAR		05/31/2019	VARIOUS	XXX	77,288	75,602	78,626	78,235	0	(503)	0	(503)	0	77,733	0	(444)	(444)	1,140	08/01/2025
31416W-TS-1	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	5,510	5,510	5,816	5,702	0	(193)	0	(193)	0	5,510	0	0	0	114	09/01/2025
31417Q-KK-9	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	58,788	58,788	62,086	61,082	0	(2,294)	0	(2,294)	0	58,788	0	0	0	1,310	10/01/2024
31418A-EG-9	FNMA PASS-THRU INT 15 YEAR		05/25/2019	VARIOUS	XXX	616,296	601,865	625,940	623,577	0	(2,590)	0	(2,590)	0	620,986	0	(4,690)	(4,690)	9,345	04/01/2027
31418B-Y8-3	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	29,512	29,512	30,856	30,750	0	(1,238)	0	(1,238)	0	29,512	0	0	0	541	02/01/2031
31418R-HJ-3	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	87,094	87,094	92,647	90,546	0	(3,452)	0	(3,452)	0	87,094	0	0	0	2,120	04/01/2025
31418W-QP-8	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	59,845	59,845	62,809	61,638	0	(1,793)	0	(1,793)	0	59,845	0	0	0	1,284	08/01/2025
31418X-LV-8	FNMA PASS-THRU INT 15 YEAR		05/25/2019	VARIOUS	XXX	652,236	637,262	662,752	659,484	0	(3,294)	0	(3,294)	0	656,190	0	(3,954)	(3,954)	9,848	09/01/2025
31418X-X6-0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	11,209	11,209	11,832	11,596	0	(387)	0	(387)	0	11,209	0	0	0	229	08/01/2025
31419A-MS-3	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	233,291	233,291	246,799	244,289	0	(10,997)	0	(10,997)	0	233,291	0	0	0	4,367	12/01/2025
31419J-TQ-1	FNMA PASS-THRU INT 15 YEAR		05/28/2019	VARIOUS	XXX	589,281	576,045	599,086	596,414	0	(3,308)	0	(3,308)	0	593,107	0	(3,826)	(3,826)	8,767	11/01/2025
31412N-ZG-4	FNMA PASS-THRU INT 20 YR		12/26/2019	PRINCIPAL RECEIPT	XXX	319	319	344	341	0	(23)	0	(23)	0	319	0	0	0	8	02/01/2029
31368H-NQ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	91,555	91,555	101,640	101,504	0	(9,949)	0	(9,949)	0	91,555	0	0	0	2,793	11/01/2039
31371K-TC-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,420	1,420	1,440	1,436	0	(16)	0	(16)	0	1,420	0	0	0	49	09/01/2032
31371K-UB-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,659	1,659	1,683	1,678	0	(19)	0	(19)	0	1,659	0	0	0	54	10/01/2032
31371M-3W-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,615	4,615	5,155	5,144	0	(529)	0	(529)	0	4,615	0	0	0	159	12/01/2036
31371P-SY-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	120	120	115	116	0	4	0	4	0	120	0	0	0	3	06/01/2034
31374T-2X-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	516	516	524	521	0	(6)	0	(6)	0	516	0	0	0	17	10/01/2029
31375K-TQ-0	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	1,100	996	1,022	1,012	0	(2)	0	(2)	0	1,010	0	90	90	24	02/01/2026
31383M-S5-3	FNMA PASS-THRU LNG 30 YEAR		04/30/2019	VARIOUS	XXX	544	495	511	504	0	(2)	0	(2)	0	502	0	42	42	12	08/01/2029
31384W-KA-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,982	3,982	4,105	4,076	0	(94)	0	(94)	0	3,982	0	0	0	155	04/01/2031
31385J-JD-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,876	3,876	3,998	3,977	0	(100)	0	(100)	0	3,876	0	0	0	141	07/01/2032
31385J-RT-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,633	1,633	1,658	1,653	0	(19)	0	(19)	0	1,633	0	0	0	52	11/01/2032
31385W-2D-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	954	954	968	965	0	(11)	0	(11)	0	954	0	0	0	31	03/01/2033
31385X-D9-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,045	4,045	4,099	4,089	0	(44)	0	(44)	0	4,045	0	0	0	129	04/01/2033
31385X-HR-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,134	1,134	1,151	1,148	0	(13)	0	(13)	0	1,134	0	0	0	35	07/01/2033
31385X-M8-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	10,160	10,160	10,191	10,181	0	(22)	0	(22)	0	10,160	0	0	0	260	10/01/2033
31387E-MM-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	13,076	13,076	13,495	13,413	0	(336)	0	(336)	0	13,076	0	0	0	553	07/01/2031
31389J-VX-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	10,448	10,448	10,786	10,729	0	(281)	0	(281)	0	10,448	0	0	0	433	03/01/2032
31389L-VB-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	137	137	141	140	0	(3)	0	(3)	0	137	0	0	0	6	03/01/2032
31389S-HN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	9	9	10	10	0	0	0	0	0	9	0	0	0	0	03/01/2032
3138AN-JB-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	27,055	27,055	29,604	29,445	0	(2,390)	0	(2,390)	0	27,055	0	0	0	519	08/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	VARIOUS	XXX	1,537,212	1,516,426	1,561,926	1,559,026	0	(6,166)	0	(6,166)	0	1,552,860	0	(15,649)	(15,649)	21,362	12/01/2041
3138E1-JJ-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	989,178	989,178	1,061,850	1,061,507	0	(72,329)	0	(72,329)	0	989,178	0	0	0	20,346	01/01/2042
3138EG-2G-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,963	3,963	4,426	4,417	0	(454)	0	(454)	0	3,963	0	0	0	114	09/01/2041
3138EG-3S-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	10,193	10,193	11,795	11,793	0	(1,601)	0	(1,601)	0	10,193	0	0	0	355	05/01/2040
3138EG-NK-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	31,802	31,802	34,463	34,414	0	(2,612)	0	(2,612)	0	31,802	0	0	0	850	06/01/2041
3138EG-TJ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	437	437	488	487	0	(50)	0	(50)	0	437	0	0	0	12	07/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
3138EG-Z4-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	24,859	24,859	26,463	26,352	0	(1,493)	0	(1,493)	0	24,859	0	0	0	727	10/01/2041
3138EJ-C9-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	29,452	29,452	29,943	29,897	0	(446)	0	(446)	0	29,452	0	0	0	592	06/01/2042
3138EJ-SM-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	18,428	18,428	20,294	20,122	0	(1,694)	0	(1,694)	0	18,428	0	0	0	551	01/01/2038
3138EJ-XM-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	228,155	228,155	236,211	235,637	0	(7,482)	0	(7,482)	0	228,155	0	0	0	4,837	10/01/2042
3138EJ-XR-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	120,047	120,047	131,639	130,549	0	(10,502)	0	(10,502)	0	120,047	0	0	0	2,948	06/01/2042
3138EK-4T-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	76,413	76,413	79,368	79,297	0	(2,884)	0	(2,884)	0	76,413	0	0	0	1,751	08/01/2042
3138EK-G7-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	86,077	86,077	90,888	90,649	0	(4,572)	0	(4,572)	0	86,077	0	0	0	1,699	08/01/2042
3138EK-VJ-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	19,801	19,801	20,585	20,567	0	(767)	0	(767)	0	19,801	0	0	0	428	03/01/2043
3138EK-W3-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	39,321	39,321	44,772	44,690	0	(5,370)	0	(5,370)	0	39,321	0	0	0	1,255	05/01/2041
3138EM-Y5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	87,339	87,339	94,501	94,352	0	(7,012)	0	(7,012)	0	87,339	0	0	0	2,379	09/01/2042
3138EN-6K-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	137,556	137,556	151,086	150,967	0	(13,410)	0	(13,410)	0	137,556	0	0	0	3,968	11/01/2044
3138EN-HB-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	199,291	199,291	209,131	208,459	0	(9,168)	0	(9,168)	0	199,291	0	0	0	3,943	03/01/2044
3138EN-T8-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	97,411	97,411	107,497	106,844	0	(9,433)	0	(9,433)	0	97,411	0	0	0	2,727	07/01/2037
3138EP-N9-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	35,633	35,633	37,671	37,688	0	(2,055)	0	(2,055)	0	35,633	0	0	0	869	02/01/2045
3138EQ-FH-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	174,727	174,727	189,019	188,779	0	(14,052)	0	(14,052)	0	174,727	0	0	0	4,699	01/01/2042
3138EQ-J8-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	37,268	37,268	38,558	38,538	0	(1,270)	0	(1,270)	0	37,268	0	0	0	787	10/01/2045
3138ER-6K-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	492,743	492,743	532,556	532,808	0	(40,065)	0	(40,065)	0	492,743	0	0	0	13,334	10/01/2045
3138ER-WR-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	106,741	106,741	107,929	107,905	0	(1,164)	0	(1,164)	0	106,741	0	0	0	2,215	12/01/2046
3138M5-L8-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	24,781	24,781	25,093	25,064	0	(283)	0	(283)	0	24,781	0	0	0	575	08/01/2042
3138M6-AB-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	466,587	466,587	481,249	481,153	0	(14,566)	0	(14,566)	0	466,587	0	0	0	8,568	09/01/2042
3138MB-XL-5	FNMA PASS-THRU LNG 30 YEAR		07/26/2019	VARIOUS	XXX	2,681,906	2,577,354	2,778,307	2,759,222	0	(14,412)	0	(14,412)	0	2,744,810	0	(62,904)	(62,904)	57,860	10/01/2042
3138MC-V2-7	FNMA PASS-THRU LNG 30 YEAR		07/26/2019	VARIOUS	XXX	1,338,397	1,285,653	1,361,307	1,355,365	0	(4,803)	0	(4,803)	0	1,350,562	0	(12,166)	(12,166)	29,252	10/01/2042
3138MF-SZ-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	65,196	65,196	66,084	66,056	0	(861)	0	(861)	0	65,196	0	0	0	1,088	11/01/2042
3138MK-3Q-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,038	3,038	3,060	3,058	0	(20)	0	(20)	0	3,038	0	0	0	79	10/01/2042
3138MP-ZM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,515	1,515	1,534	1,532	0	(17)	0	(17)	0	1,515	0	0	0	29	12/01/2042
3138MQ-DR-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	6,739	6,739	6,837	6,827	0	(89)	0	(89)	0	6,739	0	0	0	160	02/01/2043
3138NY-4L-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	15,756	15,756	15,449	15,489	0	267	0	267	0	15,756	0	0	0	237	02/01/2043
3138W1-LC-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	VARIOUS	XXX	1,259,337	1,269,857	1,309,529	1,305,376	0	(219)	0	(219)	0	1,305,158	0	(45,820)	(45,820)	14,748	03/01/2043
3138W7-GG-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	47,756	47,756	48,347	48,330	0	(574)	0	(574)	0	47,756	0	0	0	850	03/01/2043
3138W9-KQ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	11,707	11,707	11,849	11,845	0	(137)	0	(137)	0	11,707	0	0	0	192	08/01/2043
3138W9-KR-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	201,502	201,502	203,934	203,865	0	(2,364)	0	(2,364)	0	201,502	0	0	0	3,285	08/01/2043
3138WA-FR-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	12,390	12,390	12,539	12,535	0	(145)	0	(145)	0	12,390	0	0	0	230	11/01/2043
3138WC-5Q-2	FNMA PASS-THRU LNG 30 YEAR		05/25/2019	VARIOUS	XXX	279,669	269,318	284,719	284,885	0	(1,442)	0	(1,442)	0	283,443	0	(3,773)	(3,773)	4,650	10/01/2044
3138WC-BK-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	78,098	78,098	85,780	85,719	0	(7,620)	0	(7,620)	0	78,098	0	0	0	1,978	06/01/2044
3138WC-F2-4	FNMA PASS-THRU LNG 30 YEAR		07/26/2019	VARIOUS	XXX	853,671	820,170	843,182	844,392	0	(2,365)	0	(2,365)	0	842,027	0	11,644	11,644	18,176	07/01/2044
3138WC-JE-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	324,899	324,899	343,479	343,418	0	(18,518)	0	(18,518)	0	324,899	0	0	0	7,904	07/01/2044
3138WC-LM-3	FNMA PASS-THRU LNG 30 YEAR		07/26/2019	VARIOUS	XXX	2,889,223	2,774,059	2,851,437	2,855,523	0	(6,750)	0	(6,750)	0	2,848,772	0	40,450	40,450	62,389	08/01/2044
3138WD-BG-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	400,768	400,768	422,435	421,957	0	(21,189)	0	(21,189)	0	400,768	0	0	0	9,494	10/01/2044
3138WD-JP-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	17,727	17,727	18,895	18,950	0	(1,223)	0	(1,223)	0	17,727	0	0	0	465	11/01/2044
3138WD-V6-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	30,557	30,557	31,643	31,627	0	(1,070)	0	(1,070)	0	30,557	0	0	0	640	01/01/2045
3138WE-6S-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	19,509	19,509	20,795	20,856	0	(1,347)	0	(1,347)	0	19,509	0	0	0	396	07/01/2045
3138WE-G2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	154,504	154,504	164,685	165,163	0	(10,659)	0	(10,659)	0	154,504	0	0	0	3,883	04/01/2045
3138WE-RN-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	256,929	256,929	265,834	265,614	0	(8,686)	0	(8,686)	0	256,929	0	0	0	5,545	05/01/2045
3138WF-HF-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	27,889	27,889	28,898	28,882	0	(993)	0	(993)	0	27,889	0	0	0	589	08/01/2045
3138WG-CY-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	72,020	72,020	72,687	72,672	0	(652)	0	(652)	0	72,020	0	0	0	1,371	12/01/2045
3138WG-DC-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	35,522	35,522	36,723	36,705	0	(1,183)	0	(1,183)	0	35,522	0	0	0	809	12/01/2045
3138WG-MA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	35,212	35,212	36,404	36,385	0	(1,173)	0	(1,173)	0	35,212	0	0	0	820	02/01/2046
3138WG-TD-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	143,414	143,414	153,565	153,296	0	(9,882)	0	(9,882)	0	143,414	0	0	0	3,630	03/01/2046
3138WG-V5-0	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	VARIOUS	XXX	7,353,210	7,084,671	7,347,025	7,360,800	0	(22,091)	0	(22,091)	0	7,338,709	0	14,501	14,501	133,424	04/01/2046
3138WG-VR-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	26,975	26,975	27,690	27,667	0	(692)	0	(692)	0	26,975	0	0	0	589	04/01/2046
3138WG-WH-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	292,365	292,365	300,588	300,442	0	(8,077)	0	(8,077)	0	292,365	0	0	0	6,515	04/01/2046
3138WG-X9-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	271,423	271,423	267,250	267,347	0	4,077	0	4,077	0	271,423	0	0	0	5,254	04/01/2046
3138WG-XQ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,987	4,987	5,234	5,226	0	(239)	0	(239)	0	4,987	0	0	0	107	04/01/2046
3138WG-YN-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	100,186	100,186	102,839	102,757	0	(2,571)	0	(2,571)	0	100,186	0	0	0	2,244	04/01/2046
3138WG-YR-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	103,057	103,057	105,956	105,903	0	(2,845)	0	(2,845)	0	103,057	0	0	0	2,290	12/01/2045
3138WH-LT-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	VARIOUS	XXX	2,752,230	2,805,981	2,829,036	2,835,106	0	(3,505)	0	(3,505)	0	2,831,601	0	(79,371)	(79,371)	24,445	07/01/2046
3138WH-NP-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	79,583	79,583	82,281	82,241	0	(2,658)	0	(2,658)	0	79,583	0	0	0	1,761	07/01/2046
3138WJ-G6-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	33,905	33,905	34,901	34,866	0	(961)	0	(961)	0	33,905	0	0	0	614	08/01/2046
3138WK-4R-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	191,794	191,794	201,264	201,133	0	(9,339)	0	(9,339)	0	191,794	0	0	0	5,180	06/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
3138WM-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	169,482	169,482	172,872	172,593	0	(3,110)	0	(3,110)	0	169,482	0	0	0	2,994	05/01/2043
3138WS-6B-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	33,971	33,971	35,263	35,233	0	(1,262)	0	(1,262)	0	33,971	0	0	0	739	05/01/2043
3138WT-RW-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	55,483	55,483	56,153	56,134	0	(650)	0	(650)	0	55,483	0	0	0	992	06/01/2043
3138X0-ZA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	461,878	461,878	466,352	466,255	0	(4,378)	0	(4,378)	0	461,878	0	0	0	9,581	07/01/2043
3138X1-V2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,745	3,745	3,786	3,785	0	(40)	0	(40)	0	3,745	0	0	0	80	04/01/2045
3138X3-N4-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	422	422	414	414	0	8	0	8	0	422	0	0	0	6	08/01/2043
3138X3-XL-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	78,556	78,556	80,956	80,969	0	(2,413)	0	(2,413)	0	78,556	0	0	0	1,654	09/01/2043
3138X3-XS-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	46,832	46,832	49,122	49,013	0	(2,181)	0	(2,181)	0	46,832	0	0	0	1,109	09/01/2043
3138X5-A3-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	15,816	15,816	16,007	16,002	0	(186)	0	(186)	0	15,816	0	0	0	217	08/01/2043
3138X5-Q4-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	151,417	151,417	160,123	159,711	0	(8,294)	0	(8,294)	0	151,417	0	0	0	3,579	09/01/2043
3138X5-QA-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	109,901	109,901	110,966	110,944	0	(1,042)	0	(1,042)	0	109,901	0	0	0	2,416	09/01/2043
3138X6-V9-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	18,914	18,914	20,407	20,390	0	(1,477)	0	(1,477)	0	18,914	0	0	0	471	10/01/2043
3138XG-S9-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	19,295	19,295	20,566	20,622	0	(1,328)	0	(1,328)	0	19,295	0	0	0	480	02/01/2044
3138XW-NA-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	13,582	13,582	14,477	14,518	0	(936)	0	(936)	0	13,582	0	0	0	262	06/01/2044
3138Y4-PB-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	99,918	99,918	104,286	104,140	0	(4,222)	0	(4,222)	0	99,918	0	0	0	2,321	10/01/2044
3138Y8-HE-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	78,032	78,032	80,349	80,398	0	(2,366)	0	(2,366)	0	78,032	0	0	0	1,732	12/01/2044
3138YA-H2-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	86,769	86,769	88,006	87,979	0	(1,211)	0	(1,211)	0	86,769	0	0	0	640	03/01/2045
3138YA-JJ-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	136,729	136,729	138,678	138,636	0	(1,907)	0	(1,907)	0	136,729	0	0	0	1,819	05/01/2045
3138YA-RR-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	17,719	17,719	18,886	18,942	0	(1,224)	0	(1,224)	0	17,719	0	0	0	486	12/01/2044
3138YB-DW-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	66,141	66,141	69,898	69,860	0	(3,719)	0	(3,719)	0	66,141	0	0	0	2,220	12/01/2044
3138YC-AN-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,627	1,627	1,719	1,719	0	(92)	0	(92)	0	1,627	0	0	0	35	12/01/2044
3138YC-CV-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	23,207	23,207	24,736	24,807	0	(1,601)	0	(1,601)	0	23,207	0	0	0	621	01/01/2045
3138YF-JN-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	351,057	351,057	363,536	363,331	0	(12,273)	0	(12,273)	0	351,057	0	0	0	7,770	01/01/2045
3138YH-CH-1	FNMA PASS-THRU LNG 30 YEAR		07/31/2019	VARIOUS	XXX	1,132,836	1,085,272	1,115,501	1,117,082	0	(2,244)	0	(2,244)	0	1,114,838	0	17,998	17,998	24,295	02/01/2045
3138YY-DL-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	7,851	7,851	7,924	7,922	0	(71)	0	(71)	0	7,851	0	0	0	133	11/01/2045
31391G-PW-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	164	164	166	166	0	(2)	0	(2)	0	164	0	0	0	5	11/01/2032
31391H-CR-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	133	133	136	136	0	(3)	0	(3)	0	133	0	0	0	3	07/01/2032
31400R-R9-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	7,374	7,374	7,710	7,654	0	(279)	0	(279)	0	7,374	0	0	0	171	06/01/2033
31401N-3N-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	245	245	272	270	0	(25)	0	(25)	0	245	0	0	0	7	08/01/2033
31401Y-DB-8	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	5,286	4,768	4,899	4,887	0	(6)	0	(6)	0	4,881	0	404	404	116	06/01/2033
31402C-4B-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	297	297	306	304	0	(7)	0	(7)	0	297	0	0	0	10	05/01/2034
31402C-4H-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	21,679	21,679	23,824	23,625	0	(1,946)	0	(1,946)	0	21,679	0	0	0	661	04/01/2034
31402C-PL-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	10,514	10,514	11,255	11,191	0	(677)	0	(677)	0	10,514	0	0	0	290	11/01/2033
31402C-U6-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	22,000	22,000	23,000	22,852	0	(852)	0	(852)	0	22,000	0	0	0	612	03/01/2034
31402C-VZ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,432	2,432	2,542	2,526	0	(94)	0	(94)	0	2,432	0	0	0	68	03/01/2034
31402D-JS-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	28,776	28,776	30,529	30,297	0	(1,521)	0	(1,521)	0	28,776	0	0	0	857	09/01/2034
31402D-M5-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	57	57	58	58	0	(1)	0	(1)	0	57	0	0	0	2	09/01/2034
31402K-7E-8	FNMA PASS-THRU LNG 30 YEAR		04/30/2019	VARIOUS	XXX	567	512	526	524	0	(1)	0	(1)	0	523	0	44	44	12	09/01/2033
31402N-V2-1	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	895	807	830	828	0	(1)	0	(1)	0	827	0	68	68	20	06/01/2033
31402R-JL-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	265,969	265,969	283,753	281,896	0	(15,927)	0	(15,927)	0	265,969	0	0	0	7,376	07/01/2035
31402V-GU-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	104	104	106	106	0	(2)	0	(2)	0	104	0	0	0	4	09/01/2033
31403D-DX-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	41,731	41,731	46,035	45,824	0	(4,093)	0	(4,093)	0	41,731	0	0	0	1,236	04/01/2036
31403F-NA-8	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	20,110	18,142	18,639	18,577	0	(15)	0	(15)	0	18,562	0	1,548	1,548	443	10/01/2033
31403K-J7-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,471	4,471	4,525	4,516	0	(46)	0	(46)	0	4,471	0	0	0	117	11/01/2033
31403M-E9-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,147	1,147	1,276	1,270	0	(123)	0	(123)	0	1,147	0	0	0	37	02/01/2034
31403V-S8-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	181	181	186	185	0	(4)	0	(4)	0	181	0	0	0	6	01/01/2034
31404B-HC-9	FNMA PASS-THRU LNG 30 YEAR		04/30/2019	VARIOUS	XXX	3,515	3,171	3,252	3,246	0	(9)	0	(9)	0	3,237	0	278	278	77	02/01/2034
31404E-C7-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	409	409	420	418	0	(9)	0	(9)	0	409	0	0	0	14	02/01/2034
31404E-K4-7	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	6,464	5,839	5,999	5,976	0	(7)	0	(7)	0	5,969	0	495	495	142	02/01/2034
31404L-X5-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	9,182	9,182	9,211	9,202	0	(20)	0	(20)	0	9,182	0	0	0	190	10/01/2033
31405D-CD-7	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	18,073	16,315	16,731	16,673	0	(17)	0	(17)	0	16,656	0	1,417	1,417	397	07/01/2034
31405E-7D-1	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	1,001	903	926	923	0	(1)	0	(1)	0	923	0	79	79	22	08/01/2034
31405H-GX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	2	08/01/2034
31405L-SY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	8,361	8,361	8,601	8,571	0	(209)	0	(209)	0	8,361	0	0	0	97	08/01/2034
31405Q-S7-4	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	26,562	23,958	24,569	24,522	0	(25)	0	(25)	0	24,496	0	2,066	2,066	585	11/01/2034
31405S-L4-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,253	3,253	3,260	3,258	0	(5)	0	(5)	0	3,253	0	0	0	84	02/01/2035
31406N-4K-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,442	1,442	1,339	1,351	0	91	0	91	0	1,442	0	0	0	44	02/01/2035
31406N-6V-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,045	3,045	3,128	3,114	0	(70)	0	(70)	0	3,045	0	0	0	123	03/01/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
31406W-HT-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,472	1,472	1,416	1,421	0	51	0	51	0	1,472	0	0	0	40	04/01/2035
31406X-FP-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	393	393	378	379	0	14	0	14	0	393	0	0	0	11	05/01/2035
31407B-TX-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	7,660	7,660	7,363	7,390	0	270	0	270	0	7,660	0	0	0	211	07/01/2035
31407E-VQ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,538	2,538	2,557	2,554	0	(17)	0	(17)	0	2,538	0	0	0	83	07/01/2035
31407H-EX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	8,485	8,485	8,125	8,159	0	326	0	326	0	8,485	0	0	0	110	08/01/2035
3140E2-P8-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	84,462	84,462	87,319	87,275	0	(2,813)	0	(2,813)	0	84,462	0	0	0	1,476	10/01/2045
3140E7-JH-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	401,863	401,863	415,458	415,247	0	(13,384)	0	(13,384)	0	401,863	0	0	0	9,360	11/01/2045
3140E7-JW-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	13,096	13,096	13,539	13,532	0	(436)	0	(436)	0	13,096	0	0	0	278	11/01/2045
3140E8-F2-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	15,995	15,995	16,143	16,140	0	(145)	0	(145)	0	15,995	0	0	0	256	01/01/2046
3140E8-LV-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	184,435	184,435	186,103	186,103	0	(1,668)	0	(1,668)	0	184,435	0	0	0	3,251	01/01/2046
3140EB-DV-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	45,394	45,394	45,815	45,805	0	(411)	0	(411)	0	45,394	0	0	0	817	01/01/2046
3140EB-VM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	84,927	84,927	90,528	90,448	0	(5,522)	0	(5,522)	0	84,927	0	0	0	1,940	02/01/2046
3140EU-C6-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	27,736	27,736	28,674	28,660	0	(924)	0	(924)	0	27,736	0	0	0	677	12/01/2045
3140EV-5K-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	43,209	43,209	44,840	44,813	0	(1,604)	0	(1,604)	0	43,209	0	0	0	768	01/01/2046
3140EV-GP-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	4,321	4,321	4,534	4,528	0	(207)	0	(207)	0	4,321	0	0	0	101	02/01/2046
3140EV-K3-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	374,129	374,129	398,908	398,785	0	(24,655)	0	(24,655)	0	374,129	0	0	0	9,655	07/01/2046
3140EW-SQ-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	299,357	299,357	307,286	307,037	0	(7,680)	0	(7,680)	0	299,357	0	0	0	6,581	03/01/2046
3140EX-F7-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	463,202	463,202	495,192	495,699	0	(32,496)	0	(32,496)	0	463,202	0	0	0	8,870	02/01/2046
3140F2-A3-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	63,763	63,763	65,920	65,886	0	(2,123)	0	(2,123)	0	63,763	0	0	0	1,304	04/01/2046
3140F3-VR-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	100,699	100,699	105,671	105,519	0	(4,820)	0	(4,820)	0	100,699	0	0	0	2,309	05/01/2046
3140F5-CV-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	84,321	84,321	85,049	85,033	0	(712)	0	(712)	0	84,321	0	0	0	1,503	12/01/2046
3140FE-D8-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	503,993	503,993	508,344	508,249	0	(4,256)	0	(4,256)	0	503,993	0	0	0	8,997	10/01/2046
3140FP-FH-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	343,397	343,397	353,082	352,919	0	(9,522)	0	(9,522)	0	343,397	0	0	0	7,832	07/01/2047
3140FP-U3-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,173,921	1,173,921	1,184,468	1,188,271	0	(14,350)	0	(14,350)	0	1,173,921	0	0	0	33,857	01/01/2045
3140GP-JZ-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	51,604	51,604	54,152	54,117	0	(2,513)	0	(2,513)	0	51,604	0	0	0	1,302	06/01/2047
3140GW-JM-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,076,143	1,076,143	1,106,410	1,105,906	0	(29,762)	0	(29,762)	0	1,076,143	0	0	0	24,508	08/01/2047
3140J6-CU-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	304,113	304,113	315,565	316,492	0	(12,379)	0	(12,379)	0	304,113	0	0	0	7,961	06/01/2044
3140J6-GM-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	90,288	90,288	94,748	94,686	0	(4,397)	0	(4,397)	0	90,288	0	0	0	2,376	10/01/2047
31410C-UF-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,397	2,397	2,419	2,416	0	(19)	0	(19)	0	2,397	0	0	0	117	06/01/2036
31410G-YN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	21,775	21,775	23,757	23,527	0	(1,753)	0	(1,753)	0	21,775	0	0	0	609	10/01/2035
31410K-XY-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	48,641	48,641	52,963	52,845	0	(4,204)	0	(4,204)	0	48,641	0	0	0	1,401	09/01/2038
31410L-NM-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,497	1,497	1,662	1,659	0	(162)	0	(162)	0	1,497	0	0	0	45	09/01/2041
31410R-JQ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	23	23	23	23	0	0	0	0	0	23	0	0	0	1	09/01/2036
31410T-4N-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,180	1,180	1,190	1,189	0	(10)	0	(10)	0	1,180	0	0	0	25	08/01/2036
31410X-HG-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	109	109	110	110	0	(1)	0	(1)	0	109	0	0	0	4	09/01/2036
31410X-HT-6	FNMA PASS-THRU LNG 30 YEAR		06/25/2019	PRINCIPAL RECEIPT	XXX	2,703	2,703	2,728	2,724	0	(21)	0	(21)	0	2,703	0	0	0	80	09/01/2036
31410Y-EF-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	585	585	590	590	0	(5)	0	(5)	0	585	0	0	0	19	09/01/2036
31411C-PD-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	29	29	29	29	0	0	0	0	0	29	0	0	0	1	11/01/2036
31411E-FN-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	31	31	31	31	0	0	0	0	0	31	0	0	0	1	12/01/2036
31411F-RA-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,426	1,426	1,398	1,400	0	25	0	25	0	1,426	0	0	0	59	12/01/2036
31412A-M9-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	22	22	21	21	0	0	0	0	0	22	0	0	0	1	05/01/2037
31412N-BH-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,570	2,570	2,577	2,576	0	(6)	0	(6)	0	2,570	0	0	0	91	08/01/2038
31412S-D2-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	76	76	83	83	0	(7)	0	(7)	0	76	0	0	0	3	01/01/2038
31412T-Z6-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,591	2,591	2,829	2,814	0	(223)	0	(223)	0	2,591	0	0	0	103	11/01/2038
31412T-ZL-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	188	188	209	208	0	(20)	0	(20)	0	188	0	0	0	6	11/01/2038
31413C-FJ-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	10,940	10,940	12,217	12,192	0	(1,251)	0	(1,251)	0	10,940	0	0	0	373	07/01/2037
31413T-JR-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	53,842	53,842	53,876	53,861	0	(19)	0	(19)	0	53,842	0	0	0	1,859	11/01/2037
31413Y-MB-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,717	2,717	3,033	3,028	0	(312)	0	(312)	0	2,717	0	0	0	86	12/01/2037
31414A-PM-8	FNMA PASS-THRU LNG 30 YEAR		04/30/2019	VARIOUS	XXX	3,786	3,414	3,461	3,458	0	(2)	0	(2)	0	3,456	0	330	330	83	12/01/2037
31414E-EJ-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	5,203	5,203	5,665	5,643	0	(440)	0	(440)	0	5,203	0	0	0	157	06/01/2038
31414E-J8-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,154	1,154	1,288	1,285	0	(131)	0	(131)	0	1,154	0	0	0	37	07/01/2038
31414J-BX-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	265	265	294	294	0	(29)	0	(29)	0	265	0	0	0	2	12/01/2037
31414K-6M-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	206	206	230	229	0	(24)	0	(24)	0	206	0	0	0	9	01/01/2038
31414P-YK-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	3,089	3,089	3,463	3,457	0	(368)	0	(368)	0	3,089	0	0	0	72	02/01/2038
31414R-WH-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	21,952	21,952	23,903	23,813	0	(1,861)	0	(1,861)	0	21,952	0	0	0	673	02/01/2038
31414S-2T-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,578	2,578	2,814	2,795	0	(218)	0	(218)	0	2,578	0	0	0	78	03/01/2038
31414S-X8-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,148	1,148	1,250	1,246	0	(98)	0	(98)	0	1,148	0	0	0	32	06/01/2038
31414S-YB-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	87,951	87,951	95,892	95,510	0	(7,559)	0	(7,559)	0	87,951	0	0	0	3,154	06/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
31415L-QY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	8,775	8,775	9,793	9,780	0	(1,005)	0	(1,005)	0	8,775	0	0	0	191	05/01/2038
31415R-FA-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	48,065	48,065	52,796	52,513	0	(4,448)	0	(4,448)	0	48,065	0	0	0	1,426	07/01/2038
31415V-V3-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	16,632	16,632	17,770	17,710	0	(1,078)	0	(1,078)	0	16,632	0	0	0	546	09/01/2038
31416B-RY-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	45,276	45,276	49,493	49,274	0	(3,998)	0	(3,998)	0	45,276	0	0	0	1,259	07/01/2035
31416V-SZ-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	859	859	948	944	0	(85)	0	(85)	0	859	0	0	0	26	01/01/2039
31416W-P5-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	74,868	74,868	78,728	78,437	0	(3,570)	0	(3,570)	0	74,868	0	0	0	2,050	08/01/2040
31416X-MH-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	211	211	235	235	0	(24)	0	(24)	0	211	0	0	0	6	09/01/2040
31416Y-RN-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	22,795	22,795	23,757	23,696	0	(900)	0	(900)	0	22,795	0	0	0	642	06/01/2041
31417E-TX-9	FNMA PASS-THRU LNG 30 YEAR		04/25/2019	VARIOUS	XXX	163,338	165,457	167,920	167,856	0	(52)	0	(52)	0	167,804	0	(4,466)	(4,466)	1,274	02/01/2043
31417G-6A-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	121,090	121,090	122,531	122,465	0	(1,375)	0	(1,375)	0	121,090	0	0	0	2,164	07/01/2043
31417G-H5-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,698	20,698	21,635	21,543	0	(845)	0	(845)	0	20,698	0	0	0	395	05/01/2043
31417G-LV-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	20,782	20,782	21,098	21,090	0	(308)	0	(308)	0	20,782	0	0	0	340	05/01/2043
31417L-M3-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	34,543	34,543	35,876	35,720	0	(1,177)	0	(1,177)	0	34,543	0	0	0	839	07/01/2039
31417V-QF-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,430	1,430	1,575	1,572	0	(142)	0	(142)	0	1,430	0	0	0	44	01/01/2040
31417Y-7B-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	12,187	12,187	12,423	12,400	0	(213)	0	(213)	0	12,187	0	0	0	281	10/01/2041
31417Y-ZA-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	144,286	144,286	153,507	152,894	0	(8,608)	0	(8,608)	0	144,286	0	0	0	4,295	05/01/2041
31418A-3Q-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	8,414	8,414	8,513	8,510	0	(96)	0	(96)	0	8,414	0	0	0	147	12/01/2043
31418B-W9-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	27,922	27,922	28,862	28,848	0	(926)	0	(926)	0	27,922	0	0	0	620	12/01/2045
31418B-WF-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	6,057	6,057	6,321	6,312	0	(255)	0	(255)	0	6,057	0	0	0	129	11/01/2045
31418B-XZ-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	42,167	42,167	43,594	43,572	0	(1,405)	0	(1,405)	0	42,167	0	0	0	908	01/01/2046
31418B-ZG-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	15,315	15,315	15,457	15,453	0	(139)	0	(139)	0	15,315	0	0	0	287	02/01/2046
31418C-R8-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	77,584	77,584	79,766	79,730	0	(2,146)	0	(2,146)	0	77,584	0	0	0	1,801	12/01/2047
31418C-S4-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	259,313	259,313	256,143	256,917	0	2,397	0	2,397	0	259,313	0	0	0	6,053	01/01/2048
31418N-B9-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	50,934	50,934	55,617	55,350	0	(4,417)	0	(4,417)	0	50,934	0	0	0	1,624	09/01/2038
31418R-P7-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,930	1,930	2,122	2,119	0	(189)	0	(189)	0	1,930	0	0	0	60	04/01/2040
31419A-E4-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	42,776	42,776	47,715	47,694	0	(4,919)	0	(4,919)	0	42,776	0	0	0	1,248	07/01/2040
3138EH-3A-8	FNMA PASS-THRU MEGA MULTI 7		12/26/2019	PRINCIPAL RECEIPT	XXX	115,958	115,958	118,949	118,064	0	(2,106)	0	(2,106)	0	115,958	0	0	0	1,518	04/01/2022
31417Y-3Z-8	FNMA PASS-THRU SHRT 10 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	31,004	31,004	32,244	31,879	0	(875)	0	(875)	0	31,004	0	0	0	555	08/01/2021
31417Y-R2-5	FNMA PASS-THRU SHRT 10 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	17,759	17,759	18,469	18,179	0	(420)	0	(420)	0	17,759	0	0	0	317	08/01/2020
31418A-4S-4	FNMA PASS-THRU SHRT 10 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	122,311	122,311	127,204	126,399	0	(4,088)	0	(4,088)	0	122,311	0	0	0	2,322	01/01/2024
31418C-HS-6	FNMA PASS-THRU SHRT 10 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	27,949	27,949	29,067	28,963	0	(1,014)	0	(1,014)	0	27,949	0	0	0	537	03/01/2027
31416X-LL-2	FNMA PASS-THRU INT 15 YEAR		05/31/2019	VARIOUS	XXX	83,748	81,850	85,124	84,760	0	(444)	0	(444)	0	84,316	0	(568)	(568)	1,253	01/01/2026
31418C-W2-6	FNMA PASS-THRU INT 15 YEAR		04/30/2019	VARIOUS	XXX	439,755	432,402	431,102	431,104	0	48	0	48	0	431,152	0	8,604	8,604	4,551	05/01/2033
31418C-ZC-1	FNMA PASS-THRU INT 15 YEAR		05/28/2019	VARIOUS	XXX	3,072,215	2,999,999	2,997,187	2,997,172	0	109	0	109	0	2,997,281	0	74,934	74,934	46,797	08/01/2033
3138WH-MC-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	57,905	57,905	59,335	0	0	(1,430)	0	(1,430)	0	57,905	0	0	0	884	07/01/2046
3138WH-NF-5	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	529,048	529,048	532,768	0	0	(3,720)	0	(3,720)	0	529,048	0	0	0	10,185	07/01/2046
3138WQ-R2-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	593,813	593,813	600,957	600,778	0	(6,965)	0	(6,965)	0	593,813	0	0	0	11,775	05/01/2042
3140GT-X8-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	712,352	712,352	712,436	0	0	(83)	0	(83)	0	712,352	0	0	0	15,946	07/01/2047
3140GU-MS-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	123,488	123,488	127,540	127,565	0	(4,076)	0	(4,076)	0	123,488	0	0	0	3,427	11/01/2047
3140HB-JA-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,208,600	1,208,600	1,233,433	0	0	(24,833)	0	(24,833)	0	1,208,600	0	0	0	30,774	06/01/2048
3140J6-DQ-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,046,513	1,046,513	1,082,079	0	0	(35,565)	0	(35,565)	0	1,046,513	0	0	0	20,307	10/01/2045
3140J9-Z3-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	78,644	78,644	80,462	0	0	(1,819)	0	(1,819)	0	78,644	0	0	0	1,498	01/01/2048
3140JA-GK-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	240,835	240,835	250,807	0	0	(9,972)	0	(9,972)	0	240,835	0	0	0	4,123	10/01/2048
31418C-3D-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,628,602	2,628,602	2,694,523	0	0	(65,920)	0	(65,920)	0	2,628,602	0	0	0	44,605	10/01/2048
31418C-MG-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	44,741	44,741	46,951	46,921	0	(2,179)	0	(2,179)	0	44,741	0	0	0	1,200	07/01/2047
31418C-V2-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	507,372	507,372	502,834	502,855	0	4,517	0	4,517	0	507,372	0	0	0	12,055	03/01/2048
31418C-YL-2	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	175,146	175,146	173,470	173,477	0	1,669	0	1,669	0	175,146	0	0	0	4,395	05/01/2048
31418D-BG-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	677,955	677,955	695,486	0	0	(17,531)	0	(17,531)	0	677,955	0	0	0	12,911	04/01/2049
3136B2-7L-0	FNMA REMIC TRUST 2018-M14		02/28/2019	PERSHING LLC	XXX	2,854,562	2,786,000	2,725,652	2,726,536	0	1,321	0	1,321	0	2,727,857	0	126,704	126,704	26,064	08/25/2028
3140X4-DE-3	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	7,721	7,721	7,845	0	0	(124)	0	(124)	0	7,721	0	0	0	28	04/01/2047
3140X4-E7-7	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	80,465	80,465	82,363	0	0	(1,898)	0	(1,898)	0	80,465	0	0	0	577	06/01/2049
3140X5-BC-6	FNMA SUPER LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	2,271	2,271	2,317	0	0	(46)	0	(46)	0	2,271	0	0	0	6	10/01/2049
3140K3-HT-2	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	1,101	1,101	1,124	0	0	(23)	0	(23)	0	1,101	0	0	0	3	11/01/2049
3140QB-R4-2	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	17,950	17,950	18,761	0	0	(811)	0	(811)	0	17,950	0	0	0	105	09/01/2049
31418C-AG-9	FNMA UMBS LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	XXX	24,782	24,782	25,448	0	0	(666)	0	(666)	0	24,782	0	0	0	211	08/01/2046
3137FK-4M-5	FREDDIE MAC MULTIFAMILY STRUCTURED		02/25/2019	CITIGROUP GBL MKT INC/SAL	XXX	941,328	882,000	903,871	903,881	0	(576)	0	(576)	0	903,305	0	38,024	38,024	8,654	10/25/2028
442348-7T-9	HOUSTON TEX ARPT SYS REV		03/06/2019	UBS FINANCIAL SVCS INC	XXX	1,032,380	1,000,000	1,041,250	1,030,500	5,144	(4,098)	0	1,046	0	1,031,546	0	834	834	32,361	07/15/2020
46246S-AK-1	IOWA FIN AUTH MIDWESTERN DISAS		04/04/2019	CALLED @ 100.0000000	XXX	2,000,000	2,000,000	1,910,420	1,964,431	0	3,166	0	3,166	0	1,967,597	0	32,403	32,403	37,583	12/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
544435-K4-1	LOS ANGELES CALIF DEPT ARPTS A		10/08/2019	JP MORGAN	XXX	1,022,760	1,000,000	995,000	995,606	0	102	0	102	0	995,708	0	27,052	27,052	45,139	05/15/2040
54714F-AA-8	LOVE FIELD ARPT MODERNIZATION		10/11/2019	VARIOUS	XXX	3,109,090	3,000,000	2,938,160	2,947,036	0	1,530	0	1,530	0	2,948,566	0	160,524	160,524	150,208	11/01/2040
57422J-AA-6	MARYLAND ST ECONOMIC DEV REV		08/26/2019	VARIOUS	XXX	2,957,630	2,750,000	3,220,140	3,014,779	0	(56,459)	0	(56,459)	0	2,958,320	0	(690)	(690)	122,535	03/31/2024
644614-S9-1	NEW HAMPSHIRE HEALTH & ED FACS		10/08/2019	BARCLAYS CAP INC	XXX	2,357,781	2,195,000	2,186,637	2,187,996	0	246	0	246	0	2,188,242	0	169,539	169,539	139,931	01/01/2034
64972C-4U-4	NEW YORK N Y CITY HSG DEV CORP		12/13/2019	JANNEY MONTGOMERY SCOTT	XXX	1,060,560	1,000,000	996,250	996,269	0	72	0	72	0	996,341	0	64,219	64,219	44,547	11/01/2048
64990B-ZE-6	NEW YORK ST DORM AUTH REV		10/31/2019	JP MORGAN SECS INC-FI	XXX	1,073,163	975,000	975,945	975,623	0	(110)	0	(110)	0	975,513	0	97,650	97,650	49,156	05/01/2027
650116-AR-7	NEW YORK TRANSN DEV CORP SPL REV		11/05/2019	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,103,060	1,000,000	1,083,863	1,068,053	0	(9,609)	0	(9,609)	0	1,058,443	0	44,617	44,617	67,500	07/01/2046
650116-BT-2	NEW YORK TRANSN DEV CORP SPL REV		09/24/2019	CITIGROUP GLOBAL MARKETS, INC.	XXX	1,027,850	1,000,000	1,083,920	1,034,170	8,251	(18,192)	0	(9,942)	0	1,024,229	0	3,622	3,622	55,556	08/01/2020
735240-M9-1	PORT PORTLAND ORE ARPT REV		09/25/2019	UBS FINANCIAL SVCS INC.	XXX	584,320	500,000	560,675	550,310	0	(4,040)	0	(4,040)	0	546,270	0	38,050	38,050	30,972	07/01/2047
744434-CW-9	PUBLIC PWR GENERATION AGY NEB		01/01/2019	Sink PMT @ 100.0000000	XXX	20,000	20,000	24,845	24,556	0	(4,556)	0	(4,556)	0	20,000	0	0	0	724	01/01/2041
75157T-AB-5	RAMPART RANGE MET DIST NO 1 CO		12/13/2019	RBC DAIN RAUSCHER	XXX	1,191,620	1,000,000	1,134,890	1,121,188	0	(11,244)	0	(11,244)	0	1,109,943	0	81,677	81,677	52,222	12/01/2047
86909R-BD-2	SUSQUEHANNA AREA REGL ARPT AUT		10/17/2019	PERSHING LLC	XXX	1,635,120	1,500,000	1,625,325	1,565,499	0	(12,216)	0	(12,216)	0	1,553,283	0	81,837	81,837	97,917	01/01/2027
928104-LJ-5	VIRGINIA SMALL BUSINESS FING A		10/31/2019	BARCLAYS CAP INC	XXX	1,820,143	1,645,000	1,686,125	1,664,004	0	(4,188)	0	(4,188)	0	1,659,817	0	160,326	160,326	132,423	01/01/2037
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						113,519,561	110,504,007	113,995,502	103,243,339	13,395	(1,448,331)	0	(1,434,936)	0	112,076,904	0	1,442,657	1,442,657	2,914,012	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287Y-AP-4	ABBVIE INC		11/08/2019	PERSHING LLC	XXX	1,264,916	1,240,000	1,275,241	1,265,408	0	(4,693)	0	(4,693)	0	1,260,716	0	4,200	4,200	34,592	11/06/2022
00404A-AG-4	ACADIA HEALTHCARE COMPANY INC		01/25/2019	CREDIT SUISSE FIRST BOS	XXX	88,875	90,000	90,200	85,950	4,116	(3)	0	4,114	0	90,064	0	(1,189)	(1,189)	2,665	07/01/2022
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		12/11/2019	VARIOUS	XXX	556,718	556,000	566,969	526,810	37,190	(883)	0	36,307	0	563,117	0	(6,399)	(6,399)	26,752	02/15/2023
004498-AB-7	ACI WORLDWIDE INC 144A		06/26/2019	CITIGROUP GBL MKT INC/SAL	XXX	292,600	280,000	280,000	275,100	4,900	0	0	4,900	0	280,000	0	12,600	12,600	13,730	08/15/2026
00489L-AA-1	ACRISURE LLC / ACRISURE FIN 144A		07/17/2019	VARIOUS	XXX	224,395	255,000	255,000	217,388	37,613	0	0	37,613	0	255,000	0	(30,605)	(30,605)	6,085	11/15/2025
006278-AT-2	ADAMS MILL CLO LTD 144A		10/15/2019	PRINCIPAL RECEIPT	XXX	325,004	325,004	325,004	325,004	0	0	0	0	0	325,004	0	0	0	6,352	07/15/2026
007903-BC-0	ADVANCED MICRO DEVICES INC		11/18/2019	VARIOUS	XXX	574,425	555,000	582,711	570,263	10,460	(7,685)	0	2,775	0	573,037	0	(18,037)	(18,037)	67,995	07/01/2024
00766T-AD-2	AECOM TECHNOLOGY CORP DE		10/28/2019	PERSHING LLC	XXX	167,417	155,000	161,975	152,675	7,444	(641)	0	6,803	0	159,478	0	7,939	7,939	9,486	10/15/2024
00130H-BZ-7	AES CORP		10/28/2019	PERSHING LLC	XXX	137,311	135,000	135,000	132,638	2,363	0	0	2,363	0	135,000	0	2,311	2,311	6,075	03/15/2021
00130H-CA-1	AES CORP		05/10/2019	GOLDMAN SACHS & CO	XXX	136,350	135,000	135,000	131,625	3,375	0	0	3,375	0	135,000	0	1,350	1,350	4,033	03/15/2023
00111@-AA-2	AES HAWAII INC		12/31/2019	Principal Receipt	XXX	214,940	214,940	182,985	200,377	0	1,886	0	1,886	0	202,262	0	12,678	12,678	11,215	06/30/2022
00912X-AN-4	AIR LEASE CORP		03/01/2019	VARIOUS	XXX	1,172,060	1,180,000	1,216,207	1,209,862	0	(291)	0	(291)	0	1,209,571	0	(37,511)	(37,511)	21,329	09/15/2024
00913C-AA-7	AIR MEDICAL MERGER SUB 144A		07/10/2019	VARIOUS	XXX	506,634	566,000	542,239	478,111	66,718	2,066	0	68,784	0	546,895	0	(40,261)	(40,261)	22,601	05/15/2023
001546-AV-2	AK STL CORP		05/31/2019	VARIOUS	XXX	209,800	273,000	260,993	210,210	51,724	535	0	52,259	0	262,469	0	(52,670)	(52,670)	11,036	10/15/2025
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I 144		09/23/2019	VARIOUS	XXX	290,952	269,000	269,000	0	0	0	0	0	0	269,000	0	21,952	21,952	9,304	03/15/2026
013092-AB-7	ALBERTSONS COS INC / SAFEWAY I 144		10/28/2019	PERSHING LLC	XXX	545,756	510,000	510,000	0	0	0	0	0	0	510,000	0	35,756	35,756	6,242	02/15/2028
013092-AC-5	ALBERTSONS COS INC SAFEWAY 144A		12/12/2019	JEFFERIES & COMPANY	XXX	14,888	15,000	15,000	0	0	0	0	0	0	15,000	0	(112)	(112)	44	01/15/2027
013093-AB-5	ALBERTSONS COS LLC/SAFEWAY		09/26/2019	VARIOUS	XXX	817,895	790,000	790,000	732,725	57,275	0	0	57,275	0	790,000	0	27,895	27,895	28,024	06/15/2024
018581-AG-3	ALLIANCE DATA SYSTEMS CORP 144A		07/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	856,323	845,000	852,806	823,875	24,014	(978)	0	23,036	0	846,911	0	9,412	9,412	44,409	08/01/2022
018581-AJ-7	ALLIANCE DATA SYSTEMS CORP 144A		06/06/2019	PERSHING LLC	XXX	82,464	80,000	81,700	79,888	1,596	(337)	0	1,259	0	81,147	0	1,317	1,317	2,820	11/01/2021
019576-AA-5	ALLIED UNVL HOLDCO LLC/ALLIED 144A		10/23/2019	JEFFERIES & COMPANY	XXX	118,631	111,000	111,000	0	0	0	0	0	0	111,000	0	7,631	7,631	2,104	07/15/2026
019576-AB-3	ALLIED UNVL HOLDCO LLC/ALLIED 144A		11/01/2019	VARIOUS	XXX	204,230	195,000	192,350	0	0	72	0	72	0	192,422	0	11,808	11,808	5,673	07/15/2027
019736-AD-9	ALLISON TRANSMISSION INC 144A		07/17/2019	CREDIT SUISSE FIRST BOS	XXX	367,250	360,000	356,400	345,600	11,121	271	0	11,392	0	356,992	0	10,258	10,258	14,400	10/01/2024
02005N-BA-7	ALLY FINL INC		07/15/2019	BANC OF AMERICA SEC LLC	XXX	361,675	340,000	345,525	329,375	15,050	(336)	0	14,713	0	344,088	0	17,587	17,587	12,536	03/30/2025
02005N-BC-3	ALLY FINL INC		12/11/2019	VARIOUS	XXX	763,350	730,000	753,094	718,138	29,220	(4,408)	0	24,812	0	742,950	0	20,400	20,400	34,998	05/19/2022
02005N-AJ-9	ALLY FINL INC GTD SR. NT 7.5%		12/11/2019	RBC DAIN RAUSCHER	XXX	872,340	840,000	899,850	871,500	20,747	(28,507)	0	(7,760)	0	863,740	0	8,600	8,600	78,400	09/15/2020
021332-AF-8	ALTA MESA HOLDINGS LP		02/28/2019	BAIRD (ROBERT W) & CO INC	XXX	92,625	285,000	176,700	176,700	0	1,597	0	1,597	0	178,297	0	(85,672)	(85,672)	4,925	12/15/2024
00165C-AB-0	AMC ENTMT HLDGS INC		05/02/2019	VARIOUS	XXX	242,963	270,000	261,038	231,525	30,462	69	0	30,531	0	262,056	0	(19,093)	(19,093)	3,576	11/15/2026
00165A-AH-1	AMC ENTMT INC		06/05/2019	VARIOUS	XXX	524,995	558,000	551,301	491,040	60,998	283	0	61,280	0	552,320	0	(27,325)	(27,325)	14,092	06/15/2025
00164V-AE-3	AMC NETWORKS INC		04/10/2019	BANC OF AMERICA SEC LLC	XXX	499,463	505,000	481,563	458,288	23,752	768	0	24,520	0	482,807	0	16,655	16,655	16,492	08/01/2025
00164V-AC-7	AMC NETWORKS INC SR NT 4.75%22		12/11/2019	CITIGROUP GBL MKT INC/SAL	XXX	126,250	125,000	128,594	122,188	4,791	(977)	0	3,814	0	126,002	0	248	248	5,888	12/15/2022
023772-AB-2	AMER AIRLINES PT TR 2013		07/15/2019	PRINCIPAL RECEIPT	XXX	100,444	100,444	101,449	100,865	0	(421)	0	(421)	0	100,444	0	0	0	2,240	01/15/2027
02376T-AC-2	AMER AIRLINES PT TR 2013-2B 144A		07/15/2019	PRINCIPAL RECEIPT	XXX	250,744	250,744	258,006	252,625	3,070	(4,950)	0	(1,881)	0	250,744	0	0	0	9,038	01/15/2022
02377B-AB-2	AMER AIRLINES PT TR 2015-2		09/23/2019	PRINCIPAL RECEIPT	XXX	11,844	11,844	12,312	0	0	(469)	0	(469)	0	11,844	0	0	0	213	03/22/2029
02376*-AA-0	AMERICAN AIRLINES PASS THROUGH TRU		12/16/2019	Principal Receipt	XXX	141,910	141,910	141,910	141,910	0	0	0	0	0	141,910	0	0	0	6,250	06/15/2027
02406P-AR-1	AMERICAN AXLE & MFG INC		03/11/2019	VARIOUS	XXX	132,325	135,000	135,000	122,850	12,150	0	0	12,150	0	135,000	0	(2,675)	(2,675)	3,773	04/01/2025
02406P-AU-4	AMERICAN AXLE & MFG INC		01/23/2019	GOLDMAN SACHS & CO	XXX	179,075	190,000	201,400	170,050	30,101	(84)	0	30,017	0	200,067	0	(20,992)	(20,992)	3,911	04/01/2027
024747-AD-9	AMERICAN BLDRS & CONTRACTORS 144A		05/21/2019	WACHOVIA SECURITIES LLC	XXX	154,688	150,000	154,375	148,500	4,009	(309)	0	3,699	0	152,199	0	2,488	2,488	3,785	12/15/2023
025816-BY-4	AMERICAN EXPRESS CO		02/08/2019	DEUTSCHE BANK SECS	XXX	437,633	430,000	429,905	429,910	0	3	0	3	0	429,913	0	7,719	7,719	4,243	11/05/2021
0258M0-DX-4	AMERICAN EXPRESS CR CORP MTNBE		02/07/2019	CITIGROUP GBL MKT INC/SAL	XXX	1,011,682	1,016,000	1,005,347	1,008,528	0	429	0	429	0	1,008,957	0	2,725	2,725	10,787	09/14/2020
026935-AJ-5	AMERICAN HM ASSETS 2007-3		12/26/2019	PRINCIPAL RECEIPT	XXX	226,986	322,330	201,764	202,266	0	24,720	0	24,720	0	226,986	0	0	0	4,715	06/25/2037
02660T-GN-7	AMERICAN HOME MTG 2005-4		12/26/2019	PRINCIPAL RECEIPT	XXX	184,667	184,667	159,737	174,179	0	10,489	0	10,489	0	184,667	0	0	0	3,349	11/25/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
030981-AK-0	AMERIGAS PARTNERS L P.		05/03/2019	CREDIT SUISSE FIRST BOS.	XXX	304,588	295,000	295,850	269,925	25,788	(34)	0	25,755	0	295,680	0	8,908	8,908	7,527	05/20/2025
030981-AL-8	AMERIGAS PARTNERS L P.		10/28/2019	VARIOUS	XXX	320,962	300,000	300,000	265,500	34,500	0	0	34,500	0	300,000	0	20,962	20,962	13,838	05/20/2027
00175P-AA-1	AMN HEALTHCARE INC 144A		04/30/2019	HHS/BLACKROCK CORE BOND	XXX	105,525	105,000	101,719	100,538	1,286	156	0	1,443	0	101,980	0	3,545	3,545	3,154	10/01/2024
032511-BM-8	ANADARKO PETE CORP		04/16/2019	MARKETAXESS CORP.	XXX	247,544	239,000	247,755	245,689	0	(891)	0	(891)	0	244,798	0	2,747	2,747	6,826	03/15/2021
032511-BN-6	ANADARKO PETE CORP		09/18/2019	VARIOUS	XXX	608,548	544,000	619,750	604,376	0	(4,993)	0	(4,993)	0	599,383	0	9,165	9,165	28,816	03/15/2026
03350W-AC-3	ANDEAVOR LOG LP & TESORO LOG F		09/23/2019	VARIOUS	XXX	916,337	900,000	905,454	904,974	0	(224)	0	(224)	0	904,750	0	11,586	11,586	15,849	12/01/2027
03522A-AD-2	ANHEUSER BUSCH INBEV FIN INC 144A		02/11/2019	CORPORATE REORGANIZATIONS	XXX	1,178,465	1,215,000	1,289,074	1,273,203	0	(862)	0	(862)	0	1,272,341	0	(93,876)	(93,876)	23,406	02/01/2026
03524B-AE-6	ANHEUSER-BUSCH INBEV S.A.		02/11/2019	CORPORATE REORGANIZATIONS	XXX	2,221,258	2,230,000	2,351,414	2,329,567	0	(2,037)	0	(2,037)	0	2,327,530	0	(106,272)	(106,272)	43,547	02/01/2024
035240-AQ-3	ANHEUSER-BUSCH INBEV WLDW INC		07/19/2019	BARCLAYS CAP INC.	XXX	454,152	400,000	398,740	0	0	52	0	52	0	398,792	0	55,360	55,360	0	01/23/2029
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP/A 144		12/02/2019	JP MORGAN SECS INC-FI	XXX	42,075	55,000	55,000	0	0	0	0	0	0	55,000	0	(12,925)	(12,925)	1,370	01/15/2028
036752-AB-9	ANTHEM INC.		07/26/2019	PERSHING LLC	XXX	290,816	280,000	279,437	279,491	0	28	0	28	0	279,518	0	11,298	11,298	6,785	12/01/2027
037411-BE-4	APACHE CORP.		06/21/2019	GOLDMAN SACHS & CO.	XXX	319,519	315,000	314,512	314,526	0	13	0	13	0	314,539	0	4,980	4,980	9,442	10/15/2028
03754W-AC-5	APEX CREDIT CLO 2016 LTD 2016-1A A		10/29/2019	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,313	10/27/2028
03836W-D@-9	AQUA AMERICA INC.		05/21/2019	CALLED @ 105.2315000	XXX	3,156,945	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	202,760	06/14/2027
03836W-D#-7	AQUA AMERICA, INC.		05/21/2019	CALLED @ 106.1705000	XXX	1,061,705	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	79,456	05/20/2030
03879G-AA-4	ARBOR REALTY REAL ESTATE CLO 144A		11/15/2019	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,631	04/15/2027
03959K-AA-8	ARCHROCK PARTNERS L P/ ARCHRO 144A		11/20/2019	CANTOR FITZGERALD/MBS	XXX	52,785	51,000	51,000	0	0	0	0	0	0	51,000	0	1,785	1,785	2,347	04/01/2027
04002Q-AA-0	AREIT 2018-CRE2 TRUST 2018-CRE2 A		12/14/2019	PRINCIPAL RECEIPT	XXX	411,510	411,510	411,510	411,510	0	0	0	0	0	411,510	0	0	0	8,763	09/14/2020
04364V-AA-1	ASCENT RES - UTICA LLC /ARU F 144A		06/26/2019	MORGAN STANLEY & CO INC.	XXX	89,888	85,000	89,356	86,938	2,364	(695)	0	1,669	0	88,607	0	1,280	1,280	6,304	04/01/2022
045086-AD-7	ASHTON WOODS USA LLC / ASHTON 144A		03/27/2019	VARIOUS	XXX	401,144	400,000	403,766	384,000	16,955	(955)	0	16,000	0	400,000	0	1,144	1,144	16,958	02/15/2021
045086-AF-2	ASHTON WOODS USA LLC 144A		07/23/2019	VARIOUS	XXX	60,990	62,000	62,504	53,940	8,513	(31)	0	8,482	0	62,422	0	(1,432)	(1,432)	4,089	08/01/2025
00209T-AB-1	AT&T BROADBAND CORP.		12/10/2019	CITIGROUP GBL MKT INC/SAL	XXX	453,851	375,000	505,283	470,424	0	(22,364)	0	(22,364)	0	448,060	0	5,791	5,791	38,115	11/15/2022
00206R-CM-2	AT&T INC.		04/16/2019	MILLENNIUM ADVISORS, LLC	XXX	215,254	215,000	221,777	219,066	0	(342)	0	(342)	0	218,724	0	(3,470)	(3,470)	1,917	06/30/2022
00206R-CN-0	AT&T INC.		01/23/2019	PERSHING LLC	XXX	406,951	420,000	400,222	400,992	0	159	0	159	0	401,150	0	5,800	5,800	2,777	05/15/2025
00206R-DN-9	AT&T INC.		07/26/2019	CITIGROUP GBL MKT INC/SAL	XXX	713,538	700,000	691,670	692,429	0	1,300	0	1,300	0	693,729	0	19,809	19,809	20,471	03/01/2022
052769-AE-6	AUTODESK INC.		07/26/2019	VARIOUS	XXX	521,852	535,000	531,640	532,091	0	94	0	94	0	532,186	0	(10,334)	(10,334)	6,937	06/15/2027
05369A-AC-5	AVIATION CAP GROUP LLC 144A		10/04/2019	VARIOUS	XXX	1,535,155	1,500,000	1,494,135	1,494,869	0	618	0	618	0	1,495,487	0	39,668	39,668	42,948	05/01/2023
053773-AV-9	AVIS BUDGET CAR RENT		10/28/2019	VARIOUS	XXX	458,483	450,000	456,270	434,250	19,929	(553)	0	19,377	0	453,627	0	(972)	(972)	28,254	04/01/2023
053773-BC-0	AVIS BUDGET CAR RENT LLC /AVIS 144		10/28/2019	PERSHING LLC	XXX	432,869	420,000	420,000	0	0	0	0	0	0	420,000	0	12,869	12,869	7,849	07/15/2027
05508W-AA-3	B & G FOODS INC.		09/20/2019	VARIOUS	XXX	480,249	480,000	485,831	468,000	13,782	(1,782)	0	12,000	0	480,000	0	249	249	18,007	06/01/2021
05508R-AE-6	B & G FOODS INC NEW		07/25/2019	GOLDMAN SACHS & CO.	XXX	490,929	490,000	484,400	455,700	28,144	353	0	28,497	0	484,197	0	6,731	6,731	21,110	04/01/2025
05946X-UB-7	BANC AMERICA FDG 2005-C		12/20/2019	PRINCIPAL RECEIPT	XXX	199,187	199,187	179,766	195,151	0	4,035	0	4,035	0	199,187	0	0	0	3,259	05/20/2035
05950M-AB-6	BANC AMERICA FDG 2006-G		12/20/2019	PRINCIPAL RECEIPT	XXX	254,780	254,780	228,983	240,986	0	13,794	0	13,794	0	254,780	0	0	0	3,300	07/20/2036
05972L-AA-4	BANCORP COMMERCIAL MORTGAGE 2018 C		12/17/2019	PRINCIPAL RECEIPT	XXX	123,649	123,649	123,649	123,649	0	0	0	0	0	123,649	0	0	0	3,045	09/15/2035
05988L-AA-6	BANFF MERGER SUB INC 144A		01/15/2019	BARCLAYS CAP INC.	XXX	166,688	175,000	175,000	160,125	14,875	0	0	14,875	0	175,000	0	(8,313)	(8,313)	6,825	09/01/2026
06051G-FU-8	BANK AMER CORP.		01/23/2019	PERSHING LLC	XXX	384,419	380,000	400,614	397,306	0	(130)	0	(130)	0	397,176	0	(12,756)	(12,756)	6,670	03/03/2026
06051G-HF-9	BANK AMER CORP.		07/11/2019	MILLENNIUM ADVISORS, LLC	XXX	134,195	130,000	127,657	127,736	0	210	0	210	0	127,946	0	6,249	6,249	3,974	03/05/2024
06406F-AD-5	BANK NEW YORK MELLON CORP.		04/16/2019	SUMRIDGE PARTNERS LLC	XXX	338,716	350,000	328,958	329,686	0	1,184	0	1,184	0	330,871	0	7,845	7,845	5,155	08/16/2023
05972M-AA-2	BANKCORP COMM MTG TR 2019-CRE5 144		12/17/2019	PRINCIPAL RECEIPT	XXX	54,534	54,534	54,534	0	0	0	0	0	0	54,534	0	0	0	740	03/17/2036
07556Q-BM-6	BEAZER HOMES USA INC.		05/03/2019	CREDIT SUISSE FIRST BOS.	XXX	87,554	89,000	93,895	76,540	16,655	(263)	0	16,392	0	92,932	0	(5,379)	(5,379)	3,872	03/15/2025
07556Q-BP-9	BEAZER HOMES USA INC.		09/24/2019	VARIOUS	XXX	242,730	232,000	249,995	232,000	11,980	(4,345)	0	7,636	0	239,636	0	3,094	3,094	20,808	03/15/2022
08162T-BB-8	BENCHMARK MTG TR 2018-B7		03/21/2019	VARIOUS	XXX	1,103,202	1,008,400	1,041,996	1,041,717	0	(495)	0	(495)	0	1,041,222	0	61,980	61,980	14,213	05/16/2053
085770-AA-3	BERRY GLOBAL ESCROW CORP 144A		10/29/2019	PERSHING LLC	XXX	105,488	100,000	100,000	0	0	0	0	0	0	100,000	0	5,488	5,488	1,964	07/15/2026
08580B-AA-4	BERRY PETE CO LLC 144A		04/30/2019	VARIOUS	XXX	138,318	140,000	140,000	126,000	14,000	0	0	14,000	0	140,000	0	(1,682)	(1,682)	6,950	02/15/2026
085790-AY-9	BERRY PLASTICS CORP.		02/20/2019	VARIOUS	XXX	324,214	325,000	316,438	319,429	0	128	0	128	0	319,557	0	4,657	4,657	9,745	07/15/2023
085790-BA-0	BERRY PLASTICS CORP.		10/29/2019	VARIOUS	XXX	709,567	700,000	727,725	707,000	12,153	(2,923)	0	9,230	0	716,230	0	(6,663)	(6,663)	20,929	10/15/2022
09202L-AL-4	BLACK DIAMOND CLO 2013-1 LTD 144A		10/17/2019	PRINCIPAL RECEIPT	XXX	346,927	346,927	346,927	346,927	0	0	0	0	0	346,927	0	0	0	8,203	02/06/2026
05565E-AU-9	BMW US CAP LLC 144A		04/16/2019	GOLDMAN SACHS & CO.	XXX	135,678	135,000	134,919	134,938	0	8	0	8	0	134,946	0	732	732	2,151	04/12/2021
05565E-AV-7	BMW US CAP LLC 144A		05/16/2019	DAIWA SECURITIES AMERICA INC.(	XXX	105,225	105,000	105,000	105,000	0	0	0	0	0	105,000	0	225	225	1,908	04/12/2021
90357#-AW-6	BNSF RAILWAY CORPORATION - SER A		04/01/2019	Principal Receipt	XXX	30,267	30,267	30,267	30,267	0	0	0	0	0	30,267	0	0	0	0	11/30/2024
90357#-AX-4	BNSF RAILWAY CORPORATION - SER B		04/02/2019	Principal Receipt	XXX	43,493	43,493	43,493	43,493	0	0	0	0	0	43,493	0	0	0	0	11/30/2024
90357#-AY-2	BNSF RAILWAY CORPORATION - SER C		04/01/2019	Principal Receipt	XXX	29,318	29,318	29,318	29,318	0	0	0	0	0	29,318	0	0	0	0	11/30/2024
90357#-AZ-9	BNSF RAILWAY CORPORATION - SER D		04/01/2019	Principal Receipt	XXX	5,333	5,333	5,334	5,333	0	0	0	0	0	5,333	0	(1)	(1)	0	11/30/2024
90357#-BA-3	BNSF RAILWAY CORPORATION - SER E		04/01/2019	Principal Receipt	XXX	1,533	1,533	1,533	1,533	0	0	0	0	0	1,533	0	0	0	0	11/30/2024
90357#-BB-1	BNSF RAILWAY CORPORATION - SER F		04/01/2019	Principal Receipt	XXX	3,739	3,739	3,739	3,739	0	0	0	0	0	3,739	0	0	0	0	11/30/2024
103304-BK-6	BOYD GAMING CORP.		11/22/2019	VARIOUS	XXX	937,042	905,000	953,339	914,050	28,156	(14,034)	0	14,123	0	928,173	0	8,869	8,869	63,592	05/15/2023
103304-BM-2	BOYD GAMING CORP.		07/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	327,438	310,000	324,725	299,925	23,668	(850)	0	22,818	0	322,743	0	4,695	4,695	16,030	04/01/2026
103304-BQ-3	BOYD GAMING CORP.		01/24/2019	VARIOUS	XXX	168,725	170,000	167,031	158,950	8,096	19	0	8,115	0	167,065	0	1,660	1,660	4,588	08/15/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
10373Q-AD-2	BP CAP MKTS AMER INC		04/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	243,298	235,000	235,000	235,000	0	0	0	0	0	235,000	0	8,298	8,298	3,983	02/06/2024
109696-AA-2	BRINKS CO 144A		09/19/2019	VARIOUS	XXX	763,274	765,000	749,000	696,150	53,173	940	0	54,113	0	750,263	0	13,011	13,011	23,842	10/15/2027
11134L-AH-2	BROADCOM CORP		04/09/2019	VARIOUS	XXX	473,480	500,000	497,790	498,160	0	46	0	46	0	498,206	0	(24,726)	(24,726)	13,685	01/15/2027
12008R-AJ-6	BUILDERS FIRSTSOURCE INC 144A		09/01/2019	VARIOUS	XXX	369,470	370,000	377,912	343,175	33,104	(433)	0	32,671	0	375,846	0	(7,006)	(7,006)	14,000	09/01/2024
12008R-AM-9	BUILDERS FIRSTSOURCE INC 144A		09/06/2019	VARIOUS	XXX	215,743	199,000	199,000	0	0	0	0	0	0	199,000	0	16,743	16,743	3,320	06/01/2027
12429T-AD-6	BWAY HOLDING COMPANY 144A		10/24/2019	VARIOUS	XXX	1,251,211	1,235,000	1,249,313	1,160,900	85,812	(2,077)	0	83,735	0	1,244,635	0	6,577	6,577	52,414	04/15/2024
12464Y-AB-5	C-BASS TRUST 2007-CB5		12/26/2019	PRINCIPAL RECEIPT	XXX	181,120	181,120	157,623	133,979	23,866	23,276	0	47,141	0	181,120	0	0	0	2,645	04/25/2037
12685J-AA-3	CABLE ONE INC 144A		06/12/2019	CALLED @ 101.4380000	XXX	588,340	580,000	585,633	581,000	2,969	(1,194)	0	1,775	0	582,775	0	(2,775)	(2,775)	25,015	06/15/2022
12686C-BA-6	CABLEVISION SYS CORP		11/01/2019	CALLED @ 102.6892300	XXX	205,378	200,000	211,000	202,500	6,307	(5,637)	0	670	0	203,170	0	(3,170)	(3,170)	22,090	04/15/2020
131347-CF-1	CALPINE CORP		03/14/2019	VARIOUS	XXX	85,130	89,000	84,257	81,435	3,325	84	0	3,410	0	84,845	0	285	285	1,851	01/15/2025
131347-CJ-3	CALPINE CORP		10/25/2019	VARIOUS	XXX	763,783	762,000	744,430	697,098	48,747	586	0	49,333	0	746,430	0	17,352	17,352	44,153	02/01/2024
131347-CA-2	CALPINE CORP 144A		12/12/2019	TENDERED BACK TO COMPANY	XXX	351,050	350,000	357,438	347,375	9,308	(1,969)	0	7,340	0	354,715	0	(3,665)	(3,665)	30,042	01/15/2022
131347-CC-8	CALPINE CORP 144A		12/20/2019	VARIOUS	XXX	511,250	500,000	513,750	490,000	20,582	(3,450)	0	17,133	0	507,133	0	4,117	4,117	42,023	01/15/2024
131347-CM-6	CALPINE CORP 144A		12/20/2019	VARIOUS	XXX	417,075	415,000	415,000	0	0	0	0	0	0	415,000	0	2,075	2,075	208	02/15/2028
14042E-3Y-4	CAPITAL ONE NATL ASSN VA		05/16/2019	WACHOVIA SECURITIES LLC	XXX	501,130	500,000	491,608	492,165	0	1,101	0	1,101	0	493,266	0	7,864	7,864	12,046	07/23/2021
14149Y-BF-4	CARDINAL HEALTH INC		12/05/2019	DEUTSCHE BANK SECS	XXX	480,472	475,000	455,658	456,520	0	4,727	0	4,727	0	461,246	0	19,226	19,226	12,219	06/15/2022
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC 144A		05/24/2019	JP MORGAN SECS INC-FI	XXX	92,768	93,000	88,175	88,118	130	220	0	350	0	88,467	0	4,300	4,300	3,954	01/15/2026
12505F-AB-7	CBS OUTDOOR AMERS CAP LLC SR NT 5		06/12/2019	VARIOUS	XXX	476,721	470,000	482,925	467,650	9,326	(2,593)	0	6,733	0	474,383	0	2,338	2,338	14,257	02/15/2022
124847-AC-8	CBS RADIO INC 144A		04/24/2019	VARIOUS	XXX	578,638	570,000	602,275	530,100	62,408	(1,615)	0	60,793	0	590,893	0	(12,255)	(12,255)	19,887	11/01/2024
1248EP-BR-3	CCO HLDGS LLC / CCO HLDGS 144A		04/12/2019	CREDIT SUISSE FIRST BOS	XXX	274,275	265,000	265,372	254,731	10,447	(15)	0	10,432	0	265,163	0	9,112	9,112	6,680	05/01/2026
1248EP-BB-8	CCO HLDGS LLC / CCO HLDGS CAP		10/18/2019	VARIOUS	XXX	475,000	475,000	480,856	475,297	1,062	(1,359)	0	(297)	0	475,000	0	0	0	27,223	03/15/2021
1248EP-BE-2	CCO HLDGS LLC / CCO HLDGS CAP		10/18/2019	VARIOUS	XXX	367,920	361,000	368,190	247,500	6,113	(2,241)	0	3,872	0	365,425	0	(4,425)	(4,425)	29,264	01/15/2024
1248EP-BF-9	CCO HLDGS LLC / CCO HLDGS CAP		10/29/2019	VARIOUS	XXX	440,088	430,000	428,388	418,175	10,383	252	0	10,635	0	428,810	0	11,278	11,278	21,976	05/01/2023
1248EP-BG-7	CCO HLDGS LLC / CCO HLDGS CAP 144A		10/28/2019	PERSHING LLC	XXX	415,884	400,000	400,000	383,500	16,500	0	0	16,500	0	400,000	0	15,884	15,884	21,440	05/01/2025
1248EP-BX-0	CCO HLDGS LLC / CCO HLDGS CAP 144A		09/17/2019	VARIOUS	XXX	856,436	850,000	838,975	782,000	58,002	460	0	58,462	0	840,462	0	15,975	15,975	38,471	02/01/2028
1248EP-CD-3	CCO HLDGS LLC / CCO HLDGS CAP 144A		10/29/2019	VARIOUS	XXX	554,779	545,000	545,000	0	0	0	0	0	0	545,000	0	9,779	9,779	1,737	03/01/2030
1248EP-BT-9	CCO HLDGS LLC 144A		09/17/2019	VARIOUS	XXX	778,919	775,000	767,250	721,835	46,515	272	0	46,787	0	768,622	0	10,297	10,297	23,648	05/01/2027
12508E-AF-8	CDK GLOBAL INC		08/23/2019	VARIOUS	XXX	625,599	615,000	579,713	570,413	9,742	1,847	0	11,589	0	582,002	0	43,598	43,598	19,671	06/01/2027
12513G-BB-4	CDW LLC / CDW FIN CORP		09/20/2019	VARIOUS	XXX	608,299	593,000	597,448	582,623	12,779	(770)	0	12,008	0	594,631	0	13,669	13,669	31,462	09/01/2023
150191-AJ-3	CEDAR FAIR LP		02/25/2019	BARCLAYS CAP INC	XXX	134,243	132,000	131,835	129,030	2,809	4	0	2,813	0	131,843	0	2,400	2,400	1,685	06/01/2024
151020-AS-3	CELGENE CORP		11/22/2019	RECEIVED IN EXCHANGE	XXX	348,690	325,000	315,929	316,159	0	1,048	0	1,048	0	317,207	0	31,482	31,482	12,919	08/15/2025
15135B-AF-8	CENTENE CORP DEL		09/23/2019	VARIOUS	XXX	456,795	450,000	468,562	451,125	6,031	(4,510)	0	1,521	0	452,646	0	4,149	4,149	28,055	02/15/2021
15135B-AH-4	CENTENE CORP DEL		11/21/2019	VARIOUS	XXX	1,192,476	1,147,000	1,169,523	864,631	3,422	(5,819)	0	(2,397)	0	1,163,226	0	29,251	29,251	77,769	02/15/2024
15137T-AA-8	CENTENE ESCROW I CORPORATION		12/17/2019	VARIOUS	XXX	303,748	288,000	288,000	280,080	7,920	0	0	7,920	0	288,000	0	15,748	15,748	15,488	06/01/2026
15189T-AT-4	CENTERPOINT ENERGY INC		05/16/2019	GOLDMAN SACHS & CO	XXX	219,113	215,000	215,071	215,067	0	(8)	0	(8)	0	215,058	0	4,055	4,055	4,773	11/01/2021
156504-AB-8	CENTURY CMNTYS INC		05/23/2019	VARIOUS	XXX	126,344	124,000	121,965	119,970	2,021	210	0	2,231	0	122,201	0	4,143	4,143	4,452	05/15/2022
156504-AJ-1	CENTURY CMNTYS INC 144A		10/25/2019	CANTOR FITZGERALD/MBS	XXX	62,495	58,000	58,000	0	0	0	0	0	0	58,000	0	4,495	4,495	1,697	06/01/2027
156700-AT-3	CENTURYLINK INC		05/31/2019	TENDERED BACK TO COMPANY	XXX	367,275	415,000	369,475	326,813	43,210	259	0	43,470	0	370,282	0	(3,007)	(3,007)	22,576	03/15/2042
156700-AW-6	CENTURYLINK INC		09/23/2019	PERSHING LLC	XXX	709,177	700,000	711,713	696,500	11,180	(4,422)	0	6,758	0	703,258	0	5,919	5,919	38,609	04/01/2020
156700-AX-4	CENTURYLINK INC		01/18/2019	BANC OF AMERICA SEC LLC	XXX	61,781	61,000	59,772	58,789	1,145	8	0	1,152	0	59,941	0	1,840	1,840	547	12/01/2023
156700-BA-3	CENTURYLINK INC		07/24/2019	BARCLAYS CAP INC	XXX	620,088	565,000	587,969	545,225	40,997	(2,065)	0	38,932	0	584,157	0	35,931	35,931	34,724	04/01/2024
156700-AM-8	CENTURYLINK INC SR -P NT 7.6%39		05/31/2019	TENDERED BACK TO COMPANY	XXX	534,540	604,000	508,820	477,160	32,189	654	0	32,843	0	510,003	0	24,537	24,537	32,643	09/15/2039
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A		06/27/2019	JP MORGAN SECS INC-FI	XXX	431,375	425,000	419,618	396,313	23,397	348	0	23,746	0	420,058	0	11,317	11,317	20,161	03/01/2025
161175-BB-9	CHARTER COMMUNICATIONS OPER		01/23/2019	GOLDMAN SACHS & CO	XXX	517,757	510,000	520,465	519,576	0	(163)	0	(163)	0	519,413	0	(1,656)	(1,656)	11,510	07/23/2022
16412X-AC-9	CHENIERE CORPUS CHRISTI HLDGS		09/23/2019	PERSHING LLC	XXX	334,689	300,000	305,400	298,500	5,739	(473)	0	5,267	0	303,767	0	30,922	30,922	12,925	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HLDGS		10/28/2019	PERSHING LLC	XXX	114,461	100,000	113,250	105,500	5,430	(1,465)	0	3,965	0	109,465	0	4,996	4,996	5,833	06/30/2024
16412X-AG-0	CHENIERE CORPUS CHRISTI HLDGS		09/23/2019	PERSHING LLC	XXX	327,513	300,000	300,000	283,215	16,785	0	0	16,785	0	300,000	0	27,513	27,513	11,275	06/30/2027
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		09/23/2019	PERSHING LLC	XXX	106,320	100,000	100,000	93,500	6,500	0	0	6,500	0	100,000	0	6,320	6,320	5,828	10/01/2026
165167-CU-9	CHESAPEAKE ENERGY CORP		02/05/2019	VARIOUS	XXX	131,340	132,000	132,330	116,490	15,782	(4)	0	15,778	0	132,268	0	(928)	(928)	5,660	01/15/2025
165167-CZ-8	CHESAPEAKE ENERGY CORP		12/19/2019	RECEIVED IN EXCHANGE	XXX	290,225	470,000	477,389	394,800	82,198	(853)	0	81,346	0	476,146	0	(185,921)	(185,921)	38,018	06/15/2027
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC		03/15/2019	Sink PMT @ 100.0000000	XXX	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,005	03/15/2032
171484-AE-8	CHURCHILL DOWNS INC 144A		03/21/2019	VARIOUS	XXX	396,775	415,000	415,000	375,451	39,550	0	0	39,550	0	415,000	0	(18,225)	(18,225)	13,273	01/15/2028
12555D-AB-1	CIM TR 2019-INV1 144A		12/26/2019	PRINCIPAL RECEIPT	XXX	341,102	341,102	340,411	0	0	691	0	691	0	341,102	0	0	0	5,133	02/25/2049
125581-GW-2	CIT GROUP INC		09/24/2019	BANC OF AMERICA SEC LLC	XXX	476,325	435,000	434,303	425,213	9,100	70	0	9,170	0	434,383	0	41,942	41,942	23,916	03/07/2025
17305E-GS-8	CITIBANK CCIT 2018-A7		09/19/2019	VARIOUS	XXX	1,375,695	1,200,000	1,199,020	1,200,257	0	(26)	0	(26)	0	1,200,231	0	175,464	175,464	40,876	10/15/2030
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE CLO		05/17/2019	PAID DOWN	XXX	362,854	0	421,621	338,788	0	(24,752)	0	(24,752)	0	314,036	0	48,818	48,818	26,462	09/15/2050
172967-FT-3	CITIGROUP INC		10/29/2019	PERSHING LLC	XXX	2,099,820	2,000,000	2,153,740	2,104,651	0	(27,673)	0	(27,673)	0	2,076,978	0	22,842	22,842	116,750	01/14/2022
172967-KV-2	CITIGROUP INC		02/07/2019	BNP PARIBAS SEC CORP	XXX	1,980,141	2,015,000	2,006,061	2,009,783	0	196	0	196	0	2,009,980	0	(29,839)	(29,839)	24,860	08/02/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
17401Q-AG-6	CITIZENS BANK N A		02/07/2019	BANK OF NY/TORONTO DOMINION SE	XXX	441,480	445,000	444,577	444,832	0	14	0	14	0	444,847	0	(3,367)	(3,367)	4,422	03/02/2020
17401Q-AJ-0	CITIZENS BANK N A		02/07/2019	BANK OF NY/TORONTO DOMINION SE	XXX	899,499	910,000	909,143	909,590	0	29	0	29	0	909,619	0	(10,120)	(10,120)	4,171	05/26/2020
18055#-AK-8	CLARION LION PROPERTIES FUND		06/15/2019	MATURITY	XXX	2,000,000	2,000,000	1,525,920	1,967,282	0	32,718	0	32,718	0	2,000,000	0	0	0	59,048	06/15/2019
18451Q-AH-1	CLEAR CHANNEL WW HLDGS INC		03/06/2019	CALLED @ 100.0000000	XXX	317,000	317,000	312,641	309,075	5,411	364	0	5,776	0	314,851	0	2,149	2,149	11,481	03/15/2020
18451Q-AM-0	CLEAR CHANNEL WW HLDGS INC		09/04/2019	CALLED @ 102.1670000	XXX	904,178	885,000	909,190	885,000	18,407	(6,421)	0	11,986	0	896,986	0	(11,986)	(11,986)	65,358	11/15/2022
18451Q-AN-8	CLEAR CHANNEL WW HLDGS INC 144A		08/22/2019	CALLED @ 103.0000000	XXX	47,380	46,000	46,000	0	0	0	0	0	0	46,000	0	0	0	3,566	02/15/2024
185899-AC-5	CLEVELAND CLIFFS INC 144A		12/03/2019	UBS WARBURG LLC	XXX	58,720	64,000	61,520	0	0	141	0	141	0	61,661	0	(2,941)	(2,941)	2,110	06/01/2027
18683K-AM-3	CLIFFS NAT RES INC 144A		05/13/2019	TENDERED BACK TO COMPANY	XXX	145,000	145,000	142,368	130,500	12,047	122	0	12,168	0	142,668	0	2,332	2,332	5,836	03/01/2025
20030N-BN-0	COMCAST CORP NEW		04/16/2019	BANK OF NY/TORONTO DOMINION SE	XXX	413,686	410,000	394,395	394,649	0	594	0	594	0	395,242	0	18,444	18,444	9,302	08/15/2025
12625C-AN-3	COMM MTG TR 2013-WWP 144A		03/01/2019	SG COWEN SECURITIES CORP	XXX	1,034,805	1,000,000	1,008,320	1,005,752	0	(269)	0	(269)	0	1,005,483	0	29,322	29,322	10,070	03/15/2031
20341W-AA-3	COMM S&L / CSL CAPITAL 144A		02/19/2019	CITIGROUP GBL MKT INC/SAL	XXX	264,615	299,000	294,528	270,595	24,413	109	0	24,522	0	295,117	0	(30,502)	(30,502)	6,229	04/15/2023
20269D-AA-3	COMMONBOND ST LN TR 2018-A-GS 144A		12/26/2019	PRINCIPAL RECEIPT	XXX	41,800	41,800	40,921	40,911	0	889	0	889	0	41,800	0	0	0	672	02/25/2044
202795-JN-1	COMMONWEALTH EDISON CO		04/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	285,098	275,000	272,866	272,900	0	53	0	53	0	272,953	0	12,145	12,145	6,868	08/15/2028
20338Q-AA-1	COMMSCOPE FIN LLC 144A		11/07/2019	BANC OF AMERICA SEC LLC	XXX	20,350	22,000	21,780	0	0	3	0	3	0	21,783	0	(1,433)	(1,433)	358	03/01/2027
20338Q-AD-5	COMMSCOPE FIN LLC 144A		10/29/2019	JP MORGAN SECS INC-FI	XXX	41,663	40,000	40,700	0	0	(23)	0	(23)	0	40,677	0	986	986	1,673	03/01/2026
20337Y-AA-5	COMMSCOPE HLDG CO INC 144A		05/03/2019	MORGAN STANLEY & CO INC	XXX	31,465	31,000	33,170	28,210	4,478	(172)	0	4,306	0	32,516	0	(1,051)	(1,051)	734	06/15/2025
203372-AL-1	COMMSCOPE INC 144A		12/16/2019	VARIOUS	XXX	662,000	662,000	671,523	655,380	9,920	(3,531)	0	6,389	0	661,769	0	231	231	25,966	06/15/2021
20451R-AA-0	COMPASS GROUP DIVERSIFIED 144A		02/22/2019	VARIOUS	XXX	156,000	150,000	150,000	148,500	1,500	0	0	1,500	0	150,000	0	6,000	6,000	3,815	05/01/2026
12652H-AA-6	COMPRESSCO PARTNERS LP 144A		02/12/2019	VARIOUS	XXX	348,890	365,000	365,000	339,450	25,550	0	0	25,550	0	365,000	0	(16,110)	(16,110)	9,094	04/01/2025
21079U-AA-3	CONTINENTAL AIRL PT TR 2009-2		11/10/2019	PRINCIPAL RECEIPT	XXX	703,316	703,316	770,027	710,634	0	(7,318)	0	(7,318)	0	703,316	0	0	0	50,090	05/10/2021
21079V-AA-1	CONTINENTAL AIRLN PT TR 2010-1		07/12/2019	PRINCIPAL RECEIPT	XXX	13,861	13,861	13,861	13,861	0	0	0	0	0	13,861	0	0	0	375	01/12/2021
210795-QB-9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2019	PRINCIPAL RECEIPT	XXX	14,711	14,711	15,429	15,204	0	(493)	0	(493)	0	14,711	0	0	0	439	04/29/2026
212015-AN-1	CONTINENTAL RESOURCES INC		07/26/2019	VARIOUS	XXX	1,898,024	1,875,000	1,836,763	1,838,842	0	2,281	0	2,281	0	1,841,124	0	56,900	56,900	34,701	06/01/2024
21870L-AA-4	CORE INDL TR 2015-CALW 144A		10/12/2019	PRINCIPAL RECEIPT	XXX	4,193,127	4,193,127	4,171,506	4,173,128	0	19,999	0	19,999	0	4,193,127	0	0	0	208,998	02/10/2034
21870L-AC-0	CORE INDL TR 2015-CALW 144A		09/30/2019	PAID DOWN	XXX	0	0	339,446	184,324	0	(184,324)	0	(184,324)	0	0	0	0	0	211,275	02/10/2034
21870P-AC-1	CORE INDL TR 2015-TEXW 144A		09/30/2019	PAID DOWN	XXX	0	0	546,164	295,892	0	(295,892)	0	(295,892)	0	0	0	0	0	339,756	02/10/2034
21870P-AL-1	CORE INDL TR 2015-TEXW 144A		10/12/2019	PRINCIPAL RECEIPT	XXX	2,310,000	2,310,000	2,336,445	2,321,383	0	(11,383)	0	(11,383)	0	2,310,000	0	0	0	166,305	02/10/2034
228189-AB-2	CROWN AMERICAS LLC/CAP CORP IV		07/18/2019	CREDIT SUISSE FIRST BOS	XXX	175,435	170,000	166,600	165,963	928	386	0	1,314	0	167,276	0	8,159	8,159	7,799	01/15/2023
228187-AB-6	CROWN AMERS LLC / CROWN AMERS SR G		07/23/2019	JP MORGAN SECS INC-FI	XXX	302,948	295,000	295,000	278,038	16,963	0	0	16,963	0	295,000	0	7,948	7,948	13,723	02/01/2026
22819K-AB-6	CROWN AMERS LLC/CROWN AMERS		07/18/2019	BANK OF NY/TORONTO DOMINION SE	XXX	499,380	492,000	452,572	441,570	13,295	2,145	0	15,440	0	457,010	0	42,370	42,370	16,960	09/30/2026
22822V-AB-7	CROWN CASTLE INTL CORP NEW		07/26/2019	MORGAN STANLEY & CO INC	XXX	390,553	360,000	377,424	0	0	(613)	0	(613)	0	376,811	0	13,742	13,742	7,343	02/15/2026
228701-AF-5	CROWNROCK LP 144A		10/28/2019	PERSHING LLC	XXX	325,824	335,000	327,922	301,500	26,894	670	0	27,564	0	329,064	0	(3,240)	(3,240)	19,629	10/15/2025
12596G-AY-5	CSAIL COMMERCIAL MTG TR 2018-C		04/15/2019	CREDIT SUISSE FIRST BOS	XXX	902,494	850,000	858,494	858,436	0	(180)	0	(180)	0	858,257	0	44,238	44,238	13,330	11/17/2051
126307-AS-6	CSC HLDGS INC 144A		10/29/2019	VARIOUS	XXX	363,260	350,000	350,000	321,888	28,112	0	0	28,112	0	350,000	0	13,260	13,260	19,723	02/01/2028
126307-AU-1	CSC HLDGS INC 144A		09/18/2019	JP MORGAN SECS INC-FI	XXX	735,000	700,000	673,750	659,750	14,261	2,040	0	16,301	0	676,051	0	58,949	58,949	32,618	05/15/2026
126307-AZ-0	CSC HLDGS INC 144A		03/07/2019	BANC OF AMERICA SEC LLC	XXX	209,000	200,000	200,000	0	0	0	0	0	0	200,000	0	9,000	9,000	1,481	02/01/2029
126307-BA-4	CSC HLDGS INC 144A		11/21/2019	VARIOUS	XXX	1,556,006	1,490,000	1,549,600	0	0	(664)	0	(664)	0	1,548,936	0	7,070	7,070	27,769	01/15/2030
12650Y-AL-7	CSMC TRUST 2015-GLPB 144A		10/15/2019	PRINCIPAL RECEIPT	XXX	1,500,000	1,500,000	1,468,206	1,480,201	0	19,799	0	19,799	0	1,500,000	0	0	0	132,626	11/17/2034
126650-BP-4	CVS CAREMARK CORP 6.036% BDS 1		12/10/2019	Sink PMT @ 100.0000000	XXX	133,653	133,653	128,415	130,570	0	3,083	0	3,083	0	133,653	0	0	0	4,410	12/10/2028
126650-BS-8	CVS CAREMARK CORPORATION 144A		12/10/2019	Sink PMT @ 100.0000000	XXX	7,291	7,291	9,189	9,145	0	(1,855)	0	(1,855)	0	7,291	0	0	0	307	01/10/2032
126650-BV-1	CVS CAREMARK CORPORATION 144A		12/10/2019	Sink PMT @ 100.0000000	XXX	28,927	28,927	31,850	31,825	0	(2,898)	0	(2,898)	0	28,927	0	0	0	913	01/10/2033
126650-BY-5	CVS CAREMARK CORPORATION 144A		12/10/2019	Sink PMT @ 100.0000000	XXX	44,648	44,648	48,794	48,788	0	(4,140)	0	(4,140)	0	44,648	0	0	0	1,446	01/10/2034
126650-CF-5	CVS HEALTH CORP		07/26/2019	MORGAN STANLEY & CO INC	XXX	511,400	500,000	513,835	511,485	0	(1,137)	0	(1,137)	0	510,348	0	1,052	1,052	16,313	08/12/2024
126650-CW-8	CVS HEALTH CORP		01/23/2019	PERSHING LLC	XXX	407,803	405,000	404,563	404,594	0	4	0	4	0	404,597	0	3,206	3,206	5,535	03/25/2025
126650-AW-0	CVS PTC 2004		12/10/2019	PRINCIPAL RECEIPT	XXX	863	863	626	771	0	91	0	91	0	863	0	0	0	25	01/10/2027
02151W-AA-0	CWALT INC 2007-OA11		12/26/2019	PRINCIPAL RECEIPT	XXX	228,686	315,641	245,276	245,524	0	(16,838)	0	(16,838)	0	228,686	0	0	0	7,293	11/25/2047
23283P-AK-0	CYRUSONE LP CYRUSONE FIN CORP		09/24/2019	HHS/BLACKROCK CORE BOND	XXX	144,113	135,000	142,256	130,950	10,311	(651)	0	9,660	0	140,610	0	3,503	3,503	7,478	03/15/2027
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN CORP		12/05/2019	TENDERED BACK TO COMPANY	XXX	247,858	240,000	245,233	235,200	8,886	(1,128)	0	7,758	0	242,958	0	4,899	4,899	14,667	03/15/2024
23371D-AB-0	DAE FDG LLC 144A		09/23/2019	VARIOUS	XXX	306,683	310,000	311,219	299,925	11,041	(41)	0	11,000	0	310,925	0	(4,242)	(4,242)	8,766	08/01/2024
233851-DG-6	DAIMLER FINANCE NORTH AMER 144A		05/16/2019	JP MORGAN SECS INC-FI	XXX	265,564	265,000	264,807	264,870	0	36	0	36	0	264,905	0	659	659	4,404	05/04/2020
233851-AR-5	DAIMLER FINANCE NORTH AMER LLC144A		07/31/2019	MATURITY	XXX	2,000,000	2,000,000	1,987,160	1,998,843	0	1,157	0	1,157	0	2,000,000	0	0	0	45,000	07/31/2019
235825-AD-8	DANA INCORPORATED		07/17/2019	PERSHING LLC	XXX	153,572	150,000	156,000	149,250	4,866	(856)	0	4,010	0	153,260	0	312	312	7,600	09/15/2023
237266-AG-6	DARLING INGREDIENTS INC CALLABLE N		04/03/2019	VARIOUS	XXX	233,508	230,000	232,875	228,275	4,129	(579)	0	3,550	0	231,825	0	1,683	1,683	8,860	01/15/2022
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		01/14/2019	VARIOUS	XXX	457,530	485,000	473,900	440,138	35,752	38	0	35,790	0	475,927	0	(18,397)	(18,397)	4,996	05/01/2025
23918K-AP-3	DAVITA INC		09/13/2019	CALLED @ 100.9580000	XXX	1,469,948	1,456,000	1,499,887	1,448,720	41,163	(16,984)	0	24,179	0	1,472,899	0	(16,899)	(16,899)	104,180	08/15/2022
23305X-AD-3	DBUBS MTG TR 2011-LC2		12/12/2019	PRINCIPAL RECEIPT	XXX	246	246	251	247	0	(1)	0	(1)	0	246	0	0	0	1	07/12/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
24237O-AD-6	DEAN FOODS CO NEW 144A		08/23/2019	VARIOUS	XXX	236,900	520,000	278,200	416,000	102,072	13,272	247,732	(132,388)	0	283,612	0	(46,712)	(46,712)	31,647	03/15/2023
24703D-BA-8	DELL INTL LLC/EMC CORP 144A		10/29/2019	CITIGROUP GBL MKT INC/SAL	XXX	131,622	120,000	121,800	0	0	(73)	0	(73)	0	121,727	0	9,895	9,895	3,887	10/01/2029
247126-AJ-4	DELPHI CORP		07/26/2019	MLPFS	XXX	121,636	116,000	122,909	121,535	0	(594)	0	(594)	0	120,941	0	696	696	4,212	03/15/2024
247361-ZK-7	DELTA AIR LINES INC DEL		05/16/2019	MORGAN STANLEY & CO INC	XXX	284,989	285,000	284,222	284,681	0	98	0	98	0	284,780	0	209	209	5,554	03/13/2020
247361-ZP-6	DELTA AIR LINES INC DEL		01/23/2019	PERSHING LLC	XXX	351,205	360,000	359,528	359,590	0	5	0	5	0	359,595	0	(8,390)	(8,390)	3,648	04/19/2023
24736T-AA-5	DELTA AIRLINES PT 2009-1		12/31/2019	VARIOUS	XXX	78,188	78,189	78,189	78,189	0	0	0	0	0	78,189	0	0	0	5,620	06/17/2021
247361-ZH-4	DELTA AIRLINES PT 2010-2		05/15/2019	PRINCIPAL RECEIPT	XXX	47,500	47,500	49,793	47,662	0	(161)	0	(161)	0	47,500	0	0	0	1,176	11/23/2020
24767D-AA-2	DELTA MERGER SUB INC 144A		03/13/2019	VARIOUS	XXX	55,590	55,000	55,000	51,975	3,025	0	0	3,025	0	55,000	0	590	590	1,550	09/15/2026
247916-AL-3	DENBURY RES INC 144A		06/19/2019	RECEIVED IN EXCHANGE	XXX	110,600	140,000	140,100	112,700	27,392	(10)	0	27,381	0	140,081	0	(29,481)	(29,481)	8,692	02/15/2024
25179M-AP-8	DEVON ENERGY CORP NEW		05/16/2019	VARIOUS	XXX	229,561	230,000	227,788	228,906	0	92	0	92	0	228,999	0	562	562	2,536	05/15/2022
25272K-AD-5	DIAMOND 1 FIN CORP 144A		10/29/2019	JP MORGAN SECS INC-FI	XXX	515,550	500,000	529,182	518,193	0	(6,206)	0	(6,206)	0	511,986	0	3,564	3,564	19,399	06/15/2021
25272K-AU-7	DIAMOND 1 FIN CORP 144A		11/01/2019	VARIOUS	XXX	432,258	426,000	439,965	425,541	9,163	(4,872)	0	4,291	0	429,832	0	(3,832)	(3,832)	25,587	06/15/2021
25277L-AA-4	DIAMOND SPORTS GROUP LLC / DIA 144		10/29/2019	WACHOVIA SECURITIES LLC	XXX	324,787	310,000	310,000	0	0	0	0	0	0	310,000	0	14,787	14,787	4,073	08/15/2026
25277L-AC-0	DIAMOND SPORTS GROUP LLC / DIA 144		10/29/2019	VARIOUS	XXX	492,017	474,000	474,000	0	0	0	0	0	0	474,000	0	18,017	18,017	7,122	08/15/2027
25278X-AH-2	DIAMONDBACK ENERGY INC		06/27/2019	VARIOUS	XXX	155,610	148,000	152,273	144,300	7,655	(282)	0	7,373	0	151,673	0	3,938	3,938	4,663	05/31/2025
253651-AC-7	DIEBOLD NXDF INC		08/02/2019	VARIOUS	XXX	179,712	198,000	118,800	118,800	0	3,030	0	3,030	0	121,830	0	57,882	57,882	9,560	04/15/2024
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		03/21/2019	BANC OF AMERICA SEC LLC	XXX	240,375	250,000	233,375	233,632	0	318	0	318	0	233,950	0	6,425	6,425	5,075	03/20/2028
25470X-AW-5	DISH DBS CORP		01/09/2019	BARCLAYS CAP INC	XXX	92,538	110,000	102,438	88,550	14,645	21	0	14,665	0	103,215	0	(10,678)	(10,678)	1,005	11/15/2024
25470X-AY-1	DISH DBS CORP		10/28/2019	VARIOUS	XXX	864,853	854,000	811,530	706,685	103,791	3,516	0	107,307	0	813,992	0	50,861	50,861	81,638	07/01/2026
25470X-AJ-4	DISH DBS CORP SR NT		02/13/2019	BANC OF AMERICA SEC LLC	XXX	498,888	535,000	520,125	492,200	33,574	270	0	33,844	0	526,044	0	(27,157)	(27,157)	18,335	07/15/2022
25470X-AL-9	DISH DBS CORP SR NT		07/24/2019	VARIOUS	XXX	343,218	367,000	336,056	305,528	33,560	2,728	0	36,288	0	341,815	0	1,402	1,402	11,455	03/15/2023
25470X-AE-5	DISH DBS CORP SR NT 6.75%		07/09/2019	VARIOUS	XXX	290,139	285,000	305,817	282,065	16,782	(213)	0	16,568	0	298,633	0	(8,494)	(8,494)	4,727	06/01/2021
25470X-AB-1	DISH DBS CORP SR NT 7.875%19		09/03/2019	MATURITY	XXX	159,000	159,000	170,130	162,228	1,372	(4,600)	0	(3,228)	0	159,000	0	0	0	12,521	09/01/2019
25746U-CY-3	DOMINION ENERGY INC		04/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	182,910	175,000	174,598	174,604	0	10	0	10	0	174,614	0	8,296	8,296	2,810	06/01/2028
257867-AZ-4	DONNELLEY R R & SONS CO		07/31/2019	PERSHING LLC	XXX	47,122	47,000	47,000	46,648	353	0	0	353	0	47,000	0	122	122	3,171	02/15/2022
257867-BB-6	DONNELLEY R R & SONS CO		06/27/2019	PERSHING LLC	XXX	188,636	190,000	195,081	181,450	11,813	(262)	0	11,551	0	193,001	0	(4,364)	(4,364)	7,465	04/01/2024
74978D-AA-2	DONNELLEY RR & SONS CO MTN BE		08/13/2019	PERSHING LLC	XXX	181,369	181,000	195,254	181,000	9,011	(2,364)	0	6,647	0	187,647	0	(6,278)	(6,278)	12,922	03/15/2021
26078J-AA-8	DOWDUPONT INC		05/16/2019	MILLENNIUM ADVISORS, LLC	XXX	35,513	35,000	35,000	35,000	0	0	0	0	0	35,000	0	513	513	619	11/15/2020
26442U-AF-1	DUKE ENERGY PROGRESS LLC		05/16/2019	MILLENNIUM ADVISORS, LLC	XXX	461,021	450,000	448,061	448,130	0	139	0	139	0	448,269	0	12,751	12,751	11,728	09/01/2023
26817R-AN-8	DYNEGY INC		02/06/2019	CORPORATE REORGANIZATIONS	XXX	597,069	575,000	602,263	593,688	958	(1,031)	0	(73)	0	593,614	0	3,454	3,454	11,191	11/01/2022
26817R-AP-3	DYNEGY INC NEW DEL		11/01/2019	VARIOUS	XXX	684,451	657,000	703,822	693,135	3,449	(13,374)	0	(9,925)	0	683,210	0	(20,618)	(20,618)	68,231	11/01/2024
268648-AQ-5	E M C CORP MASS		05/21/2019	JP MORGAN SECS INC-FI	XXX	624,488	630,000	621,338	605,065	20,013	1,330	0	21,343	0	626,408	0	(1,921)	(1,921)	7,976	06/01/2020
26959X-AC-7	EAGLE HOLDING CO. II LLC 144A		05/15/2019	VARIOUS	XXX	592,213	590,000	584,100	0	0	38	0	38	0	584,138	0	8,075	8,075	381	05/15/2022
28470R-AF-9	ELDORADO RESORTS INC		03/15/2019	HHS/BLACKROCK CORE BOND	XXX	151,343	150,000	158,250	144,696	11,810	(268)	0	11,542	0	156,238	0	(4,895)	(4,895)	4,067	04/01/2025
28932M-AG-0	ELM ROAD GENERATING STATION		07/19/2019	Sink PMT @ 100.0000000	XXX	67,107	67,107	67,107	67,107	0	0	0	0	0	67,107	0	0	0	2,361	01/19/2031
29260F-AD-2	ENDEAVOR ENERGY RESOURCE/FIN 144A		10/28/2019	PERSHING LLC	XXX	487,193	471,000	459,900	460,482	0	1,014	0	1,014	0	461,495	0	25,698	25,698	32,381	01/30/2026
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		05/16/2019	JP MORGAN SECS INC-FI	XXX	99,220	100,000	102,738	94,238	8,109	(161)	0	7,949	0	102,187	0	(2,967)	(2,967)	2,762	04/01/2024
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		10/28/2019	PERSHING LLC	XXX	218,251	240,000	224,850	216,369	9,277	1,588	0	10,866	0	227,235	0	(8,983)	(8,983)	9,102	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		10/28/2019	CREDIT SUISSE FIRST BOS	XXX	215,613	235,000	224,856	211,915	13,381	877	0	14,258	0	226,173	0	(10,561)	(10,561)	14,690	07/15/2026
29336U-AG-2	ENLINK MIDSTREAM PARTNERS LP		04/16/2019	HHS/BLACKROCK CORE BOND	XXX	89,000	100,000	104,291	80,873	23,339	(20)	0	23,319	0	104,192	0	(15,192)	(15,192)	2,059	06/01/2047
29362U-AB-0	ENTEGRIS INC 144A		09/16/2019	VARIOUS	XXX	362,379	354,000	336,300	325,680	11,106	1,144	0	12,250	0	337,930	0	24,448	24,448	15,553	02/10/2026
29365D-AA-7	ENTERCOM MEDIA CORP 144A		10/29/2019	GOLDMAN SACHS & CO	XXX	315,000	300,000	300,000	0	0	0	0	0	0	300,000	0	15,000	15,000	9,750	05/01/2027
29373G-AB-8	ENTERPRISE FLEET FNC 2018-3 144A		03/20/2019	VARIOUS	XXX	1,780,440	1,770,000	1,769,773	1,770,689	0	(193)	0	(193)	0	1,770,496	0	9,944	9,944	13,959	11/20/2019
29373T-AA-2	ENTERPRISE MERGER SUB INC 144A		05/03/2019	VARIOUS	XXX	321,575	355,000	355,000	307,075	47,925	0	0	47,925	0	355,000	0	(33,425)	(33,425)	17,749	10/15/2026
29444U-AN-6	EQUINIX INC		11/18/2019	VARIOUS	XXX	371,570	365,000	377,775	367,738	7,067	(4,299)	0	2,768	0	370,505	0	1,065	1,065	27,085	01/01/2022
29444U-AR-7	EQUINIX INC		06/26/2019	BANC OF AMERICA SEC LLC	XXX	233,805	218,000	217,728	213,095	4,638	12	0	4,650	0	217,745	0	16,060	16,060	7,171	05/15/2027
56564R-AA-8	EQUIPMENT LOANS & LEASES 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	61,520	61,520	61,518	61,518	0	2	0	2	0	61,520	0	0	0	1,404	05/15/2043
30219G-AL-2	EXPRESS SCRIPTS HLDG CO		10/11/2019	RECEIVED IN EXCHANGE	XXX	65,811	65,000	64,864	64,939	0	22	0	22	0	64,960	0	850	850	2,210	02/25/2021
30219G-AM-0	EXPRESS SCRIPTS HLDG CO		10/11/2019	VARIOUS	XXX	601,965	560,000	600,188	594,143	0	(2,965)	0	(2,965)	0	591,178	0	10,787	10,787	23,773	02/25/2026
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS		09/27/2019	VARIOUS	XXX	198,894	199,000	213,988	191,040	21,102	(1,958)	0	19,144	0	210,184	0	(11,290)	(11,290)	14,568	05/01/2025
30227C-AB-3	EXTERRAN PARTNERS LP/ EXLP FIN		04/05/2019	CALLED @ 100.0000000	XXX	685,000	685,000	674,307	657,600	23,849	390	0	24,239	0	681,839	0	3,161	3,161	21,007	04/01/2021
30227M-AB-1	EXTRACTION OIL AND GAS 144A		05/09/2019	VARIOUS	XXX	339,150	400,000	400,094	292,000	108,045	(8)	0	108,037	0	400,037	0	(60,887)	(60,887)	16,127	02/01/2026
31428X-AV-8	FEDEX CORP		05/16/2019	SUMRIDGE PARTNERS LLC	XXX	173,821	175,000	161,112	168,100	0	561	0	561	0	168,662	0	5,159	5,159	2,783	04/15/2023
315292-AR-3	FERRELLGAS L P / FERRELLGAS		01/28/2019	CANTOR FITZGERALD/MBS	XXX	69,000	80,000	76,230	64,400	12,382	45	0	12,427	0	76,827	0	(7,827)	(7,827)	675	06/15/2023
315786-AC-7	FIDELITY & GTY LIFE HLDGS INC 144A		08/19/2019	BAIRD (ROBERT W) & CO INC	XXX	58,163	55,000	54,725	52,542	2,206	21	0	2,228	0	54,769	0	3,393	3,393	2,437	05/01/2025
31620M-AR-7	FIDELITY NATL INFORMATION SVCS		07/26/2019	MORGAN STANLEY & CO INC	XXX	258,987	230,000	247,755	244,786	0	(1,167)	0	(1,167)	0	243,620	0	15,367	15,367	9,104	10/15/2025
31740L-AA-1	FINANCIAL & RISK US HLDGS INC 144A		09/23/2019	PERSHING LLC	XXX	268,768	250,000	250,000	241,250	8,750	0	0	8,750	0	250,000	0	18,768	18,768	15,321	05/15/2026
319963-BN-3	FIRST DATA CORP		08/05/2019	VARIOUS	XXX	1,307,925	1,274,000	1,305,690	1,251,705	42,693	(7,323)	0	35,370	0	1,287,075	0	9,991	9,991	76,795	08/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
32008D-AA-4	FIRST DATA CORP NEW 144A		08/05/2019	VARIOUS	XXX	89,175	87,000	90,045	83,738	5,364	(596)	0	4,768	0	88,505	0	(1,505)	(1,505)	6,743	01/15/2024
32008D-AB-2	FIRST DATA CORP NEW 144A		08/05/2019	VARIOUS	XXX	740,700	720,000	727,000	702,000	22,193	(1,520)	0	20,673	0	722,673	0	(2,673)	(2,673)	64,170	01/15/2024
336130-AA-7	FIRST QUALITY FIN CO INC 144A		10/28/2019	VARIOUS	XXX	710,000	710,000	708,931	686,925	20,785	354	0	21,138	0	708,063	0	1,937	1,937	31,287	05/15/2021
336130-AB-5	FIRST QUALITY FIN CO INC 144A		05/07/2019	BANC OF AMERICA SEC LLC	XXX	164,381	165,000	151,129	147,675	3,583	599	0	4,181	0	151,856	0	12,525	12,525	7,058	07/01/2025
337738-AQ-1	FISERV INC		04/16/2019	MORGAN STANLEY & CO INC	XXX	514,605	500,000	501,770	501,710	0	(99)	0	(99)	0	501,611	0	12,994	12,994	10,661	10/01/2023
34528Q-GW-8	FORD CREDIT FLRPLN TR 2019-2		09/10/2019	VARIOUS	XXX	1,529,641	1,480,000	1,479,970	0	0	747	0	747	0	1,480,717	0	48,924	48,924	14,700	04/15/2026
34528Q-FD-1	FORD CREDIT FLRPLN TR A 2016-5		03/07/2019	BANK OF NY/TORONTO DOMINION SE	XXX	1,816,718	1,828,000	1,806,578	1,810,353	0	2,246	0	2,246	0	1,812,599	0	4,118	4,118	8,515	11/15/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC		04/16/2019	BARCLAYS CAP INC	XXX	199,460	200,000	210,268	207,471	0	(555)	0	(555)	0	206,915	0	(7,455)	(7,455)	4,911	09/20/2022
345397-XA-6	FORD MOTOR CREDIT CO LLC		04/23/2019	VARIOUS	XXX	1,441,684	1,500,000	1,465,605	1,468,878	0	1,890	0	1,890	0	1,470,768	0	(29,084)	(29,084)	32,727	01/09/2022
345397-ZG-1	FORD MOTOR CREDIT CO LLC		04/23/2019	WACHOVIA SECURITIES LLC	XXX	1,530,923	1,570,000	1,570,000	1,570,000	0	0	0	0	0	1,570,000	0	(39,077)	(39,077)	29,636	10/12/2021
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD		03/14/2019	GOLDMAN SACHS & CO	XXX	334,180	341,000	329,491	322,671	7,688	639	0	8,327	0	330,998	0	3,182	3,182	6,624	03/01/2022
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD		10/28/2019	VARIOUS	XXX	370,534	375,000	358,125	346,875	12,766	1,456	0	14,223	0	361,098	0	9,437	9,437	10,732	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN INC		01/02/2019	CREDIT SUISSE FIRST BOS	XXX	45,900	60,000	56,925	45,675	11,317	0	0	11,317	0	56,992	0	(11,092)	(11,092)	990	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		03/07/2019	VARIOUS	XXX	239,030	266,000	254,465	209,475	45,528	56	0	45,583	0	255,058	0	(16,028)	(16,028)	3,819	11/14/2034
35671D-BL-8	FREEPORT-MCMORAN INC		01/03/2019	CREDIT SUISSE FIRST BOS	XXX	138,750	150,000	140,813	138,375	4,501	6	0	4,507	0	142,882	0	(4,132)	(4,132)	1,005	11/14/2024
35671D-CB-9	FREEPORT-MCMORAN INC		09/03/2019	VARIOUS	XXX	698,171	662,000	706,919	682,688	17,103	(9,567)	0	7,536	0	690,224	0	(28,224)	(28,224)	83,959	02/15/2023
30297J-AC-1	FRESB MTG 2018-SB54		04/25/2019	VARIOUS	XXX	426,615	414,736	416,767	416,632	0	(138)	0	(138)	0	416,495	0	10,120	10,120	4,100	09/25/2025
30297J-AD-9	FRESB MTG 2018-SB54		12/26/2019	PRINCIPAL RECEIPT	XXX	121,739	121,739	120,810	120,809	0	930	0	930	0	121,739	0	0	0	3,857	07/25/2038
30297J-AE-7	FRESB MTG 2018-SB54		12/26/2019	PRINCIPAL RECEIPT	XXX	344,093	344,093	338,011	338,107	0	5,986	0	5,986	0	344,093	0	0	0	8,220	05/25/2028
30297D-AF-7	FRESB MTG TR 2018-SB53		03/25/2019	VARIOUS	XXX	1,384,894	1,356,068	1,361,159	1,360,800	0	(134)	0	(134)	0	1,360,666	0	24,228	24,228	12,855	06/25/2025
30297D-AJ-9	FRESB MTG TR 2018-SB53		12/26/2019	PRINCIPAL RECEIPT	XXX	59,413	59,413	59,429	59,424	0	(11)	0	(11)	0	59,413	0	0	0	1,755	06/25/2028
30297D-AM-2	FRESB MTG TR 2018-SB53		12/26/2019	PRINCIPAL RECEIPT	XXX	39,894	39,894	39,139	39,153	0	741	0	741	0	39,894	0	0	0	647	05/25/2038
30297P-AK-9	FRESB MTG TR 2018-SB55		12/26/2019	PRINCIPAL RECEIPT	XXX	7,736	7,736	7,629	7,629	0	107	0	107	0	7,736	0	0	0	159	07/25/2038
30308L-AE-9	FRESB MTG TR 2018-SB57		12/26/2019	PRINCIPAL RECEIPT	XXX	16,203	16,203	16,242	16,241	0	(38)	0	(38)	0	16,203	0	0	0	342	08/25/2038
35906A-BA-5	FRONTIER COMMUNICATIONS 144A		01/15/2019	DEUTSCHE BANK SECS	XXX	68,063	75,000	75,000	65,625	9,375	0	0	9,375	0	75,000	0	(6,938)	(6,938)	1,877	04/01/2026
35906A-AK-4	FRONTIER COMMUNICATIONS CORP		05/13/2019	BARCLAYS CAP INC	XXX	46,200	70,000	44,275	44,275	0	1,967	0	1,967	0	46,242	0	(42)	(42)	3,573	04/15/2022
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		05/13/2019	DEUTSCHE BANK SECS	XXX	178,020	258,000	179,310	179,310	0	5,251	0	5,251	0	184,561	0	(6,541)	(6,541)	18,060	09/15/2022
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		05/14/2019	BARCLAYS CAP INC	XXX	102,200	160,000	99,592	99,592	0	1,584	0	1,584	0	101,176	0	1,024	1,024	11,782	09/15/2025
36143W-AN-1	GAHR COML MTG TR 2015 144A		06/15/2019	PRINCIPAL RECEIPT	XXX	250,000	250,000	255,908	251,759	0	(1,759)	0	(1,759)	0	250,000	0	0	0	4,275	12/15/2034
36361U-AA-8	GALLATIN CLO VIII 2017-1 LTD 144A		10/15/2019	PRINCIPAL RECEIPT	XXX	5,709	5,709	5,709	5,709	0	0	0	0	0	5,709	0	0	0	207	07/15/2027
364725-BA-8	GANNETT CO INC		10/18/2019	VARIOUS	XXX	335,000	335,000	338,099	334,655	1,758	(1,413)	0	345	0	335,000	0	0	0	20,241	07/15/2020
36155W-AH-9	GCI INC SR NT		06/04/2019	PERSHING LLC	XXX	719,723	718,000	727,338	718,000	0	0	0	0	0	718,000	0	1,723	1,723	24,771	06/01/2021
37045V-AE-0	GENERAL MTRS CO		02/22/2019	MLPFS	XXX	516,035	500,000	515,190	514,277	0	(387)	0	(387)	0	513,891	0	2,144	2,144	9,750	10/02/2023
37045V-AS-9	GENERAL MTRS CO		05/16/2019	JP MORGAN SECS INC-FI	XXX	376,314	367,000	345,200	345,499	0	625	0	625	0	346,124	0	30,190	30,190	12,743	10/01/2028
37045X-AS-5	GENERAL MTRS FINL CO INC		10/08/2019	BNP PARIBAS SEC CORP	XXX	873,715	850,000	864,087	860,229	0	(1,234)	0	(1,234)	0	858,995	0	14,720	14,720	42,028	01/15/2025
37045X-BY-1	GENERAL MTRS FINL CO INC		02/22/2019	CITIGROUP GBL MKT INC/SAL	XXX	196,520	200,000	199,660	199,757	0	9	0	9	0	199,766	0	(3,246)	(3,246)	980	06/30/2022
37045X-CU-8	GENERAL MTRS FINL CO INC		04/10/2019	JP MORGAN SECS INC-FI	XXX	501,370	500,000	499,685	0	0	2	0	2	0	499,687	0	1,683	1,683	197	07/08/2022
37185L-AG-7	GENESIS ENERGY LP / GENESIS ENERGY		04/24/2019	BANC OF AMERICA SEC LLC	XXX	144,308	142,000	134,900	131,350	3,741	426	0	4,167	0	135,517	0	8,791	8,791	3,797	05/15/2023
372491-AF-7	GENWORTH HLDGS INC		12/12/2019	UBS WARBURG LLC	XXX	132,335	133,000	113,383	110,058	6,135	2,950	0	9,085	0	119,143	0	13,192	13,192	8,707	08/15/2023
36162J-AA-4	GEO GROUP INC NEW		09/23/2019	VARIOUS	XXX	441,769	490,000	498,775	432,425	63,460	(532)	0	62,928	0	495,353	0	(53,584)	(53,584)	13,193	10/15/2024
375558-AW-3	GILEAD SCIENCES INC		07/26/2019	PERSHING LLC	XXX	525,065	500,000	504,005	503,784	0	(378)	0	(378)	0	503,407	0	21,658	21,658	15,365	04/01/2024
361841-AK-5	GLP CAP LP/GLP FING II INC		08/23/2019	VARIOUS	XXX	173,300	155,000	155,000	155,000	0	0	0	0	0	155,000	0	18,300	18,300	5,716	06/01/2028
361841-AD-1	GLP CAPITAL LP / GLP FINANCING		08/30/2019	TENDERED BACK TO COMPANY	XXX	455,400	445,000	445,000	445,000	0	0	0	0	0	445,000	0	10,400	10,400	18,018	11/01/2020
361841-AJ-8	GLP CAPITAL LP / GLP FINANCING II		05/20/2019	JP MORGAN SECS INC-FI	XXX	138,772	132,000	132,000	132,000	0	0	0	0	0	132,000	0	6,772	6,772	3,292	06/01/2025
36186C-BY-8	GMAC INC		09/10/2019	BARCLAYS CAP INC	XXX	191,475	138,000	181,470	153,180	25,648	(1,617)	0	24,031	0	177,211	0	14,264	14,264	9,537	11/01/2031
38119#-AC-8	GOLDEN SPREAD ELECTRIC CO-OP INC		08/10/2019	Sink PMT @ 100.0000000	XXX	130,697	130,697	130,697	130,697	0	0	0	0	0	130,697	0	0	0	4,299	08/10/2031
38141G-GS-7	GOLDMAN SACHS GROUP INC		10/29/2019	BANK OF NY/TORONTO DOMINION SE	XXX	537,890	500,000	565,302	544,588	0	(11,680)	0	(11,680)	0	532,908	0	4,982	4,982	36,497	01/24/2022
38141G-WV-2	GOLDMAN SACHS GROUP INC		07/26/2019	MLPFS	XXX	448,322	430,000	430,000	430,000	0	0	0	0	0	430,000	0	18,322	18,322	12,619	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC		01/23/2019	MORGAN STANLEY & CO INC	XXX	240,654	245,000	245,000	245,000	0	0	0	0	0	245,000	0	(4,346)	(4,346)	2,414	05/01/2029
38148B-AA-6	GOLDMAN SACHS GROUP INC		12/12/2019	CALLED @ 100.0000000	XXX	181,000	181,000	185,310	137,489	4,668	(1,141)	0	3,527	0	181,096	0	(96)	(96)	8,117	05/10/2025
38148L-AC-0	GOLDMAN SACHS GROUP INC		05/03/2019	VARIOUS	XXX	575,405	575,000	552,098	552,743	0	998	0	998	0	553,740	0	21,664	21,664	15,147	01/23/2025
382550-BF-7	GOODYEAR TIRE & RUBR CO		08/19/2019	VARIOUS	XXX	522,760	528,000	508,520	475,200	33,787	1,085	0	34,873	0	510,073	0	12,687	12,687	16,428	05/31/2026
389284-AA-8	GRAY ESCROW INC 144A		10/24/2019	VARIOUS	XXX	399,535	365,000	365,000	355,207	9,793	0	0	9,793	0	365,000	0	34,535	34,535	23,075	05/15/2027
398433-AH-5	GRIFFON CORP		03/01/2019	VARIOUS	XXX	93,060	94,000	95,767	85,070	10,244	(55)	0	10,189	0	95,259	0	(2,199)	(2,199)	2,253	03/01/2022
398545-AA-1	GRINDING MEDIA INCMC GRINDING 144A		12/15/2019	VARIOUS	XXX	143,232	150,000	150,000	145,125	4,875	0	0	4,875	0	150,000	0	(6,768)	(6,768)	8,573	12/15/2023
36255B-AN-1	GS MORTGAGE SECURITIES CORP 144A		03/15/2019	PRINCIPAL RECEIPT	XXX	310,000	310,000	310,000	310,000	0	0	0	0	0	310,000	0	0	0	3,204	02/15/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
36248F-AG-7	GS MTG SECS 2011-GC3		12/12/2019	PRINCIPAL RECEIPT	XXX	8,251	8,251	8,663	8,325	0	(74)	0	(74)	0	8,251	0	0	0	214	03/11/2044
36245A-AD-8	GSAMP TRUST 2006-HE6		12/26/2019	PRINCIPAL RECEIPT	XXX	175,589	175,589	111,060	160,540	0	15,050	0	15,050	0	175,589	0	0	0	2,372	08/25/2036
402635-AH-9	GULFPORT ENERGY CORP		04/08/2019	GOLDMAN SACHS & CO	XXX	291,200	320,000	320,000	283,200	36,800	0	0	36,800	0	320,000	0	(28,800)	(28,800)	9,333	10/15/2024
402635-AL-0	GULFPORT ENERGY CORP		04/15/2019	CREDIT SUISSE FIRST BOS	XXX	193,500	215,000	217,150	190,275	26,280	(91)	0	26,189	0	216,464	0	(22,964)	(22,964)	5,787	05/15/2025
40468@-AA-7	HA ECON 101-A TRUST		09/11/2019	Principal Receipt	XXX	205,866	205,866	205,866	205,866	0	0	0	0	0	205,866	0	0	0	2,889	05/11/2041
40538F-AQ-6	HALCYON LN ADVISORS FDG 2014 144A		10/22/2019	PRINCIPAL RECEIPT	XXX	564,885	564,885	564,885	564,885	0	0	0	0	0	564,885	0	0	0	12,385	10/22/2025
40573L-AL-0	HALFMOON PARENT INC 144A		04/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	305,799	300,000	297,888	297,966	0	120	0	120	0	298,085	0	7,714	7,714	6,563	07/15/2023
410345-AJ-1	HANESBRANDS INC 144A		07/22/2019	GOLDMAN SACHS & CO	XXX	923,375	890,000	881,650	834,375	48,403	652	0	49,056	0	883,431	0	39,944	39,944	28,245	05/15/2024
412690-AF-6	HARLAND CLARKE HLDGS CORP 144A		01/18/2019	VARIOUS	XXX	162,723	175,000	183,313	159,469	21,101	(81)	0	21,020	0	180,489	0	(17,766)	(17,766)	6,171	08/15/2022
413875-AW-5	HARRIS CORP DEL		07/26/2019	JEFFERIES & COMPANY	XXX	438,712	400,000	400,780	400,745	0	(38)	0	(38)	0	400,707	0	38,005	38,005	11,000	06/15/2028
404119-AJ-8	HCA INC		12/13/2019	WACHOVIA SECURITIES LLC	XXX	24,130	19,000	20,235	19,950	264	(47)	0	218	0	20,168	0	3,962	3,962	1,587	11/06/2033
404119-BN-8	HCA INC		10/29/2019	MORGAN STANLEY & CO INC	XXX	630,060	580,000	593,775	574,200	16,164	(1,488)	0	14,675	0	588,875	0	41,184	41,184	32,625	03/15/2024
404119-BQ-1	HCA INC		02/12/2019	GOLDMAN SACHS & CO	XXX	290,675	275,000	278,933	273,625	5,090	(58)	0	5,033	0	278,658	0	12,017	12,017	4,772	04/15/2025
404119-BR-9	HCA INC		01/17/2019	VARIOUS	XXX	284,801	280,000	279,650	273,000	6,679	2	0	6,681	0	279,681	0	5,120	5,120	7,149	02/01/2025
404119-BU-2	HCA INC		01/24/2019	BANC OF AMERICA SEC LLC	XXX	195,500	200,000	202,500	189,000	13,009	(14)	0	12,994	0	201,994	0	(6,494)	(6,494)	4,075	02/15/2027
404119-BV-0	HCA INC		02/05/2019	VARIOUS	XXX	609,120	585,000	594,938	554,288	40,441	(14)	0	40,427	0	594,715	0	14,405	14,405	4,462	06/15/2047
404121-AC-9	HCA Inc		05/10/2019	BANC OF AMERICA SEC LLC	XXX	575,606	562,000	618,200	576,050	8,959	(7,261)	0	1,698	0	577,748	0	(2,141)	(2,141)	27,195	02/15/2020
404121-AD-7	HCA Inc		09/23/2019	JP MORGAN SECS INC-FI	XXX	878,875	790,000	864,031	825,938	22,002	(12,865)	0	9,137	0	835,075	0	43,800	43,800	65,833	02/15/2022
404121-AF-2	HCA INC		05/10/2019	BARCLAYS CAP INC	XXX	448,813	430,000	435,375	423,550	10,242	(287)	0	9,955	0	433,505	0	15,307	15,307	10,893	05/01/2023
404121-AG-0	HCA INC		04/03/2019	JP MORGAN SECS INC-FI	XXX	352,275	330,000	338,250	334,125	1,171	(280)	0	891	0	335,016	0	17,259	17,259	8,294	05/01/2023
404121-AJ-4	HCA INC		10/29/2019	BANC OF AMERICA SEC LLC	XXX	107,084	95,000	95,000	91,675	3,325	0	0	3,325	0	95,000	0	12,084	12,084	6,338	09/01/2028
404121-AE-5	HCA INC SR SEC NT 22		07/05/2019	VARIOUS	XXX	781,700	725,000	766,275	743,125	16,931	(4,282)	0	12,649	0	755,774	0	3,526	3,526	52,554	03/15/2022
421924-BK-6	HEALTHSOUTH CORP		11/01/2019	VARIOUS	XXX	83,949	83,000	85,349	82,170	2,292	(605)	0	1,688	0	83,858	0	(858)	(858)	5,299	11/01/2024
423074-AS-2	HEINZ H J CO 144A		09/26/2019	TENDERED BACK TO COMPANY	XXX	326,166	316,000	338,373	330,781	0	(4,615)	0	(4,615)	0	326,166	0	0	0	17,159	02/15/2025
42806L-AA-9	HERC RENTALS INC 2PRIO NT 144A		07/09/2019	CALLED @ 103.7500000	XXX	654,663	631,000	631,000	631,000	0	0	0	0	0	631,000	0	0	0	52,320	06/01/2022
428040-CS-6	HERTZ CORP 144A		10/15/2019	VARIOUS	XXX	80,640	84,000	75,354	61,320	14,984	509	0	15,493	0	76,813	0	3,827	3,827	3,196	10/15/2024
428302-AA-1	HEXION U S FIN CORP		07/02/2019	VARIOUS	XXX	399,979	676,000	530,801	539,110	105,174	11,392	121,987	(5,421)	0	533,689	0	(133,710)	(133,710)	29,251	04/15/2020
432833-AD-3	HILTON DOMESTIC OPER CO		09/23/2019	VARIOUS	XXX	274,997	267,000	267,000	256,320	10,680	0	0	10,680	0	267,000	0	7,997	7,997	8,396	05/01/2026
432833-AF-8	HILTON DOMESTIC OPER CO INC		10/29/2019	BANC OF AMERICA SEC LLC	XXX	212,690	200,000	200,000	0	0	0	0	0	0	200,000	0	12,690	12,690	3,521	01/15/2030
44108C-AA-0	HOSPITALITY 2017-HIT MTG TR 144A		05/09/2019	PRINCIPAL RECEIPT	XXX	3,975,000	3,975,000	3,982,453	3,982,158	0	(7,158)	0	(7,158)	0	3,975,000	0	0	0	55,466	05/10/2030
44332P-AD-3	HUB INTERNATIONAL LTD 144A		05/02/2019	BARCLAYS CAP INC	XXX	390,488	390,000	390,000	351,975	38,025	0	0	38,025	0	390,000	0	488	488	14,029	05/01/2026
444454-AF-9	HUGHES SATELLITE SYS CORP		11/25/2019	VARIOUS	XXX	385,583	362,000	368,983	331,683	36,644	(268)	0	36,376	0	368,058	0	17,524	17,524	27,709	08/01/2026
444454-AB-8	HUGHES SATELLITE SYS CORP SR NT		06/15/2019	MATURITY	XXX	20,000	20,000	21,000	20,175	148	(323)	0	(175)	0	20,000	0	0	0	650	06/15/2019
45672N-AF-8	INFOR US INC 144A		02/15/2019	VARIOUS	XXX	2,034,869	2,005,000	2,039,550	2,011,015	16,882	(1,170)	0	15,712	0	2,026,727	0	(2,499)	(2,499)	64,042	08/15/2020
457030-AJ-3	INGLES MKTS INC		12/23/2019	VARIOUS	XXX	124,339	122,000	121,610	120,475	1,165	54	0	1,219	0	121,694	0	306	306	9,483	06/15/2023
460690-BM-1	INTERPUBLIC GROUP COS INC		05/16/2019	MORGAN STANLEY & CO INC	XXX	252,318	250,000	250,383	250,348	0	(73)	0	(73)	0	250,275	0	2,042	2,042	5,736	10/01/2020
46124T-AA-8	INVENTIV GROUP HOLDINGS INC/ 144A		10/01/2019	CALLED @ 103.7500000	XXX	215,800	208,000	218,031	216,320	1,421	(2,579)	0	(1,158)	0	215,162	0	(7,162)	(7,162)	23,502	10/01/2024
46284V-AE-1	IRON MTN INC NEW 144A		04/11/2019	VARIOUS	XXX	292,985	300,000	282,750	264,750	19,128	338	0	19,466	0	284,216	0	8,769	8,769	8,806	03/15/2028
46284V-AF-8	IRON MTN INC NEW 144A		11/04/2019	VARIOUS	XXX	1,215,538	1,185,000	1,185,000	0	0	0	0	0	0	1,185,000	0	30,538	30,538	8,021	09/15/2029
45031U-BU-4	ISTAR INC		03/07/2019	CALLED @ 100.0000000	XXX	79,000	79,000	79,198	78,753	247	0	0	247	0	79,000	0	0	0	2,699	07/01/2019
47009L-AC-9	JAGGED PEAK ENERGY INC 5.875%26		10/28/2019	PERSHING LLC	XXX	279,472	275,000	271,388	255,750	15,839	312	0	16,151	0	271,901	0	7,571	7,571	16,111	05/01/2026
47010D-AA-8	JAGUAR HLDG CO II /JAGUAR MER 144A		05/13/2019	JP MORGAN SECS INC-FI	XXX	96,663	95,000	96,663	0	0	(12)	0	(12)	0	96,651	0	12	12	1,750	08/01/2023
466112-AF-6	JBS USA LLC / JBS USA FINANCE 144A		05/10/2019	RBC DAIN RAUSCHER	XXX	343,627	343,000	348,568	344,715	1,594	(458)	0	1,136	0	345,851	0	(2,225)	(2,225)	11,190	06/01/2021
47232M-AD-4	JEFFERIES FINANCE LLC/JFIN CP 144A		02/12/2019	STIFEL NICOLAUS & CO INC	XXX	242,188	250,000	245,938	231,250	14,899	64	0	14,963	0	246,213	0	(4,026)	(4,026)	9,012	08/15/2024
475795-AC-4	JELD-WEN INC 144A		03/01/2019	VARIOUS	XXX	394,355	420,000	405,600	367,500	39,276	244	0	39,519	0	407,019	0	(12,664)	(12,664)	3,928	12/15/2025
48125L-RN-4	JP MORGAN CHASE BANK		04/16/2019	JP MORGAN SECS INC-FI	XXX	250,333	250,000	250,000	250,000	0	0	0	0	0	250,000	0	333	333	3,665	04/26/2021
46647P-AV-8	JP MORGAN CHASE BANK NA		01/23/2019	MORGAN STANLEY & CO INC	XXX	256,530	255,000	255,000	255,000	0	0	0	0	0	255,000	0	1,530	1,530	5,418	07/23/2029
46635G-AE-0	JP MORGAN CHASE CMBS 2010-C2		12/17/2019	PRINCIPAL RECEIPT	XXX	132,286	132,286	140,005	135,368	0	(3,082)	0	(3,082)	0	132,286	0	0	0	3,218	11/18/2043
46645F-AJ-9	JP MORGAN CHASE CMBS 2015-UES 144A		09/25/2019	JP MORGAN SECS INC-FI	XXX	1,005,313	1,000,000	1,027,469	1,013,964	0	(6,201)	0	(6,201)	0	1,007,763	0	(2,451)	(2,451)	30,175	09/08/2032
46649J-AA-6	JP MORGAN CHASE CMBS 2018-ASH8 144		07/15/2019	JP MORGAN SECS INC-FI	XXX	4,000,234	4,000,000	4,001,118	4,001,341	0	(198)	0	(198)	0	4,001,143	0	(908)	(908)	76,690	02/15/2035
46645U-AV-9	JPMCC COML MTG SEC TR 2016-JP4		03/15/2019	PAID DOWN	XXX	142,218	0	195,510	144,338	0	(6,077)	0	(6,077)	0	138,261	0	3,957	3,957	8,675	12/17/2049
46625H-HA-1	JPMORGAN CHASE & CO		10/30/2019	CALLED @ 100.0000000	XXX	214,000	214,000	226,036	214,799	0	(8,961)	0	(8,961)	0	205,837	0	8,163	8,163	13,015	12/29/2099
46625H-KC-3	JPMORGAN CHASE & CO		05/16/2019	GOLDMAN SACHS & CO	XXX	300,432	300,000	284,946	285,344	0	806	0	806	0	286,150	0	14,282	14,282	7,656	01/23/2025
48121@-AD-3	JRD HOLDINGS INC		03/27/2019	Principal Receipt	XXX	143,000	143,000	143,000	143,000	0	0	0	0	0	143,000	0	0	0	2,953	03/27/2024
48666K-AT-6	KB HOME		01/16/2019	CREDIT SUISSE FIRST BOS	XXX	93,339	89,000	99,262	90,558	6,309	(104)	0	6,205	0	96,762	0	(3,424)	(3,424)	571	12/15/2021
48666K-AV-1	KB HOME		09/05/2019	CREDIT SUISSE FIRST BOS	XXX	139,298	123,000	140,564	124,538	13,147	(2,089)	0	11,058	0	135,595	0	3,702	3,702	7,659	05/15/2023
49327M-2G-8	KEYBANK NATIONAL ASSOCIATION		04/16/2019	MORGAN STANLEY & CO INC	XXX	263,739	265,000	264,592	264,899	0	24	0	24	0	264,923	0	(1,185)	(1,185)	3,495	03/16/2020
48250N-AB-1	KFC HLDG CO/PIZZA HUT HLDGS 144A		09/25/2019	JEFFERIES & COMPANY	XXX	422,500	400,000	405,000	387,000	17,426	(531)	0	16,894	0	403,894	0	18,606	18,606	17,267	06/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
48250N-AC-9	KFC HLDG CO/PIZZA HUT HLDGS 144A		03/20/2019	VARIOUS	XXX	89,629	90,000	90,000	83,700	6,300	0	0	6,300	0	90,000	0	(371)	(371)	1,311	06/01/2027
494550-BS-4	KINDER MORGAN ENERGY PARTNERS		05/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	389,351	375,000	374,085	374,116	0	59	0	59	0	374,175	0	15,176	15,176	12,364	02/01/2024
49456B-AM-3	KINDER MORGAN INC DEL		06/21/2019	MITSUBISHI UFJ SECURITIES (USA	XXX	1,015,030	1,000,000	998,340	998,671	0	147	0	147	0	998,818	0	16,212	16,212	29,750	01/15/2023
501797-AL-8	L BRANDS INC		10/28/2019	PERSHING LLC	XXX	255,564	300,000	306,000	250,560	55,259	(161)	0	55,098	0	305,658	0	(50,094)	(50,094)	20,568	11/01/2035
501797-AN-4	L BRANDS INC		04/05/2019	VARIOUS	XXX	22,227	25,000	23,922	21,375	2,615	20	0	2,635	0	24,010	0	(1,783)	(1,783)	867	02/01/2028
502413-BF-3	L3 TECHNOLOGIES INC		07/02/2019	RECEIVED IN EXCHANGE	XXX	1,043,594	1,000,000	998,040	998,249	0	183	0	183	0	998,431	0	45,163	45,163	20,250	06/15/2023
505742-AD-8	LADDER CAPITAL FIN HLDGS 144A		10/28/2019	VARIOUS	XXX	132,395	130,000	133,506	129,675	2,423	(1,072)	0	1,351	0	131,026	0	1,369	1,369	9,526	08/01/2021
505742-AG-1	LADDER CAPITAL FIN HLDGS 144A		10/28/2019	PERSHING LLC	XXX	327,002	320,000	320,000	285,600	34,400	0	0	34,400	0	320,000	0	7,002	7,002	18,153	10/01/2025
50209M-AA-3	LATITUDE MANAGEMENT REAL EST 144A		12/24/2019	PRINCIPAL RECEIPT	XXX	1,138,156	1,138,156	1,146,692	1,141,165	0	(3,009)	0	(3,009)	0	1,138,156	0	0	0	29,444	11/23/2020
50189W-AA-5	LCCM 2017-FL1 CRE TR 144A		06/15/2019	PRINCIPAL RECEIPT	XXX	1,124,796	1,124,796	1,124,796	1,124,796	0	0	0	0	0	1,124,796	0	0	0	10,710	09/15/2034
526057-BT-0	LENNAR CORP		04/24/2019	VARIOUS	XXX	155,140	155,000	159,069	154,613	1,228	(840)	0	388	0	155,000	0	140	140	2,519	06/15/2019
526057-BU-7	LENNAR CORP		09/23/2019	VARIOUS	XXX	345,480	345,000	357,550	342,413	6,618	(4,031)	0	2,588	0	345,000	0	480	480	13,326	11/15/2019
526057-BZ-6	LENNAR CORP		09/23/2019	VARIOUS	XXX	327,380	320,000	320,000	302,400	17,600	0	0	17,600	0	320,000	0	7,380	7,380	9,240	04/30/2024
526057-CD-4	LENNAR CORP		10/23/2019	VARIOUS	XXX	477,651	441,000	431,503	398,003	33,618	650	0	34,267	0	432,270	0	45,381	45,381	17,798	11/29/2027
526057-CC-6	LENNAR CORP SR GLBL		12/11/2019	PERSHING LLC	XXX	175,457	175,000	175,000	169,558	5,443	0	0	5,443	0	175,000	0	457	457	5,349	11/29/2020
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		11/22/2019	BANC OF AMERICA SEC LLC	XXX	349,140	349,000	353,050	342,893	9,851	(784)	0	9,067	0	351,960	0	(2,820)	(2,820)	24,750	12/01/2022
527298-AY-9	LEVEL 3 FING INC		10/25/2019	CALLED @ 100.0000000	XXX	580,000	580,000	587,975	580,000	0	0	0	0	0	580,000	0	0	0	32,806	01/15/2021
53219L-AR-0	LIFEPOINT HEALTH INC		07/11/2019	VARIOUS	XXX	378,963	365,000	357,800	345,838	12,035	317	0	12,351	0	358,189	0	20,774	20,774	18,507	12/01/2026
532716-AU-1	LIMITED BRANDS INC SR NT 5.625%22		10/28/2019	PERSHING LLC	XXX	111,272	105,000	112,613	104,606	6,279	(1,489)	0	4,790	0	109,396	0	1,875	1,875	7,137	02/15/2022
532776-AZ-4	LIN TELEVISION CORP SR GLBL NT 22		11/14/2019	BANC OF AMERICA SEC LLC	XXX	913,500	900,000	928,875	897,750	23,520	(4,423)	0	19,098	0	916,848	0	(3,348)	(3,348)	52,875	11/15/2022
53627N-AC-5	LIONS GATE CAPITAL HOLDINGS 144A		10/31/2019	VARIOUS	XXX	155,774	162,000	162,000	0	0	0	0	0	0	162,000	0	(6,226)	(6,226)	7,697	02/01/2024
50218P-AA-5	LSC COMMUNICATIONS INC 144A		03/13/2019	BARCLAYS CAP INC	XXX	165,233	155,000	160,275	159,086	0	(179)	0	(179)	0	158,907	0	6,325	6,325	5,529	10/15/2023
96926D-AH-3	LYON WILLIAM HOMES INC		08/15/2019	CALLED @ 100.0000000	XXX	321,000	321,000	329,083	317,790	6,903	(3,693)	0	3,210	0	321,000	0	0	0	22,470	08/15/2022
96926D-AR-1	LYON WILLIAM HOMES INC		04/12/2019	JP MORGAN SECS INC-FI	XXX	23,250	24,000	24,660	20,400	4,156	(32)	0	4,124	0	24,524	0	(1,274)	(1,274)	1,003	01/31/2025
55616X-AF-4	MACYS RETAIL HLDGS INC		12/18/2019	TENDERED BACK TO COMPANY	XXX	54,240	53,000	52,570	52,851	0	45	0	45	0	52,896	0	1,344	1,344	2,927	01/15/2022
55616X-AJ-6	MACYS RETAIL HLDGS INC		04/16/2019	WACHOVIA SECURITIES LLC	XXX	122,752	165,000	140,019	142,147	0	138	0	138	0	142,285	0	(19,534)	(19,534)	4,769	02/15/2043
559079-AK-4	MAGELLAN HEALTH INC		09/12/2019	VARIOUS	XXX	749,370	750,000	748,568	704,869	43,931	125	0	44,055	0	748,924	0	446	446	32,990	09/22/2024
559080-AE-6	MAGELLAN MIDSTREAM PRTNRS LP		02/11/2019	CALLED @ 101.5036500	XXX	111,654	110,000	109,618	109,973	0	6	0	6	0	109,978	0	22	22	5,777	07/15/2019
55279H-AJ-9	MANUFACTURER AND TRADERS		02/07/2019	BANK OF NY/TORONTO DOMINION SE	XXX	381,978	385,000	384,781	384,950	0	5	0	5	0	384,954	0	(2,977)	(2,977)	4,155	02/06/2020
565122-AA-6	MAPLE ESCROW SUBSIDIARY INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	249,210	245,000	245,000	245,000	0	0	0	0	0	245,000	0	4,210	4,210	4,350	05/25/2021
565122-AC-2	MAPLE ESCROW SUBSIDIARY INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	749,756	720,000	720,000	720,000	0	0	0	0	0	720,000	0	29,756	29,756	14,605	05/25/2023
565849-AL-0	MARATHON OIL CORP		06/21/2019	GOLDMAN SACHS & CO	XXX	165,158	160,000	155,602	155,939	0	263	0	263	0	156,202	0	8,957	8,957	3,491	06/01/2025
571903-AZ-6	MARRIOTT INTL INC NEW		05/16/2019	JP MORGAN SECS INC-FI	XXX	210,588	210,000	210,000	210,000	0	0	0	0	0	210,000	0	588	588	3,427	12/01/2020
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC 144		10/29/2019	MORGAN STANLEY & CO INC	XXX	10,240	10,000	10,075	0	0	(2)	0	(2)	0	10,073	0	166	166	38	01/15/2028
57643Q-AE-5	MASTR REPERFORMING LN 144A		12/26/2019	PRINCIPAL RECEIPT	XXX	148,418	154,884	130,877	132,846	0	15,572	0	15,572	0	148,418	0	0	0	2,378	05/25/2035
576485-AE-6	MATADOR RES CO		12/04/2019	VARIOUS	XXX	282,445	287,000	288,151	264,040	24,054	(12)	0	24,042	0	288,082	0	(5,637)	(5,637)	15,903	09/15/2026
58446V-AL-5	MEDIACOM BROADBAND LLC MEDIA		10/29/2019	VARIOUS	XXX	259,981	260,000	262,839	259,025	3,048	(368)	0	2,680	0	261,705	0	(1,724)	(1,724)	9,086	04/15/2021
58502B-AA-4	MEDNAX INC 144A		05/22/2019	BARCLAYS CAP INC	XXX	211,575	210,000	211,838	205,800	5,557	(171)	0	5,386	0	211,186	0	389	389	5,298	12/01/2023
59001A-AN-2	MERITAGE HOMES CORP		12/02/2019	CALLED @ 101.8733900	XXX	228,196	224,000	240,112	228,480	5,962	(7,399)	0	(1,437)	0	227,043	0	(3,043)	(3,043)	22,259	04/15/2020
59001A-BA-9	MERITAGE HOMES CORP		10/25/2019	VARIOUS	XXX	303,480	281,000	278,354	238,850	39,428	179	0	39,607	0	278,457	0	25,023	25,023	12,921	06/06/2027
552953-BY-6	MGM RESORTS INTERNATIONAL		04/10/2019	TENDERED BACK TO COMPANY	XXX	663,176	630,000	667,900	647,325	10,911	(4,320)	0	6,591	0	653,916	0	9,260	9,260	22,326	10/01/2020
552953-CA-7	MGM RESORTS INTERNATIONAL		12/18/2019	VARIOUS	XXX	1,422,993	1,311,000	1,438,205	1,343,775	65,397	(27,240)	0	38,157	0	1,381,932	0	(9,845)	(9,845)	129,711	12/15/2021
552953-CB-5	MGM RESORTS INTERNATIONAL		04/10/2019	TENDERED BACK TO COMPANY	XXX	25,497	25,000	26,438	25,063	645	(154)	0	491	0	25,554	0	(57)	(57)	693	03/31/2020
552953-CC-3	MGM RESORTS INTERNATIONAL		01/29/2019	VARIOUS	XXX	130,043	126,000	137,378	126,630	8,793	(148)	0	8,644	0	135,274	0	(5,232)	(5,232)	2,828	03/15/2023
552953-CE-9	MGM RESORTS INTERNATIONAL		07/09/2019	VARIOUS	XXX	561,380	542,000	542,000	523,030	18,970	0	0	18,970	0	542,000	0	19,380	19,380	9,099	06/15/2025
594087-AT-5	MICHAELS STORES INC 144A		06/06/2019	JEFFERIES & COMPANY	XXX	470,997	470,000	477,570	468,825	1,175	0	0	1,175	0	470,000	0	997	997	13,193	12/15/2020
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A		07/18/2019	HHS/BLACKROCK CORE BOND	XXX	544,031	525,000	557,531	538,125	9,028	(4,616)	0	4,412	0	542,537	0	1,494	1,494	33,487	08/15/2023
59981T-AC-9	MILL CITY MORTGAGE LOAN TRUST 2019		12/26/2019	PRINCIPAL RECEIPT	XXX	41,253	41,253	41,513	0	0	(260)	0	(260)	0	41,253	0	0	0	137	08/25/2059
60855R-AG-5	MOLINA HEALTHCARE INC		10/29/2019	HHS/BLACKROCK CORE BOND	XXX	106,081	100,000	99,161	96,500	2,667	163	0	2,830	0	99,330	0	6,751	6,751	5,151	11/15/2022
61691P-AL-4	MORGAN STAN CAP 2017 144A		09/15/2019	PRINCIPAL RECEIPT	XXX	2,140,000	2,140,000	2,140,000	2,140,000	0	0	0	0	0	2,140,000	0	0	0	71,140	11/15/2034
61691R-AF-3	MORGAN STAN CAP I TR 2018-H4		03/06/2019	CREDIT SUISSE FIRST BOS	XXX	790,770	0	778,812	777,935	0	(9,506)	0	(9,506)	0	768,429	0	22,341	22,341	27,914	12/15/2051
617446-7Y-9	MORGAN STANLEY		07/26/2019	CITIGROUP GBL MKT INC/SAL	XXX	427,996	400,000	424,879	419,914	0	(1,302)	0	(1,302)	0	418,613	0	9,383	9,383	15,563	09/08/2026
61744Y-AN-8	MORGAN STANLEY		04/02/2019	MORGAN STANLEY & CO INC	XXX	315,551	315,000	310,533	311,248	0	218	0	218	0	311,466	0	4,085	4,085	6,863	01/23/2023
55283-AB-8	MPH ACQUISITION HLDGS LLC 144A		07/01/2019	VARIOUS	XXX	267,085	285,000	285,400	265,763	19,592	(120)	0	19,472	0	285,235	0	(18,150)	(18,150)	11,958	06/01/2024
55342U-AH-7	MPT OPERATING PARTNERSHIP L.P.		03/20/2019	VARIOUS	XXX	479,225	480,000	480,000	438,900	41,100	0	0	41,100	0	480,000	0	(775)	(775)	9,472	10/15/2027
55342U-AJ-3	MPT OPERATING PARTNERSHIP L.P.		11/04/2019	VARIOUS	XXX	640,868	615,000	611,925	0	0	67	0	67	0	611,992	0	28,876	28,876	7,343	08/01/2029
61766L-BR-9	MS BOFA ML TRUST 2016-C28		05/15/2019	MORGAN STANLEY & CO INC	XXX	1,019,414	1,000,000	966,367	967,551	0	2,505	0	2,505	0	970,056	0	49,358	49,358	15,088	01/15/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
61744C-YP-5	MS HEQ LN TR 2006-2		12/26/2019	PRINCIPAL RECEIPT	XXX	269,876	269,876	230,744	269,599	0	277	0	277	0	269,876	0	0	0	3,928	02/25/2036
626717-AG-7	MURPHY OIL CORP		09/23/2019	PERSHING LLC	XXX	176,784	200,000	170,750	136,959	16,079	340	0	16,419	0	171,128	0	5,656	5,656	9,406	12/01/2042
626717-AH-5	MURPHY OIL CORP		10/28/2019	VARIOUS	XXX	156,834	150,000	150,000	149,189	811	0	0	811	0	150,000	0	6,834	6,834	11,082	08/15/2024
626717-AJ-1	MURPHY OIL CORP		10/28/2019	PERSHING LLC	XXX	539,779	530,000	532,863	495,067	37,405	(396)	0	37,009	0	532,076	0	7,703	7,703	36,824	08/15/2025
628530-BK-2	MYLAN INC SR NT 4.55%28		05/01/2019	RBC DAIN RAUSCHER	XXX	197,106	200,000	187,522	187,696	0	345	0	345	0	188,042	0	9,064	9,064	5,005	04/15/2028
62957H-AC-9	NABORS INDS INC		10/28/2019	PERSHING LLC	XXX	233,766	285,000	275,737	226,210	50,405	1,542	0	51,948	0	278,158	0	(44,393)	(44,393)	20,247	01/15/2023
63860U-AK-6	NATIONSTAR MTG LLC		10/09/2019	VARIOUS	XXX	230,000	230,000	234,600	224,250	5,750	0	0	5,750	0	230,000	0	0	0	16,327	07/01/2021
63938C-AA-6	NAVIENT CORPORATION		12/11/2019	PERSHING LLC	XXX	132,532	130,000	130,000	124,475	5,525	0	0	5,525	0	130,000	0	2,532	2,532	7,331	10/26/2020
63938C-AH-1	NAVIENT CORPORATION		09/23/2019	PERSHING LLC	XXX	136,603	128,000	127,987	109,120	18,869	1	0	18,870	0	127,990	0	8,613	8,613	6,456	06/25/2025
63938C-AJ-7	NAVIENT CORPORATION		05/16/2019	VARIOUS	XXX	380,870	388,000	386,445	322,040	64,462	58	0	64,520	0	386,560	0	(5,690)	(5,690)	8,363	06/15/2026
63939C-AB-3	NAVIENT PRIV ED LN TR 2014-A 144A		03/15/2019	VARIOUS	XXX	1,258,589	1,264,791	1,248,438	1,248,844	0	940	0	940	0	1,249,784	0	8,805	8,805	8,338	02/15/2029
62886E-AR-9	NCR CORP NEW		11/22/2019	BANC OF AMERICA SEC LLC	XXX	105,263	105,000	110,119	102,375	4,167	(1,436)	0	2,731	0	105,106	0	156	156	5,826	12/15/2021
62886E-AV-0	NCR CORP NEW 144A		09/06/2019	WACHOVIA SECURITIES LLC	XXX	119,325	111,000	111,000	0	0	0	0	0	0	111,000	0	8,325	8,325	359	09/01/2029
64072T-AE-5	NEPTUNE FINCO CORP 144A		02/19/2019	VARIOUS	XXX	860,752	800,000	885,000	861,000	1,544	(2,357)	0	(813)	0	860,187	0	(60,187)	(60,187)	107,198	01/15/2023
64110L-AT-3	NETFLIX INC		11/18/2019	VARIOUS	XXX	643,688	587,000	589,060	570,388	18,613	(136)	0	18,477	0	588,864	0	54,824	54,824	33,944	11/15/2028
64110L-AV-8	NETFLIX INC 144A		10/29/2019	SG COWEN SECURITIES CORP	XXX	111,258	110,000	110,000	0	0	0	0	0	0	110,000	0	1,258	1,258	74	06/15/2030
64352V-NJ-6	NEW CENTURY HEQ TR 2005-B		12/26/2019	PRINCIPAL RECEIPT	XXX	175,078	175,078	147,941	175,044	0	34	0	34	0	175,078	0	0	0	3,146	10/25/2035
64828F-CQ-3	NEW RESI MTG TR 2018-4 144A		12/26/2019	PRINCIPAL RECEIPT	XXX	53,817	53,817	53,817	53,817	0	0	0	0	0	53,817	0	0	0	938	01/27/2048
651229-AW-6	NEWELL RUBBERMAID INC		05/16/2019	VARIOUS	XXX	343,138	360,000	362,382	362,054	0	(31)	0	(31)	0	362,023	0	(18,885)	(18,885)	7,649	04/01/2026
65158N-AB-8	NEWMARK GROUP INC CR SEN SR GLBL23		12/12/2019	PERSHING LLC	XXX	109,568	100,000	98,937	98,967	0	177	0	177	0	99,144	0	10,424	10,424	6,806	11/15/2023
65336Y-AK-9	NEXSTAR BROADCASTING INC 144A		11/22/2019	CALLED @ 101.5310000	XXX	304,593	300,000	307,500	298,500	3,506	(1,581)	0	1,925	0	300,425	0	(425)	(425)	27,919	02/15/2022
62927#-AG-1	NFL VENTURES LP		10/15/2019	Principal Receipt	XXX	108,481	108,481	108,481	108,481	0	0	0	0	0	108,481	0	0	0	2,913	04/15/2032
62927#-AK-2	NFL VENTURES LP		10/15/2019	Principal Receipt	XXX	90,366	90,366	90,366	90,366	0	0	0	0	0	90,366	0	0	0	1,854	04/15/2031
62913T-AJ-1	NGL ENERGY PARTNERS LP		11/01/2019	VARIOUS	XXX	229,496	225,000	231,750	216,000	14,069	(1,214)	0	12,855	0	228,855	0	641	641	15,141	11/01/2023
62912X-AE-4	NGPL PIPECO LLC 144A		09/18/2019	PERSHING LLC	XXX	92,965	90,000	90,000	87,525	2,475	0	0	2,475	0	90,000	0	2,965	2,965	4,320	08/15/2022
62912X-AF-1	NGPL PIPECO LLC 144A		09/04/2019	CREDIT SUISSE FIRST BOS	XXX	379,406	355,000	355,000	334,588	20,413	0	0	20,413	0	355,000	0	24,406	24,406	18,316	08/15/2027
65364U-AA-4	NIAGARA MOHAWK PWR CORP		05/16/2019	MILLENNIUM ADVISORS, LLC	XXX	110,391	110,000	110,000	110,000	0	0	0	0	0	110,000	0	391	391	4,057	08/15/2019
655663-C#-7	NORDSON CORP		07/26/2019	Principal Receipt	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	7,675	07/26/2025
666807-BN-1	NORTHROP GRUMMAN CORP		01/23/2019	MORGAN STANLEY & CO INC	XXX	193,996	204,000	194,290	194,960	0	51	0	51	0	195,011	0	(1,015)	(1,015)	3,499	01/15/2028
670001-AC-0	NOVELIS CORP 144A		04/26/2019	JEFFERIES & COMPANY	XXX	381,663	375,000	366,413	331,875	34,719	231	0	34,950	0	366,825	0	14,838	14,838	9,881	09/30/2026
629377-BY-7	NRG ENERGY INC		05/08/2019	UBS WARBURG LLC	XXX	356,523	345,000	357,094	350,175	6,089	(650)	0	5,439	0	355,614	0	909	909	11,260	05/01/2024
629377-CC-4	NRG ENERGY INC		10/28/2019	PERSHING LLC	XXX	212,394	195,000	201,825	196,463	4,758	(802)	0	3,955	0	200,418	0	11,976	11,976	16,687	01/15/2027
67020Y-AP-5	NUANCE COMMUNICATIONS INC		10/01/2019	VARIOUS	XXX	365,750	350,000	350,000	348,250	1,750	0	0	1,750	0	350,000	0	0	0	42,000	07/01/2024
62953Q-AA-7	NVA HLDGS INC 144A		01/31/2019	PERSHING LLC	XXX	350,409	370,000	370,000	331,150	38,850	0	0	38,850	0	370,000	0	(19,591)	(19,591)	8,691	04/01/2026
67106A-AL-3	OFSI FUND VI LTD 2014 144A		10/20/2019	PRINCIPAL RECEIPT	XXX	679,343	679,343	679,343	679,343	0	0	0	0	0	679,343	0	0	0	11,372	03/20/2025
670877-AA-7	OMX TIMBER FIN I & II 2004		10/29/2019	PRINCIPAL RECEIPT	XXX	5,000,000	5,000,000	3,741,000	4,982,268	0	17,732	0	17,732	0	5,000,000	0	0	0	271,000	01/29/2020
68268E-AB-9	ONEMAIN FINANCIAL ISSUANCE 144A		09/01/2019	PRINCIPAL RECEIPT	XXX	130,000	130,000	131,138	130,957	0	(957)	0	(957)	0	130,000	0	0	0	2,898	03/18/2026
694308-HC-4	PACIFIC GAS & ELEC CO		01/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	172,150	220,000	211,646	215,762	0	36	0	36	0	215,799	0	(43,649)	(43,649)	0	06/15/2023
70016R-AA-3	PARK AVENUE INSTITUTIONAL ADVISERS		06/24/2019	VARIOUS	XXX	1,740,325	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(9,675)	(9,675)	33,419	10/20/2031
701885-AB-1	PARSLEY ENERGY LLC 144A		11/13/2019	VARIOUS	XXX	41,072	40,000	40,000	38,800	1,200	0	0	1,200	0	40,000	0	1,072	1,072	1,688	06/01/2024
702150-AC-7	PARTY CITY HLDGS INC 144A		07/18/2019	JEFFERIES & COMPANY	XXX	115,431	115,000	114,713	112,988	1,733	29	0	1,762	0	114,749	0	682	682	6,594	08/15/2023
702150-AD-5	PARTY CITY HLDGS INC 144A		10/25/2019	JEFFERIES & COMPANY	XXX	352,233	356,000	355,163	323,960	31,207	48	0	31,255	0	355,215	0	(2,982)	(2,982)	29,253	08/01/2026
70342@-AG-3	PATTERSON COMPANIES, INC 144A		12/17/2019	JP MORGAN	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	42,647	03/23/2025
703481-A@-0	PATTERSON-UTI ENERGY INC		12/19/2019	Principal Receipt	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	307,186	06/14/2022
69327R-AJ-0	PDC ENERGY INC		09/23/2019	PERSHING LLC	XXX	252,575	250,000	250,000	222,500	27,500	0	0	27,500	0	250,000	0	2,575	2,575	12,339	05/15/2026
70959W-AG-8	PENSKE AUTOMOTIVE GRP INC		05/17/2019	WACHOVIA SECURITIES LLC	XXX	169,363	170,000	161,650	158,100	5,187	274	0	5,461	0	163,561	0	5,802	5,802	4,831	05/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO 144A		01/23/2019	GOLDMAN SACHS & CO	XXX	257,559	265,000	264,632	264,687	0	2	0	2	0	264,689	0	(7,130)	(7,130)	3,525	04/01/2027
709599-AY-0	PENSKE TRUCK LEASING CO 144A		07/26/2019	JEFFERIES & COMPANY	XXX	594,929	595,000	593,643	593,946	0	136	0	136	0	594,082	0	847	847	14,102	03/14/2023
716768-AC-0	PETSMART INC 144A		05/16/2019	VARIOUS	XXX	82,120	95,000	72,229	68,638	5,589	654	0	6,244	0	74,881	0	7,239	7,239	2,090	06/01/2025
72353P-AA-4	PIONEER AIR FIN 2019 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	641	06/15/2044
73107G-AA-1	POLARIS INTERMEDIATE 144A		10/16/2019	VARIOUS	XXX	797,489	832,657	784,778	497,105	43,463	1,261	0	44,724	0	787,057	0	10,432	10,432	22,149	12/01/2022
737446-AL-8	POST HLDGS INC 144A		04/09/2019	JEFFERIES & COMPANY	XXX	51,125	50,000	49,250	47,991	1,322	26	0	1,348	0	49,338	0	1,787	1,787	1,681	03/01/2025
69352P-AK-9	PPL CAP FDG INC		01/23/2019	WACHOVIA SECURITIES LLC	XXX	463,038	465,000	465,563	465,535	0	(6)	0	(6)	0	465,529	0	(2,491)	(2,491)	6,633	03/15/2024
74113M-AE-0	PRESTIGE AUTO RECV TR 2016 144A		09/25/2019	WACHOVIA SECURITIES LLC	XXX	2,733,008	2,728,000	2,727,532	2,728,293	0	(170)	0	(170)	0	2,728,123	0	4,885	4,885	61,544	11/15/2022
74153Q-AJ-1	PRIDE INTL INC DEL		10/02/2019	CREDIT SUISSE FIRST BOS	XXX	185,650	395,000	193,550	292,300	50,270	744	149,761	(98,747)	0	193,553	0	(7,903)	(7,903)	35,340	08/15/2040
74331M-AA-4	PROGRESS RESIDENTIAL 2018-SFR3 TRU		12/17/2019	PRINCIPAL RECEIPT	XXX	942	942	942	944	0	(1)	0	(1)	0	942	0	0	0	15	10/18/2035
74360P-AA-1	PROS MRKET PL ISSU TR 2018-2 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	978,058	978,058	978,021	978,692	0	(634)	0	(634)	0	978,058	0	0	0	17,332	10/15/2024
74733V-AB-6	QEP RES INC		09/24/2019	VARIOUS	XXX	678,873	700,000	708,750	637,000	68,815	(1,048)	0	67,766	0	704,766	0	(25,894)	(25,894)	37,077	10/01/2022
74733V-AC-4	QEP RES INC		06/05/2019	MORGAN STANLEY & CO INC	XXX	32,681	35,000	34,213	30,975	3,409	54	0	3,464	0	34,439	0	(1,758)	(1,758)	1,097	05/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
74840L-AB-8	QUICKEN LNS INC 144A		09/23/2019	PERSHING LLC	XXX	414,884	400,000	396,108	354,000	42,428	228	0	42,656	0	396,656	0	18,228	18,228	25,025	01/15/2028
748767-AF-7	QUINTILES TRANSNATIONAL CORP 144A		08/12/2019	PERSHING LLC	XXX	548,161	535,000	536,250	524,300	11,288	(146)	0	11,142	0	535,442	0	12,719	12,719	19,416	05/15/2023
75026J-AA-8	RADIATE HOLDCO LLC 144A		11/07/2019	VARIOUS	XXX	645,830	640,000	641,425	553,600	87,332	(235)	0	87,097	0	640,697	0	5,133	5,133	51,008	02/15/2025
75026J-AB-6	RADIATE HOLDCO LLC 144A		10/30/2019	UBS	XXX	132,925	130,000	130,000	117,975	12,025	0	0	12,025	0	130,000	0	2,925	2,925	10,824	02/15/2023
75281A-AW-9	RANGE RES CORP SR NT 5.75%21		04/11/2019	BARCLAYS CAP INC	XXX	354,919	345,000	332,925	333,788	4,987	666	0	5,653	0	339,440	0	15,479	15,479	7,384	06/01/2021
75606D-AE-1	REALOGY GRP LLC 144A		09/19/2019	JP MORGAN SECS INC-FI	XXX	62,980	67,000	65,738	58,290	7,632	158	0	7,790	0	66,080	0	(3,100)	(3,100)	2,649	06/01/2023
75606D-AC-5	REALOGY GRP LLC/REALOGY CO 144A		08/22/2019	VARIOUS	XXX	613,600	617,000	636,344	586,150	41,100	(2,313)	0	38,787	0	624,937	0	(11,337)	(11,337)	16,784	12/01/2021
761735-AD-1	REYNOLDS GROUP ISSUER LLC		10/31/2019	VARIOUS	XXX	243,037	242,576	242,576	242,576	0	0	0	0	0	242,576	0	461	461	20,105	02/15/2021
761735-AP-4	REYNOLDS GROUP ISSUER LLC		12/13/2019	VARIOUS	XXX	891,668	891,579	913,051	889,350	14,163	(6,196)	0	7,967	0	897,317	0	(5,649)	(5,649)	59,525	10/15/2020
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		11/22/2019	VARIOUS	XXX	395,106	385,000	378,931	366,713	12,451	1,030	0	13,481	0	380,194	0	14,912	14,912	26,753	07/15/2023
749571-AE-5	RHP HOTEL PPTY/ RHP FINANCE 144A		09/23/2019	VARIOUS	XXX	199,169	195,000	195,000	0	0	0	0	0	0	195,000	0	4,169	4,169	129	10/15/2027
767754-CH-5	RITE AID CORP 144A		06/18/2019	VARIOUS	XXX	166,465	197,000	195,030	155,630	39,890	143	0	40,033	0	195,663	0	(29,198)	(29,198)	10,726	04/01/2023
76882A-AB-6	RIVERS PITTSBURGH BORROWER LP 144A		08/15/2019	CALLED @ 101.5310000	XXX	329,976	325,000	325,813	315,250	10,352	(225)	0	10,128	0	325,378	0	(378)	(378)	24,882	08/15/2021
77714T-AB-7	ROSE ROCK MIDSTR/ROSE ROCK FIN		12/23/2019	VARIOUS	XXX	916,451	900,000	885,105	819,000	71,588	1,495	0	73,083	0	892,083	0	7,912	7,912	67,142	11/15/2023
78512*-AA-5	S&E REPLACEMENT POWER LLC		12/31/2019	Sink PMT @ 100.0000000	XXX	230,361	230,361	230,361	230,361	0	0	0	0	0	230,361	0	0	0	5,574	05/31/2029
785592-AD-8	SABINE PASS LIQUEFACTION LLC		07/26/2019	MORGAN STANLEY & CO INC	XXX	445,625	410,000	454,198	443,972	0	(4,511)	0	(4,511)	0	439,461	0	6,164	6,164	18,258	04/15/2023
78572X-AE-1	SABRA HLTH CARE LP/SABRA CAP C		05/23/2019	PERSHING LLC	XXX	953,912	940,000	967,013	957,074	0	(3,113)	0	(3,113)	0	953,961	0	(49)	(49)	42,653	02/01/2021
78573N-AB-8	SABRE GLBL INC 144A		11/15/2019	VARIOUS	XXX	272,619	265,000	267,769	113,563	669	(555)	0	113	0	267,238	0	5,381	5,381	8,419	11/15/2023
79970Y-AE-5	SANCHEZ ENERGY CORP 144A		02/14/2019	CITIGROUP GBL MKT INC/SAL	XXX	161,500	190,000	154,850	154,850	0	798	0	798	0	155,648	0	5,852	5,852	7,041	02/15/2023
806851-AG-6	SCHLUMBERGER HLDGS CORP 144A		04/11/2019	CORPORATE REORGANIZATIONS	XXX	215,774	210,000	208,557	208,591	0	49	0	49	0	208,639	0	7,134	7,134	2,567	12/21/2025
80874Y-AW-0	SCIENTIFIC GAMES INTL INC 144A		10/29/2019	PERSHING LLC	XXX	545,084	530,000	526,688	0	0	186	0	186	0	526,873	0	18,211	18,211	14,354	10/15/2025
80874Y-AU-4	SCIENTIFIC GAMES INTL INC		12/01/2019	VARIOUS	XXX	718,200	693,000	752,345	703,395	22,878	(10,686)	0	12,192	0	715,587	0	(22,587)	(22,587)	74,917	12/01/2022
81377G-AB-5	SECURITIZED ASSET REC 2006-FR4		12/26/2019	PRINCIPAL RECEIPT	XXX	221,659	221,659	151,422	91,020	58,480	72,160	0	130,639	0	221,659	0	0	0	1,630	08/25/2036
817565-CD-4	SERVICE CORP INTL		03/13/2019	VARIOUS	XXX	252,900	255,000	255,000	239,700	15,300	0	0	15,300	0	255,000	0	(2,100)	(2,100)	2,679	12/15/2027
817565-CE-2	SERVICE CORP INTL		12/20/2019	BARCLAYS CAP INC	XXX	260,313	245,000	245,000	0	0	0	0	0	0	245,000	0	15,313	15,313	7,429	06/01/2029
82011@-AC-7	SHARYLAND DISTRIBUTION & TRANSMISS		07/08/2019	CALLED @ 106.5070200	XXX	2,130,140	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	164,695	12/03/2025
82652M-AA-8	SIERRA TIMESHARE FDG 2019-2 144A		12/20/2019	PRINCIPAL RECEIPT	XXX	20,136	20,136	20,130	0	0	5	0	5	0	20,136	0	0	0	124	05/20/2036
82652N-AA-6	SIERRA TIMESHARE FDG 2019-3 144A		12/20/2019	PRINCIPAL RECEIPT	XXX	6,855	6,855	6,855	0	0	0	0	0	0	6,855	0	0	0	18	08/20/2036
82873L-AA-3	SIMMONS FOODS INC /		01/09/2019	PERSHING LLC	XXX	6,630	9,000	7,650	6,390	1,358	3	0	1,361	0	7,751	0	(1,121)	(1,121)	100	11/01/2024
82873L-AB-1	SIMMONS FOODS INC 144A		01/16/2019	WACHOVIA SECURITIES LLC	XXX	298,444	292,000	297,548	293,055	4,110	(34)	0	4,076	0	297,131	0	1,314	1,314	10,937	01/15/2024
828807-CK-1	SIMON PPTY GROUP LP		05/16/2019	MORGAN STANLEY & CO INC	XXX	61,064	60,000	59,837	59,942	0	6	0	6	0	59,948	0	1,116	1,116	1,361	03/15/2022
829259-AM-2	SINCLAIR TELEVISION GROUP		08/13/2019	CALLED @ 100.0000000	XXX	195,000	195,000	199,144	194,513	3,381	(2,894)	0	488	0	195,000	0	0	0	9,084	04/01/2021
829259-AN-0	SINCLAIR TELEVISION GROUP		11/14/2019	PERSHING LLC	XXX	1,074,693	1,063,000	1,117,485	1,070,973	19,188	(5,827)	0	13,362	0	1,084,334	0	(9,641)	(9,641)	73,066	10/01/2022
829259-AU-4	SINCLAIR TELEVISION GROUP 144A		10/29/2019	WACHOVIA SECURITIES LLC	XXX	225,686	215,000	215,000	200,488	14,513	0	0	14,513	0	215,000	0	10,686	10,686	14,210	03/15/2026
829259-AY-6	SINCLAIR TELEVISION GROUP 144A		12/09/2019	VARIOUS	XXX	59,933	60,000	60,000	0	0	0	0	0	0	60,000	0	(68)	(68)	102	03/01/2030
82967N-AS-7	SIRIUS XM RADIO INC 144A		06/19/2019	PERSHING LLC	XXX	531,377	515,000	536,888	516,288	13,227	(1,063)	0	12,163	0	528,451	0	2,926	2,926	28,754	07/15/2024
82967N-BA-5	SIRIUS XM RADIO INC 144A		09/19/2019	VARIOUS	XXX	967,118	928,000	892,914	847,960	45,038	2,217	0	47,255	0	895,215	0	71,903	71,903	51,126	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC 144A		11/04/2019	BANC OF AMERICA SEC LLC	XXX	286,863	265,000	265,000	0	0	0	0	0	0	265,000	0	21,863	21,863	6,032	07/01/2029
83001A-AB-8	SIX FLAGS ENTMT CORP 144A		05/22/2019	BARCLAYS CAP INC	XXX	95,105	95,000	92,388	89,538	3,011	148	0	3,160	0	92,697	0	2,408	2,408	3,776	07/31/2024
78442F-EQ-7	SLM CORP		09/23/2019	VARIOUS	XXX	563,238	580,000	582,175	507,500	74,230	(70)	0	74,160	0	581,660	0	(18,422)	(18,422)	19,895	01/25/2023
78442F-ES-3	SLM CORP		05/10/2019	MORGAN STANLEY & CO INC	XXX	99,139	99,000	100,479	98,629	884	(397)	0	487	0	99,116	0	23	23	1,971	06/17/2019
78454L-AP-5	SM ENERGY CO		11/01/2019	JP MORGAN SECS INC-FI	XXX	98,325	115,000	115,000	101,775	13,225	0	0	13,225	0	115,000	0	(16,675)	(16,675)	9,206	01/15/2027
83406C-AA-7	SOFI CONSUMER LN PRGRM 2019-2 144A		12/26/2019	PRINCIPAL RECEIPT	XXX	327,764	327,764	327,723	0	0	41	0	41	0	327,764	0	0	0	3,496	04/25/2028
83545G-BC-5	SONIC AUTOMOTIVE INC SR SB GLBL		04/01/2019	PERSHING LLC	XXX	116,291	127,000	127,000	111,125	15,875	0	0	15,875	0	127,000	0	(10,709)	(10,709)	4,278	03/15/2027
842400-GL-1	SOUTHERN CALIFORNIA EDISON CO CALL		01/29/2019	MORGAN STANLEY & CO INC	XXX	420,600	430,000	429,553	429,601	0	6	0	6	0	429,608	0	(9,008)	(9,008)	2,437	06/01/2023
84265V-AF-2	SOUTHERN COPPER CORP		10/16/2019	VARIOUS	XXX	1,532,500	1,500,000	1,371,220	1,438,424	0	10,380	0	10,380	0	1,448,804	0	83,696	83,696	45,111	11/08/2022
845467-AM-1	SOUTHWESTERN ENERGY CO		03/11/2019	VARIOUS	XXX	216,145	215,000	216,075	203,175	12,780	(28)	0	12,752	0	215,927	0	218	218	7,208	04/01/2026
845467-AN-9	SOUTHWESTERN ENERGY CO		03/13/2019	VARIOUS	XXX	203,110	200,000	212,680	190,000	22,199	(289)	0	21,910	0	211,910	0	(8,800)	(8,800)	7,039	10/01/2027
40434J-AC-4	SPECTRUM BRANDS HOLDINGS INC N		01/15/2019	CALLED @ 101.9380000	XXX	158,004	155,000	158,534	156,938	1,222	(155)	0	1,066	0	158,004	0	(3,004)	(3,004)	9,511	01/15/2022
84762L-AQ-8	SPECTRUM BRANDS INC		09/24/2019	VARIOUS	XXX	576,307	565,000	576,309	568,875	5,786	(1,411)	0	4,375	0	573,250	0	(4,076)	(4,076)	28,384	11/15/2022
85172F-AD-1	SPRINGLEAF FINANCE CORPORATION		02/22/2019	PERSHING LLC	XXX	27,964	26,000	27,495	26,098	816	(44)	0	773	0	26,870	0	1,093	1,093	812	10/01/2021
85172F-AG-4	SPRINGLEAF FINANCE CORPORATION		03/25/2019	VARIOUS	XXX	1,063,558	1,055,000	1,051,850	1,050,644	6,023	(916)	0	5,106	0	1,055,751	0	2,999	2,999	12,647	12/15/2019
85172F-AL-3	SPRINGLEAF FINANCE CORPORATION		02/14/2019	BARCLAYS CAP INC	XXX	106,181	105,000	105,000	96,863	8,138	0	0	8,138	0	105,000	0	1,181	1,181	2,527	03/15/2023
85172F-AM-1	SPRINGLEAF FINANCE CORPORATION		05/07/2019	VARIOUS	XXX	638,675	610,000	610,000	545,950	64,050	0	0	64,050	0	610,000	0	28,675	28,675	24,987	03/15/2025
85172F-AN-9	SPRINGLEAF FINANCE CORPORATION		02/21/2019	BARCLAYS CAP INC	XXX	106,575	105,000	105,000	93,713	11,288	0	0	11,288	0	105,000	0	1,575	1,575	3,325	03/15/2026
85172F-AQ-2	SPRINGLEAF FINANCE CORPORATION		10/24/2019	VARIOUS	XXX	123,618	115,000	115,000	0	0	0	0	0	0	115,000	0	8,618	8,618	2,329	01/15/2028
852060-AD-4	SPRINT CAP CORP		10/29/2019	VARIOUS	XXX	729,841	730,000	731,098	543,375	37,858	106	0	37,964	0	730,914	0	(1,073)	(1,073)	17,513	11/15/2028
852060-AG-7	SPRINT CAP CORP		04/24/2019	GOLDMAN SACHS & CO	XXX	666,333	666,000	714,383	669,330	4,997	(7,836)	0	(2,840)	0	666,490	0	(157)	(157)	22,339	05/01/2019
852060-AT-9	SPRINT CAP CORP		05/17/2019	VARIOUS	XXX	897,955	840,000	922,123	886,200	35,235	(1,385)	0	33,850	0	920,050	0	(22,095)	(22,095)	50,103	03/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
85207U-AF-2	SPRINT CORP		05/20/2019	VARIOUS	XXX	529,433	495,000	508,750	496,858	11,210	19	0	11,229	0	508,087	0	21,345	21,345	19,527	09/15/2023
85207U-AH-8	SPRINT CORP		05/10/2019	VARIOUS	XXX	210,138	206,000	195,895	195,323	3,274	261	0	3,535	0	198,858	0	11,280	11,280	5,410	06/15/2024
85207U-AJ-4	SPRINT CORP		10/29/2019	VARIOUS	XXX	521,081	475,000	501,800	410,000	18,341	(2,249)	0	16,092	0	494,829	0	26,252	26,252	39,463	02/15/2025
85207U-AK-1	SPRINT CORP		10/07/2019	CREDIT SUISSE FIRST BOS	XXX	5,506	5,000	5,100	4,938	157	(9)	0	149	0	5,086	0	420	420	422	03/01/2026
852061-AM-2	SPRINT NEXTEL CORP		05/10/2019	GOLDMAN SACHS & CO	XXX	182,254	159,000	192,023	180,068	4,223	(2,954)	0	1,269	0	181,336	0	918	918	9,092	11/15/2021
852061-AR-1	SPRINT NEXTEL CORP		09/23/2019	PERSHING LLC	XXX	485,726	470,000	510,900	481,186	9,665	(9,179)	0	486	0	481,672	0	4,054	4,054	36,464	08/15/2020
85208N-AA-8	SPRINT SPECTRUM CO LLC 144A		12/20/2019	Sink PMT @ 100.0000000	XXX	615,000	615,000	619,243	619,579	0	(4,579)	0	(4,579)	0	615,000	0	0	0	12,915	03/20/2023
85208H-AA-1	SPRITE CAYMAN 2017-1 A 4.25% 144A		12/16/2019	PRINCIPAL RECEIPT	XXX	213,972	213,972	213,171	213,675	0	298	0	298	0	213,972	0	0	0	4,508	12/15/2037
78472G-AA-7	SSL ROBOTICS LLC 144A		11/22/2019	BANC OF AMERICA SEC LLC	XXX	223,995	218,000	213,640	0	0	11	0	11	0	213,651	0	10,344	10,344	0	12/31/2023
853496-AD-9	STANDARD INDS INC 144A		12/05/2019	VARIOUS	XXX	403,711	389,000	388,953	294,840	56,160	2	0	56,162	0	388,954	0	14,757	14,757	23,187	01/15/2028
858586-H#-0	STEPAN CO		07/15/2019	Principal Receipt	XXX	142,857	142,857	142,857	142,857	0	0	0	0	0	142,857	0	0	0	2,757	06/27/2025
85915#-AL-5	STERICYCLE INC		06/14/2019	Principal Receipt	XXX	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	182,309	10/01/2023
86360Q-AE-5	STRUCTURED ASSET MTG 2006-AR4		12/26/2019	PRINCIPAL RECEIPT	XXX	196,066	196,066	152,932	178,257	0	17,810	0	17,810	0	196,066	0	0	0	2,204	06/25/2036
86364N-AA-6	STRUCTURED ASSET MTG 2007-AR4		12/26/2019	PRINCIPAL RECEIPT	XXX	182,167	182,167	148,466	166,404	0	15,762	0	15,762	0	182,167	0	0	0	2,738	09/25/2047
864486-AK-1	SUBURBAN PROPANE PARTNERS		10/28/2019	PERSHING LLC	XXX	233,577	225,000	225,000	199,125	25,875	0	0	25,875	0	225,000	0	8,577	8,577	15,385	03/01/2027
864486-AJ-4	SUBURBAN PROPANE PARTNERS L P		10/28/2019	PERSHING LLC	XXX	287,106	280,000	280,000	256,200	23,800	0	0	23,800	0	280,000	0	7,106	7,106	18,739	03/01/2025
86614R-AK-3	SUMMIT MATERIALS LLC		02/28/2019	BANC OF AMERICA SEC LLC	XXX	566,028	540,000	595,125	564,300	6,440	(4,251)	0	2,189	0	566,489	0	(461)	(461)	17,340	04/15/2022
86614W-AD-8	SUMMIT MIDSTREAM HLDGS LLC		02/08/2019	BARCLAYS CAP INC	XXX	66,500	70,000	70,000	64,400	5,600	0	0	5,600	0	70,000	0	(3,500)	(3,500)	1,308	04/15/2025
86765L-AL-1	SUNOCO LP/SUNOCO FIN CORP SR GLBL		01/16/2019	CREDIT SUISSE FIRST BOS	XXX	198,220	205,000	202,525	194,238	8,382	11	0	8,393	0	202,630	0	(4,410)	(4,410)	4,717	02/15/2026
86787E-BA-4	SUNTRUST BK ATL SR MD TM BK NT		05/16/2019	BANK OF NY/TORONTO DOMINION SE	XXX	393,904	390,000	390,000	390,000	0	0	0	0	0	390,000	0	3,904	3,904	7,676	10/26/2021
871503-AU-2	SYMANTEC CORP 144A		08/26/2019	VARIOUS	XXX	863,199	850,000	822,300	792,775	29,861	1,829	0	31,690	0	824,466	0	38,733	38,733	30,205	04/15/2025
87264A-AP-0	T MOBILE USA INC		07/17/2019	JP MORGAN SECS INC-FI	XXX	854,625	795,000	852,038	809,300	32,302	(6,033)	0	26,269	0	835,569	0	19,056	19,056	52,249	01/15/2026
87264A-AS-4	T MOBILE USA INC		05/03/2019	BARCLAYS CAP INC	XXX	267,475	260,000	264,875	252,525	10,769	(317)	0	10,452	0	262,977	0	4,498	4,498	7,477	04/15/2025
87264A-AT-2	T MOBILE USA INC		09/11/2019	CITIGROUP GBL MKT INC/SAL	XXX	140,400	130,000	130,000	125,450	4,550	0	0	4,550	0	130,000	0	10,400	10,400	6,366	04/15/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		03/20/2019	VARIOUS	XXX	281,288	280,000	280,000	268,800	11,200	0	0	11,200	0	280,000	0	1,288	1,288	11,060	01/15/2028
87612B-BG-6	TARGA RES PARTNERS		09/23/2019	PERSHING LLC	XXX	426,565	420,000	420,000	380,100	39,900	0	0	39,900	0	420,000	0	6,565	6,565	25,025	01/15/2028
87612B-BM-3	TARGA RES PARTNERS/ TARGA RES 144A		03/07/2019	CITIGROUP GBL MKT INC/SAL	XXX	83,543	79,000	79,000	0	0	0	0	0	0	79,000	0	4,543	4,543	815	01/15/2029
87901J-AC-9	TEGNA INC 144A		12/20/2019	VARIOUS	XXX	432,950	425,000	425,000	0	0	0	0	0	0	425,000	0	7,950	7,950	5,228	09/15/2029
87243Q-AB-2	TENET HEALTHCARE CORP		05/28/2019	VARIOUS	XXX	500,563	485,000	497,981	489,813	4,564	(1,999)	0	2,564	0	492,377	0	8,186	8,186	17,419	10/01/2020
88033G-BY-5	TENET HEALTHCARE CORP		09/11/2019	CALLED @ 103.5560000	XXX	181,223	175,000	175,219	170,188	4,990	(53)	0	4,937	0	175,125	0	(125)	(125)	13,661	04/01/2021
88033G-CA-6	TENET HEALTHCARE CORP		09/11/2019	VARIOUS	XXX	960,351	918,000	923,734	888,165	34,067	(1,005)	0	33,062	0	921,227	0	4,249	4,249	82,316	10/01/2021
88033G-CE-8	TENET HEALTHCARE CORP		02/07/2019	JP MORGAN CHASE	XXX	391,800	375,000	389,375	375,938	9,638	(292)	0	9,347	0	385,284	0	6,516	6,516	11,003	04/01/2022
88033G-CS-7	TENET HEALTHCARE CORP		03/01/2019	VARIOUS	XXX	448,255	459,000	459,000	426,870	32,130	0	0	32,130	0	459,000	0	(10,745)	(10,745)	11,707	07/15/2024
88033G-CW-8	TENET HEALTHCARE CORP		01/04/2019	HHS/BLACKROCK CORE BOND	XXX	47,025	50,000	50,188	46,250	3,920	0	0	3,920	0	50,170	0	(3,145)	(3,145)	1,526	08/01/2025
88033G-CP-3	TENET HEALTHCARE CORP 144A		02/22/2019	VARIOUS	XXX	363,125	350,000	357,425	352,700	4,050	(463)	0	3,587	0	356,287	0	(6,287)	(6,287)	29,969	01/01/2022
88033G-CY-4	TENET HEALTHCARE CORP 144A		10/29/2019	JP MORGAN SECS INC-FI	XXX	544,084	525,000	525,000	0	0	0	0	0	0	525,000	0	19,084	19,084	4,550	01/01/2026
88160Q-AM-5	TESORO LOGISTICS LP / CORP		09/23/2019	VARIOUS	XXX	256,638	245,000	262,737	258,966	0	(3,767)	0	(3,767)	0	255,199	0	1,439	1,439	8,054	05/01/2024
88732J-BB-3	TIME WARNER CABLE INC SR GLBL DB5		05/16/2019	GOLDMAN SACHS & CO	XXX	99,457	100,000	102,396	102,298	0	(21)	0	(21)	0	102,278	0	(2,821)	(2,821)	3,911	09/01/2041
887317-BB-0	TIME WARNER INC		06/05/2019	RECEIVED IN EXCHANGE	XXX	204,660	200,000	200,098	200,105	0	(6)	0	(6)	0	200,099	0	4,561	4,561	4,000	02/15/2027
88947E-AR-1	TOLL BROS FIN CORP		04/05/2019	BANC OF AMERICA SEC LLC	XXX	35,525	35,000	36,313	32,725	3,397	(38)	0	3,358	0	36,083	0	(558)	(558)	664	11/15/2025
88947E-AS-9	TOLL BROS FIN CORP		04/24/2019	PERSHING LLC	XXX	165,000	165,000	155,925	149,325	6,993	264	0	7,257	0	156,582	0	8,418	8,418	4,938	03/15/2027
88947E-AT-7	TOLL BROS FIN CORP		05/01/2019	VARIOUS	XXX	383,000	400,000	399,250	342,000	57,308	20	0	57,328	0	399,328	0	(16,328)	(16,328)	12,388	02/15/2028
89178B-AA-2	TOWD POINT MTG TR 2019-4 144A		12/26/2019	VARIOUS	XXX	31,922	31,922	32,231	0	0	(127)	0	(127)	0	32,105	0	(183)	(183)	108	10/25/2059
893647-AZ-0	TRANSDIGM INC		07/03/2019	UBS WARBURG LLC	XXX	131,463	130,000	131,807	124,150	7,356	(207)	0	7,150	0	131,300	0	163	163	5,469	05/15/2025
893647-BB-2	TRANSDIGM INC		01/25/2019	UBS WARBURG LLC	XXX	550,144	555,000	562,181	516,150	44,983	(79)	0	44,903	0	561,053	0	(10,910)	(10,910)	4,324	06/15/2026
893647-BE-6	TRANSDIGM INC 144A		10/28/2019	VARIOUS	XXX	359,668	335,000	335,000	0	0	0	0	0	0	335,000	0	24,668	24,668	14,364	03/15/2026
87265H-AE-9	TRI POINTE GROUP INC		09/23/2019	PERSHING LLC	XXX	128,558	125,000	124,296	119,375	5,258	102	0	5,360	0	124,735	0	3,822	3,822	7,499	07/01/2021
87265H-AF-6	TRI POINTE GROUP INC		07/15/2019	CREDIT SUISSE FIRST BOS	XXX	308,170	320,000	320,000	249,504	70,496	0	0	70,496	0	320,000	0	(11,830)	(11,830)	10,527	06/01/2027
896047-AH-0	TRIBUNE MEDIA CO		09/19/2019	CALLED @ 101.4690000	XXX	1,156,747	1,140,000	1,148,880	1,142,475	5,507	(3,640)	0	1,868	0	1,144,343	0	(4,343)	(4,343)	95,628	07/15/2022
896818-AL-5	TRIUMPH GROUP INC NEW		09/11/2019	VARIOUS	XXX	541,500	550,000	539,051	478,500	63,029	721	0	63,749	0	542,249	0	(749)	(749)	14,656	06/01/2022
896818-AP-6	TRIUMPH GROUP INC NEW		03/22/2019	UBS WARBURG LLC	XXX	153,000	160,000	160,000	141,200	18,800	0	0	18,800	0	160,000	0	(7,000)	(7,000)	7,612	08/15/2025
896818-AQ-4	TRIUMPH GROUP INC NEW 144A		09/18/2019	UBS WARBURG LLC	XXX	57,131	55,000	55,000	0	0	0	0	0	0	55,000	0	2,131	2,131	0	09/15/2024
897051-AA-6	TRONOX INC 144A		10/28/2019	PERSHING LLC	XXX	340,701	350,000	349,563	290,500	59,087	38	0	59,125	0	349,625	0	(8,925)	(8,925)	23,698	04/15/2026
91159H-HG-8	U S BANCORP MTNS BK ENT		02/07/2019	PERSHING LLC	XXX	1,547,040	1,500,000	1,519,335	1,518,208	0	(336)	0	(336)	0	1,517,872	0	29,168	29,168	29,446	01/30/2024
91159H-HU-7	U S BANCORP MTNS BK ENT		04/16/2019	CITIGROUP GBL MKT INC/SAL	XXX	283,238	270,000	269,754	269,758	0	9	0	9	0	269,767	0	13,471	13,471	4,473	11/17/2025
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST 2018		04/16/2019	UBS SECURITIES LLC/CMO	XXX	850,125	800,000	807,994	808,215	0	(176)	0	(176)	0	808,039	0	42,086	42,086	12,727	12/15/2051
73019#-AA-0	UNION PACIFIC CORP - SERIES A		09/13/2019	Principal Receipt	XXX	66,989	66,989	66,989	66,989	0	0	0	0	0	66,989	0	0	0	1,507	09/13/2027
73019#-AB-8	UNION PACIFIC CORP - SERIES B		09/13/2019	Principal Receipt	XXX	69,511	69,511	69,511	69,511	0	0	0	0	0	69,511	0	0	0	1,564	09/13/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
73019#-AC-6	UNION PACIFIC CORP - SERIES C		09/13/2019	Principal Receipt	XXX	63,496	63,496	63,496	63,496	0	0	0	0	0	63,496	0	0	0	1,429	09/13/2027
909218-AB-5	UNIT CORP		09/26/2019	VARIOUS	XXX	451,401	538,000	535,655	489,580	46,245	416	0	46,661	0	536,241	0	(84,840)	(84,840)	25,887	05/15/2021
90932Q-AB-2	UNITED AIRLINES PT CERT 2014-2		09/03/2019	PRINCIPAL RECEIPT	XXX	24,373	24,373	24,709	24,641	0	(269)	0	(269)	0	24,373	0	0	0	845	03/03/2024
90931E-AA-2	UNITED AIRLINES PTC 2019-1 2033022		12/27/2019	Principal Receipt	XXX	55,299	55,299	59,426	0	0	(258)	0	(258)	0	59,168	0	(3,869)	(3,869)	1,435	02/25/2033
911365-BB-9	UNITED RENTALS NORTH AMER INC		04/29/2019	CITIGROUP GBL MKT INC/SAL	XXX	152,440	148,000	153,365	142,450	10,125	(416)	0	9,709	0	152,159	0	281	281	3,900	11/15/2024
911365-BG-8	UNITED RENTALS NORTH AMER INC		04/04/2019	VARIOUS	XXX	826,950	862,000	825,758	756,405	70,998	645	0	71,643	0	828,048	0	(1,098)	(1,098)	27,970	01/15/2028
911365-BH-6	UNITED RENTALS NORTH AMER INC		04/03/2019	JP MORGAN SECS INC-FI	XXX	39,500	40,000	40,000	35,700	4,300	0	0	4,300	0	40,000	0	(500)	(500)	874	10/15/2025
91324P-BP-6	UNITEDHEALTH GROUP INC		04/16/2019	WACHOVIA SECURITIES LLC	XXX	262,767	255,000	279,764	262,811	0	(1,042)	0	(1,042)	0	261,770	0	998	998	8,057	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INC		04/16/2019	MILLENNIUM ADVISORS, LLC	XXX	238,949	230,000	234,076	233,647	0	(145)	0	(145)	0	233,502	0	5,448	5,448	6,517	07/15/2025
91336R-AA-2	UNIVAR USA INC 144A		11/18/2019	VARIOUS	XXX	635,771	625,000	648,438	618,750	22,201	(8,713)	0	13,489	0	632,239	0	3,532	3,532	55,688	07/15/2023
914906-AP-7	UNIVISION COMMUNICATIONS INC 144A		04/17/2019	VARIOUS	XXX	750,548	743,000	764,339	739,285	22,489	(815)	0	21,673	0	760,958	0	(10,411)	(10,411)	24,373	09/15/2022
914906-AR-3	UNIVISION COMMUNICATIONS INC 144A		03/26/2019	CITIGROUP GBL MKT INC/SAL	XXX	90,900	95,000	86,600	85,263	1,518	379	0	1,897	0	87,160	0	3,740	3,740	1,799	05/15/2023
914906-AS-1	UNIVISION COMMUNICATIONS INC 144A		01/03/2019	JP MORGAN SECS INC-FI	XXX	48,400	55,000	50,770	48,263	2,719	3	0	2,722	0	50,985	0	(2,585)	(2,585)	1,112	02/15/2025
91529Y-AM-8	UNUM GROUP		09/19/2019	TENDERED BACK TO COMPANY	XXX	182,678	180,000	179,608	179,807	0	57	0	57	0	179,864	0	2,814	2,814	4,560	05/15/2021
90345W-AD-6	US AIRWAYS PT TRUST 2012-2		12/03/2019	PRINCIPAL RECEIPT	XXX	56,934	56,934	57,599	57,207	0	(273)	0	(273)	0	56,934	0	0	0	1,981	12/03/2026
90345W-AE-4	US AIRWAYS PT TRUST 2012-2		12/03/2019	PRINCIPAL RECEIPT	XXX	5,557	5,557	6,002	5,807	11	(260)	0	(249)	0	5,557	0	0	0	281	12/03/2022
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC		07/08/2019	Principal Receipt	XXX	27,208	27,208	27,208	27,208	0	0	0	0	0	27,208	0	0	0	835	09/08/2039
92330M-AL-3	VENTURE XXI CLO LTD 2015 144A		10/21/2019	PRINCIPAL RECEIPT	XXX	101,317	101,317	101,317	101,317	0	0	0	0	0	101,317	0	0	0	3,502	07/15/2027
92343V-BY-9	VERIZON COMMUNICATIONS INC		01/23/2019	CITIGROUP GBL MKT INC/SAL	XXX	685,056	665,000	681,379	680,424	0	(174)	0	(174)	0	680,250	0	4,807	4,807	9,966	03/15/2024
92343V-EA-8	VERIZON COMMUNICATIONS INC		04/16/2019	MILLENNIUM ADVISORS, LLC	XXX	256,404	240,000	239,323	239,365	0	9	0	9	0	239,374	0	17,030	17,030	7,410	08/10/2033
91823K-AA-7	VFH PARENT LLC /ORCH CO-ISSUE 144A		09/20/2019	VARIOUS	XXX	470,925	455,000	462,688	442,246	18,289	(1,543)	0	16,746	0	458,993	0	11,932	11,932	23,717	06/15/2022
92553P-AW-2	VIACOM INC NEW		05/16/2019	RBC DAIN RAUSCHER	XXX	101,262	100,000	102,452	102,348	0	(18)	0	(18)	0	102,329	0	(1,067)	(1,067)	3,296	04/01/2044
92552V-AK-6	VIASAT INC 144A		11/22/2019	JP MORGAN SECS INC-FI	XXX	5,050	5,000	4,825	4,600	239	18	0	257	0	4,857	0	193	193	336	09/15/2025
92783#-AA-4	VIRGINIA INTERNATIONL GATEWAY 144A		12/30/2019	Principal Receipt	XXX	19,627	19,627	19,627	19,627	0	0	0	0	0	19,627	0	0	0	448	06/30/2030
92840V-AA-0	VISTRA OPERATIONS CO LLC 144A		10/28/2019	VARIOUS	XXX	527,285	500,000	509,788	202,125	7,875	(1,055)	0	6,820	0	508,732	0	18,552	18,552	21,562	09/01/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC 144A		09/23/2019	CREDIT SUISSE FIRST BOS	XXX	378,900	360,000	360,000	0	0	0	0	0	0	360,000	0	18,900	18,900	12,843	02/15/2027
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A		09/11/2019	BARCLAYS CAP INC	XXX	55,120	53,000	53,000	0	0	0	0	0	0	53,000	0	2,120	2,120	611	07/31/2027
92856J-AA-8	VIZIENT INC 144A		05/06/2019	VARIOUS	XXX	258,674	240,000	261,563	254,400	5,932	(2,736)	0	3,196	0	257,596	0	(17,596)	(17,596)	35,620	03/01/2024
91832Y-AA-6	VMC FINANCE 2018-FL2 LLC 2018-FL2		12/17/2019	PRINCIPAL RECEIPT	XXX	71,677	71,677	71,677	71,677	0	0	0	0	0	71,677	0	0	0	1,317	10/15/2035
92925C-BB-7	WAMU MTG CERT 2005-AR19		12/26/2019	PRINCIPAL RECEIPT	XXX	238,032	238,032	212,146	225,858	0	12,175	0	12,175	0	238,032	0	0	0	4,213	12/25/2045
92925C-DA-7	WAMU MTG CERT 2006-AR3		12/26/2019	PRINCIPAL RECEIPT	XXX	198,068	198,068	176,371	177,352	0	20,715	0	20,715	0	198,068	0	0	0	3,503	02/25/2046
93369K-AA-3	WAND MERGER CORP 144A		09/23/2019	PERSHING LLC	XXX	10,397	10,000	10,000	0	0	0	0	0	0	10,000	0	397	397	562	07/15/2023
94107J-AA-1	WASTE PRO USA INC 144A		05/03/2019	JEFFERIES & COMPANY	XXX	368,613	370,000	362,688	340,400	22,418	274	0	22,692	0	363,092	0	5,520	5,520	14,781	02/15/2026
948565-AC-0	WEEKLEY HOMES LLC/ FIN CORP		04/03/2019	VARIOUS	XXX	54,880	56,000	56,577	52,360	4,119	(27)	0	4,092	0	56,452	0	(1,572)	(1,572)	2,277	02/01/2023
949496-AW-3	WELLFLEET CLO 2015-1 LTD 2015-1A A		06/05/2019	BOND CALLED	XXX	800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	22,726	10/20/2027
94988J-5T-0	WELLS FARGO BANK NATL ASSN		04/16/2019	MILLENNIUM ADVISORS, LLC	XXX	457,412	450,000	450,329	450,308	0	(32)	0	(32)	0	450,277	0	7,135	7,135	7,884	10/22/2021
94989H-AZ-3	WELLS FARGO COML TR 2015-NXS1		03/13/2019	PAID DOWN	XXX	435,153	0	622,265	459,925	0	(22,374)	0	(22,374)	0	437,551	0	(2,398)	(2,398)	32,047	05/15/2048
96208L-AA-9	WEWORK COS INC 144A		04/03/2019	JEFFERIES & COMPANY	XXX	289,013	315,000	315,000	279,563	35,438	0	0	35,438	0	315,000	0	(25,987)	(25,987)	10,575	05/01/2025
96208T-AA-2	WEX INC SR GLBL 144A 23		09/23/2019	PERSHING LLC	XXX	303,564	300,000	300,375	292,500	7,769	(44)	0	7,725	0	300,225	0	3,339	3,339	16,348	02/01/2023
965249-AF-2	WHITEHORSE IX LTD 2014 144A		10/17/2019	PRINCIPAL RECEIPT	XXX	284,894	284,894	284,894	284,894	0	0	0	0	0	284,894	0	0	0	6,517	07/17/2026
966387-AH-5	WHITING PETE CORP NEW		08/08/2019	VARIOUS	XXX	738,463	760,000	754,300	722,000	34,751	795	0	35,545	0	757,545	0	(19,083)	(19,083)	38,112	03/15/2021
966387-AP-7	WHITING PETE CORP NEW		08/09/2019	MORGAN STANLEY & CO INC	XXX	145,350	170,000	174,038	154,700	18,704	(467)	0	18,237	0	172,937	0	(27,587)	(27,587)	9,208	04/01/2023
966387-BG-6	WHITING PETE CORP NEW		08/19/2019	GOLDMAN SACHS & CO	XXX	18,438	25,000	25,000	21,438	3,563	0	0	3,563	0	25,000	0	(6,563)	(6,563)	1,822	01/15/2026
96812T-AB-8	WILDHORSE RESOURCE DEV CORP SR NT		12/23/2019	VARIOUS	XXX	375,522	375,000	384,711	354,375	28,962	(815)	0	28,147	0	382,522	0	(7,000)	(7,000)	26,004	02/01/2025
96950F-AL-8	WILLIAMS PARTNERS L P		07/26/2019	CITIGROUP GBL MKT INC/SAL	XXX	480,371	450,000	461,061	460,366	0	(1,177)	0	(1,177)	0	459,189	0	21,181	21,181	14,344	11/15/2023
96950G-AA-0	WILLIAMS SCOTSMAN INTL INC 144A		12/13/2019	CALLED @ 103.0000000	XXX	17,510	17,000	17,000	16,618	383	0	0	383	0	17,000	0	0	0	1,848	12/15/2022
970648-AG-6	WILLIS NORTH AMER INC		01/23/2019	GOLDMAN SACHS & CO	XXX	221,857	225,000	223,637	223,663	0	7	0	7	0	223,670	0	(1,813)	(1,813)	3,797	09/15/2028
97381L-AA-6	WINDSTREAM SVCS LLC 144A		03/05/2019	CITIGROUP GBL MKT INC/SAL	XXX	20,613	85,000	33,788	33,788	0	942	0	942	0	34,730	0	(14,117)	(14,117)	2,709	08/01/2023
976843-BL-5	WISCONSIN PUB SVC CORP		05/16/2019	WACHOVIA SECURITIES LLC	XXX	422,445	415,000	414,730	414,740	0	32	0	32	0	414,773	0	7,673	7,673	6,797	11/21/2021
92933B-AF-1	WMG ACQUISITION CORP 144A		05/16/2019	VARIOUS	XXX	118,645	117,000	117,731	116,708	516	(64)	0	453	0	117,160	0	(160)	(160)	5,502	04/15/2022
98212B-AD-5	WPX ENERGY INC		05/02/2019	BARCLAYS CAP INC	XXX	156,188	150,000	159,000	145,875	10,986	(782)	0	10,204	0	156,079	0	109	109	7,275	01/15/2022
98212B-AG-8	WPX ENERGY INC		10/28/2019	VARIOUS	XXX	293,436	260,000	243,750	248,474	0	1,641	0	1,641	0	250,115	0	43,322	43,322	25,837	08/01/2023
98310W-AL-2	WYNDHAM WORLDWIDE CORP		03/07/2019	STIFEL NICOLAUS & CO INC	XXX	151,125	155,000	146,720	142,600	5,089	292	0	5,381	0	147,981	0	3,144	3,144	3,190	03/01/2023
98310W-AN-8	WYNDHAM WORLDWIDE CORP		10/29/2019	CITIGROUP GBL MKT INC/SAL	XXX	148,275	135,000	132,675	123,863	8,961	182	0	9,143	0	133,006	0	15,269	15,269	8,388	04/01/2027
983793-AF-7	XPO LOGISTICS INC 144A		09/01/2019	VARIOUS	XXX	121,650	120,000	120,300	0	0	(15)	0	(15)	0	120,285	0	1,365	1,365	4,369	09/01/2023
983793-AG-5	XPO LOGISTICS INC 144A		09/23/2019	PERSHING LLC	XXX	40,133	37,000	37,648	0	0	(66)	0	(66)	0	37,581	0	2,552	2,552	1,471	08/15/2024
989194-AP-0	ZAYO GROUP LLC 144A		05/08/2019	BANC OF AMERICA SEC LLC	XXX	201,880	196,000	186,305	174,930	11,468	324	0	11,792	0	186,722	0	15,158	15,158	9,235	01/15/2027
989194-AM-7	ZAYO GROUP LLC/ZAYO CAP INC		01/23/2019	CITIGROUP GBL MKT INC/SAL	XXX	266,325	265,000	266,988	251,117	15,070	(15)	0	15,055	0	266,171	0	154	154	5,035	04/01/2023
98877D-AC-9	ZF NORTH AMER CAP 144A		01/23/2019	GOLDMAN SACHS & CO	XXX	574,302	605,000	618,613	617,881	0	(108)	0	(108)	0	617,773	0	(43,471)	(43,471)	6,865	04/29/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
68245X-AB-5	1011778 B.C. UNLIMITED LIABILI 144A	C	09/20/2019	JEFFERIES & COMPANY	XXX	325,108	325,000	321,743	314,438	7,417	702	0	8,119	0	322,556	0	2,551	2,551	17,870	01/15/2022
68245X-AH-2	1011778 B.C. UNLIMITED LIABILI 144A	C	12/20/2019	CITIGROUP GBL MKT INC/SAL	XXX	69,604	69,000	69,000	0	0	0	0	0	0	69,000	0	604	604	668	01/15/2028
009089-AA-1	AIR CANADA 2013-1A PTC 144A	C	11/15/2019	Sink PMT @ 100.0000000	XXX	66,772	66,772	67,900	67,699	0	(927)	0	(927)	0	66,772	0	0	0	2,066	11/15/2026
009088-AC-9	AIR CANADA 2015-2 144A	C	12/16/2019	PRINCIPAL RECEIPT	XXX	65,333	65,333	66,282	66,179	0	(846)	0	(846)	0	65,333	0	0	0	2,450	06/15/2025
06367T-4W-7	BANK OF MONTREAL	C	03/21/2019	HARRIS NESBITT CORP-BONDS	XXX	181,145	180,000	179,789	179,838	0	15	0	15	0	179,854	0	1,291	1,291	2,527	04/13/2021
91911K-AE-2	BAUSCH HEALTH COMPANIES INC 144A	C	10/29/2019	PERSHING LLC	XXX	51,506	51,000	51,638	0	0	(299)	0	(299)	0	51,339	0	167	167	1,862	03/01/2023
097751-AV-3	BOMBARDIER INC 144A	C	03/07/2019	VARIOUS	XXX	1,868,137	1,797,000	1,812,371	1,805,821	3,041	(1,438)	0	1,603	0	1,807,424	0	60,714	60,714	60,460	03/15/2020
146900-AM-7	CASCADES INC 144A	C	11/22/2019	BARCLAYS CAP INC	XXX	559,375	551,000	557,583	537,225	18,478	(1,106)	0	17,372	0	554,597	0	4,778	4,778	41,248	07/15/2022
292505-AJ-3	ENCANA CORP	C	04/05/2019	BANK OF NY/MIZUHO SECS USA TRE	XXX	203,952	200,000	201,508	201,211	0	(115)	0	(115)	0	201,096	0	2,856	2,856	3,120	11/15/2021
335934-AF-2	FIRST QUANTUM MINERALS LTD 144A	C	05/24/2019	VARIOUS	XXX	246,305	243,000	248,243	233,280	12,967	(607)	0	12,360	0	245,640	0	(2,467)	(2,467)	14,355	02/15/2021
335934-AK-1	FIRST QUANTUM MINERALS LTD 144A	C	07/11/2019	JEFFERIES & COMPANY	XXX	194,000	200,000	212,940	176,000	34,328	(1,555)	0	32,773	0	208,773	0	(14,773)	(14,773)	11,439	04/01/2023
349553-AM-9	FORTIS INC	C	04/18/2019	CORPORATE REORGANIZATIONS	XXX	73,373	76,000	69,111	69,236	0	220	0	220	0	69,456	0	3,917	3,917	1,251	10/04/2026
36168Q-AC-8	GFL ENVIRONMENTAL INC 144A	C	06/27/2019	VARIOUS	XXX	255,638	255,000	255,625	235,238	20,145	(76)	0	20,069	0	255,307	0	331	331	9,443	05/01/2022
36168Q-AD-6	GFL ENVIRONMENTAL INC 144A	C	04/05/2019	JEFFERIES & COMPANY	XXX	241,613	255,000	255,000	223,125	31,875	0	0	31,875	0	255,000	0	(13,388)	(13,388)	8,300	03/01/2023
36257B-AA-7	GW B-CREDIT SECURITY CORP 144A	C	11/04/2019	CALLED @ 100.0000000	XXX	142,000	142,000	142,000	0	0	0	0	0	0	142,000	0	0	0	34	11/01/2027
362438-AA-1	GW HONOS SEC CORP 144A	C	10/30/2019	TENDERED BACK TO COMPANY	XXX	166,650	165,000	173,663	150,150	22,635	(932)	0	21,703	0	171,853	0	(5,203)	(5,203)	15,686	05/15/2025
496902-AQ-0	KINROSS GOLD CORP	C	06/03/2019	VARIOUS	XXX	269,930	285,000	286,312	286,163	0	(49)	0	(49)	0	286,114	0	(16,185)	(16,185)	11,308	07/15/2027
66977W-AP-4	NOVA CHEMICALS CORP 144A	C	10/29/2019	JP MORGAN SECS INC-FI	XXX	473,572	470,000	466,475	423,000	44,344	301	0	44,645	0	467,645	0	5,927	5,927	23,435	05/01/2025
66977W-AR-0	NOVA CHEMICALS CORP 144A	C	09/23/2019	CITIGROUP GBL MKT INC/SAL	XXX	178,668	170,000	170,000	150,450	19,550	0	0	19,550	0	170,000	0	8,668	8,668	7,264	06/01/2027
70137T-AP-0	PARKLAND FUEL CORP 144A	C	10/28/2019	PERSHING LLC	XXX	106,626	100,000	100,000	0	0	0	0	0	0	100,000	0	6,626	6,626	1,795	07/15/2027
740212-AE-5	PRECISION DRILLING CORP	C	04/04/2019	BANC OF AMERICA SEC LLC	XXX	244,478	244,173	241,731	227,081	15,865	97	0	15,962	0	243,043	0	1,435	1,435	4,982	12/15/2021
74022D-AJ-9	PRECISION DRILLING CORP	C	03/12/2019	VARIOUS	XXX	215,413	235,000	225,013	195,050	31,014	242	0	31,256	0	226,306	0	(10,893)	(10,893)	4,033	11/15/2024
740212-AL-9	PRECISION DRILLING CORP 144A	C	03/12/2019	VARIOUS	XXX	210,373	215,000	215,000	184,900	30,100	0	0	30,100	0	215,000	0	(4,627)	(4,627)	10,137	01/15/2026
878742-BC-8	TECK RESOURCES LTD 144A	C	07/01/2019	VARIOUS	XXX	414,088	389,000	426,055	416,716	4,198	(7,570)	0	(3,372)	0	413,344	0	(4,675)	(4,675)	23,949	06/01/2024
878744-AB-7	TECK RESOURCES LTD SR NT 5.2%42	C	07/25/2019	JP MORGAN SECS INC-FI	XXX	160,075	160,000	162,800	134,400	28,341	(37)	0	28,304	0	162,704	0	(2,628)	(2,628)	7,580	03/01/2042
87952V-AM-8	TELESAT CDA / TELESAT LLC 144A	C	12/02/2019	VARIOUS	XXX	294,655	285,000	285,000	0	0	0	0	0	0	285,000	0	9,655	9,655	2,427	10/15/2027
87952V-AL-0	TELESAT CDA LLC 144A	C	10/08/2019	VARIOUS	XXX	595,336	555,000	583,850	575,272	213	(3,606)	0	(3,394)	0	571,878	0	(16,878)	(16,878)	84,941	11/15/2024
896356-AE-2	TRINIDAD DRILLING LTD 144A	C	02/14/2019	CORPORATE REORGANIZATIONS	XXX	431,375	425,000	413,313	413,906	0	176	0	176	0	414,082	0	17,293	17,293	14,000	02/15/2025
91911K-AN-2	VALEANT PHARMACEUTICALS INTL 144A	C	06/24/2019	VARIOUS	XXX	602,894	590,000	593,750	550,175	42,906	(323)	0	42,582	0	592,757	0	10,136	10,136	15,546	11/01/2025
91911X-AW-4	VALEANT PHARMACEUTICALS INTL 144A	C	07/16/2019	VARIOUS	XXX	398,613	370,000	374,550	223,100	6,900	(271)	0	6,629	0	374,279	0	24,334	24,334	21,955	01/31/2027
91831A-AB-7	VRX ESCROW CORP	C	10/03/2019	VARIOUS	XXX	410,779	417,000	409,188	254,267	12,049	(235)	0	11,814	0	409,856	0	(105)	(105)	9,918	05/15/2023
91831A-AC-5	VRX ESCROW CORP 144A	C	08/29/2019	MORGAN STANLEY & CO INC	XXX	76,683	74,000	68,728	0	0	407	0	407	0	69,134	0	7,548	7,548	4,004	04/15/2025
00458*-AF-6	AQUASURE FINANCE PTY. LTD	C	07/23/2019	Principal Receipt	XXX	26,140	26,140	26,140	0	0	0	0	0	0	26,140	0	0	0	555	01/12/2034
2027A0-DJ-5	COMMONWEALTH BK AUSTRALIA 144A	D	10/14/2019	MATURITY	XXX	1,675,000	1,675,000	1,670,511	1,674,558	0	442	0	442	0	1,675,000	0	0	0	83,750	10/15/2019
30251G-AW-7	FMG RESOURCES AUGUST 2006 PTY 144A	C	05/06/2019	JEFFERIES & COMPANY	XXX	454,500	450,000	450,000	414,000	36,000	0	0	36,000	0	450,000	0	4,500	4,500	11,083	05/15/2024
76118V-AA-8	RESIMAC BASTILLE TRUST SERIES 2018	C	12/05/2019	PRINCIPAL RECEIPT	XXX	428,571	428,571	428,571	428,571	0	0	0	0	0	428,571	0	0	0	7,689	12/05/2059
92765Y-AA-5	VIRGIN AUSTRALIA 2013-1A 144A	C	07/31/2019	VARIOUS	XXX	251,246	240,486	245,068	248,885	0	(8,399)	0	(8,399)	0	240,486	0	10,759	10,759	8,396	04/23/2025
458652-AA-2	INTERCORP PERU LTD 144A	C	07/29/2019	TENDERED BACK TO COMPANY	XXX	1,255,500	1,200,000	1,193,910	1,195,866	0	331	0	331	0	1,196,197	0	59,303	59,303	67,954	02/12/2025
00928Q-AM-3	AIRCASTLE LTD	C	04/05/2019	PERSHING LLC	XXX	77,234	75,000	79,313	77,703	0	(310)	0	(310)	0	77,393	0	(159)	(159)	2,178	03/15/2021
G2019U-AE-1	CBQ FINANCE LTD 3.25% GTD SNR 13/0	C	09/24/2019	JP MORGAN SECURITIES LTD	XXX	1,806,390	1,800,000	1,755,000	1,762,543	0	10,763	0	10,763	0	1,773,306	0	33,084	33,084	45,988	06/13/2021
62886H-AN-1	NCL CORP LTD 144A	C	12/15/2019	VARIOUS	XXX	1,127,180	1,114,000	1,124,674	1,105,645	16,929	(2,838)	0	14,091	0	1,119,736	0	2,300	2,300	57,757	12/15/2021
74733L-AD-4	QTEL INTL FIN LTD 144A	D	10/01/2019	JP MORGAN CHASE BANK	XXX	1,854,000	1,800,000	1,900,070	1,832,267	0	(11,092)	0	(11,092)	0	1,821,175	0	32,825	32,825	95,000	02/16/2021
784309-AA-4	S-JETS 2017-1 LTD 20420815 144A	C	12/15/2019	Sink PMT @ 100.0000000	XXX	99,267	99,267	99,267	99,267	0	0	0	0	0	99,267	0	0	0	2,398	08/15/2042
92676X-AD-9	VIKING CRUISES LTD 144A	C	02/27/2019	MERRIMAC CASH SERIES	XXX	19,300	20,000	19,075	18,650	481	12	0	493	0	19,143	0	157	157	542	09/15/2027
91832V-AA-2	VOC ESCROW LTD 144A	C	12/20/2019	JP MORGAN SECS INC-FI	XXX	180,600	172,000	172,000	158,670	13,330	0	0	13,330	0	172,000	0	8,600	8,600	11,682	02/15/2028
947075-AK-3	WEATHERFORD INTL LTD	C	05/08/2019	JEFFERIES & COMPANY	XXX	75,038	115,000	69,000	69,000	0	2,220	0	2,220	0	71,220	0	3,817	3,817	3,821	06/15/2023
947075-AN-7	WEATHERFORD INTL LTD	C	05/08/2019	BANC OF AMERICA SEC LLC	XXX	119,700	180,000	109,800	109,800	0	2,695	0	2,695	0	112,495	0	7,205	7,205	13,084	02/15/2024
94707V-AB-6	WEATHERFORD INTL LTD BERMUDA	C	05/02/2019	BANC OF AMERICA SEC LLC	XXX	71,500	110,000	56,650	56,650	0	142	0	142	0	56,792	0	14,708	14,708	4,764	09/15/2040
20442D-AA-3	CIA BRASILEIRA DE ALUMINIO 144A	C	05/10/2019	TENDERED BACK TO COMPANY	XXX	877,760	844,000	832,935	816,570	20,559	396	0	20,955	0	837,525	0	40,235	40,235	15,925	06/17/2024
00653M-AA-9	ADCB FIN CAYMAN LTD 144A	C	09/24/2019	JP MORGAN CHASE BANK	XXX	2,275,170	2,172,000	2,173,456	2,173,264	0	(204)	0	(204)	0	2,173,059	0	102,111	102,111	86,156	03/29/2023
01609W-AQ-5	ALIBABA GROUP HLDG LTD	C	10/08/2019	BANK OF NEW YORK	XXX	1,790,899	1,700,000	1,677,140	1,684,407	0	1,816	0	1,816	0	1,686,223	0	104,676	104,676	53,040	11/28/2024
00163G-AS-6	ALM VII LTD 2012-7A CLO 144A	C	07/15/2019	PRINCIPAL RECEIPT	XXX	1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	48,396	10/15/2028
05401A-AB-7	AVOLON HLDGS FDG LTD	C	07/22/2019	BARCLAYS CAP INC	XXX	585,063	550,000	548,594	525,250	23,354	146	0	23,500	0	548,750	0	36,312	36,312	24,038	10/01/2023
05401A-AD-3	AVOLON HLDGS FDG LTD 144A	C	09/23/2019	PERSHING LLC	XXX	133,705	125,000	125,000	0	0	0	0	0	0	125,000	0	8,705	8,705	3,701	05/15/2024
056752-AB-4	BAIDU INC	C	10/01/2019	JP MORGAN CHASE	XXX	2,255,528	2,200,000	2,029,798	2,118,434	0	14,527	0	14,527	0	2,132,962	0	122,566	122,566	63,739	11/28/2022
14311D-BA-3	CARLYLE GLBL MKT STRTG 144A	C	07/17/2019	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	34,930	04/20/2027
G28288-AA-9	DP WORLD CRESCENT LTD TR CTF SR GL	D	09/24/2019	HSBC BANK PLC LONDON	XXX	1,234,560	1,200,000	1,230,840	1,223,516	0	(3,650)	0	(3,650)	0	1,219,865	0	14,695	14,695	38,559	05/31/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
28623D-AA-7	ELEVATION CLO 2015-4R 144A	C	10/18/2019	PRINCIPAL RECEIPT	XXX	558,555	558,555	558,555	0	0	0	0	0	0	558,555	0	0	0	5,074	04/19/2027
36255C-AA-7	GPMT LTD 2018-FL1 144A	C	12/15/2019	PRINCIPAL RECEIPT	XXX	601,923	601,923	600,606	600,673	0	1,250	0	1,250	0	601,923	0	0	0	10,109	11/15/2035
39808U-AA-3	GREYSTONE COMMERCIAL 144A	C	09/11/2019	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,410	1,000,076	0	(76)	0	(76)	0	1,000,000	0	0	0	30,079	03/15/2027
46651N-AA-2	JOL AIR LTD 2019-1 144A	C	12/16/2019	PRINCIPAL RECEIPT	XXX	63,013	63,013	63,013	0	0	0	0	0	0	63,013	0	0	0	675	04/15/2044
G5S64M-AA-4	MAF GLOBAL SEC LTD 5.25% NTS 05/JU	D	07/05/2019	MATURITY	XXX	1,000,000	1,000,000	1,074,215	1,007,902	0	(7,902)	0	(7,902)	0	1,000,000	0	0	0	52,500	07/05/2019
62405C-AN-4	MOUNTAIN HAWK CLO III 144A	C	10/18/2019	PRINCIPAL RECEIPT	XXX	1,558,773	1,558,773	1,557,992	447,790	0	543	0	543	0	1,558,773	0	0	0	39,764	04/18/2025
69689A-AQ-3	PALMER SQUARE CLO LTD 2015 144A	C	06/12/2019	BOND CALLED	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	29,916	05/21/2029
69689A-AS-9	PALMER SQUARE CLO LTD 2015 144A	C	06/12/2019	BOND CALLED	XXX	1,000,000	1,000,000	986,600	991,584	0	931	0	931	0	992,515	0	7,485	7,485	35,405	05/21/2029
69346T-AA-2	PFP LTD 2019-5 CLO 144A	C	12/16/2019	PRINCIPAL RECEIPT	XXX	120	120	120	0	0	0	0	0	0	120	0	0	0	2	04/16/2036
785712-AE-0	SABLE INTL FIN LTD 144A	C	08/12/2019	CALLED @ 103.4380000	XXX	206,876	200,000	209,000	204,100	4,163	(1,867)	0	2,296	0	206,396	0	(6,396)	(6,396)	20,970	08/01/2022
785712-AG-5	SABLE INTL FIN LTD 144A	C	07/22/2019	THE BANK OF NY/BARCLAYS CAPITA	XXX	81,900	80,000	79,356	0	0	18	0	18	0	79,374	0	2,526	2,526	1,393	09/07/2027
81180W-AL-5	SEAGATE HDD CAYMAN	C	02/21/2019	STIFEL NICOLAUS & CO INC	XXX	52,938	55,000	54,809	48,779	6,053	3	0	6,056	0	54,835	0	(1,898)	(1,898)	1,698	01/01/2025
83609G-AL-9	SOUND PNT CLO IX LTD 2015-9R 144A	C	07/22/2019	PRINCIPAL RECEIPT	XXX	1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	39,654	07/20/2027
88032W-AD-8	TENCENT HLDGS LTD 144A	C	10/23/2019	WACHOVIA SECURITIES LLC	XXX	1,579,065	1,500,000	1,505,947	1,505,517	0	(678)	0	(678)	0	1,504,839	0	74,226	74,226	68,717	02/11/2025
87244A-BL-3	THL CDT WD RIVER CLO 2012-1R2 144A	C	10/15/2019	PRINCIPAL RECEIPT	XXX	338,667	338,667	338,667	0	0	0	0	0	0	338,667	0	0	0	2,755	01/15/2026
893830-BF-5	TRANSOCEAN INC 144A	C	10/29/2019	VARIOUS	XXX	534,515	560,000	586,600	491,400	91,040	(1,988)	0	89,051	0	580,451	0	(45,936)	(45,936)	41,298	01/15/2026
893830-BK-4	TRANSOCEAN INC 144A	C	05/03/2019	UBS WARBURG LLC	XXX	322,163	330,000	330,000	287,925	42,075	0	0	42,075	0	330,000	0	(7,838)	(7,838)	12,760	11/01/2025
89382P-AA-3	TRANSOCEAN PONTUS LTD 144A	C	10/30/2019	VARIOUS	XXX	220,734	220,000	217,800	212,300	5,619	383	0	6,003	0	218,303	0	2,432	2,432	16,514	08/01/2025
89385A-AA-3	TRANSOCEAN SENTRY LTD 144A	C	10/17/2019	BANC OF AMERICA SEC LLC	XXX	39,600	40,000	40,150	0	0	(17)	0	(17)	0	40,133	0	(533)	(533)	878	05/15/2023
92329J-AY-5	VENTURE XII CLO 2013-12RR 144A	C	12/02/2019	PRINCIPAL RECEIPT	XXX	557,241	557,241	553,340	0	0	3,901	0	3,901	0	557,241	0	0	0	15,275	03/02/2026
94354K-AA-8	WAVE 2019-1 LLC 144A	C	12/16/2019	PRINCIPAL RECEIPT	XXX	17,900	17,900	17,899	0	0	1	0	1	0	17,900	0	0	0	63	09/15/2044
P32133-CG-6	BANCO DE CREDITO E ENVERSIONES	C	09/24/2019	BANK OF NY/TORONTO DOMINION SE	XXX	1,314,613	1,255,000	1,248,098	1,248,153	0	1,134	0	1,134	0	1,249,287	0	65,326	65,326	56,475	02/11/2023
P2205J-AH-3	CENCOSUD S A	C	01/24/2019	PERSHING LLC	XXX	1,054,679	1,051,000	1,075,961	1,072,570	0	(314)	0	(314)	0	1,072,256	0	(17,577)	(17,577)	26,757	01/20/2023
15132H-AF-8	CENCOSUD S A 144A	C	01/24/2019	PERSHING LLC	XXX	1,496,250	1,500,000	1,506,810	1,504,622	0	(42)	0	(42)	0	1,504,580	0	(8,330)	(8,330)	35,621	02/12/2025
21987B-AS-7	CORPORACION NACIONAL DEL 144A	D	02/12/2019	CORPORATE REORGANIZATIONS	XXX	1,262,616	1,200,000	1,290,825	1,267,723	0	(1,564)	0	(1,564)	0	1,266,159	0	(3,543)	(3,543)	26,850	08/13/2023
21987B-AV-0	CORPORACION NACIONAL DEL 144A	C	10/08/2019	GOLDMAN SACHS & CO	XXX	1,654,500	1,500,000	1,541,820	1,533,317	0	(3,480)	0	(3,480)	0	1,529,838	0	124,662	124,662	72,000	09/16/2025
21987B-AQ-1	CORPORACION NACIONAL DEL COBRE144A	C	09/24/2019	BANK OF NEW YORK	XXX	1,015,740	1,000,000	920,264	963,891	0	7,014	0	7,014	0	970,905	0	44,835	44,835	35,750	07/17/2022
51817T-AB-8	LATAM AIRLINES GROUP SA	C	11/15/2019	PRINCIPAL RECEIPT	XXX	54,657	54,657	54,247	54,334	0	323	0	323	0	54,657	0	0	0	1,454	11/15/2027
279158-AC-3	ECOPETROL S A	C	09/24/2019	BNP PARIBAS SEC CORP	XXX	2,560,475	2,300,000	2,404,898	2,368,338	0	(9,615)	0	(9,615)	0	2,358,723	0	201,752	201,752	138,128	09/18/2023
02156L-AC-5	ALTICE FRANCE S A SR SEC GLBL 144A	C	10/29/2019	RBC DAIN RAUSCHER	XXX	326,464	320,000	320,000	0	0	0	0	0	0	320,000	0	6,464	6,464	1,613	01/15/2028
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	10/08/2019	VARIOUS	XXX	977,953	960,000	939,695	895,200	46,075	2,198	0	48,273	0	943,473	0	26,075	26,075	62,413	05/15/2024
251526-BN-8	DEUTSCHE BK AG N Y BRH	C	06/04/2019	CITIGROUP GBL MKT INC/SAL	XXX	290,025	360,000	355,212	279,914	75,503	98	0	75,601	0	355,516	0	(65,491)	(65,491)	9,019	12/01/2032
91337D-AB-0	UNITYMEDIA KABELBW GMBH 144A	C	09/12/2019	CALLED @ 104.3660000	XXX	417,464	400,000	418,120	401,960	14,562	(2,837)	0	11,725	0	413,685	0	(13,685)	(13,685)	45,843	01/15/2025
258258-AA-0	DORIC NIMROD AIR FIN ALPH LTD 144A	C	12/02/2019	VARIOUS	XXX	115,444	115,444	120,749	119,112	0	(3,668)	0	(3,668)	0	115,444	0	0	0	4,567	11/30/2024
G6389T-AB-3	NAN FUNG TREASURY I LTD 4.5% BDS 2	D	09/24/2019	NOMURA INTL LONDON	XXX	2,605,900	2,500,000	2,319,500	2,414,280	0	15,515	0	15,515	0	2,429,794	0	176,106	176,106	114,375	09/20/2022
74445P-AB-8	PT INDONESIA ASAHAN ALUMINIUM	C	09/24/2019	JP MORGAN CHASE	XXX	2,008,563	1,821,000	1,833,303	1,833,191	0	(1,651)	0	(1,651)	0	1,831,540	0	177,023	177,023	89,826	11/15/2023
Y7138A-AE-0	PT PERTAMINA PERSERO	C	10/17/2019	BNP PARIBAS SEC CORP	XXX	1,581,495	1,500,000	1,518,075	1,513,125	0	(2,322)	0	(2,322)	0	1,510,802	0	70,693	70,693	59,304	05/20/2023
00774M-AA-3	AERCAP IRELAND CAPITAL LIMITED	C	07/26/2019	HHS/BLACKROCK CORE BOND	XXX	310,112	305,000	304,012	304,349	0	103	0	103	0	304,453	0	5,659	5,659	7,235	05/26/2022
00774M-AB-1	AERCAP IRELAND CAPITAL LIMITED	C	01/23/2019	MLPFS	XXX	443,425	500,000	502,310	502,059	0	(13)	0	(13)	0	502,045	0	(58,620)	(58,620)	9,328	07/21/2027
00774M-AG-0	AERCAP IRELAND CAPITAL LIMITED	C	03/01/2019	VARIOUS	XXX	1,039,675	1,050,000	1,043,448	1,043,683	0	118	0	118	0	1,043,801	0	(4,126)	(4,126)	24,234	10/01/2025
00176P-AE-2	AMMC CLO 19 LTD 2016-19A CLO 144A	C	10/15/2019	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	54,034	10/15/2028
03969A-AH-3	ARDAGH PACKAGING 144A	C	11/15/2019	CALLED @ 102.3130000	XXX	885,007	865,000	863,750	826,075	37,757	214	0	37,971	0	864,046	0	954	954	60,014	05/15/2023
03969A-AJ-9	ARDAGH PACKAGING 144A	C	08/14/2019	VARIOUS	XXX	421,752	400,000	428,490	399,000	22,853	(4,465)	0	18,388	0	417,388	0	(17,388)	(17,388)	43,421	05/15/2024
03969A-AL-4	ARDAGH PACKAGING 144A	C	09/23/2019	VARIOUS	XXX	411,413	400,000	402,500	369,248	32,900	(344)	0	32,556	0	401,804	0	9,609	9,609	22,717	02/15/2025
26249K-AN-1	DRYDEN 36 SENIOR LOAN CLO 144A	C	04/15/2019	PRINCIPAL RECEIPT	XXX	1,000,000	1,000,000	989,637	991,742	0	8,258	0	8,258	0	1,000,000	0	0	0	34,630	01/15/2028
55818H-BA-5	MADISON PARK FUNDING LTD CLO 144A	C	06/03/2019	BOND CALLED	XXX	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,870	01/20/2029
55818P-AL-4	MADISON PARK FUNDING XII CLO 144A	C	10/21/2019	PRINCIPAL RECEIPT	XXX	419,995	419,995	420,365	420,285	0	(290)	0	(290)	0	419,995	0	0	0	11,571	07/20/2026
46115H-AP-2	INTESA SANPAOLO S P A	C	02/20/2019	CORPORATE REORGANIZATIONS	XXX	1,001,610	1,000,000	1,098,908	1,076,358	0	(1,885)	0	(1,885)	0	1,074,473	0	(72,863)	(72,863)	31,792	01/12/2024
87927Y-AA-0	TELECOM ITALIA S P A NEW 144A	C	02/06/2019	BARCLAYS CAP INC	XXX	381,500	400,000	395,250	380,000	16,509	54	0	16,563	0	396,563	0	(15,063)	(15,063)	4,007	05/30/2024
973147-AD-3	WIND TRE SPA 144A	C	08/20/2019	CALLED @ 100.0000000	XXX	680,000	680,000	616,360	559,096	62,034	4,265	0	66,299	0	625,395	0	54,605	54,605	73,623	01/20/2026
60687Y-AE-9	MIZUHO FINL GROUP INC	C	12/10/2019	PERSHING LLC	XXX	1,503,345	1,500,000	1,482,887	1,488,824	0	3,810	0	3,810	0	1,492,633	0	10,712	10,712	42,524	09/13/2021
60687Y-AL-3	MIZUHO FINL GROUP INC	C	02/07/2019	PERSHING LLC	XXX	1,398,235	1,435,000	1,435,000	1,435,000	0	0	0	0	0	1,435,000	0	(36,765)	(36,765)	15,655	09/11/2022
00687Y-AA-3	ADIENT GLOBAL HLDGS LTD 144A	C	12/13/2019	VARIOUS	XXX	240,367	290,000	230,188	221,850	8,957	4,933	0	13,890	0	235,740	0	4,627	4,627	17,656	08/15/2026
24718P-AA-5	DELPHI JERSEY HLDGS PLC 144A	C	09/11/2019	VARIOUS	XXX	517,850	565,000	500,063	474,600	26,415	3,651	0	30,066	0	504,666	0	13,184	13,184	20,295	10/01/2025
02154C-AE-3	ALTICE FINANCING S.A. 144A	C	07/31/2019	JP MORGAN SECS INC-FI	XXX	208,250	200,000	198,500	182,500	16,293	73	0	16,366	0	198,866	0	9,384	9,384	15,708	05/15/2026
02154V-AA-9	ALTICE SA 144A	C	10/15/2019	CALLED @ 101.9380000	XXX	484,206	475,000	475,313	432,250	39,934	1,230	0	41,163	0	473,413	0	1,587	1,587	44,430	05/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
00191A-AC-0	ARD FIN S A	C	11/21/2019	VARIOUS	XXX	414,252	400,000	414,520	359,000	52,405	(3,554)	0	48,851	0	407,851	0	(7,851)	(7,851)	47,977	09/15/2023
20752T-AA-2	CONNECT FINCO SARL / CONNECT U 144	C	12/03/2019	VARIOUS	XXX	1,308,764	1,275,000	1,275,000	0	0	0	0	0	0	1,275,000	0	33,764	33,764	5,726	10/01/2026
20914U-AE-6	CONSOLIDATED ENERGY FIN S A 144A	C	05/31/2019	MORGAN STANLEY & CO INC	XXX	148,125	150,000	142,875	0	0	199	0	199	0	143,074	0	5,051	5,051	5,390	05/15/2026
45824T-AR-6	INTELSAT JACKSON HLDGS LTD 144A	C	09/10/2019	VARIOUS	XXX	638,831	615,000	655,775	633,450	7,383	(6,378)	0	1,005	0	634,455	0	4,377	4,377	52,758	02/15/2024
45824T-BA-2	INTELSAT JACKSON HLDGS LTD 144A	C	09/09/2019	VARIOUS	XXX	682,175	680,000	681,688	659,600	22,021	(166)	0	21,855	0	681,455	0	720	720	34,439	10/15/2024
561233-AA-5	MALLINCKRODT INTL FIN SA 144A	C	05/31/2019	VARIOUS	XXX	819,576	917,000	885,399	788,620	97,379	1,235	0	98,615	0	887,235	0	(67,658)	(67,658)	29,422	08/01/2022
561233-AC-1	MALLINCKRODT INTL FIN SA 144A	C	01/17/2019	GOLDMAN SACHS & CO	XXX	87,215	110,000	93,239	75,900	18,972	80	0	19,052	0	94,952	0	(7,737)	(7,737)	1,611	04/15/2025
65410C-AA-8	NIELSEN COMPANY 144A	C	12/11/2019	VARIOUS	XXX	431,505	430,000	446,663	425,700	8,764	(4,464)	0	4,300	0	430,000	0	1,505	1,505	28,314	10/01/2021
87927V-AF-5	TELECOM ITALIA CAP	C	01/23/2019	BARCLAYS CAP INC	XXX	69,160	76,000	81,320	68,600	12,404	(13)	0	12,391	0	80,991	0	(11,831)	(11,831)	942	11/15/2033
31503A-AA-2	FERMACA ENTERPRISES S DE R L 144A	C	09/30/2019	Principal Receipt	XXX	35,245	35,245	35,245	35,245	0	0	0	0	0	35,245	0	0	0	1,725	03/30/2038
40049J-BA-4	GRUPO TELEVISA SA	C	05/16/2019	BNP PARIBAS SEC CORP	XXX	195,760	200,000	191,648	191,852	0	55	0	55	0	191,907	0	3,853	3,853	5,194	05/13/2045
P56145-AA-6	INFRAESTRUCTURA ENERGETICA	C	06/26/2019	JP MORGAN CHASE	XXX	806,872	848,000	809,840	812,195	0	1,594	0	1,594	0	813,790	0	(6,918)	(6,918)	30,387	01/14/2028
879403-AV-5	TELEFONOS DE MEXICO S A B	D	05/10/2019	CALLED @ 101.3593000	XXX	50,680	50,000	49,867	49,985	0	6	0	6	0	49,991	0	9	9	2,055	11/15/2019
67091T-AA-3	OFFICE CHERIFIEN DES PHOSPHAT144A	C	09/24/2019	JPMORGAN CHASE BANK/EUROCLEAR	XXX	2,186,500	2,000,000	2,043,600	2,027,844	0	(3,410)	0	(3,410)	0	2,024,434	0	162,067	162,067	103,438	04/25/2024
013822-AC-5	ALCOA NEDERLAND HLDG B V 144A	C	12/20/2019	VARIOUS	XXX	334,147	310,000	309,850	268,100	11,900	12	0	11,912	0	309,862	0	24,285	24,285	19,207	05/15/2028
08861J-AB-5	BHARTI AIRTEL INTERNATIONAL 144A	C	10/31/2019	CREDIT SUISSE FIRST BOSTON LLC	XXX	526,325	500,000	519,272	511,722	0	(1,635)	0	(1,635)	0	510,086	0	16,239	16,239	25,561	05/20/2024
N15516-AA-0	BRASKEM NETH FIN B V	C	09/24/2019	NATIONAL FINL SVCS CORP	XXX	1,675,838	1,675,000	1,616,272	1,625,032	0	8,431	0	8,431	0	1,633,462	0	42,375	42,375	71,001	01/10/2023
N15516-AB-8	BRASKEM NETH FIN B V	C	10/31/2019	CREDIT SUISSE FIRST BOS	XXX	301,200	300,000	299,700	299,723	0	21	0	21	0	299,744	0	1,456	1,456	17,775	01/10/2028
210383-AA-3	CONSTELLIUM NV 144A	C	05/10/2019	JP MORGAN SECS INC-FI	XXX	255,000	250,000	238,125	230,000	8,420	652	0	9,072	0	239,072	0	15,928	15,928	7,148	05/15/2024
210383-AF-2	CONSTELLIUM NV 144A	C	09/24/2019	GOLDMAN SACHS & CO	XXX	438,375	420,000	420,000	389,550	30,450	0	0	30,450	0	420,000	0	18,375	18,375	29,757	03/01/2025
552081-AG-6	LYONDELLBASELL INDUSTRIES NV	C	02/11/2019	CALLED @ 100.0000000	XXX	125,000	125,000	139,928	125,837	0	(837)	0	(837)	0	125,000	0	0	0	1,979	04/15/2019
67777L-AC-7	OI EUROPEAN GROUP BV 144A	C	05/15/2019	JP MORGAN SECS INC-FI	XXX	193,050	195,000	195,000	182,325	12,675	0	0	12,675	0	195,000	0	(1,950)	(1,950)	5,243	03/15/2023
85572N-AA-6	STARS GROUP HLDGS B V / STAR G 144	C	10/28/2019	VARIOUS	XXX	746,628	695,000	702,765	675,888	26,576	(927)	0	25,649	0	701,536	0	45,092	45,092	56,873	07/15/2026
88167A-AK-7	TEVA PHARMACEUTICAL FIN	C	12/16/2019	CITIGROUP GLOBAL	XXX	200,000	200,000	201,000	193,788	7,150	(77)	0	7,074	0	200,862	0	(862)	(862)	17,513	03/01/2028
88167A-AL-5	TEVA PHARMACEUTICAL FIN	C	06/03/2019	VARIOUS	XXX	485,788	505,000	505,000	486,423	18,577	0	0	18,577	0	505,000	0	(19,212)	(19,212)	15,119	04/15/2024
88167A-AB-7	TEVA PHARMACEUTICAL FIN NETH	C	07/19/2019	MATURITY	XXX	800,000	800,000	773,936	787,582	3,506	8,912	0	12,418	0	800,000	0	0	0	13,600	07/19/2019
88167A-AC-5	TEVA PHARMACEUTICAL FIN NETH	D	10/22/2019	VARIOUS	XXX	479,545	505,000	471,656	464,202	15,935	6,265	0	22,199	0	486,401	0	(6,856)	(6,856)	13,472	07/21/2021
98955D-AA-8	ZIGGO B V 144A	C	12/20/2019	JP MORGAN SECS INC-FI	XXX	291,518	282,000	282,000	0	0	0	0	0	0	282,000	0	9,518	9,518	2,138	01/15/2030
98954N-AA-7	ZIGGO SECD FIN B V 144A	C	05/09/2019	CREDIT SUISSE FIRST BOS	XXX	149,063	150,000	151,500	134,250	17,120	(49)	0	17,071	0	151,321	0	(2,259)	(2,259)	6,829	01/15/2027
75405U-AG-1	RAS LAFFAN LIQUIFIED NAT GAS 144A	C	09/30/2019	MATURITY	XXX	400,000	400,000	433,400	411,289	0	(11,289)	0	(11,289)	0	400,000	0	0	0	27,000	09/30/2019
493738-AD-0	KIA MTRS CORP 144A	C	10/17/2019	BANC OF AMERICA SEC LLC	XXX	883,230	880,000	874,790	876,036	0	387	0	387	0	876,423	0	6,807	6,807	28,600	04/21/2026
W7468#-AB-7	SANDVIK TREAS AB (PUBL) GUARANTOR	D	06/28/2019	CALLED @ 103.4044000	XXX	5,170,220	5,000,000	4,782,702	4,957,677	0	11,371	0	11,371	0	4,969,048	0	30,952	30,952	356,895	10/06/2020
86960B-AX-0	SVENSKA HANDELSBANKEN AB	C	04/16/2019	MORGAN STANLEY & CO INC	XXX	361,935	350,000	349,545	349,556	0	24	0	24	0	349,580	0	12,355	12,355	5,574	11/20/2023
22546D-AB-2	CREDIT SUISSE INTERNATIONAL	C	06/27/2019	JP MORGAN SECS INC., - FIXED I	XXX	220,000	200,000	229,500	203,300	22,277	(2,036)	0	20,241	0	223,541	0	(3,541)	(3,541)	8,333	06/11/2024
059895-AQ-5	BANGKOK BK PUB LTD 144A	D	10/01/2019	UBS WARBURG LLC	XXX	1,863,030	1,700,000	1,772,843	1,739,543	0	(5,723)	0	(5,723)	0	1,733,819	0	129,211	129,211	83,347	10/03/2023
49989A-AA-7	KOC HLDG 144A	C	06/24/2019	BARCLAYS CAPITAL SEC LTD	XXX	995,000	1,000,000	927,270	965,512	16,828	6,302	0	23,130	0	988,642	0	6,358	6,358	23,528	04/24/2020
06738E-AB-1	BARCLAYS PLC	C	03/20/2019	BARCLAYS CAP INC	XXX	198,500	200,000	207,486	194,900	8,400	(1,012)	0	7,388	0	202,288	0	(3,788)	(3,788)	3,570	03/15/2020
06738E-AW-5	BARCLAYS PLC	C	03/25/2019	JP MORGAN CHASE	XXX	198,000	200,000	205,642	183,614	21,567	(120)	0	21,447	0	205,061	0	(7,061)	(7,061)	3,708	05/09/2028
06738E-BD-6	BARCLAYS PLC	C	10/16/2019	BARCLAYS CAP INC	XXX	599,011	540,000	540,000	540,000	0	0	0	0	0	540,000	0	59,011	59,011	24,761	05/16/2029
45763P-AE-6	INMARSAT FIN PLC 144A	C	10/29/2019	JP MORGAN SECS INC-FI	XXX	1,316,250	1,300,000	1,225,625	1,225,770	27,412	10,619	0	38,031	0	1,263,801	0	52,449	52,449	60,734	05/15/2022
47010B-AF-1	JAGUAR LAND ROVER PLC	C	06/26/2019	BANC OF AMERICA SEC LLC	XXX	496,500	600,000	541,750	447,000	97,845	2,388	0	100,233	0	547,233	0	(50,733)	(50,733)	20,025	10/01/2027
47010B-AD-6	JAGUAR LAND ROVER PLC 144A	C	01/09/2019	JP MORGAN SECS INC-FI	XXX	595,500	600,000	606,000	587,250	15,748	(75)	0	15,673	0	602,923	0	(7,423)	(7,423)	3,967	11/15/2019
53359P-AA-8	LINCOLN FIN LTD 144A	C	04/15/2019	CALLED @ 101.8437500	XXX	758,736	745,000	794,356	754,313	8,672	(4,246)	0	4,425	0	758,738	0	(13,738)	(13,738)	41,208	04/15/2021
539439-AG-4	LLOYDS BANKING GROUP PLC	C	10/11/2019	CITIGROUP GBL MKT INC/SAL	XXX	215,500	200,000	227,700	192,960	31,107	(3,025)	0	28,082	0	221,042	0	(5,542)	(5,542)	12,042	12/27/2025
539439-AT-6	LLOYDS BANKING GROUP PLC	C	02/22/2019	GOLDMAN SACHS & CO	XXX	303,405	300,000	299,094	299,122	0	10	0	10	0	299,133	0	4,272	4,272	7,204	08/16/2028
539439-AU-3	LLOYDS BANKING GROUP PLC	C	01/25/2019	BARCLAYS CAP INC	XXX	257,550	255,000	255,000	246,126	8,874	0	0	8,874	0	255,000	0	2,550	2,550	1,700	09/27/2025
53944Y-AG-8	LLOYDS BKG GROUP PLC	C	10/29/2019	CITIBANK	XXX	804,826	800,000	800,000	800,000	0	0	0	0	0	800,000	0	4,826	4,826	23,311	06/21/2021
59010Q-AB-2	MERLIN ENTERTAINMENTS PLC	C	03/27/2019	BARCLAYS CAP INC/BARCLAYS CAP	XXX	385,781	375,000	375,000	370,313	4,688	0	0	4,688	0	375,000	0	10,781	10,781	6,229	06/15/2026
780097-BD-2	ROYAL BK SCOTLAND GROUP PLC	C	10/29/2019	CALYON SECURITIES	XXX	1,040,420	1,000,000	1,018,700	1,014,511	0	(2,387)	0	(2,387)	0	1,012,124	0	28,296	28,296	44,024	09/12/2023
780097-BG-5	ROYAL BK SCOTLAND GROUP PLC	C	10/16/2019	BANC OF AMERICA SEC LLC	XXX	222,416	200,000	200,000	200,000	0	0	0	0	0	200,000	0	22,416	22,416	8,969	05/18/2029
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC	C	10/28/2019	PERSHING LLC	XXX	215,022	200,000	198,480	190,500	8,076	126	0	8,202	0	198,702	0	16,320	16,320	13,177	05/15/2026
89421U-AA-5	TRAVELPORT CORPORATE FIN 144A	C	05/30/2019	VARIOUS	XXX	386,411	357,000	361,574	359,295	1,901	(364)	0	1,537	0	360,832	0	5,547	5,547	33,524	03/15/2026
89641U-AD-3	TRINITY ACQUISITION PLC	C	07/26/2019	MORGAN STANLEY & CO INC	XXX	315,146	310,000	311,422	310,962	0	(204)	0	(204)	0	310,757	0	4,389	4,389	9,494	09/15/2021
91889D-AE-6	VALARIS PLC 7.75%26	C	10/03/2019	VARIOUS	XXX	142,738	265,000	155,772	196,100	68,900	1,484	110,666	(40,282)	0	155,818	0	(13,080)	(13,080)	22,695	02/01/2026
92769V-AG-4	VIRGIN MEDIA FIN PLC 144A	C	10/29/2019	VARIOUS	XXX	1,156,926	1,130,000	1,101,767	1,062,234	40,619	2,092	0	42,711	0	1,104,945	0	51,981	51,981	59,032	01/15/2025
92769X-AF-2	VIRGIN MEDIA SECD FIN PLC	C	06/26/2019	JP MORGAN SECS INC-FI	XXX	418,000	400,000	407,000	397,640	8,766	(1,475)	0	7,291	0	404,931	0	13,069	13,069	19,950	01/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
92769X-AM-7	VIRGIN MEDIA SECD FIN PLC 144A	C	10/29/2019	CREDIT SUISSE FIRST BOS	XXX	424,000	400,000	400,000	369,940	30,060	0	0	30,060	0	400,000	0	24,000	24,000	26,583	08/15/2026
G3925D-AB-6	GERDAU TRADE INC	C	09/24/2019	MORGAN STANLEY & CO INC	XXX	1,781,253	1,692,000	1,706,382	1,704,695	0	(1,994)	0	(1,994)	0	1,702,700	0	78,553	78,553	76,128	04/15/2023
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						400,341,764	394,482,010	395,547,543	364,040,357	8,737,195	(645,274)	630,146	7,461,775	0	395,354,687	0	3,742,523	3,742,523	16,633,530	XXX
Bonds - Subtotals - Unaffiliated Bank Loans																				
LX1739-26-2	AHP HEALTH PARTNERS TERM LOAN		12/11/2019	PER CLIENTS REQUEST	XXX	411,635	412,925	408,796	405,699	3,097	0	0	3,097	0	408,796	0	2,840	2,840	33,033	06/30/2025
LX1766-79-4	ALBERTSONS LLC 2017-1 B4 TL		09/06/2019	PER CLIENTS REQUEST	XXX	281,775	282,823	275,399	267,621	7,778	0	0	7,778	0	275,399	0	6,375	6,375	11,416	08/25/2021
LX1748-52-9	ALTICE FRANCE S.A. TERM LOAN B13		02/05/2019	PER CLIENTS REQUEST	XXX	622,281	660,000	643,500	622,050	21,450	0	0	21,450	0	643,500	0	(21,219)	(21,219)	3,890	01/13/2026
LX1599-83-1	ANCESTRY.COM TERM LOAN		08/27/2019	PER CLIENTS REQUEST	XXX	406,731	406,731	404,697	387,920	16,778	0	0	16,778	0	404,697	0	2,034	2,034	15,402	10/14/2023
LX1822-79-5	ANCESTRY.COM TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	2,680	2,680	2,653	0	0	0	0	0	0	2,653	0	27	27	34	08/27/2026
LX1672-36-4	ANCHOR GLASS CONTAINER CORP 1ST LI		12/31/2019	PER CLIENTS REQUEST	XXX	2,513	2,513	2,374	2,093	420	0	138	282	0	2,374	0	138	138	77	12/07/2023
LX1704-47-2	ARBY'S TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	1,048	1,048	1,042	0	0	0	0	0	0	1,042	0	6	6	4	02/05/2025
LX1677-92-6	ASURION TL B4		08/21/2019	PER CLIENTS REQUEST	XXX	193,455	193,172	193,172	185,168	8,003	0	0	8,003	0	193,172	0	284	284	6,771	08/04/2022
LX1741-66-4	AVAYA INC. TL-B		11/07/2019	PER CLIENTS REQUEST	XXX	46,720	46,720	47,012	45,026	1,986	0	0	1,986	0	47,012	0	(292)	(292)	1,256	12/15/2024
LX1561-96-3	BASS PRO GROUP LLC TERM LOAN B		08/23/2019	PER CLIENTS REQUEST	XXX	577,500	611,384	606,409	583,566	22,843	0	0	22,843	0	606,409	0	(28,910)	(28,910)	30,859	11/15/2023
LX1593-54-5	BJ'S WHOLESALE CLUB TLB		11/01/2019	PER CLIENTS REQUEST	XXX	90,448	90,448	89,321	0	0	0	0	0	0	89,321	0	1,127	1,127	403	02/03/2024
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE SERV		12/31/2019	PER CLIENTS REQUEST	XXX	6,626	6,626	6,560	6,277	283	0	0	283	0	6,560	0	66	66	291	06/14/2024
LX1748-39-6	BROOKFIELD WEC HOLDINGS TERM LOAN		01/03/2019	PER CLIENTS REQUEST	XXX	324,200	330,000	328,350	318,981	9,369	0	0	9,369	0	328,350	0	(4,150)	(4,150)	172	07/31/2025
LX1695-69-6	CALIFORNIA RESOURCES TL		01/15/2019	PER CLIENTS REQUEST	XXX	336,145	350,000	343,000	338,335	4,666	0	0	4,666	0	343,000	0	(6,855)	(6,855)	746	12/31/2022
LX1596-95-1	CHANGE HEALTHCARE TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	90,922	90,922	87,970	0	0	0	0	0	0	87,970	0	2,952	2,952	1,281	03/01/2024
LX1821-54-0	CLEAR CHANNEL OUTDOOR TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	393	393	391	0	0	0	0	0	0	391	0	2	2	7	08/09/2026
LX1756-83-7	DIEBOLD NIXDORF TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	16,022	16,022	17,038	0	0	0	0	0	0	17,038	0	(1,016)	(1,016)	391	08/31/2022
LX1758-67-6	ENVISION HEALTHCARE BK LOAN		06/04/2019	PER CLIENTS REQUEST	XXX	525,826	560,000	558,600	520,598	38,002	0	0	38,002	0	558,600	0	(32,774)	(32,774)	10,860	09/28/2025
LX1828-43-8	ESH HOSPITALITY THIRD TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	93,562	93,562	89,625	0	0	0	0	0	0	89,625	0	3,936	3,936	2,693	08/30/2023
LX1651-77-2	FIRST DATA CORP TL-B		07/29/2019	VARIOUS	XXX	251,022	254,124	254,400	243,641	10,759	0	0	10,759	0	254,400	0	(3,378)	(3,378)	5,018	07/10/2022
LX1734-77-6	GFL ENVIRONMENTAL		12/31/2019	PER CLIENTS REQUEST	XXX	1,392	1,392	1,392	0	0	0	0	0	0	1,392	0	1	1	10	05/30/2025
LX1711-56-8	GRAFTECH FINANCE TERM LOAN B 1L		04/03/2019	PER CLIENTS REQUEST	XXX	826,898	828,750	824,606	783,169	41,438	0	0	41,438	0	824,606	0	2,292	2,292	12,368	02/12/2025
LX1413-84-3	GRANITE ACQUISITION TERM B LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	2,809	2,809	2,812	0	0	0	0	0	0	2,812	0	(4)	(4)	89	12/17/2021
LX1716-45-0	GREENEDEN U.S. HOLDINGS I, LLC TER		05/20/2019	PER CLIENTS REQUEST	XXX	695,445	709,482	712,668	681,990	30,678	0	0	30,678	0	712,668	0	(17,223)	(17,223)	10,974	12/01/2023
LX1731-50-9	HUB INTERNATIONAL LTD TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	1,970	1,970	1,938	0	0	0	0	0	0	1,938	0	32	32	15	04/25/2025
LX1599-59-1	INFOR US INC TL-B		12/31/2019	PER CLIENTS REQUEST	XXX	3,292	3,292	3,199	0	0	0	0	0	0	3,199	0	93	93	169	02/01/2022
LX1661-14-4	INTRAWEST RESORTS (ALTERRA) TL		12/31/2019	PER CLIENTS REQUEST	XXX	1,482	1,482	1,486	0	0	0	0	0	0	1,486	0	(3)	(3)	21	07/31/2024
LX1724-32-2	JAGUAR HOLDING TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	2,993	2,993	2,993	0	0	0	0	0	0	2,993	0	0	0	77	08/18/2022
LX1797-18-7	LOWER CADENCE HOLDINGS BANK LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	1,025	1,025	1,015	0	0	0	0	0	0	1,015	0	10	10	29	05/22/2026
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		12/20/2019	PER CLIENTS REQUEST	XXX	726,243	764,625	754,874	643,781	34,074	0	0	34,074	0	754,874	0	(28,631)	(28,631)	27,983	05/25/2023
LX1806-87-1	NASCAR TERM LOAN		12/18/2019	PER CLIENTS REQUEST	XXX	15,463	15,463	15,363	0	0	0	0	0	0	15,363	0	100	100	25	10/19/2026
LX1692-75-0	NAVISTAR TRANCHE B TERM LOAN		10/31/2019	PER CLIENTS REQUEST	XXX	5,367	5,367	5,341	5,166	174	0	0	174	0	5,341	0	27	27	233	11/06/2024
LX1678-68-4	NBTY (NATURE'S BOUNTY) ALPHABET		05/10/2019	PER CLIENTS REQUEST	XXX	525,111	630,000	602,997	516,600	107,100	0	20,703	86,397	0	602,997	0	(77,886)	(77,886)	14,306	09/15/2025
LX1702-14-6	NEXEO SOLUTIONS,LLC TERM B LOAN		02/28/2019	PER CLIENTS REQUEST	XXX	314,784	314,784	314,784	308,488	6,296	0	0	6,296	0	314,784	0	0	0	4,671	06/09/2023
LX1579-24-7	NOVOLEX TERM LOAN (FLEX)		11/26/2019	PER CLIENTS REQUEST	XXX	24,704	24,704	23,590	0	0	0	0	0	0	23,590	0	1,114	1,114	69	12/29/2023
LX1793-67-3	PROJECT ALPHA TERM LOAN		10/31/2019	PER CLIENTS REQUEST	XXX	85,908	85,908	85,048	0	0	0	0	0	0	85,048	0	859	859	27	04/26/2024
LX1745-44-2	REFINITIV US HOLDINGS TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	5,014	5,014	5,051	0	0	0	0	0	0	5,051	0	(38)	(38)	98	10/01/2045
LX1716-86-4	SOLARWINDS HOLDINGS TL		12/31/2019	PER CLIENTS REQUEST	XXX	4,776	6,329	6,297	0	0	0	0	0	0	6,297	0	(1,521)	(1,521)	170	02/05/2024
LX1739-77-5	SOLENIS INTERNATIONAL TERM LOAN		10/31/2019	PER CLIENTS REQUEST	XXX	2,441	2,441	2,416	2,355	61	0	0	61	0	2,416	0	24	24	142	12/18/2023
LX1771-16-6	SPRINT COMMUNICATIONS INC TL		12/31/2019	PER CLIENTS REQUEST	XXX	818	818	802	0	0	0	0	0	0	802	0	16	16	13	02/03/2024
LX1592-57-0	SPRINT COMMUNICATIONS INC TL-B		12/31/2019	PER CLIENTS REQUEST	XXX	4,784	4,784	4,664	0	0	0	0	0	0	4,664	0	120	120	155	02/03/2024
LX1740-18-7	STARS GROUP HOLDINGS TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	89,789	89,627	89,179	86,416	2,763	0	0	2,763	0	89,179	0	610	610	2,021	06/27/2025
LX1721-92-2	TITAN ACQ LTD INITIAL TERM LOAN		01/22/2019	PER CLIENTS REQUEST	XXX	470,736	491,288	490,059	448,094	41,966	0	0	41,966	0	490,059	0	(19,323)	(19,323)	1,450	03/28/2025
LX1807-56-4	U.S. RENAL CARE INITIAL TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	1,475	1,475	1,446	0	0	0	0	0	0	1,446	0	30	30	50	06/26/2026
LX1753-32-1	VERSCEND HOLDING TERM B LOAN		10/31/2019	PER CLIENTS REQUEST	XXX	245,331	244,422	242,588	235,867	6,722	0	0	6,722	0	242,588	0	2,743	2,743	14,139	08/27/2025
LX1617-14-6	VERTIV GROUP COV-LITE TLB (CORTES)		02/11/2019	PER CLIENTS REQUEST	XXX	558,289	592,349	592,349	536,076	56,273	0	0	56,273	0	592,349	0	(34,060)	(34,060)	8,056	11/30/2023
LX1780-49-8	VFH PARENT LLC TERM LOAN		11/01/2019	PER CLIENTS REQUEST	XXX	25,724	25,724	25,595	0	0	0	0	0	0	25,595	0	129	129	393	02/01/2022
LX1805-11-3	WEX TEAM TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	2,256	2,256	2,234	0	0	0	0	0	0	2,234	0	22	22	6	06/30/2023
LX1653-96-8	WIDEOPENWEST FINANCE, LLC TERM B L		10/31/2019	PER CLIENTS REQUEST	XXX	428,879	446,608	429,860	412,554	17,306	0	0	17,306	0	429,860	0	(981)	(981)	23,088	08/18/2023
LX1734-72-7	WILLIAM MORRIS TERM LOAN		12/31/2019	PER CLIENTS REQUEST	XXX	3,459	3,459	3,369	0	0	0	0	0	0	3,369	0	90	90	4	05/18/2025
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						9,360,161	9,722,730	9,610,324	8,587,532	490,282	0	20,841	469,441	0	9,610,324	0	(250,163)	(250,163)	245,454	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						615,269,627	606,698,552	610,821,073	559,561,388	9,240,872	(2,353,044)	650,987	6,236,841	0	608,433,278	0	5,591,794	5,591,794	20,816,102	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						659,331,239	644,273,884	656,610,163	0	0	(24,612)	143,658	(168,270)	0	656,441,893	0	2,636,014	2,636,014	3,726,750	XXX
8399999 - Bonds - Subtotals - Bonds						1,274,600,865	1,250,972,435	1,267,431,235	559,561,388	9,240,872	(2,377,656)	794,645	6,068,572	0	1,264,875,171	0	8,227,808	8,227,808	24,542,852	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
D94523-10-3	VOLKSWAGEN AG WOLFSBURG	B	08/27/2019	CREDIT SUISSE	382.000	60,090	25.00	66,743	60,665	5,671	0	0	5,671	407	66,743	(2,425)	(4,228)	(6,652)	3,656	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						60,090	XXX	66,743	60,665	5,671	0	0	5,671	407	66,743	(2,425)	(4,228)	(6,652)	3,656	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						60,090	XXX	66,743	60,665	5,671	0	0	5,671	407	66,743	(2,425)	(4,228)	(6,652)	3,656	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						348,116	XXX	337,000	0	0	0	0	0	0	337,000	0	11,116	11,116	4,035	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						408,207	XXX	403,743	60,665	5,671	0	0	5,671	407	403,743	(2,425)	6,888	4,464	7,691	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Y20246-10-7	DBS GROUP HOLDINGS LTD	B	08/27/2019	GOLDMAN SAACHS & CO	2,800.000	48,527	XXX	52,221	48,665	4,175	0	0	4,175	(620)	52,221	(402)	(3,292)	(3,694)	3,347	XXX
Y6S61H-10-8	NETLINK NBN TRUST NPV	B	08/27/2019	GOLDMAN SAACHS & CO	36,300.000	23,020	XXX	20,681	20,373	553	0	0	553	(245)	20,681	(159)	2,498	2,339	684	XXX
136375-10-2	CANADIAN NATL RY CO	B	08/26/2019	INVESTMENT TECH GROUP INC	400.000	36,230	XXX	35,784	29,612	4,108	0	0	4,108	2,064	35,784	(998)	1,444	445	257	XXX
633067-10-3	NATIONAL BK CAND MONTREAL QU	B	08/26/2019	RBC CAPITAL MARKETS LLC	700.000	32,005	XXX	35,036	28,726	4,288	0	0	4,288	2,021	35,036	(1,025)	(2,005)	(3,030)	830	XXX
775109-20-0	ROGERS COMMUNICATIONS INC	B	10/11/2019	VARIOUS	27,000.000	1,332,713	XXX	1,380,349	1,383,000	(77,915)	0	0	(77,915)	75,263	1,380,349	(39,076)	(8,560)	(47,636)	18,847	XXX
867224-10-7	SUNCOR ENERGY INC NEW	B	08/26/2019	RBC CAPITAL MARKETS LLC	1,800.000	50,548	XXX	71,751	50,251	17,360	0	0	17,360	4,139	71,751	(2,099)	(19,104)	(21,203)	1,025	XXX
87262K-10-5	TMX GROUP LTD	B	08/26/2019	INVESTMENT TECH GROUP INC	500.000	43,266	XXX	35,019	0	0	0	0	0	0	35,019	(437)	8,685	8,247	0	XXX
B639CJ-10-8	ANHEUSER BUSCH INBEV SA NV	B	11/21/2019	VARIOUS	19,715.000	1,598,415	XXX	1,636,600	1,300,414	332,172	0	0	332,172	4,014	1,636,600	(51,431)	13,246	(38,185)	19,814	XXX
F4973Q-10-1	CAPGEMINI SE	B	06/07/2019	VARIOUS	10,408.000	1,157,243	XXX	1,345,238	1,032,752	305,489	0	0	305,489	6,997	1,345,238	(25,070)	(162,925)	(187,995)	3,033	XXX
F80343-10-0	COMPAGNIE DE ST GOBAIN	B	02/15/2019	VARIOUS	18,649.000	657,951	XXX	778,417	621,765	152,595	0	0	152,595	4,057	778,417	(13,026)	(107,441)	(120,466)	0	XXX
F01764-10-3	L AIR LIQUIDE	B	08/27/2019	CREDIT SUISSE	332.000	45,227	XXX	43,932	41,160	2,504	0	0	2,504	268	43,932	(1,596)	2,891	1,295	1,066	XXX
F61824-14-4	MICHELIN CIE GEN DES ETABLISSE	B	08/27/2019	VARIOUS	6,327.000	652,834	XXX	750,530	627,084	119,542	0	0	119,542	3,904	750,530	(26,041)	(71,655)	(97,696)	18,193	XXX
X5S8VL-10-5	NORDEA BANK ABP	B	08/27/2019	CREDIT SUISSE	4,221.000	26,101	XXX	43,133	35,507	8,561	0	0	8,561	(935)	43,133	(2,741)	(14,291)	(17,032)	2,949	XXX
F4035A-55-7	SAFRAN SA PARIS	B	08/27/2019	CREDIT SUISSE	469.000	66,403	XXX	64,414	56,510	7,511	0	0	7,511	393	64,414	(2,340)	4,329	1,989	704	XXX
X75653-10-9	SAMPO INSURANCE COMPANY LTD	B	08/27/2019	VARIOUS	829.000	141,173	XXX	148,523	144,064	4,210	0	0	4,210	249	148,523	(5,548)	(1,801)	(7,349)	2,392	XXX
F5548N-10-1	SANOFI SHS	B	08/27/2019	CREDIT SUISSE	837.000	71,109	XXX	70,008	0	0	0	0	0	0	70,008	(1,811)	2,913	1,101	0	XXX
F43638-14-1	SGA SOCIETE GENERALE ACCEPT VN	B	02/05/2019	EXANE PARIS	19,422.000	575,398	XXX	822,371	617,675	200,448	0	0	200,448	4,248	822,371	(4,913)	(242,061)	(246,973)	0	XXX
F5879X-10-8	VINCI SA ACT	B	08/27/2019	VARIOUS	4,287.000	439,779	XXX	401,647	352,952	46,245	0	0	46,245	2,451	401,647	(6,745)	44,876	38,131	6,800	XXX
D27348-26-3	FRESENIUS SE & CO KGAA	B	08/27/2019	CREDIT SUISSE	420.000	20,488	XXX	23,033	20,348	12,909	0	10,428	2,481	204	23,033	(837)	(1,708)	(2,545)	292	XXX
D66992-10-4	SAP SE SHS	B	08/27/2019	VARIOUS	4,187.000	563,289	XXX	509,088	416,084	89,897	0	0	89,897	3,107	509,088	(11,004)	65,206	54,201	0	XXX
D1764R-10-0	VONOVIA SE	B	08/27/2019	CREDIT SUISSE	400.000	19,082	XXX	20,303	0	0	0	0	0	0	20,303	(669)	(552)	(1,220)	0	XXX
Y8563B-15-9	TECHTRONIC INDS LTD	B	05/03/2019	VARIOUS	130,000.000	890,273	XXX	764,880	690,735	73,939	0	0	73,939	206	764,880	(1,943)	127,335	125,392	0	XXX
G5960L-10-3	MEDTRONIC PLC	C	08/26/2019	CREDIT SUISSE	800.000	85,161	XXX	78,191	72,768	5,423	0	0	5,423	0	78,191	0	6,970	6,970	1,232	XXX
783513-20-3	RYANAIR HLDGS PLC	C	08/26/2019	SANFORD C BERNSTEIN	500.000	28,368	XXX	41,734	35,670	6,064	0	0	6,064	0	41,734	0	(13,366)	(13,366)	(7)	XXX
M16043-10-7	BANK LEUMI LE ISRAEL TEL AVIV	B	08/27/2019	CREDIT SUISSE	4,919.000	34,929	XXX	32,344	29,750	1,716	0	0	1,716	878	32,344	1,040	1,545	2,585	485	XXX
J02100-11-3	ASAHI GROUP HOLDINGS LTD	B	08/27/2019	GOLDMAN SAACHS & CO	600.000	28,036	XXX	26,695	0	0	0	0	0	0	26,695	671	670	1,341	0	XXX
J11508-12-4	DAIWA HOUSE INDUSTRY CO LTD	B	12/26/2019	VARIOUS	13,900.000	437,041	XXX	411,151	443,167	(15,955)	0	0	(15,955)	(16,060)	411,151	20,715	5,175	25,889	12,087	XXX
J1235L-10-8	DON QUIJOTE CO LTD (PAN PACIFIC)	B	08/27/2019	VARIOUS	10,044.000	620,511	XXX	508,335	624,344	(96,152)	0	0	(96,152)	(19,857)	508,335	18,783	93,392	112,176	534	XXX
J20454-11-2	HITACHI LIMITED COM	B	08/27/2019	GOLDMAN SAACHS & CO	900.000	30,296	XXX	30,302	0	0	0	0	0	0	30,302	1,032	(1,038)	(6)	0	XXX
J39584-10-7	MAKITA CORP	B	08/27/2019	GOLDMAN SAACHS & CO	900.000	25,718	XXX	28,894	32,033	13,955	0	15,364	(1,410)	(1,729)	28,894	2,216	(5,392)	(3,177)	389	XXX
J4914X-10-4	NEXON CO LTD TOKYO	B	08/27/2019	GOLDMAN SAACHS & CO	2,800.000	36,898	XXX	36,402	36,061	1,764	0	0	1,764	(1,422)	36,402	2,791	(2,296)	496	0	XXX
J72810-12-0	SHIN ETSU CHEMICAL CO LTD	B	10/09/2019	VARIOUS	7,000.000	726,785	XXX	625,328	544,610	105,145	0	0	105,145	(24,427)	625,328	41,069	60,388	101,457	7,181	XXX
J7771X-10-9	SUMITOMO MITSUI FINL GRP INC	B	08/27/2019	GOLDMAN SAACHS & CO	1,200.000	39,217	XXX	49,035	39,867	11,083	0	0	11,083	(1,915)	49,035	3,760	(13,578)	(9,818)	946	XXX
J78529-13-8	SUZUKI MOTOR CORP	B	08/27/2019	GOLDMAN SAACHS & CO	800.000	30,894	XXX	39,538	40,592	(52)	0	0	(52)	(1,003)	39,538	2,470	(11,114)	(8,643)	0	XXX
J95732-10-3	YAMAHA CORP	B	08/27/2019	GOLDMAN SAACHS & CO	500.000	21,473	XXX	25,295	21,328	4,955	0	0	4,955	(988)	25,295	1,940	(5,762)	(3,822)	125	XXX
G3421J-10-6	FERGUSON PLC	B	08/27/2019	VARIOUS	13,240.000	844,509	XXX	1,040,278	845,990	172,444	0	0	172,444	21,844	1,040,278	(4,386)	(191,383)	(195,770)	3,858	XXX
N0162C-10-2	ABN AMRO GROUP	B	08/27/2019	CREDIT SUISSE	1,643.000	28,830	XXX	45,008	38,579	6,154	0	0	6,154	275	45,008	(1,635)	(14,543)	(16,178)	1,320	XXX
N5017D-12-2	KONINKLIJKE DSM NV	B	08/27/2019	CREDIT SUISSE	343.000	41,507	XXX	30,595	28,012	2,977	0	0	2,977	(394)	30,595	(548)	11,460	10,911	0	XXX
N9643A-19-7	WOLTERS KLUWER N V	B	11/15/2019	VARIOUS	9,207.000	651,231	XXX	568,475	543,728	21,279	0	0	21,279	3,469	568,475	(21,693)	104,448	82,755	10,497	XXX
R2R90P-10-3	EQUINOR ASA	B	08/27/2019	CREDIT SUISSE	1,438.000	23,943	XXX	40,315	30,515	7,918	0	0	7,918	1,883	40,315	(3,456)	(12,917)	(16,373)	562	XXX
R21882-10-6	TELENOR ASA	B	08/27/2019	VARIOUS	22,118.000	445,845	XXX	424,274	427,842	(23,382)	0	0	(23,382)	19,814	424,274	(19,424)	40,995	21,572	0	XXX
E42807-11-0	RED ELECTRICA CORPORACION SA	B	08/27/2019	VARIOUS	20,815.000	433,101	XXX	436,641	463,883	(29,906)	0	0	(29,906)	2,665	436,641	(8,705)	5,165	(3,540)	19,926	XXX
W0817X-20-4	ASSA ABLOY A B	B	08/27/2019	CREDIT SUISSE	2,814.000	59,623	XXX	57,183	50,196	8,227	0	0	8,227	(1,240)	57,183	(3,634)	6,074	2,439	927	XXX
W25918-11-6	EPIROC AKTIEBOLAG	B	08/27/2019	CREDIT SUISSE	3,857.000	39,069	XXX	43,885	36,474	8,363	0	0	8,363	(952)	43,885	(2,789)	(2,027)	(4,816)	509	XXX
H4414N-10-3	JULIUS BAER GRUPPE AG ZUERICH	B	04/04/2019	VARIOUS	18,137.000	748,381	XXX	911,564	644,131	274,286	0	0	274,286	(6,852)	911,564	(2,763)	(160,419)	(163,183)	0	XXX
H5820Q-15-0	NOVARTIS AG	B	08/27/2019	VARIOUS	6,464.000	923,887	XXX	848,033	837,204	14,673	0	0	14,673	(3,844)	848,033	1,153	74,701	75,854	12,614	XXX
G0408V-10-2	AON PLC	C	12/27/2019	VARIOUS	6,440.000	1,285,384	XXX	1,011,164	936,118	75,045	0	0	75,045	0	1,011,164	0	274,220	274,220	9,801	XXX
G10877-12-7	BHP GROUP PLC SHS	B	08/27/2019	VARIOUS	20,274.000	464,490	XXX	450,542	426,459	14,622	0	0	14,622	9,461	450,542	4,323	9,625	13,948	23,384	XXX
G23296-20-8	COMPASS GROUP PLC	B	10/22/2019	VARIOUS	56,993.000	1,353,527	XXX	1,242,101	1,197,674	18,345	0	0	18,345	26,082	1,242,101	(8,644)	120,070	111,426	25,037	XXX
G42089-11-3	DIAGEO PLC	B	07/26/2019	VARIOUS	24,738.000	1,032,893	XXX	887,845	880,602	(11,272)	0	0	(11,272)	18,515	887,845	(34,127)	179,175	145,048	8,430	XXX
G4647J-10-2	HOWDEN JOINERY GROUP PLC	B	08/27/2019	VARIOUS	45,909.000	294,606	XXX	272,620	254,694	12,202	0	0	12,202	5,725	272,620	(7,435)	29,421	21,986	405	XXX
G4770L-10-6	INFORMA PLC	B	08/27/2019	CREDIT SUISSE	3,773.000	39,412	XXX	36,770	30,283	5,715	0	0	5,715	772	36,770	(2,060)	4,702	2,642	748	XXX

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	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 (Amortization)/ Accretion	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
G5973J-17-8	MELROSE INDS PLC	B	02/15/2019	VARIOUS	328,029.000	694,122	XXX	847,387	684,529	145,783	0	0	145,783	17,075	847,387	(7,713)	(145,552)	(153,265)	0	XXX
G6457T-10-4	NETWORK INTL HLDGS ORD	B	08/27/2019	CREDIT SUISSE	2,121.000	15,340	XXX	14,675	0	0	0	0	0	0	14,675	(921)	1,585	665	0	XXX
G72899-10-0	PRUDENTIAL PLC	B	10/21/2019	VARIOUS	29,606.000	889,446	XXX	993,664	779,699	128,359	0	0	128,359	14,092	993,664	(15,486)	(88,731)	(104,217)	1,516	XXX
G7493L-10-5	RELX PLC	B	08/27/2019	CREDIT SUISSE	3,513.000	82,975	XXX	74,228	72,325	344	0	0	344	1,559	74,228	(4,158)	12,905	8,747	2,281	XXX
G7690A-10-0	ROYAL DUTCH SHELL PLC	B	08/27/2019	CREDIT SUISSE	3,010.000	83,583	XXX	105,390	88,459	14,718	0	0	14,718	2,213	105,390	(5,904)	(15,903)	(21,807)	2,552	XXX
G7705H-15-7	RSA INSURANCE GROUP PLC	B	08/27/2019	CREDIT SUISSE	3,942.000	25,462	XXX	29,735	25,785	3,326	0	0	3,326	624	29,735	(1,666)	(2,608)	(4,273)	728	XXX
G92087-16-5	UNILEVER PLC	B	12/19/2019	VARIOUS	17,924.000	1,016,232	XXX	979,480	937,889	21,024	0	0	21,024	20,567	979,480	1,800	34,953	36,753	36,689	XXX
G95248-13-7	WEIR GROUP PLC	B	08/27/2019	CREDIT SUISSE	992.000	16,387	XXX	19,534	0	0	0	0	0	0	19,534	(1,238)	(1,910)	(3,147)	0	XXX
K36628-13-7	CARLSBERG AS	B	08/27/2019	VARIOUS	3,106.000	421,650	XXX	367,007	329,539	34,937	0	0	34,937	2,530	367,007	(9,876)	64,519	54,643	6,571	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						22,591,836	XXX	22,764,597	20,028,474	2,272,720	0	25,792	2,246,928	201,145	22,764,597	(264,410)	91,649	(172,761)	271,560	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
000000-00-0	FEDERAL HOME LOAN BANK MEMBERSHIP		04/05/2019	CITIGROUP GLOBAL	1,078.000	107,800	XXX	107,800	107,800	0	0	0	0	0	107,800	0	0	0	0	XXX
000000-00-0	FHLB ACTIVITY STOCK		12/01/2019	CITIGROUP GLOBAL	217,017.000	21,701,700	XXX	21,701,700	11,225,700	0	0	0	0	0	21,701,700	0	0	0	338,097	XXX
72724*-10-4	PLANS' LIABILITY INSURANCE CO		07/12/2019	PER CLIENTS REQUEST	18.830	19	XXX	0	0	0	0	0	0	0	0	0	19	19	0	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						21,809,519	XXX	21,809,500	11,333,500	0	0	0	0	0	21,809,500	0	19	19	338,097	XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
000000-00-0	Enterprise Property Holding, LLC		01/31/2019	Horizon Healthcare Services, Inc.		6,000,000	XXX						0					0		XXX
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other						6,000,000	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
Common Stocks - Mutual Funds																				
02368A-20-8	ABF LARGE CAP VAL INSTL		07/02/2019	FIDELITY INVESTMENTS	159.824	4,008	XXX	4,171	3,711	460	0	0	460	0	4,171	0	(163)	(163)	0	XXX
24610B-81-8	DELAWARE GROUP EQUITY FDS V		06/03/2019	FIDELITY INVESTMENTS	44.534	2,588	XXX	3,095	2,348	747	0	0	747	0	3,095	0	(507)	(507)	0	XXX
315911-75-0	FID 500 INDEX IPR?		12/13/2019	FIDELITY INVESTMENTS	1,140.441	111,791	XXX	112,060	99,332	12,727	0	0	12,727	0	112,060	0	(269)	(269)	577	XXX
315911-74-3	FID EXT MKT IDX IPR		07/02/2019	FIDELITY INVESTMENTS	961.031	57,651	XXX	62,342	51,050	11,292	0	0	11,292	0	62,342	0	(4,691)	(4,691)	699	XXX
31635T-10-4	FID INFL PR BD IDX		05/01/2019	FIDELITY INVESTMENTS	8,959.647	85,309	XXX	86,371	85,027	1,344	0	0	1,344	0	86,371	0	(1,062)	(1,062)	1	XXX
315911-72-7	FID INTL INDEX IPR		06/03/2019	FIDELITY INVESTMENTS	293.328	11,737	XXX	11,903	10,662	1,241	0	0	1,241	0	11,903	0	(166)	(166)	20	XXX
315911-69-3	FID TOT MKT IDX IPR		07/02/2019	FIDELITY INVESTMENTS	260.114	20,670	XXX	21,038	18,361	2,677	0	0	2,677	0	21,038	0	(368)	(368)	83	XXX
316146-35-6	FID US BOND IDX		11/08/2019	FIDELITY INVESTMENTS	32,212.369	382,922	XXX	357,483	361,354	(5,908)	0	0	(5,908)	0	357,483	0	25,439	25,439	8,946	XXX
316345-60-2	FIDELITY BALANCED K		12/13/2019	FIDELITY INVESTMENTS	13,756.623	328,976	XXX	325,724	284,074	41,650	0	0	41,650	0	325,724	0	3,252	3,252	2,832	XXX
316071-70-3	FIDELITY CONTRAFUND INC K		12/13/2019	FIDELITY INVESTMENTS	32,244.121	398,018	XXX	318,803	355,008	(36,205)	0	0	(36,205)	0	318,803	0	79,215	79,215	0	XXX
316128-65-1	FIDELITY EQUITY INCOME K		09/17/2019	FIDELITY INVESTMENTS	4,231.820	252,026	XXX	242,230	83,749	12,502	0	0	12,502	0	242,230	0	9,795	9,795	4,712	XXX
315794-82-6	FIDELITY FREEDOM 2005 K		04/01/2019	FIDELITY INVESTMENTS	1,155.548	14,086	XXX	14,399	13,381	1,017	0	0	1,017	0	14,399	0	(313)	(313)	0	XXX
315794-81-8	FIDELITY FREEDOM 2010 K		04/08/2019	FIDELITY INVESTMENTS	1,368.298	20,751	XXX	21,989	19,758	2,230	0	0	2,230	0	21,989	0	(1,238)	(1,238)	0	XXX
315794-79-2	FIDELITY FREEDOM 2015 K		12/06/2019	FIDELITY INVESTMENTS	27,138.400	346,462	XXX	343,572	320,776	39,893	0	17,097	22,796	0	343,572	0	2,890	2,890	1,199	XXX
315794-78-4	FIDELITY FREEDOM 2020 K		12/06/2019	FIDELITY INVESTMENTS	10,743.955	169,925	XXX	175,084	157,399	18,050	0	365	17,685	0	175,084	0	(5,159)	(5,159)	3,149	XXX
315794-77-6	FIDELITY FREEDOM 2025 K		12/06/2019	FIDELITY INVESTMENTS	8,592.358	113,048	XXX	121,066	109,381	11,686	0	0	11,686	0	121,066	0	(8,019)	(8,019)	249	XXX
315794-76-8	FIDELITY FREEDOM 2030 K		08/01/2019	FIDELITY INVESTMENTS	4,405.266	72,259	XXX	77,312	68,986	8,326	0	0	8,326	0	77,312	0	(5,053)	(5,053)	287	XXX
315794-75-0	FIDELITY FREEDOM 2035 K		12/06/2019	FIDELITY INVESTMENTS	3,457.670	47,050	XXX	50,620	44,881	5,740	0	0	5,740	0	50,620	0	(3,570)	(3,570)	0	XXX
315794-74-3	FIDELITY FREEDOM 2040 K		06/03/2019	FIDELITY INVESTMENTS	1,121.698	10,589	XXX	12,103	10,140	1,963	0	0	1,963	0	12,103	0	(1,514)	(1,514)	0	XXX
315794-73-5	FIDELITY FREEDOM 2045 K		06/03/2019	FIDELITY INVESTMENTS	621.361	6,772	XXX	7,220	6,369	851	0	0	851	0	7,220	0	(448)	(448)	0	XXX
315794-83-4	FIDELITY FREEDOM INCM K		06/03/2019	FIDELITY INVESTMENTS	9,064.478	103,426	XXX	103,516	99,437	7,705	0	3,626	4,079	0	103,516	0	(91)	(91)	1,233	XXX
316146-40-6	FIDELITY HIGH INCOME		12/06/2019	FIDELITY INVESTMENTS	15,642.781	136,255	XXX	138,838	129,209	9,629	0	0	9,629	0	138,838	0	(2,583)	(2,583)	1,350	XXX
315910-26-5	FIDELITY INTL DISCOVERY K		12/06/2019	FIDELITY INVESTMENTS	3,711.994	154,054	XXX	166,365	134,968	31,399	0	2	31,397	0	166,365	0	(12,311)	(12,311)	0	XXX
315912-40-2	FIDELITY LARGE CAP STOCK FD		08/01/2019	FIDELITY INVESTMENTS	5,879.863	183,850	XXX	180,206	158,639	21,568	0	0	21,568	0	180,206	0	3,644	3,644	68	XXX
316138-20-5	FIDELITY REAL ESTATE INVS FD		09/03/2019	FIDELITY INVESTMENTS	1,666.917	74,957	XXX	67,687	64,026	3,660	0	0	3,660	0	67,687	0	7,270	7,270	1,987	XXX
315910-50-5	FIDELITY WORLDWIDE FD		06/03/2019	FIDELITY INVESTMENTS	4,364.650	107,832	XXX	99,775	100,867	(1,092)	0	0	(1,092)	0	99,775	0	8,057	8,057	0	XXX
416529-80-8	HARTFORD SM CAP GROWTH FD - Y		06/03/2019	FIDELITY INVESTMENTS	1,785.671	84,918	XXX	96,812	74,355	22,457	0	0	22,457	0	96,812	0	(11,894)	(11,894)	0	XXX
63872R-57-4	LOOMIS CORE PL BD N		11/06/2019	FIDELITY INVESTMENTS	13,373.296	176,616	XXX	172,866	168,102	4,763	0	0	4,763	0	172,866	0	3,750	3,750	2,362	XXX
57630A-59-2	MASSMUTUAL SELECT FDS SEL MC		09/17/2019	FIDELITY INVESTMENTS	16,921.200	388,659	XXX	377,837	319,641	58,195	0	0	58,195	0	377,837	0	10,822	10,822	0	XXX
55273W-47-5	MFS SER TR XI MD CP VALUE R5		07/02/2019	FIDELITY INVESTMENTS	7,156.007	166,131	XXX	163,157	142,118	21,039	0	0	21,039	0	163,157	0	2,974	2,974	0	XXX
641233-20-0	NEUBERGER BERMAN GENESIS INSTL		12/27/2019	FIDELITY INVESTMENTS	221.704	11,059	XXX	12,602	10,609	1,993	0	0	1,993	0	12,602	0	(1,543)	(1,543)	22	XXX
00170K-72-9	TIMESQUARE SMALL CAP GROWTH FUND		12/16/2019	VARIOUS	1,231,308.485	20,420,464	XXX	22,962,173	15,576,052	7,386,121	0	0	7,386,121	0	22,962,173	0	(2,541,709)	(2,541,709)	0	XXX
922042-63-5	VANGUARD INTL EQUITY INDEX FD		08/08/2019	VANGUARD	671,253.437	70,158,883	XXX	74,143,673	63,923,465	10,220,209	0	0	10,220,209	0	74,143,673	0	(3,985,091)	(3,985,091)	723,112	XXX
921946-50-5	VANGUARD WHITEHALL FDS INC		03/22/2019	VANGUARD	1,543,535.887	51,754,757	XXX	39,756,704	47,664,388	(7,907,684)	0	0	(7,907,684)	0	39,756,704	0	11,998,053	11,998,053	388,508	XXX
9499999 - Common Stocks - Mutual Funds						146,378,500	XXX	140,810,799	130,671,627	10,012,245	0	21,090	9,991,155	0	140,810,799	0	5,567,401	5,567,401	1,141,395	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						196,779,854	XXX	185,384,895	162,033,602	12,284,965	0	46,882	12,238,083	201,145	185,384,895	(264,410)	5,659,069	5,394,659	1,751,052	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						100,137,809	XXX	98,900,141	0	0	0	0	0	0	98,900,141	(66,637)	1,304,306	1,237,669	678,981	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						296,917,664	XXX	284,285,036	162,033,602	12,284,965	0	46,882	12,238,083	201,145	284,285,036	(331,047)	6,963,375	6,632,328	2,430,033	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						297,325,870	XXX	284,688,779	162,094,266	12,290,636	0	46,882	12,243,753	201,552	284,688,779	(333,472)	6,970,263	6,636,791	2,437,724	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (Amortization)/ Accretion	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
9999999 Totals						1,571,926,736	XXX	1,552,120,014	721,655,654	21,531,508	(2,377,656)	841,527	18,312,325	201,552	1,549,563,950	(333,472)	15,198,071	14,864,599	26,980,575	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
Bonds - U.S. Governments																				
21H042-62-0	GNMAII JUMBO TBA 30YR TBA 04.500%		02/05/2019	VARIOUS	02/05/2019	VARIOUS	12,000,000	12,429,375	12,432,188	12,429,375	0	0	0	0	0	0	2,813	2,813	0	0
21H042-64-6	TBA Gnma II Jumbo 4.50 30 Yrs Apr		04/05/2019	VARIOUS	04/05/2019	VARIOUS	12,000,000	12,419,063	12,433,828	12,419,063	0	0	0	0	0	0	14,766	14,766	0	0
21H042-66-1	TBA Gnma II Jumbo 4.50 30 Yrs Jun		06/10/2019	VARIOUS	06/10/2019	VARIOUS	12,000,000	12,464,063	12,466,875	12,464,063	0	0	0	0	0	0	2,813	2,813	0	0
21H042-63-8	TBA GNMA2 SINGLE FAMILY 30YR 4.53		03/07/2019	VARIOUS	03/07/2019	VARIOUS	12,000,000	12,410,391	12,405,938	12,410,391	0	0	0	0	0	0	(4,453)	(4,453)	0	0
21H042-65-3	TBA GNMA2 SINGLE FAMILY 30YR 4.55		05/13/2019	VARIOUS	05/13/2019	VARIOUS	12,000,000	12,439,688	12,456,211	12,439,688	0	0	0	0	0	0	16,523	16,523	0	0
21H042-67-9	TBA GNMA2 SINGLE FAMILY 30YR 4.57		05/20/2019	CREDIT SUISSE FIRST BOS	06/20/2019	CREDIT SUISSE FIRST BOS	6,000,000	6,225,000	6,255,469	6,225,000	0	0	0	0	0	0	30,469	30,469	0	0
21H042-68-7	TBA JUMBO GNMA II 4.50% 30 Yrs Aug		07/29/2019	VARIOUS	07/29/2019	VARIOUS	12,000,000	12,504,375	12,507,188	12,504,375	0	0	0	0	0	0	2,813	2,813	0	0
912810-RC-4	UNITED STATES TREAS BDS		03/06/2019	NOMURA SEC/FIXED INCOME	03/11/2019	NOMURA SEC/FIXED INCOME	35,000	38,515	38,791	38,513	0	(1)	0	(1)	0	0	278	278	88	70
912810-SE-9	UNITED STATES TREAS BDS		04/16/2019	VARIOUS	04/16/2019	VARIOUS	395,000	424,714	426,109	424,709	0	(5)	0	(5)	0	0	1,400	1,400	4,968	4,821
912810-SF-6	UNITED STATES TREAS BDS		05/16/2019	VARIOUS	05/16/2019	RBC DAIN RAUSCHER	335,000	345,875	345,874	345,875	0	0	0	0	0	0	(1)	(1)	2,610	2,576
912828-2R-0	UNITED STATES TREAS NTS		05/10/2019	SOCIETE GENERAL INV (SGNY)	07/26/2019	NOMURA SEC/FIXED INCOME	4,000,000	3,961,727	4,074,836	3,962,622	0	896	0	896	0	0	112,213	112,213	40,773	21,630
912828-4C-1	UNITED STATES TREAS NTS		03/07/2019	BANK OF NY/TORONTO DOMINION SEC INC	03/21/2019	BNP PARIBAS SEC CORP	880,000	877,456	878,041	877,547	0	91	0	91	0	0	493	493	9,410	8,649
912828-5G-1	UNITED STATES TREAS NTS		01/24/2019	JP MORGAN SECS INC-FI	02/22/2019	VARIOUS	1,500,000	1,507,617	1,508,115	1,507,321	0	(296)	0	(296)	0	0	794	794	13,386	10,245
912828-5K-2	UNITED STATES TREAS NTS		01/03/2019	BANK OF NEW YORK (BNYCM)	02/28/2019	BNY MELLON CAPITAL MARKETS/BNY	10,000,000	10,191,406	10,158,203	10,185,610	0	(5,796)	0	(5,796)	0	0	(27,407)	(27,407)	96,098	51,623
912828-5L-0	UNITED STATES TREAS NTS		01/03/2019	BANK OF NEW YORK (BNYCM)	02/27/2019	KEEFE BRUYETTE & WOODS	3,000,000	3,033,984	3,030,234	3,032,243	0	(1,741)	0	(1,741)	0	0	(2,009)	(2,009)	25,017	11,913
912828-5M-8	UNITED STATES TREAS NTS		08/13/2019	VARIOUS	09/09/2019	VARIOUS	17,135,000	18,130,529	18,484,106	18,120,861	0	(9,668)	0	(9,668)	0	0	363,245	363,245	220,994	153,287
912828-5Q-9	UNITED STATES TREAS NTS		01/03/2019	BANK OF NEW YORK (BNYCM)	02/28/2019	JP MORGAN SECS INC-FI	3,000,000	3,013,711	3,010,430	3,012,631	0	(1,080)	0	(1,080)	0	0	(2,201)	(2,201)	20,625	7,933
912828-5S-5	UNITED STATES TREAS NTS		01/31/2019	VARIOUS	03/01/2019	VARIOUS	7,840,000	7,839,730	7,835,285	7,839,700	0	(30)	0	(30)	0	0	(4,414)	(4,414)	29,108	9,384
912828-5T-3	UNITED STATES TREAS NTS		01/04/2019	BARCLAYS CAP INC	01/04/2019	BANC OF AMERICA SEC LLC	155,000	155,684	155,745	155,684	0	0	0	0	0	0	61	61	79	79
912828-5U-0	UNITED STATES TREAS NTS		01/22/2019	VARIOUS	12/10/2019	VARIOUS	20,150,000	20,241,635	20,906,699	20,230,670	0	(10,964)	0	(10,964)	0	0	676,029	676,029	352,121	22,004
912828-5V-8	UNITED STATES TREAS NTS		02/05/2019	JP MORGAN SECS INC-FI	02/27/2019	VARIOUS	2,250,000	2,248,242	2,250,432	2,248,258	0	16	0	16	0	0	2,174	2,174	4,986	3,419
912828-6B-1	UNITED STATES TREAS NTS		05/31/2019	VARIOUS	06/20/2019	VARIOUS	9,440,000	9,682,146	9,720,218	9,681,393	0	(753)	0	(753)	0	0	38,825	38,825	61,515	57,187
912828-6C-9	UNITED STATES TREAS NTS		03/04/2019	VARIOUS	03/18/2019	VARIOUS	2,115,000	2,113,986	2,117,972	2,113,995	0	9	0	9	0	0	3,977	3,977	3,652	2,459
912828-6G-0	UNITED STATES TREAS NTS		03/26/2019	VARIOUS	10/28/2019	VARIOUS	9,120,000	9,200,302	9,385,125	9,191,138	0	(9,163)	0	(9,163)	0	0	193,987	193,987	141,630	15,783
912828-6H-8	UNITED STATES TREAS NTS		03/18/2019	THE BANK OF NY/TD BANK	03/21/2019	BARCLAYS CAP INC	335,000	334,707	335,628	334,708	0	1	0	1	0	0	921	921	151	86
912828-6M-7	UNITED STATES TREAS NTS		04/16/2019	KEEFE BRUYETTE & WOODS	04/16/2019	CITIGROUP GBL MKT INC/SAL	220,000	219,244	219,149	219,244	0	0	0	0	0	0	(95)	(95)	27	27
912828-6R-6	UNITED STATES TREAS NTS		05/21/2019	VARIOUS	05/21/2019	DEUTSCHE BANK SECS	1,305,000	1,308,488	1,308,804	1,308,488	0	0	0	0	0	0	317	317	1,397	1,390
912828-6S-4	UNITED STATES TREAS NTS		05/15/2019	MORGAN STANLEY & CO INC	05/16/2019	DEUTSCHE BANK SECS	890,000	896,953	895,041	896,951	0	(3)	0	(3)	0	0	(1,910)	(1,910)	976	976
912828-6T-2	UNITED STATES TREAS NTS		08/02/2019	VARIOUS	12/18/2019	VARIOUS	7,615,000	7,833,010	7,862,767	7,829,088	0	(3,922)	0	(3,922)	0	0	33,679	33,679	56,060	24,139
912828-6U-9	UNITED STATES TREAS NTS		05/16/2019	VARIOUS	05/16/2019	BARCLAYS CAP INC	640,000	639,317	639,450	639,317	0	0	0	0	0	0	133	133	74	74
912828-6Z-8	UNITED STATES TREAS NTS		07/11/2019	VARIOUS	07/19/2019	VARIOUS	465,000	463,011	463,394	463,014	0	3	0	3	0	0	380	380	311	261
912828-C5-7	UNITED STATES TREAS NTS		04/16/2019	VARIOUS	04/16/2019	DEUTSCHE BANK SECS	1,275,000	1,271,314	1,271,065	1,271,314	0	0	0	0	0	0	(249)	(249)	1,332	1,332
912828-J2-7	UNITED STATES TREAS NTS		10/10/2019	BANK OF NEW YORK (NWMSI)	10/24/2019	MORGAN STANLEY & CO INC	3,000,000	3,075,475	3,059,642	3,074,960	0	(515)	0	(515)	0	0	(15,317)	(15,317)	11,576	9,293
912828-J5-0	UNITED STATES TREAS NTS		01/11/2019	BANK OF NEW YORK (BASEC)	03/05/2019	BANC OF AMERICA SEC LLC	10,000,000	9,864,844	9,883,203	9,882,122	0	17,278	0	17,278	0	0	1,081	1,081	70,992	51,657
912828-R3-6	UNITED STATES TREAS NTS		08/22/2019	BANC OF AMERICA SEC LLC	09/24/2019	SOCIETE GENERAL INV (SGNY)	2,800,000	2,810,287	2,808,088	2,810,157	0	(130)	0	(130)	0	0	(2,069)	(2,069)	16,444	12,364
912828-V2-3	UNITED STATES TREAS NTS		10/28/2019	GOLDMAN SACHS & CO	12/10/2019	GOLDMAN SACHS & CO	4,680,000	4,787,494	4,782,375	4,784,579	0	(2,915)	0	(2,915)	0	0	(2,204)	(2,204)	47,213	34,623
912828-W7-1	UNITED STATES TREAS NTS		04/16/2019	VARIOUS	04/16/2019	VARIOUS	3,570,000	3,526,964	3,524,584	3,526,964	0	0	0	0	0	0	(2,380)	(2,380)	3,367	3,315
912828-WG-1	UNITED STATES TREAS NTS		05/16/2019	VARIOUS	05/21/2019	VARIOUS	1,830,000	1,831,601	1,832,357	1,831,598	0	(3)	0	(3)	0	0	760	760	2,266	1,902
912828-XT-2	UNITED STATES TREAS NTS		06/14/2019	VARIOUS	06/14/2019	BANC OF AMERICA SEC LLC	315,000	317,096	316,973	317,096	0	0	0	0	0	0	(122)	(122)	246	246
912828-XU-9	UNITED STATES TREAS NTS		01/09/2019	BANK OF NEW YORK (BNYCM)	03/07/2019	JP MORGAN SECS INC-FI	4,500,000	4,428,809	4,441,113	4,436,445	0	7,637	0	7,637	0	0	4,668	4,668	15,391	4,821
912828-XY-1	UNITED STATES TREAS NTS		06/28/2019	CITIGROUP GBL MKT INC/SAL	07/01/2019	DBTC AMERICAS/DBAG LONDON GLO	1,800,000	1,809,844	1,809,141	1,809,764	0	(80)	0	(80)	0	0	(623)	(623)	22,745	22,251
912828-Y8-7	UNITED STATES TREAS NTS		08/15/2019	VARIOUS	09/03/2019	VARIOUS	1,110,000	1,126,688	1,126,668	1,126,583	0	(104)	0	(104)	0	0	85	85	1,339	735
912828-YB-0	UNITED STATES TREAS NTS		11/05/2019	VARIOUS	11/12/2019	VARIOUS	1,455,000	1,433,397	1,426,253	1,433,433	0	36	0	36	0	0	(7,180)	(7,180)	4,475	3,993
912828-YE-4	UNITED STATES TREAS NTS		09/09/2019	VARIOUS	09/30/2019	VARIOUS	1,615,000	1,600,404	1,585,128	1,600,509	0	106	0	106	0	0	(15,381)	(15,381)	1,177	461
912828-YH-7	UNITED STATES TREAS NTS		10/01/2019	VARIOUS	12/02/2019	VARIOUS	1,220,000	1,214,553	1,214,433	1,214,679	0	126	0	126	0	0	(246)	(246)	2,018	78
912828-YM-6	UNITED STATES TREAS NTS		11/12/2019	VARIOUS	12/16/2019	VARIOUS	1,475,000	1,470,361	1,459,908	1,470,436	0	75	0	75	0	0	(10,528)	(10,528)	2,483	52
912828-YQ-7	UNITED STATES TREAS NTS		11/06/2019	GOLDMAN SACHS & CO	11/06/2019	JP MORGAN SECS INC-FI	105,000	104,286	104,262	104,286	0	0	0	0	0	0	(25)	(25)	38	33
912828-YS-3	UNITED STATES TREAS NTS		11/12/2019	JEFFERIES & COMPANY	11/29/2019	VARIOUS	360,000	354,600	355,733	354,603	0	3	0	3	0	0	1,130	1,130	33	0
912828-UQ-1	UNITED STATES TREAS NTS 1.25%02/29		01/07/2019	BANK OF NEW YORK (BASEC)	03/05/2019	JP MORGAN SECS INC-FI	5,000,000	4,927,148	4,936,328	4,937,070	0	9,921	0	9,921	0	0	(742)	(742)	32,269	22,445
912828-7D-6	UNITED STATES TREAS NTS TIPS 0.25%		10/04/2019	BANK OF NEW YORK (CABANK)	10/24/2019	UBS	2,000,000	2,051,357	2,027,231	2,051,106	0	(251)	0	(251)	0	0	(23,874)	(23,874)	1,390	1,145
0599999 - Bonds - U.S. Governments							228,930,000	233,600,461	234,972,631	233,589,236	0	(11,225)	0	(11,225)	0	0	1,383,394	1,383,394	1,322,849	580,765
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
154871-CP-0	CENTRAL PLAINS ENERGY PROJ NEB		08/27/2019	CITIGROUP GLOBAL MARKETS, INC	11/04/2019	UBS FINANCIAL SVCS INC	500,000	710,030	677,385	708,632	0	(1,398)	0	(1,398)	0	0	(31,247)	(31,247)	17,014	12,361
19648F-KS-2	COLORADO HEALTH FACS AUTH REV		08/29/2019	VARIOUS	09/24/2019	MORGAN STANLEY & CO INC	630,000	758,318	748,541	757,227	0	(1,091)	0	(1,091)	0	0	(8,686)	(8,686)	3,063	500
02R042-61-1	FHLMC GOLD TBA 30 YR TBA 04.500%		01/02/2019	NOMURA SEC/FIXED INCOME	01/02/2019	BNY MELLON CAPITAL MARKETS/BNY	1,000,000	1,031,016	1,030,625	1,031,016	0	0	0	0	0	0	(391)	(391)	1,625	1,625

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
3128P8-DM-0	FHLMC PC GOLD CASH 20		01/02/2019	BANC OF AMERICA SEC LLC	05/16/2019	VARIOUS	10,692	10,431	10,718	10,444	0	13	0	13	0	0	273	273	91	11
3128MJ-4S-6	FHLMC PC GOLD COMB 30		01/01/2019	BNY MELLON CAPITAL MARKETS/BNYCM	01/01/2019	NOMURA SEC/FIXED INCOME	1,000,000	1,030,625	1,031,016	1,030,625	0	0	0	0	0	0	391	391	1,625	1,625
3137FL-MV-3	FHLMC REMIC SERIES K-090		04/02/2019	BANC OF AMERICA SEC LLC	06/25/2019	VARIOUS	1,974,000	2,033,102	2,109,867	2,031,372	0	(1,729)	0	(1,729)	0	0	78,494	78,494	14,636	1,876
3132DV-3J-2	FHLMC SUPER 30Y FIXED		06/03/2019	BNP PARIBAS SEC CORP	06/03/2019	WACHOVIA SECURITIES LLC	250,000	252,305	252,344	252,305	0	0	0	0	0	0	39	39	292	292
3132DV-3M-5	FHLMC SUPER 30Y FIXED		07/19/2019	WACHOVIA SECURITIES LLC	12/26/2019	VARIOUS	400,000	403,438	404,029	403,331	0	(106)	0	(106)	0	0	698	698	5,308	733
3132DV-4E-2	FHLMC SUPER 30Y FIXED		08/09/2019	CITIGROUP GBL MKT INC/SAL	08/14/2019	CITIGROUP GBL MKT INC/SAL	5,000,500	5,013,783	5,003,625	5,013,746	0	(36)	0	(36)	0	0	(10,121)	(10,121)	5,209	4,167
3140X4-DE-3	FNMA SUPER LNG 30 YEAR		09/13/2019	JP MORGAN SECS INC-FI	10/10/2019	REVERSAL	303,742	308,630	308,630	308,630	0	0	0	0	0	0	0	0	228	228
01F032-4C-5	FNMA TBA 15YR TBA 03.500% DEC		12/06/2019	VARIOUS	12/06/2019	VARIOUS	12,000,000	12,419,063	12,420,234	12,419,063	0	0	0	0	0	0	1,172	1,172	0	0
01F032-47-6	FNMA TBA 15YR TBA 03.500% JUL		06/27/2019	VARIOUS	06/27/2019	VARIOUS	12,000,000	12,325,313	12,366,797	12,325,313	0	0	0	0	0	0	41,484	41,484	0	0
01F032-4A-9	FNMA TBA 15YR TBA 03.500% OCT		10/04/2019	VARIOUS	10/04/2019	VARIOUS	12,000,000	12,430,313	12,435,508	12,430,313	0	0	0	0	0	0	5,195	5,195	0	0
01F032-49-2	FNMA TBA 15YR TBA 03.500% SEP		08/26/2019	VARIOUS	08/26/2019	VARIOUS	12,000,000	12,410,625	12,427,266	12,410,625	0	0	0	0	0	0	16,641	16,641	0	0
01F040-62-8	FNMA TBA 30YR		01/30/2019	VARIOUS	01/30/2019	VARIOUS	10,000,000	10,212,578	10,187,715	10,212,578	0	0	0	0	0	0	(24,863)	(24,863)	0	0
01F040-67-7	FNMA TBA 30Yr		05/17/2019	CREDIT SUISSE FIRST BOS	06/17/2019	CREDIT SUISSE FIRST BOS	7,000,000	7,195,781	7,217,109	7,195,781	0	0	0	0	0	0	21,328	21,328	0	0
01F040-68-5	FNMA TBA 30YR		06/17/2019	CREDIT SUISSE FIRST BOS	07/24/2019	CREDIT SUISSE FIRST BOSTON-NY	7,000,000	7,216,563	7,249,512	7,216,563	0	0	0	0	0	0	32,949	32,949	0	0
01F040-69-3	FNMA TBA 30YR SEP		07/24/2019	CREDIT SUISSE FIRST BOSTON-NY BRANCH	08/13/2019	CREDIT SUISSE FIRST BOSTON-NY	7,000,000	7,250,469	7,244,180	7,250,469	0	0	0	0	0	0	(6,289)	(6,289)	0	0
01F040-64-4	FNMA TBA 30YR TBA 04.000% APR		03/28/2019	VARIOUS	03/28/2019	VARIOUS	14,000,000	14,342,344	14,396,484	14,342,344	0	0	0	0	0	0	54,141	54,141	0	0
01F040-6C-6	FNMA TBA 30YR TBA 04.000% DEC		12/02/2019	VARIOUS	12/02/2019	VARIOUS	14,000,000	14,505,313	14,511,875	14,505,313	0	0	0	0	0	0	6,563	6,563	0	0
01F040-6B-8	FNMA Tba 30Yr Tba Nov		11/05/2019	VARIOUS	11/05/2019	VARIOUS	14,000,000	14,514,063	14,499,297	14,514,063	0	0	0	0	0	0	(14,766)	(14,766)	0	0
01F040-6A-0	FNMA TBA 30YR TBA OCT		09/25/2019	VARIOUS	09/25/2019	VARIOUS	14,000,000	14,502,031	14,509,414	14,502,031	0	0	0	0	0	0	7,383	7,383	0	0
21H042-61-2	GNMAII JUMBO TBA 30YR TBA 04.500%		01/09/2019	VARIOUS	01/09/2019	VARIOUS	12,000,000	12,413,906	12,424,688	12,413,906	0	0	0	0	0	0	10,781	10,781	0	0
54241A-AZ-6	LONG BEACH CALIF BD FIN AUTH N		08/27/2019	NATIONAL FINL SVCS CORP	12/05/2019	CITIGROUP GLOBAL MARKETS, INC	630,000	906,261	884,180	902,850	0	(3,411)	0	(3,411)	0	0	(18,670)	(18,670)	19,635	10,010
547804-AE-4	LOWER ALA GAS DIST GAS PROJ RE		08/27/2019	CITIGROUP GLOBAL MARKETS, INC	11/12/2019	MORGAN STANLEY & CO INC	500,000	729,310	678,720	727,627	0	(1,684)	0	(1,684)	0	0	(48,907)	(48,907)	17,569	12,361
79575E-AS-7	SALT VERDE FINL CORP SR GAS RE		10/09/2019	CITIGROUP GLOBAL MARKETS, INC	12/05/2019	UBS FINANCIAL SVCS INC	500,000	684,025	666,580	682,569	0	(1,456)	0	(1,456)	0	0	(15,989)	(15,989)	13,056	9,028
847113-CH-8	SPARTANBURG S C REGL HEALTH SV		08/26/2019	MLPFS	09/25/2019	RBC DAIN RAUSCHER	200,000	236,888	233,124	236,579	0	(309)	0	(309)	0	0	(3,455)	(3,455)	4,500	3,694
01F030-6C-7	TBA FEDERAL NATIONAL MORTGAGE ASSO		11/12/2019	VARIOUS	12/12/2019	REVERSAL	3,200,000	3,229,797	3,229,797	3,229,797	0	0	0	0	0	0	0	0	0	0
01F032-66-6	TBA FNMA 3.50% 30Yrs Jun		06/03/2019	VARIOUS	06/03/2019	VARIOUS	500,000	504,648	504,648	504,648	0	0	0	0	0	0	0	0	583	583
01F040-63-6	TBA FNMA 4.00% MAT 30 YEARS SETTLE		03/04/2019	VARIOUS	03/04/2019	VARIOUS	10,000,000	10,179,922	10,200,176	10,179,922	0	0	0	0	0	0	20,254	20,254	0	0
01F040-61-0	TBA FNMA SF 4.00 30 YRS JAN		01/08/2019	VARIOUS	01/08/2019	VARIOUS	14,000,000	14,270,703	14,293,770	14,270,703	0	0	0	0	0	0	23,066	23,066	0	0
01F040-66-9	TBA Fnma Sf 4.00 30 Yrs Jun		04/29/2019	CREDIT SUISSE FIRST BOS	05/17/2019	CREDIT SUISSE FIRST BOS	7,000,000	7,173,906	7,199,063	7,173,906	0	0	0	0	0	0	25,156	25,156	0	0
01F040-65-1	TBA FNMA Sf 4.00 30 Yrs May		04/30/2019	VARIOUS	04/30/2019	VARIOUS	14,000,000	14,366,953	14,358,340	14,366,953	0	0	0	0	0	0	(8,613)	(8,613)	0	0
01F032-4B-7	TBA FNMA SINGLE FAMILY 15YR 3.5 11		11/06/2019	VARIOUS	11/06/2019	VARIOUS	12,000,000	12,425,898	12,412,734	12,425,898	0	0	0	0	0	0	(13,164)	(13,164)	0	0
01F032-46-8	TBA FNMA SINGLE FAMILY 15YR 3.5 6/		05/13/2019	BANC OF AMERICA SEC LLC	05/17/2019	BANC OF AMERICA SEC LLC	6,000,000	6,136,875	6,138,047	6,136,875	0	0	0	0	0	0	1,172	1,172	0	0
01F032-48-4	TBA FNMA SINGLE FAMILY 15YR 3.5 8/		08/06/2019	VARIOUS	08/06/2019	VARIOUS	12,000,000	12,384,609	12,403,125	12,384,609	0	0	0	0	0	0	18,516	18,516	0	0
01F022-6A-8	TBA FNMA SINGLE FAMILY 30YR 2.5 10		09/03/2019	CITIGROUP GBL MKT INC/SAL	09/11/2019	CITIGROUP GBL MKT INC/SAL	11,200,000	11,248,781	11,247,637	11,248,781	0	0	0	0	0	0	(1,145)	(1,145)	0	0
01F022-6B-6	TBA FNMA SINGLE FAMILY 30YR 2.5 11		11/05/2019	VARIOUS	11/05/2019	VARIOUS	36,800,000	36,604,117	36,444,449	36,604,117	0	0	0	0	0	0	(159,668)	(159,668)	0	0
01F022-69-1	TBA FNMA SINGLE FAMILY 30YR 2.5 9/		09/03/2019	VARIOUS	09/03/2019	VARIOUS	17,200,000	17,282,000	17,309,461	17,282,000	0	0	0	0	0	0	27,461	27,461	0	0
01F022-61-8	TBA UMBS SINGLE FAMILY 30YR 2.5 1/		12/12/2019	CITIGROUP GBL MKT INC/SAL	12/16/2019	DAIWA SECURITIES AMERICA INC.(	250,000	246,260	246,406	246,260	0	0	0	0	0	0	146	146	226	226
01F022-6C-4	TBA UMBS SINGLE FAMILY 30YR 2.5 12		10/15/2019	VARIOUS	12/12/2019	REVERSAL	19,600,000	19,418,813	19,418,813	19,418,813	0	0	0	0	0	0	0	0	0	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							323,648,934	331,319,803	331,335,926	331,308,596	0	(11,208)	0	(11,208)	0	0	27,330	27,330	104,658	59,321
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
88579Y-AF-8	3M CO		01/03/2019	JP MORGAN SECS INC-FI	03/13/2019	JP MORGAN SECS INC-FI	3,000,000	2,918,640	2,933,790	2,922,962	0	4,322	0	4,322	0	0	10,828	10,828	13,167	1,833
00688J-AA-5	ADIENT US LLC 144A		04/25/2019	BANC OF AMERICA SEC LLC	04/25/2019	BAIRD (ROBERT W) & CO INC	25,000	25,000	25,625	25,000	0	0	0	0	0	0	625	625	0	0
00790R-AA-2	ADVANCED DRAIN SYS INC DEL 144A		09/18/2019	MORGAN STANLEY & CO INC	09/19/2019	VARIOUS	153,000	153,000	155,456	153,000	0	0	0	0	0	0	2,456	2,456	0	0
007903-BC-0	ADVANCED MICRO DEVICES INC		04/15/2019	BANC OF AMERICA SEC LLC	11/18/2019	VARIOUS	380,000	396,150	393,300	391,647	0	(4,503)	0	(4,503)	0	0	(11,647)	(11,647)	36,723	7,832
013092-AA-9	ALBERTSONS COS INC / SAFEWAY I 144		01/22/2019	BANC OF AMERICA SEC LLC	08/02/2019	CITIGROUP GBL MKT INC/SAL	25,000	25,156	27,375	25,146	0	(11)	0	(11)	0	0	2,230	2,230	943	0
013093-AD-1	ALBERTSONS COS LLC/SAFEWAY INC		01/09/2019	JEFFERIES & COMPANY	03/12/2019	VARIOUS	150,000	139,875	138,438	140,093	0	218	0	218	0	0	(1,656)	(1,656)	4,242	2,779
019736-AD-9	ALLISON TRANSMISSION INC 144A		05/02/2019	CITIGROUP GBL MKT INC/SAL	07/17/2019	CREDIT SUISSE FIRST BOS	200,000	202,124	204,000	201,950	0	(174)	0	(174)	0	0	2,050	2,050	3,000	972
019736-AF-4	ALLISON TRANSMISSION INC 144A		03/26/2019	CITIGROUP GLOBAL	10/29/2019	BANC OF AMERICA SEC LLC	171,000	171,000	184,842	171,000	0	0	0	0	0	0	13,842	13,842	5,888	0
02005N-BF-6	ALLY FINL INC		05/13/2019	VARIOUS	09/23/2019	PERSHING LLC	340,000	368,425	384,951	366,885	0	(1,540)	0	(1,540)	0	0	18,066	18,066	16,509	8,801
024747-AF-4	AMERICAN BLDRS & CONTRACTORS 144A		10/23/2019	BANC OF AMERICA SEC LLC	10/23/2019	VARIOUS	307,000	307,000	308,491	307,000	0	0	0	0	0	0	1,491	1,491	0	0
025816-BM-0	AMERICAN EXPRESS CO		02/08/2019	DEUTSCHE BANK SECS	05/16/2019	GOLDMAN SACHS & CO	340,000	332,887	336,464	333,415	0	527	0	527	0	0	3,049	3,049	2,503	260

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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
031652-BK-5	AMKOR TECHNOLOGY INC 144A		03/13/2019	MORGAN STANLEY & CO INC	03/21/2019	VARIOUS	376,000	374,120	380,743	374,121	0	1	0	1	0	0	6,621	6,621	336	0
03350W-AC-3	ANDEAVOR LOG LP & TESORO LOG F		01/14/2019	BARCLAYS CAP INC	09/23/2019	RECEIVED IN EXCHANGE	1,000,000	959,400	1,041,705	961,981	0	2,581	0	2,581	0	0	79,724	79,724	22,250	5,313
035240-AQ-3	ANHEUSER-BUSCH INBEV WLDW INC		01/10/2019	DEUTSCHE BANK SECS	02/25/2019	JP MORGAN SECS INC-FI	140,000	139,559	145,687	139,563	0	4	0	4	0	0	6,124	6,124	619	0
03959K-AC-4	ARCHROCK PARTNERS L P / ARCHRO 144		12/16/2019	RBC DAIN RAUSCHER	12/18/2019	WACHOVIA SECURITIES LLC	19,000	19,000	19,428	19,000	0	0	0	0	0	0	428	428	0	0
04364V-AA-1	ASCENT RES - UTICA LLC /ARU F 144A		01/16/2019	MORGAN STANLEY & CO INC	06/26/2019	MORGAN STANLEY & CO INC	270,000	286,200	285,525	283,761	0	(2,439)	0	(2,439)	0	0	1,764	1,764	20,025	8,025
045054-AL-7	ASHTEAD CAPITAL INC 144A		10/28/2019	JP MORGAN SECS INC-FI	10/29/2019	VARIOUS	385,000	385,000	388,850	385,000	0	0	0	0	0	0	3,850	3,850	0	0
053332-AW-2	AUTOZONE INC		04/04/2019	BARCLAYS CAP INC	05/16/2019	CITIGROUP GBL MKT INC/SAL	175,000	174,522	175,891	174,527	0	5	0	5	0	0	1,364	1,364	529	0
05508W-AB-1	B & G FOODS INC		09/12/2019	BARCLAYS CAP INC	11/13/2019	BARCLAYS CAP INC	430,000	430,000	422,475	430,000	0	0	0	0	0	0	(7,525)	(7,525)	3,073	0
06051G-GJ-2	BANK AMER CORP		01/14/2019	WACHOVIA SECURITIES LLC	12/10/2019	RBC DAIN RAUSCHER	2,000,000	1,988,018	2,023,182	1,989,518	0	1,500	0	1,500	0	0	33,664	33,664	79,596	16,274
06051G-HR-3	BANK AMER CORP		03/12/2019	BANC OF AMERICA SEC LLC	04/16/2019	MORGAN STANLEY & CO INC	120,000	120,000	120,866	120,000	0	0	0	0	0	0	866	866	369	0
07335B-AA-4	BCPE CYCLE MERGER SUB II INC 144A		06/13/2019	BARCLAYS CAP INC	10/28/2019	VARIOUS	380,000	380,000	360,340	380,000	0	0	0	0	0	0	(19,660)	(19,660)	9,002	0
08577Q-AB-1	BERRY GLOBAL ESCROW CORP 144A		05/17/2019	WACHOVIA SECURITIES LLC	09/13/2019	WACHOVIA SECURITIES LLC	290,000	290,000	302,453	290,000	0	0	0	0	0	0	12,453	12,453	4,495	0
08580B-AA-4	BERRY PETE CO LLC 144A		04/22/2019	UBS WARBURG LLC	05/23/2019	VARIOUS	225,000	225,063	219,231	225,083	0	20	0	20	0	0	(5,851)	(5,851)	5,790	3,962
103304-BM-2	BOYD GAMING CORP		04/16/2019	UBS WARBURG LLC	07/23/2019	VARIOUS	190,000	199,973	200,257	199,655	0	(318)	0	(318)	0	0	602	602	3,829	572
11284D-AA-3	BROOKFIELD PPTY REIT INC/BPR 144A		04/26/2019	MORGAN STANLEY & CO INC	11/01/2019	MORGAN STANLEY & CO INC	365,000	365,000	381,583	365,000	0	0	0	0	0	0	16,583	16,583	9,968	0
12429T-AD-6	BWAY HOLDING COMPANY 144A		05/15/2019	JP MORGAN SECS INC-FI	10/24/2019	GOLDMAN SACHS & CO	175,000	173,100	180,250	173,250	0	150	0	150	0	0	7,000	7,000	5,160	856
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC 144A		06/24/2019	JP MORGAN SECS INC-FI	10/29/2019	PERSHING LLC	215,000	215,000	225,150	215,000	0	0	0	0	0	0	10,150	10,150	3,673	0
124847-AC-8	CBS RADIO INC 144A		04/11/2019	VARIOUS	04/24/2019	BANC OF AMERICA SEC LLC	89,000	86,845	90,446	86,930	0	86	0	86	0	0	3,516	3,516	3,137	2,182
1248EP-BB-8	CCO HLDGS LLC / CCO HLDGS CAP		07/26/2019	CITIGROUP GBL MKT INC/SAL	10/18/2019	CALLED @ 100.0000000	116,000	116,568	116,000	116,000	0	(568)	0	(568)	0	0	0	0	3,603	2,284
12508E-AD-3	CDK GLOBAL INC		02/15/2019	BANC OF AMERICA SEC LLC	10/29/2019	VARIOUS	380,000	382,850	404,333	382,604	0	(246)	0	(246)	0	0	21,729	21,729	16,420	6,579
12508E-AF-8	CDK GLOBAL INC		02/14/2019	BANC OF AMERICA SEC LLC	08/23/2019	BANC OF AMERICA SEC LLC	21,000	20,422	21,551	20,452	0	30	0	30	0	0	1,099	1,099	756	222
12513G-BB-4	CDW LLC / CDW FIN CORP		04/16/2019	GOLDMAN SACHS & CO	09/20/2019	WACHOVIA SECURITIES LLC	510,000	522,113	523,158	519,330	0	(2,782)	0	(2,782)	0	0	3,828	3,828	14,308	3,329
12513G-BD-0	CDW LLC / CDW FIN CORP		09/12/2019	MORGAN STANLEY & CO INC	09/13/2019	VARIOUS	145,000	145,000	145,781	145,000	0	0	0	0	0	0	781	781	0	0
150190-AC-0	CEDAR FAIR L P / CANADAS WONDE 144		06/18/2019	JP MORGAN SECS INC-FI	08/01/2019	JP MORGAN SECS INC-FI	260,000	260,000	269,750	260,000	0	0	0	0	0	0	9,750	9,750	1,441	0
15135B-AD-3	CENTENE CORP DEL		07/25/2019	JP MORGAN SECS INC-FI	11/01/2019	BANC OF AMERICA SEC LLC	370,000	377,400	378,325	376,335	0	(1,065)	0	(1,065)	0	0	1,990	1,990	8,299	3,613
15135B-AH-4	CENTENE CORP DEL		04/16/2019	VARIOUS	11/07/2019	VARIOUS	310,000	325,389	322,013	321,067	0	(4,322)	0	(4,322)	0	0	946	946	13,862	3,043
156504-AB-8	CENTURY CMNTYS INC		03/19/2019	CREDIT SUISSE FIRST BOS	05/23/2019	VARIOUS	216,000	219,669	220,082	219,084	0	(584)	0	(584)	0	0	998	998	7,755	4,965
156700-AM-8	CENTURYLINK INC SR -P NT 7.6%39		01/18/2019	BANC OF AMERICA SEC LLC	05/31/2019	TENDERED BACK TO COMPANY	99,000	81,424	87,615	81,529	0	105	0	105	0	0	6,086	6,086	5,350	2,625
15723R-AA-2	CFX ESCROW CORP 144A		01/31/2019	JP MORGAN SECS INC-FI	07/12/2019	JP MORGAN SECS INC-FI	100,000	100,000	105,875	100,000	0	0	0	0	0	0	5,875	5,875	2,683	0
15723R-AC-8	CFX ESCROW CORP 144A		01/31/2019	JP MORGAN SECS INC-FI	06/26/2019	BANC OF AMERICA SEC LLC	150,000	150,000	160,875	150,000	0	0	0	0	0	0	10,875	10,875	3,798	0
15911N-AA-3	CHANGE HEALTHCARE HLDGS 144A		02/01/2019	VARIOUS	06/27/2019	JP MORGAN SECS INC-FI	105,000	100,903	106,575	101,128	0	226	0	226	0	0	5,447	5,447	4,981	2,583
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP 144A		09/09/2019	RBC DAIN RAUSCHER	10/22/2019	GOLDMAN SACHS & CO	680,000	680,000	697,000	680,000	0	0	0	0	0	0	17,000	17,000	3,570	0
165167-CZ-8	CHESAPEAKE ENERGY CORP		02/05/2019	MORGAN STANLEY & CO INC	12/11/2019	VARIOUS	300,000	290,645	176,843	291,349	0	704	0	704	0	0	(114,506)	(114,506)	23,765	2,346
165167-CG-0	CHESAPEAKE ENERGY CORP SR NT 6.125		01/09/2019	VARIOUS	03/13/2019	VARIOUS	165,000	165,413	170,775	165,380	0	(33)	0	(33)	0	0	5,396	5,396	5,895	4,099
172967-MA-6	CITIGROUP INC		01/02/2019	RBC DAIN RAUSCHER	11/06/2019	BANK OF NY/MIZUHO SECS USA TRE	2,000,000	1,958,984	2,024,912	1,965,070	0	6,086	0	6,086	0	0	59,842	59,842	67,091	6,686
184496-AN-7	CLEAN HARBORS INC 144A		06/18/2019	GOLDMAN SACHS & CO	09/23/2019	VARIOUS	457,000	457,000	478,361	457,000	0	0	0	0	0	0	21,361	21,361	3,874	0
184496-AP-2	CLEAN HARBORS INC 144A		06/18/2019	GOLDMAN SACHS & CO	10/24/2019	WACHOVIA SECURITIES LLC	245,000	245,000	260,925	245,000	0	0	0	0	0	0	15,925	15,925	4,046	0
18451Q-AM-0	CLEAR CHANNEL WW HLDGS INC		02/26/2019	CREDIT SUISSE FIRST BOS	09/04/2019	CALLED @ 102.1670000	280,000	287,000	286,068	284,938	0	(2,062)	0	(2,062)	0	0	(4,938)	(4,938)	20,678	5,207
18451Q-AN-8	CLEAR CHANNEL WW HLDGS INC 144A		02/07/2019	DEUTSCHE BANK SECS	09/06/2019	VARIOUS	340,000	340,000	367,046	340,000	0	0	0	0	0	0	25,516	25,516	17,700	0
12621E-AL-7	CNO FINL GROUP INC		05/29/2019	GOLDMAN SACHS & CO	06/18/2019	BARCLAYS CAP INC	290,000	290,000	304,500	290,000	0	0	0	0	0	0	14,500	14,500	338	0
20338Q-AA-1	COMMSCOPE FIN LLC 144A		02/07/2019	BANC OF AMERICA SEC LLC	11/07/2019	BANC OF AMERICA SEC LLC	150,000	150,000	138,750	150,000	0	0	0	0	0	0	(11,250)	(11,250)	9,041	0
20338Q-AD-5	COMMSCOPE FIN LLC 144A		02/07/2019	JP MORGAN SECS INC-FI	10/29/2019	VARIOUS	390,000	390,188	403,157	390,181	0	(6)	0	(6)	0	0	12,976	12,976	11,562	0
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC 144A		06/20/2019	MORGAN STANLEY & CO INC	09/23/2019	PERSHING LLC	20,000	17,325	16,670	17,393	0	68	0	68	0	0	(723)	(723)	525	275
12597B-BA-6	CSAIL COML MTG TR 2019-C17		09/17/2019	CREDIT SUISSE FIRST BOS	09/25/2019	CREDIT SUISSE FIRST BOS	1,429,000	1,471,866	1,492,803	1,471,789	0	(77)	0	(77)	0	0	21,014	21,014	4,060	3,748
23283P-AK-0	CYRUSONE LP CYRUSONE FIN CORP		03/26/2019	VARIOUS	09/24/2019	HHS/BLACKROCK CORE BOND	157,000	161,908	167,598	161,549	0	(358)	0	(358)	0	0	6,048	6,048	4,477	289
23283P-AG-9	CYRUSONE LP/CYRUSONE FIN CORP		11/07/2019	CITIGROUP GBL MKT INC/SAL	12/05/2019	TENDERED BACK TO COMPANY	315,000	325,206	325,313	324,700	0	(506)	0	(506)	0	0	613	613	3,500	2,494
235825-AD-8	DANA INCORPORATED		04/24/2019	CREDIT SUISSE FIRST BOS	11/22/2019	VARIOUS	268,000	275,705	274,030	272,973	0	(2,732)	0	(2,732)	0	0	1,057	1,057	11,033	1,831
237266-AH-4	DARLING INGREDIENTS INC 144A		03/28/2019	MERRIMAC CASH SERIES	04/05/2019	JP MORGAN SECS INC-FI	19,000	19,000	19,261	19,000	0	0	0	0	0	0	261	261	17	0
24703D-BA-8	DELL INTL LLC/EMC CORP 144A		03/20/2019	VARIOUS	10/29/2019	CITIGROUP GBL MKT INC/SAL	280,000	278,407	307,118	278,477	0	70	0	70	0	0	28,641	28,641	9,069	31
260543-CN-1	DOW CHEM CO		04/23/2019	BARCLAYS CAP INC	07/26/2019	MLPFS	350,000	371,063	379,862	370,306	0	(757)	0	(757)	0	0	9,556	9,556	10,617	6,414
26817R-AN-8	DYNEGY INC		03/12/2019	CREDIT SUISSE FIRST BOS	07/08/2019	CALLED @ 103.6880000	265,000	275,931	274,773	272,893	0	(3,039)	0	(3,039)	0	0	(7,893)	(7,893)	23,182	7,220
26817R-AP-3	DYNEGY INC NEW DEL		02/14/2019	CREDIT SUISSE FIRST BOS	10/18/2019	GOLDMAN SACHS & CO	121,000	128,865	125,731	125,781	0	(3,084)	0	(3,084)	0	0	(50)	(50)	8,970	2,768
29261A-AA-8	ENCOMPASS HEALTH CORP		09/09/2019	CITIGROUP GBL MKT INC/SAL	09/10/2019	VARIOUS	150,000	150,000	150,678	150,000	0	0	0	0	0	0	678	678	0	0
29261A-AB-6	ENCOMPASS HEALTH CORP		09/09/2019	CITIGROUP GBL MKT INC/SAL	09/10/2019	VARIOUS	175,000	175,000	175,675	175,000	0	0	0	0	0	0	675	675	0	0
29272W-AB-5	ENERGIZER HLDGS INC NEW 144A		01/17/2019	CITIGROUP GBL MKT INC/SAL	04/24/2019	UBS WARBURG LLC	205,000	205,000	221,913	205,000	0	0	0	0	0	0	16,913	16,913	3,884	0
29278N-AM-5	ENERGY TRANSFER OPERATING LP SR NT		01/25/2019	CITIGROUP GBL MKT INC/SAL	07/15/2019	MORGAN STANLEY & CO INC	53,000	55,783	58,804	55,530	0	(252)	0	(252)	0	0	3,273	3,273	1,574	121
29336T-AA-8	ENLINK MIDSTREAM LLC		07/30/2019	VARIOUS	10/28/2019	VARIOUS	395,000	398,949	354,490	398,866	0	(83)	0	(83)	0	0	(44,376)	(44,376)	11,678	2,185
29362U-AB-0	ENTEGRIS INC 144A		01/28/2019	GOLDMAN SACHS & CO	09/19/2019	GOLDMAN SACHS & CO	165,000	160,050	171,163	160,431	0	381	0	381	0	0	10,731	10,731	8,424	3,498
29365D-AA-7	ENTERCOM MEDIA CORP 144A		04/23/2019	BANC OF AMERICA SEC LLC	04/24/2019	STIFEL NICOLAUS & CO INC	25,000	25,000	25,344	25,000	0	0	0	0	0	0	344	344	0	0
29444U-AR-7	EQUINIX INC		02/08/2019	BANC OF AMERICA SEC LLC	06/27/2019	VARIOUS	345,000	346,944	369,721	346,842	0	(102)	0	(102)	0	0	22,879	22,879	11,487	4,481
26907Y-AB-0	ESH HOSPITALITY INC 144A		09/10/2019	DEUTSCHE BANK SECS	10/29/2019	MORGAN STANLEY & CO INC	195,000	195,000	196,014	195,000	0	0	0	0	0	0	1,014	1,014	1,052	0
30162R-AA-9	EXELA INTERMEDIATE LLC		05/15/2019	VARIOUS	08/28/2019	VARIOUS	748,000	752,190	462,381	611,337	0	2,805	143,658	(140,853)	0	0	(148,956)	(148,956)	45,870	16,544

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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS		07/01/2019	VARIOUS	09/27/2019	UBS WARBURG LLC	80,000	81,664	79,700	81,566	0	(98)	0	(98)	0	0	(1,866)	(1,866)	2,708	964
32008D-AB-2	FIRST DATA CORP NEW 144A		03/12/2019	VARIOUS	08/05/2019	CALLED @ 102.8750000	160,000	165,200	164,600	163,842	0	(1,358)	0	(1,358)	0	0	(3,842)	(3,842)	9,660	1,508
33613Q-AA-7	FIRST QUALITY FIN CO INC 144A		03/15/2019	BANC OF AMERICA SEC LLC	10/28/2019	VARIOUS	110,000	110,275	110,000	110,000	0	(275)	0	(275)	0	0	0	0	4,847	1,752
35671D-CB-9	FREEPORT-MCMORAN INC		02/15/2019	BARCLAYS CAP INC	09/03/2019	CALLED @ 105.4639100	79,000	83,345	83,316	82,434	0	(911)	0	(911)	0	0	(3,434)	(3,434)	7,304	75
35671D-CC-7	FREEPORT-MCMORAN INC		08/01/2019	JP MORGAN SECS INC-FI	11/14/2019	VARIOUS	240,000	240,000	245,613	240,000	0	0	0	0	0	0	5,613	5,613	2,993	0
35671D-CD-5	FREEPORT-MCMORAN INC		08/01/2019	JP MORGAN SECS INC-FI	11/04/2019	JP MORGAN SECS INC-FI	235,000	235,000	240,288	235,000	0	0	0	0	0	0	5,288	5,288	2,776	0
38016L-AA-3	GO DADDY OPER CO LLC / GD FIN 144A		05/30/2019	JP MORGAN SECS INC-FI	07/26/2019	VARIOUS	265,000	265,000	273,263	265,000	0	0	0	0	0	0	8,263	8,263	1,163	0
38113Y-AE-9	GOLDEN NUGGET INC SR GLBL 144A 24		01/07/2019	BANC OF AMERICA SEC LLC	10/28/2019	PERSHING LLC	205,000	197,313	212,372	198,203	0	890	0	890	0	0	14,169	14,169	14,414	3,229
38148B-AA-6	GOLDMAN SACHS GROUP INC		02/08/2019	GOLDMAN SACHS & CO	12/12/2019	CALLED @ 100.0000000	223,000	223,669	223,000	222,979	0	(690)	0	(690)	0	0	21	21	14,424	3,132
397624-AH-0	GREIF INC 144A		01/30/2019	WACHOVIA SECURITIES LLC	01/30/2019	VARIOUS	200,000	200,000	202,018	200,000	0	0	0	0	0	0	2,018	2,018	0	0
40010P-AA-6	GRUBHUB HLDGS INC 144A		06/06/2019	JP MORGAN SECS INC-FI	06/06/2019	VARIOUS	205,000	205,000	207,870	205,000	0	0	0	0	0	0	2,870	2,870	0	0
415864-AM-9	HARSCO CORP 144A		06/12/2019	GOLDMAN SACHS & CO	06/19/2019	RBC DAIN RAUSCHER	280,000	280,000	287,819	280,000	0	0	0	0	0	0	7,819	7,819	0	0
404119-BW-8	HCA INC		01/17/2019	UBS WARBURG LLC	05/09/2019	BANC OF AMERICA SEC LLC	330,000	330,000	350,625	330,000	0	0	0	0	0	0	20,625	20,625	5,547	0
404121-AE-5	HCA INC SR SEC NT 22		01/31/2019	CREDIT SUISSE FIRST BOS	07/05/2019	CALLED @ 109.5319942	1,200,000	1,273,500	1,314,384	1,263,939	0	(9,561)	0	(9,561)	0	0	(63,939)	(63,939)	171,176	27,221
42704L-AA-2	HERC HLDGS INC 144A		06/24/2019	JP MORGAN SECS INC-FI	09/20/2019	CREDIT SUISSE FIRST BOS	300,000	300,000	312,375	300,000	0	0	0	0	0	0	12,375	12,375	3,437	0
42806L-AB-7	HERC RENTALS INC 144A		06/03/2019	BANC OF AMERICA SEC LLC	07/09/2019	CALLED @ 105.8130000	9,000	9,531	9,523	9,513	0	(18)	0	(18)	0	0	(513)	(513)	597	8
428040-CS-6	HERTZ CORP 144A		06/17/2019	JP MORGAN SECS INC-FI	07/19/2019	GOLDMAN SACHS & CO	180,000	166,950	175,500	167,130	0	180	0	180	0	0	8,371	8,371	2,695	1,760
431475-AD-4	HILL ROM HLDGS INC 144A		09/05/2019	JP MORGAN SECS INC-FI	10/29/2019	JP MORGAN SECS INC-FI	140,000	140,000	144,214	140,000	0	0	0	0	0	0	4,214	4,214	698	0
449253-AB-9	IAA SPINCO INC 144A		05/22/2019	JP MORGAN SECS INC-FI	09/23/2019	VARIOUS	278,000	278,000	294,290	278,000	0	0	0	0	0	0	16,290	16,290	3,768	0
45174H-BE-6	IHEARTCOMMUNICATIONS INC 144A		08/02/2019	BANC OF AMERICA SEC LLC	09/12/2019	VARIOUS	495,000	495,351	519,850	495,345	0	(6)	0	(6)	0	0	24,505	24,505	2,126	0
46124T-AA-8	INVENTIV GROUP HOLDINGS INC/ 144A		02/12/2019	VARIOUS	10/01/2019	CALLED @ 103.7500000	282,000	297,891	292,575	292,572	0	(5,320)	0	(5,320)	0	0	(10,572)	(10,572)	31,725	7,371
46266T-AA-6	IQVIA INC 144A		05/07/2019	BARCLAYS CAP INC	10/29/2019	BANC OF AMERICA SEC LLC	1,325,000	1,325,000	1,407,813	1,325,000	0	0	0	0	0	0	82,813	82,813	31,285	0
45031U-CF-6	ISTAR INC		09/12/2019	BANC OF AMERICA SEC LLC	09/12/2019	VARIOUS	290,000	290,000	293,349	290,000	0	0	0	0	0	0	3,349	3,349	0	0
46647P-AW-6	JP MORGAN CHASE BANK NA		01/14/2019	STATE STREET GLOBAL MARKETS,LLC	12/03/2019	GOLDMAN SACHS & CO	2,000,000	1,968,808	2,016,164	1,972,551	0	3,743	0	3,743	0	0	43,613	43,613	75,966	15,901
46625H-KA-7	JPMORGAN CHASE & CO		01/03/2019	JP MORGAN SECS INC-FI	12/23/2019	CALLED @ 100.0000000	5,000,000	4,954,900	5,000,000	4,996,363	0	41,463	0	41,463	0	0	3,637	3,637	159,375	51,250
483007-AJ-9	KAISER ALUMINUM CORP 144A		11/19/2019	BANC OF AMERICA SEC LLC	11/19/2019	VARIOUS	240,000	240,000	241,094	240,000	0	0	0	0	0	0	1,094	1,094	0	0
50067P-AA-7	KORN FERRY 144A		12/12/2019	BANC OF AMERICA SEC LLC	12/13/2019	BANC OF AMERICA SEC LLC	127,000	127,000	128,429	127,000	0	0	0	0	0	0	1,429	1,429	16	0
501797-AR-5	L BRANDS INC		06/05/2019	CITIGROUP GBL MKT INC/SAL	11/12/2019	VARIOUS	220,000	216,229	217,800	216,340	0	111	0	111	0	0	1,460	1,460	6,600	0
513075-BL-4	LAMAR MEDIA CORP		01/23/2019	JP MORGAN SECS INC-FI	07/17/2019	JP MORGAN SECS INC-FI	270,000	275,400	284,850	274,940	0	(460)	0	(460)	0	0	9,910	9,910	7,245	0
532457-BV-9	LILLY ELI & CO		02/20/2019	BANC OF AMERICA SEC LLC	04/16/2019	CITIGROUP GBL MKT INC/SAL	205,000	204,684	208,862	204,688	0	4	0	4	0	0	4,174	4,174	1,057	0
57164P-AD-8	MARRIOTT OWNERSHIP RESORTS INC 144		09/17/2019	JP MORGAN SECS INC-FI	10/29/2019	MORGAN STANLEY & CO INC	310,000	310,000	317,428	310,000	0	0	0	0	0	0	7,428	7,428	1,186	0
571676-AF-2	MARS INC DEL 144A		03/26/2019	MERRIMAC CASH SERIES	04/16/2019	JP MORGAN SECS INC-FI	100,000	99,408	98,460	99,409	0	1	0	1	0	0	(949)	(949)	198	0
57665R-AJ-5	MATCH GROUP INC 144A		02/08/2019	BANC OF AMERICA SEC LLC	06/06/2019	VARIOUS	365,000	365,000	378,598	365,000	0	0	0	0	0	0	13,598	13,598	6,350	0
577128-AA-9	MATTHEWS INTL CORP 144A		05/06/2019	BARCLAYS CAP INC	12/03/2019	BARCLAYS CAP INC	255,000	246,913	244,248	247,547	0	634	0	634	0	0	(3,299)	(3,299)	13,519	5,248
58502B-AC-0	MEDNAX INC 144A		02/19/2019	JP MORGAN SECS INC-FI	03/06/2019	BANC OF AMERICA SEC LLC	328,000	327,180	330,115	327,183	0	3	0	3	0	0	2,932	2,932	2,955	2,050
55303X-AF-2	MGM GROWTH PPTYS OPER PRTN/		07/01/2019	VARIOUS	08/02/2019	VARIOUS	79,000	77,255	79,090	77,276	0	21	0	21	0	0	1,814	1,814	1,900	1,517
55303X-AG-0	MGM GROWTH PPTYS OPER PRTN/ 144A		01/22/2019	JP MORGAN SECS INC-FI	07/17/2019	VARIOUS	330,000	330,000	352,969	330,000	0	0	0	0	0	0	22,969	22,969	7,912	0
552953-CA-7	MGM RESORTS INTERNATIONAL		11/04/2019	VARIOUS	12/18/2019	VARIOUS	174,000	189,106	189,260	188,376	0	(731)	0	(731)	0	0	884	884	5,636	4,489
59565X-AB-6	MIDCONTINENT EXPRESS PIPELINE 144A		02/19/2019	HHS/BLACKROCK CORE BOND	07/18/2019	HHS/BLACKROCK CORE BOND	60,000	62,775	62,175	62,174	0	(601)	0	(601)	0	0	1	1	1,765	69
615394-AM-5	MOOG INC 144A		12/06/2019	JP MORGAN SECS INC-FI	12/09/2019	JP MORGAN SECS INC-FI	64,000	64,000	65,040	64,000	0	0	0	0	0	0	1,040	1,040	0	0
553283-AB-8	MPH ACQUISITION HLDGS LLC 144A		04/24/2019	JP MORGAN SECS INC-FI	08/13/2019	VARIOUS	450,000	450,198	426,138	450,133	0	(64)	0	(64)	0	0	(23,996)	(23,996)	20,114	12,285
55342U-AH-7	MPT OPERATING PARTNERSHIP L.P.		06/05/2019	JP MORGAN SECS INC-FI	09/24/2019	JP MORGAN SECS INC-FI	160,000	159,200	168,400	159,224	0	24	0	24	0	0	9,176	9,176	3,556	1,133
55354G-AH-3	MSCI INC 144A		11/04/2019	JP MORGAN SECS INC-FI	12/06/2019	VARIOUS	325,000	325,000	326,880	325,000	0	0	0	0	0	0	1,880	1,880	727	0
553777-AA-1	MTS SYS CORP 144A		07/11/2019	WACHOVIA SECURITIES LLC	07/15/2019	VARIOUS	188,000	188,000	191,214	188,000	0	0	0	0	0	0	3,214	3,214	10	0
90520E-AK-7	MUFG UNION BANK N.A		12/05/2019	MITSUBISHI UFJ SECURITIES (USA), INC.	12/10/2019	BANK OF NY/TORONTO DOMINION SE	2,200,000	2,200,000	2,195,556	2,200,000	0	0	0	0	0	0	(4,444)	(4,444)	385	0
626738-AE-8	MURPHY OIL USA INC		09/04/2019	JP MORGAN SECS INC-FI	09/10/2019	VARIOUS	280,000	280,000	286,365	280,000	0	0	0	0	0	0	6,365	6,365	0	0
63530Q-AJ-8	NATIONAL CINEMEDIA LLC 144A		10/02/2019	GOLDMAN SACHS & CO	10/07/2019	GOLDMAN SACHS & CO	90,000	90,000	93,038	90,000	0	0	0	0	0	0	3,038	3,038	15	0
62886E-AU-2	NCR CORP NEW 144A		08/07/2019	WACHOVIA SECURITIES LLC	09/24/2019	VARIOUS	580,000	580,000	605,431	580,000	0	0	0	0	0	0	25,431	25,431	2,860	0
64110L-AU-0	NETFLIX INC 144A		04/24/2019	MORGAN STANLEY & CO INC	05/01/2019	JP MORGAN SECS INC-FI	230,000	230,000	233,738	230,000	0	0	0	0	0	0	3,738	3,738	137	0
65343H-AA-9	NEXSTAR ESCROW INC 144A		06/19/2019	BANC OF AMERICA SEC LLC	09/12/2019	VARIOUS	605,000	605,000	631,150	605,000	0	0	0	0	0	0	26,150	26,150	5,717	0
629377-BY-7	NRG ENERGY INC		03/21/2019	JEFFERIES & COMPANY	05/08/2019	UBS WARBURG LLC	330,000	342,788	341,022	342,497	0	(291)	0	(291)	0	0	(1,475)	(1,475)	10,771	8,153
67059T-AF-2	NUSTAR LOGISTICS L P		05/16/2019	RBC DAIN RAUSCHER	10/03/2019	JP MORGAN SECS INC-FI	160,000	160,000	172,200	160,000	0	0	0	0	0	0	12,200	12,200	3,600	0
673898-AS-1	OAKTREE CLO 2014-2 LTD 2014-2A A2A		04/29/2019	JP MORGAN SECS INC-FI	07/20/2019	PRINCIPAL RECEIPT	1,500,000	1,501,200	1,500,000	1,500,000	0	(1,200)	0	(1,200)	0	0	0	0	13,078	1,591
674215-AK-4	OASIS PETE INC NEW 144A		03/12/2019	VARIOUS	10/28/2019	PERSHING LLC	85,000	78,026	63,619	78,502	0	475	0	475	0	0	(14,883)	(14,883)	5,298	1,953
680665-AL-0	OLIN CORP		07/11/2019	JP MORGAN SECS INC-FI	12/02/2019	VARIOUS	580,000	580,000	605,921	580,000	0	0	0	0	0	0	25,921	25,921	10,564	0
682680-AX-1	ONEOK INC NEW		08/12/2019	JP MORGAN SECS INC-FI	11/01/2019	JEFFERIES & COMPANY	145,000	144,720	146,259	144,731	0	11	0	11	0	0	1,527	1,527	886	0
69007T-AB-0	OUTFRONT MEDIA CAP / OUTFRONT 144A		06/12/2019	DEUTSCHE BANK SECS	10/10/2019	VARIOUS	185,000	185,000	193,238	185,000	0	0	0	0	0	0	8,238	8,238	2,917	0
69007T-AC-8	OUTFRONT MEDIA CAP / OUTFRONT 144A		11/12/2019	BANC OF AMERICA SEC LLC	11/13/2019	VARIOUS	245,000	245,000	246,919	245,000	0	0	0	0	0	0	1,919	1,919	0	0
69888X-AA-7	PAR PHARMACEUTICAL INC 144A		03/14/2019	JP MORGAN SECS INC-FI	05/29/2019	VARIOUS	522,000	522,000	519,855	522,000	0	0	0	0	0	0	(2,145)	(2,145)	6,655	0
69346V-AA-7	PFG ESCROW CORPORATION 144A		09/16/2019	CREDIT SUISSE FIRST BOS	09/16/2019	STIFEL NICOLAUS & CO INC	33,000	33,000	33,908	33,000	0	0	0	0	0	0	908	908	0	0
727493-AB-4	PLANTRONICS INC NEW 144A		01/23/2019	MORGAN STANLEY & CO INC	04/01/2019	VARIOUS	182,000	169,715	183,497	170,159	0	444	0	444	0	0	13,337	13,337	3,723	1,921

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 (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
737446-AM-6	POST HLDGS INC 144A		04/09/2019	JEFFERIES & COMPANY	10/01/2019	UBS WARBURG LLC	50,000	50,813	52,920	50,756	0	(56)	0	(56)	0	0	2,164	2,164	1,686	319
74112B-AL-9	PRESTIGE BRANDS IN 144A		11/15/2019	MORGAN STANLEY & CO INC	11/15/2019	VARIOUS	225,000	225,000	228,419	225,000	0	0	0	0	0	0	3,419	3,419	0	0
747525-AU-7	QUALCOMM INC		04/23/2019	DEUTSCHE BANK SECS	07/26/2019	WACHOVIA SECURITIES LLC	350,000	347,904	358,449	347,962	0	59	0	59	0	0	10,487	10,487	7,899	4,898
74759B-AD-5	QUALITYTECH LP / QTS FIN 144A		02/06/2019	MORGAN STANLEY & CO INC	10/29/2019	MORGAN STANLEY & CO INC	117,000	110,858	121,688	111,414	0	556	0	556	0	0	10,274	10,274	5,326	1,281
75606D-AG-6	REALOGY GRP LLC/REALOGY CO 144A		03/27/2019	JP MORGAN	10/22/2019	VARIOUS	470,000	470,000	410,700	470,000	0	0	0	0	0	0	(59,300)	(59,300)	19,732	0
761735-AT-6	REYNOLDS GROUP ISSUER LLC 144A		11/04/2019	VARIOUS	12/09/2019	VARIOUS	349,000	353,534	358,161	352,740	0	(793)	0	(793)	0	0	5,421	5,421	12,088	2,582
806851-AK-7	SCHLUMBERGER HLDGS CORP 144A		04/11/2019	RECEIVED IN EXCHANGE	05/03/2019	VARIOUS	219,429	215,774	218,638	215,794	0	20	0	20	0	0	2,844	2,844	617	0
80874Y-AU-4	SCIENTIFIC GAMES INTL INC		10/24/2019	CITIGROUP GBL MKT INC/SAL	12/01/2019	CALLED @ 102.5000000	98,000	101,308	100,450	100,450	0	(858)	0	(858)	0	0	(2,450)	(2,450)	7,649	4,002
81104P-AA-7	SCRIPPS ESCROW INC 144A		07/12/2019	MORGAN STANLEY & CO INC	11/22/2019	VARIOUS	275,000	275,000	281,673	275,000	0	0	0	0	0	0	6,673	6,673	5,293	0
816196-AT-6	SELECT MEDICAL CORP 144A		07/29/2019	JP MORGAN SECS INC-FI	07/29/2019	VARIOUS	115,000	115,000	115,830	115,000	0	0	0	0	0	0	830	830	0	0
81728U-AA-2	SENSATA TECHNOLOGIES INC 144A		09/10/2019	GOLDMAN SACHS & CO	10/29/2019	JP MORGAN SECS INC-FI	195,000	195,000	196,970	195,000	0	0	0	0	0	0	1,970	1,970	948	0
817565-CD-4	SERVICE CORP INTL		07/31/2019	BANC OF AMERICA SEC LLC	09/23/2019	PERSHING LLC	100,000	102,750	104,415	102,706	0	(44)	0	(44)	0	0	1,708	1,708	1,175	604
82967N-AS-7	SIRIUS XM RADIO INC 144A		03/15/2019	BANC OF AMERICA SEC LLC	06/19/2019	PERSHING LLC	150,000	156,000	154,770	155,742	0	(258)	0	(258)	0	0	(972)	(972)	3,875	1,600
82967N-AW-8	SIRIUS XM RADIO INC 144A		01/18/2019	BANC OF AMERICA SEC LLC	09/10/2019	BARCLAYS CAP INC	115,000	113,706	121,325	113,798	0	91	0	91	0	0	7,527	7,527	4,069	137
835898-AG-2	SOTHEBYS SR GLBL 144A 25		06/18/2019	VARIOUS	09/12/2019	VARIOUS	40,000	40,600	40,831	40,572	0	(28)	0	(28)	0	0	259	259	493	27
84762L-AQ-8	SPECTRUM BRANDS INC		02/07/2019	JEFFERIES & COMPANY	09/24/2019	TENDERED BACK TO COMPANY	80,000	82,200	81,380	81,865	0	(336)	0	(336)	0	0	(485)	(485)	4,549	1,266
84762L-AV-7	SPECTRUM BRANDS INC 144A		09/10/2019	CREDIT SUISSE FIRST BOS	10/28/2019	PERSHING LLC	135,000	135,000	137,998	135,000	0	0	0	0	0	0	2,998	2,998	675	0
852060-AT-9	SPRINT CAP CORP		03/14/2019	VARIOUS	10/08/2019	VARIOUS	556,000	592,755	639,843	592,136	0	(619)	0	(619)	0	0	47,707	47,707	27,158	7,702
85207U-AJ-4	SPRINT CORP		05/17/2019	VARIOUS	10/29/2019	VARIOUS	724,000	735,468	794,881	734,774	0	(694)	0	(694)	0	0	60,108	60,108	36,555	14,618
85207U-AK-1	SPRINT CORP		05/20/2019	VARIOUS	10/08/2019	VARIOUS	337,000	348,303	370,939	347,749	0	(553)	0	(553)	0	0	23,190	23,190	15,591	5,738
78466C-AC-0	SS&C TECHNOLOGIES INC 144A		03/14/2019	MORGAN STANLEY & CO INC	03/19/2019	VARIOUS	512,000	512,000	513,381	512,000	0	0	0	0	0	0	1,381	1,381	0	0
853496-AD-9	STANDARD INDS INC 144A		07/01/2019	JP MORGAN SECS INC-FI	12/05/2019	VARIOUS	195,000	194,513	201,184	194,531	0	18	0	18	0	0	6,653	6,653	8,009	4,323
86614R-AM-9	SUMMIT MATERIALS LLC 144A		02/28/2019	BANC OF AMERICA SEC LLC	05/10/2019	VARIOUS	37,000	37,000	38,018	37,000	0	0	0	0	0	0	1,018	1,018	394	0
86765L-AQ-0	SUNOCO LP/SUNOCO FIN CORP		07/17/2019	RECEIVED IN EXCHANGE	07/26/2019	CREDIT SUISSE FIRST BOS	445,000	469,600	468,363	469,511	0	(88)	0	(88)	0	0	(1,149)	(1,149)	10,033	0
86765L-AP-2	SUNOCO LP/SUNOCO FIN CORP 144A		03/11/2019	GOLDMAN SACHS & CO	07/17/2019	VARIOUS	520,000	520,000	547,018	520,000	0	0	0	0	0	0	27,018	27,018	708	0
87470L-AD-3	TALLGRASS ENERGY PARTNERS 144A		01/23/2019	VARIOUS	03/20/2019	JP MORGAN SECS INC-FI	272,000	262,954	272,680	263,092	0	138	0	138	0	0	9,588	9,588	7,322	4,667
87612B-BM-3	TARGA RES PARTNERS/ TARGA RES 144A		01/10/2019	BANC OF AMERICA SEC LLC	07/02/2019	PERSHING LLC	13,000	13,000	14,486	13,000	0	0	0	0	0	0	1,486	1,486	417	0
88023J-AC-0	TEMPO ACQUISITION LLC 144A		07/10/2019	BARCLAYS CAP INC	08/16/2019	RECEIVED IN EXCHANGE	330,000	334,125	337,425	333,995	0	(130)	0	(130)	0	0	3,430	3,430	0	3,589
87243Q-AB-2	TENET HEALTHCARE CORP		01/17/2019	VARIOUS	06/20/2019	VARIOUS	186,000	191,348	191,098	190,148	0	(1,199)	0	(1,199)	0	0	950	950	7,746	3,374
88033G-BY-5	TENET HEALTHCARE CORP		02/28/2019	VARIOUS	09/11/2019	CALLED @ 103.5560000	367,000	367,065	380,051	367,101	0	36	0	36	0	0	(101)	(101)	28,648	5,366
88033G-CA-6	TENET HEALTHCARE CORP		06/18/2019	VARIOUS	09/06/2019	VARIOUS	1,676,000	1,698,548	1,752,478	1,695,296	0	(3,251)	0	(3,251)	0	0	27,933	27,933	76,860	18,436
88033G-CX-6	TENET HEALTHCARE CORP 144A		01/22/2019	BARCLAYS CAP INC	03/13/2019	VARIOUS	740,000	740,000	761,684	740,000	0	0	0	0	0	0	21,684	21,684	3,958	0
880779-AZ-6	TEREX CORP NEW 144A		06/05/2019	JEFFERIES & COMPANY	11/01/2019	VARIOUS	231,000	228,979	229,873	229,103	0	124	0	124	0	0	770	770	9,890	4,512
88104L-AG-8	TERRAFORM PWR OPER LLC 144A		10/10/2019	BARCLAYS CAP INC	11/04/2019	VARIOUS	500,000	500,000	517,176	500,000	0	0	0	0	0	0	17,176	17,176	1,115	0
893647-AW-7	TRANSDIGM INC		10/15/2019	BANC OF AMERICA SEC LLC	11/29/2019	CALLED @ 101.5000000	590,000	598,850	598,850	597,424	0	(1,426)	0	(1,426)	0	0	(7,424)	(7,424)	21,928	9,047
91337C-AA-4	UNIVAR SOLUTIONS USA INC 144A		11/15/2019	DEUTSCHE BANK SECS	11/15/2019	STIFEL NICOLAUS & CO INC	157,000	157,000	158,946	157,000	0	0	0	0	0	0	1,946	1,946	0	0
91336R-AA-2	UNIVAR USA INC 144A		02/13/2019	BANC OF AMERICA SEC LLC	11/18/2019	VARIOUS	115,000	118,306	116,955	116,349	0	(1,957)	0	(1,957)	0	0	606	606	6,555	647
92552V-AL-4	VIASAT INC 144A		03/20/2019	JP MORGAN SECS INC-FI	09/23/2019	JP MORGAN SECS INC-FI	370,000	370,000	391,738	370,000	0	0	0	0	0	0	21,738	21,738	10,291	0
92564R-AA-3	VICI PPTYS INC 144A		11/21/2019	DEUTSCHE BANK SECS	11/27/2019	VARIOUS	62,000	62,000	63,318	62,000	0	0	0	0	0	0	1,318	1,318	33	0
92564R-AB-1	VICI PPTYS INC 144A		11/21/2019	DEUTSCHE BANK SECS	11/26/2019	BAIRD (ROBERT W) & CO INC	41,000	41,000	42,333	41,000	0	0	0	0	0	0	1,333	1,333	16	0
92763M-AA-3	VIPER ENERGY PARTNERS LP 144A		10/10/2019	CREDIT SUISSE FIRST BOS	10/10/2019	VARIOUS	147,000	147,000	148,764	147,000	0	0	0	0	0	0	1,764	1,764	0	0
92856J-AA-8	VIZIENT INC 144A		03/14/2019	VARIOUS	05/06/2019	VARIOUS	240,000	259,967	258,674	257,794	0	(2,173)	0	(2,173)	0	0	(17,794)	(17,794)	33,338	9,847
92856J-AB-6	VIZIENT INC 144A		04/17/2019	JP MORGAN SECS INC-FI	09/24/2019	BARCLAYS CAP INC	180,000	180,000	194,850	180,000	0	0	0	0	0	0	14,850	14,850	4,375	0
93369K-AA-3	WAND MERGER CORP 144A		05/31/2019	CREDIT SUISSE FIRST BOS	09/23/2019	VARIOUS	500,000	500,000	517,537	500,000	0	0	0	0	0	0	17,537	17,537	27,044	15,686
949746-SL-6	WELLS FARGO CO NEW		01/03/2019	BARCLAYS CAP INC	12/10/2019	WACHOVIA SECURITIES LLC	2,000,000	1,989,458	2,025,292	1,990,911	0	1,453	0	1,453	0	0	34,381	34,381	82,126	14,989
96812T-AB-8	WILDHORSE RESOURCE DEV CORP SR NT		01/10/2019	BANC OF AMERICA SEC LLC	12/23/2019	TENDERED BACK TO COMPANY	291,000	289,598	291,000	289,781	0	184	0	184	0	0	1,219	1,219	27,898	8,943
96926J-AC-1	WILLIAM CARTER CO 144A		02/28/2019	BANC OF AMERICA SEC LLC	10/25/2019	VARIOUS	413,000	413,000	440,010	413,000	0	0	0	0	0	0	27,010	27,010	13,184	0
96949L-AD-7	WILLIAMS PARTNERS L P NEW		03/06/2019	MLPFS	06/21/2019	GOLDMAN SACHS & CO	575,000	557,520	591,209	558,042	0	522	0	522	0	0	33,168	33,168	11,380	4,971
983133-AA-7	WYNN RESORTS FIN LLC / WYNN RE 144		09/12/2019	DEUTSCHE BANK SECS	09/12/2019	DEUTSCHE BANK SECS	65,000	65,000	65,813	65,000	0	0	0	0	0	0	813	813	0	0
983793-AG-5	XPO LOGISTICS INC 144A		02/19/2019	CITIGROUP GBL MKT INC/SAL	09/23/2019	PERSHING LLC	263,000	263,000	285,268	263,000	0	0	0	0	0	0	22,268	22,268	10,454	0
988498-AL-5	YUM BRANDS INC 144A		09/04/2019	WACHOVIA SECURITIES LLC	11/13/2019	WACHOVIA SECURITIES LLC	390,000	390,000	402,675	390,000	0	0	0	0	0	0	12,675	12,675	3,256	0
989194-AL-9	ZAYO GROUP LLC/ZAYO CAP INC		02/08/2019	VARIOUS	10/29/2019	VARIOUS	435,000	428,200	448,147	428,451	0	251	0	251	0	0	19,695	19,695	13,962	6,126
68245X-AB-5	1011778 B.C. UNLIMITED LIABILI 144	C	01/14/2019	JEFFERIES & COMPANY	09/20/2019	JEFFERIES & COMPANY	35,000	34,694	35,012	34,759	0	66	0	66	0	0	252	252	1,115	4
06367W-JM-6	BANK OF MONTREAL	C	03/21/2019	HARRIS NESBITT CORP-BONDS	05/16/2019	MILLENNIUM ADVISORS, LLC	180,000	179,543	180,567	179,565	0	22	0	22	0	0	1,002	1,002	740	0
91911K-AD-4	BAUSCH HEALTH COMPANIES INC 144A	D	02/21/2019	VARIOUS	02/28/2019	VARIOUS	625,000	626,495	625,992	626,478	0	(17)	0	(17)	0	0	(485)	(485)	8,532	7,493
91911K-AE-2	BAUSCH HEALTH COMPANIES INC 144A	C	02/28/2019	VARIOUS	10/29/2019	VARIOUS	662,000	658,735	670,589	659,012	0	277	0	277	0	0	11,576	11,576	32,525	16,800
071734-AC-1	BAUSCH HEALTH COS INC 144A	C	02/22/2019	JP MORGAN SECS INC-FI	05/10/2019	VARIOUS	437,000	437,000	451,670	437,000	0	0	0	0	0	0	14,670	14,670	4,329	0
071734-AD-9	BAUSCH HEALTH COS INC 144A	C	05/09/2019	GOLDMAN SACHS & CO	05/30/2019	MERRIMAC CASH SERIES	230,000	230,000	229,713	230,000	0	0	0	0	0	0	(288)	(288)	447	0
071734-AF-4	BAUSCH HEALTH COS INC 144A	C	05/09/2019	MORGAN STANLEY & CO INC	05/30/2019	JP MORGAN SECS INC-FI	240,000	240,000	240,600	240,000	0	0	0	0	0	0	600	600	532	0
071734-AH-0	BAUSCH HEALTH COS INC 144A	C	12/17/2019	GOLDMAN SACHS & CO	12/19/2019	VARIOUS	430,000	430,000	437,525	430,000	0	0	0	0	0	0	7,525	7,525	0	0
14739L-AB-8	CASCADES INC 144A	C	11/13/2019	BANC OF AMERICA SEC LLC	11/13/2019	VARIOUS	200,000	200,000	202,000	200,000	0	0	0	0	0	0	2,000	2,000	0	0
36168Q-AE-4	GFL ENVIRONMENTAL INC 144A	C	04/17/2019	BARCLAYS CAP INC	04/17/2019	STIFEL NICOLAUS & CO INC	28,000	28,000	28,490	28,000	0	0	0	0	0	0	490	490	0	0
36168Q-AF-1	GFL ENVIRONMENTAL INC 144A	C	12/09/2019	BARCLAYS CAP INC	12/12/2019	BARCLAYS CAP INC	37,000	37,000	38,341	37,000	0	0	0	0	0	0	1,341	1,341	0	0
44485H-AA-2	GFL ENVIRONMENTAL INC 144A	C	12/09/2019	BARCLAYS CAP INC	12/12/2019	BARCLAYS CAP INC	39,000	39,446	40,365	39,445	0	(1)	0	(1)	0	0	920	920	114	114
362438-AA-1	GW HONOS SEC CORP 144A	C	03/14/2019	JEFFERIES & COMPANY	10/30/2019	TENDERED BACK TO COMPANY	205,000	198,850	207,050	199,330	0	480	0	480	0	0	7,720	7,720	17,190	6,129
575385-AD-1	MASONITE INTL CORP NEW 144A	C	07/11/2019	BANC OF AMERICA SEC LLC	07/11/2019	VARIOUS	160,000	160,000	160,129	160,000	0	0	0	0	0	0	129	129	0	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
683715-AB-2	OPEN TEXT CORP 144A	C	06/12/2019	BARCLAYS CAP INC	07/22/2019	CITIGROUP GBL MKT INC/SAL	70,000	73,850	74,725	73,754	0	(96)	0	(96)	0	0	971	971	605	149
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP / P 144	C	03/18/2019	BANK OF NEW YORK	03/19/2019	VARIOUS	323,000	323,000	330,127	323,000	0	0	0	0	0	0	7,127	7,127	0	0
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP / P 144	C	03/18/2019	BANK OF NEW YORK	03/18/2019	VARIOUS	337,000	337,000	342,730	337,000	0	0	0	0	0	0	5,730	5,730	0	0
87952V-AL-0	TELESAT CDA LLC 144A	C	04/24/2019	VARIOUS	10/08/2019	CALLED @ 107.2678200	220,000	239,924	235,989	235,623	0	(4,301)	0	(4,301)	0	0	(15,623)	(15,623)	33,670	8,618
91831A-AB-7	VRX ESCROW CORP	C	05/09/2019	BANC OF AMERICA SEC LLC	05/24/2019	VARIOUS	409,000	413,039	415,609	412,878	0	(161)	0	(161)	0	0	2,731	2,731	12,615	11,374
30251G-AW-7	FMG RESOURCES AUGUST 2006 PTY 144A	C	04/17/2019	UBS WARBURG LLC	05/06/2019	JEFFERIES & COMPANY	140,000	142,408	141,400	142,384	0	(24)	0	(24)	0	0	(984)	(984)	3,448	3,129
92676X-AD-9	VIKING CRUISES LTD 144A	C	07/17/2019	BARCLAYS CAP INC	10/29/2019	GOLDMAN SACHS & CO	14,000	14,368	14,941	14,353	0	(14)	0	(14)	0	0	588	588	514	283
33883B-AF-5	FLATIRON CLO LTD 2013-1R 144A	C	01/18/2019	BARCLAYS CAP INC	07/17/2019	PRINCIPAL RECEIPT	1,000,000	1,000,813	1,000,000	1,000,000	0	(813)	0	(813)	0	0	0	0	21,771	737
55818H-AW-8	MADISON PARK FDG X 2012-10R 144A	C	03/01/2019	JP MORGAN SECS INC-FI	06/03/2019	BOND CALLED	1,000,000	1,001,500	1,000,000	1,001,431	0	(69)	0	(69)	0	0	(1,431)	(1,431)	17,267	4,014
55300R-AB-7	MGM CHINA HLDGS LTD 144A	C	05/08/2019	BANC OF AMERICA SEC LLC	05/08/2019	BAIRD (ROBERT W) & CO INC	250,000	250,000	252,500	250,000	0	0	0	0	0	0	2,500	2,500	0	0
69689A-AS-9	PALMER SQUARE CLO LTD 2015 144A	C	02/15/2019	RBC DAIN RAUSCHER	06/12/2019	BOND CALLED	1,000,000	999,250	1,000,000	999,564	0	314	0	314	0	0	436	436	35,405	15,535
67054L-AC-1	NUMERICABLE GROUP SA 144A	D	05/15/2019	CITIGROUP GBL MKT INC/SAL	10/08/2019	BANC OF AMERICA SEC LLC	185,000	189,394	190,772	189,088	0	(306)	0	(306)	0	0	1,684	1,684	7,516	2,955
44963B-AE-8	SCHAEFFLER VERWALTUNG ZWEI 144A	C	05/22/2019	CITIGROUP GBL MKT INC/SAL	05/23/2019	CITIGROUP GBL MKT INC/SAL	465,000	465,000	465,000	465,000	0	0	0	0	0	0	0	0	0	0
03969A-AP-5	ARDAGH PACKAGING 144A	C	07/30/2019	CITIGROUP GBL MKT INC/SAL	07/31/2019	VARIOUS	390,000	390,000	390,650	390,000	0	0	0	0	0	0	650	650	0	0
24718P-AA-5	DELPHI JERSEY HLDGS PLC 144A	C	03/05/2019	JP MORGAN SECS INC-FI	09/12/2019	VARIOUS	240,000	214,943	216,600	216,574	0	1,632	0	1,632	0	0	26	26	11,435	5,082
02156D-AA-7	ALTICE S A 144A	C	05/03/2019	GOLDMAN SACHS & CO	05/03/2019	VARIOUS	480,000	480,000	487,250	480,000	0	0	0	0	0	0	7,250	7,250	0	0
62854A-AN-4	MYLAN NV SR GLBL NT 26	C	05/01/2019	RBC DAIN RAUSCHER	09/30/2019	GOLDMAN SACHS & CO	240,000	231,602	248,364	232,020	0	418	0	418	0	0	16,344	16,344	7,558	3,634
85572N-AA-6	STARS GROUP HLDGS B V / STAR G 144	C	10/02/2019	BARCLAYS CAP INC	10/28/2019	GOLDMAN SACHS & CO	355,000	384,288	384,288	383,629	0	(658)	0	(658)	0	0	658	658	7,248	5,453
88167A-AM-3	TEVA PHARMACEUTICAL FIN 144A	C	11/19/2019	CITIGROUP GBL MKT INC/SAL	11/19/2019	VARIOUS	685,000	685,000	684,816	685,000	0	0	0	0	0	0	(184)	(184)	0	0
89686Q-AA-4	TRIVIUM PACKAGING FIN B V 144A	C	07/19/2019	CITIGROUP GBL MKT INC/SAL	09/17/2019	VARIOUS	635,000	635,000	664,925	635,000	0	0	0	0	0	0	29,925	29,925	4,162	0
89686Q-AB-2	TRIVIUM PACKAGING FIN B V 144A	C	07/19/2019	CITIGROUP GBL MKT INC/SAL	12/17/2019	GOLDMAN SACHS & CO	240,000	240,000	266,700	240,000	0	0	0	0	0	0	26,700	26,700	7,763	0
28228P-AA-9	EG GLOBAL FIN PLC 144A	C	05/02/2019	BARCLAYS CAP INC	10/11/2019	VARIOUS	760,000	760,000	725,109	760,000	0	0	0	0	0	0	(34,891)	(34,891)	21,802	0
780097-BG-5	ROYAL BK SCOTLAND GROUP PLC	C	03/06/2019	PERSHING LLC	10/16/2019	BANC OF AMERICA SEC LLC	400,000	407,240	444,832	406,848	0	(392)	0	(392)	0	0	37,984	37,984	17,937	5,979
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							82,911,429	83,058,785	84,301,623	82,915,139	0	12	143,658	(143,646)	0	0	1,133,151	1,133,151	2,213,651	570,499
Bonds - Hybrid Securities																				
172967-00-2	CITIGROUP INC		03/14/2019	GOLDMAN SACHS & CO	05/31/2019	REVERSAL	311,000	322,667	320,108	320,108	0	(2,559)	0	(2,559)	0	0	0	0	9,136	0
172967-JM-4	CITIGROUP INC		01/08/2019	VARIOUS	04/22/2019	BANC OF AMERICA SEC LLC	144,000	133,881	150,120	134,250	0	368	0	368	0	0	15,871	15,871	3,784	1,303
4899999 - Bonds - Hybrid Securities							455,000	456,548	470,228	454,357	0	(2,191)	0	(2,191)	0	0	15,871	15,871	12,920	1,303
Bonds - Subtotals - Unaffiliated Bank Loans																				
LX1739-26-2	AHP HEALTH PARTNERS TERM LOAN		08/09/2019	PER CLIENTS REQUEST	12/11/2019	PER CLIENTS REQUEST	306,810	306,920	305,843	306,920	0	0	0	0	0	0	(1,077)	(1,077)	634	0
LX1814-88-3	AZALEA TOPCO TERM LOAN		08/09/2019	PER CLIENTS REQUEST	08/22/2019	PER CLIENTS REQUEST	160,000	159,200	159,273	159,200	0	0	0	0	0	0	73	73	331	0
LX1713-70-5	BERRY PLASTICS TERM LOAN		04/22/2019	PER CLIENTS REQUEST	04/24/2019	PER CLIENTS REQUEST	475,000	462,832	473,654	462,832	0	0	0	0	0	0	10,822	10,822	0	0
LX1791-53-7	CARBONITE INC INITIAL TERM LOAN		08/08/2019	PER CLIENTS REQUEST	08/26/2019	PER CLIENTS REQUEST	430,000	423,160	424,361	423,160	0	0	0	0	0	0	1,201	1,201	5,890	0
LX1370-90-2	CATALENT PHARMA SOLUTIONS TL		03/19/2019	PER CLIENTS REQUEST	06/27/2019	PER CLIENTS REQUEST	614,515	613,747	614,515	613,747	0	0	0	0	0	0	768	768	7,124	0
LX1800-60-1	CATALENT PHARMA TERM LOAN		05/24/2019	PER CLIENTS REQUEST	07/10/2019	PER CLIENTS REQUEST	425,000	423,938	424,254	423,938	0	0	0	0	0	0	317	317	2,584	0
LX1615-98-3	CENTURYLINK TERM LOAN		08/12/2019	PER CLIENTS REQUEST	09/17/2019	PER CLIENTS REQUEST	640,000	635,107	639,200	635,107	0	0	0	0	0	0	4,093	4,093	3,151	0
LX1784-54-0	COMMSCOPE INITIAL TERM LOAN		04/12/2019	PER CLIENTS REQUEST	04/17/2019	PER CLIENTS REQUEST	305,000	300,734	302,792	300,734	0	0	0	0	0	0	2,059	2,059	243	0
LX1804-15-7	DIAMOND SPORTS GRP TERM LOAN		08/30/2019	PER CLIENTS REQUEST	09/24/2019	PER CLIENTS REQUEST	395,000	393,025	394,593	393,025	0	0	0	0	0	0	1,568	1,568	1,485	0
LX1651-77-2	FIRST DATA CORP TL-B		04/29/2019	PER CLIENTS REQUEST	07/29/2019	CUTTONE & CO INC	400,000	396,148	400,000	396,148	0	0	0	0	0	0	3,852	3,852	6,028	0
LX1627-09-5	GARDA TERM LOAN		08/20/2019	PER CLIENTS REQUEST	10/30/2019	PER CLIENTS REQUEST	444,862	445,551	444,862	445,551	0	0	0	0	0	0	(689)	(689)	5,012	0
LX1413-85-0	GRANITE ACQUISITION TERM C LOAN		07/09/2019	PER CLIENTS REQUEST	10/31/2019	PER CLIENTS REQUEST	30,744	30,783	30,783	30,783	0	0	0	0	0	0	0	0	413	0
LX1582-07-6	GRIFOLS WORLDWIDE TERM LOAN		01/28/2019	PER CLIENTS REQUEST	07/03/2019	PER CLIENTS REQUEST	299,239	288,969	298,847	288,969	0	0	0	0	0	0	9,878	9,878	6,025	0
LX1806-11-1	HEXION INC TERM LOAN		07/18/2019	PER CLIENTS REQUEST	08/01/2019	PER CLIENTS REQUEST	365,000	360,438	364,316	360,438	0	0	0	0	0	0	3,878	3,878	782	0
LX1527-11-3	MULTIPLAN MERGER CORPORATION TL B		08/27/2019	PER CLIENTS REQUEST	12/20/2019	PER CLIENTS REQUEST	237,537	220,269	232,948	220,269	0	0	0	0	0	0	12,679	12,679	6,038	0
LX1672-79-4	PAREXEL INTERNATIONAL TLB		12/04/2019	PER CLIENTS REQUEST	12/06/2019	PER CLIENTS REQUEST	524,867	490,886	500,622	490,886	0	0	0	0	0	0	9,736	9,736	443	0
LX1731-30-1	PRESS GANEY HOLDINGS BANK LOAN		07/18/2019	PER CLIENTS REQUEST	07/25/2019	PER CLIENTS REQUEST	605,553	600,413	605,553	600,413	0	0	0	0	0	0	5,140	5,140	1,187	0
LX1613-51-7	ROYALTY PHARMA TLB		03/07/2019	PER CLIENTS REQUEST	04/17/2019	PER CLIENTS REQUEST	324,478	320,070	324,460	320,070	0	0	0	0	0	0	4,391	4,391	4,430	0
LX1716-42-7	SABRE GLBL 2018 OTHER TERM LOAN		01/04/2019	PER CLIENTS REQUEST	05/09/2019	PER CLIENTS REQUEST	294,914	284,752	294,654	284,752	0	0	0	0	0	0	9,901	9,901	4,625	0
LX1795-63-7	ULTIMATE SOFTWARE GROUP TERM LOAN		05/07/2019	PER CLIENTS REQUEST	11/14/2019	PER CLIENTS REQUEST	370,000	369,075	371,001	369,075	0	0	0	0	0	0	1,926	1,926	11,870	0
LX1617-14-6	VERTIV GROUP COV-LITE TLB (CORTES)		09/23/2019	PER CLIENTS REQUEST	10/31/2019	PER CLIENTS REQUEST	680,000	648,550	644,300	648,550	0	0	0	0	0	0	(4,250)	(4,250)	4,376	0
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans							8,328,521	8,174,564	8,250,832	8,174,564	0	0	0	0	0	0	76,267	76,267	72,672	0
8399998 - Bonds - Subtotals - Bonds							644,273,884	656,610,163	659,331,239	656,441,893	0	(24,612)	143,658	(168,270)	0	0	2,636,014	2,636,014	3,726,750	1,211,889
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
060505-FP-4	BANK AMER CORP TIER I PERP GLBL		06/17/2019	MERRIMAC CASH SERIES	09/10/2019	BANC OF AMERICA SEC LLC	2,570,000	257,000	266,316	257,000	0	0	0	0	0	0	9,316	9,316	3,000	0
054937-AL-1	BB&T CORP ALT TIER I PERP		07/22/2019	MORGAN STANLEY & CO INC	11/04/2019	CREDIT SUISSE	800,000	80,000	81,800	80,000	0	0	0	0	0	0	1,800	1,800	1,035	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								337,000	348,116	337,000	0	0	0	0	0	0	11,116	11,116	4,035	0
8999998 - Preferred Stocks - Subtotals - Preferred Stocks								337,000	348,116	337,000	0	0	0	0	0	0	11,116	11,116	4,035	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
464287-65-5	ISHARES RUSSELL 2000 ETF		04/22/2019	JP MORGAN	05/20/2019	JP MORGAN	12,995.000	1,998,824	1,971,454	1,998,824	0	0	0	0	0	0	(27,370)	(27,370)	0	0
X5S8VL-11-3	NORDEA BANK	C	08/08/2019	VARIOUS	08/26/2019	VARIOUS	2,273.000	107,537	14,022	107,537	0	0	0	0	0	512	(94,027)	(93,515)	0	0
921946-78-6	VANGUARD HIGH YIELD ADMIRAL SHARES		06/14/2019	VANGUARD	08/08/2019	VANGUARD	2,058,642.710	52,522,842	54,094,828	52,522,842	0	0	0	0	0	0	1,571,986	1,571,986	379,577	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	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
775109-20-0	ROGERS COMMUNICATIONS INC	B	08/09/2019	CITIGROUP GLOBAL	10/17/2019	VARIOUS	5,600.000	292,518	274,512	292,518	0	0	0	0	0	1,131	(19,137)	(18,006)	0	0
G0250X-12-3	AMCOR LTD ORD	B	08/09/2019	VARIOUS	11/08/2019	VARIOUS	118,556.000	1,267,921	1,158,413	1,267,921	0	0	0	0	0	(29,933)	(79,575)	(109,508)	24,119	0
B639CJ-10-8	ANHEUSER BUSCH INBEV SA NV	B	08/09/2019	VARIOUS	12/02/2019	VARIOUS	14,181.000	1,254,284	1,118,998	1,254,284	0	0	0	0	0	(27,154)	(108,132)	(135,286)	12,845	0
F06116-10-1	ATOS SE SHS	B	08/09/2019	VARIOUS	11/08/2019	VARIOUS	15,229.000	1,334,581	1,367,173	1,334,581	0	0	0	0	0	(19,338)	51,930	32,591	10,849	0
F61824-14-4	MICHELIN CIE GEN DES ETABLISSE	B	08/09/2019	BARCLAYS CAP INC/BARCLAYS CAP INC FI	08/28/2019	VARIOUS	2,125.000	229,475	217,007	229,475	0	0	0	0	0	(2,337)	(10,132)	(12,468)	0	0
F9867T-10-3	WORLDLINE SA ORD SHS EUR	B	05/03/2019	VARIOUS	05/10/2019	VARIOUS	3,259.000	212,241	188,541	212,241	0	0	0	0	0	(803)	(22,897)	(23,700)	0	0
J35759-12-5	KOMATSU LTD	B	02/01/2019	JP MORGAN CHASE	03/12/2019	VARIOUS	14,800.000	372,704	344,698	372,704	0	0	0	0	0	(5,615)	(22,391)	(28,006)	0	0
H01301-12-8	ALCON INC	B	04/09/2019	VARIOUS	04/10/2019	VARIOUS	6,960.000	349,851	399,374	349,851	0	0	0	0	0	(1,646)	51,169	49,523	0	0
G6107R-10-2	M&G PLC	B	10/21/2019	VARIOUS	10/23/2019	VARIOUS	118,965.000	308,327	332,386	308,327	0	0	0	0	0	18,545	5,515	24,060	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								60,251,106	61,481,407	60,251,106	0	0	0	0	0	(66,637)	1,296,938	1,230,301	427,389	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
000000-00-0	FHLB ACTIVITY STOCK		03/01/2019	CITIGROUP GLOBAL	05/31/2019	CITIGROUP GLOBAL	376,200.000	37,620,000	37,620,000	37,620,000	0	0	0	0	0	0	0	0	244,928	0
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								37,620,000	37,620,000	37,620,000	0	0	0	0	0	0	0	0	244,928	0
Common Stocks - Mutual Funds																				
316146-35-6	FID US BOND IDX		04/08/2019	FIDELITY INVESTMENTS	11/08/2019	FIDELITY INVESTMENTS	21,007.590	239,415	249,150	239,415	0	0	0	0	0	0	9,735	9,735	3,055	0
316128-65-1	FIDELITY EQUITY INCOME K		02/25/2019	FIDELITY INVESTMENTS	09/17/2019	FIDELITY INVESTMENTS	1,126.870	63,521	67,263	63,521	0	0	0	0	0	0	3,742	3,742	623	0
922042-63-5	VANGUARD INTL EQUITY INDEX FD		06/14/2019	VANGUARD	08/08/2019	VANGUARD	7,032.520	726,098	719,990	726,098	0	0	0	0	0	0	(6,109)	(6,109)	2,986	0
9499999 - Common Stocks - Mutual Funds								1,029,035	1,036,402	1,029,035	0	0	0	0	0	0	7,368	7,368	6,664	0
9799998 - Common Stocks - Subtotals - Common Stocks								98,900,141	100,137,809	98,900,141	0	0	0	0	0	(66,637)	1,304,306	1,237,669	678,981	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								99,237,141	100,485,926	99,237,141	0	0	0	0	0	(66,637)	1,315,422	1,248,785	683,016	0
9999999 Totals								755,847,303	759,817,164	755,679,034	0	(24,612)	143,658	(168,270)	0	(66,637)	3,951,436	3,884,799	4,409,766	1,211,889

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Investment Subsidiary											
29385@-10-2	Enterprise Property Holdings, LLC				8bii	No		25,227,373			
29373@-10-6	3 Penn Plza Prpty Hldgs Urban Renewal				8bii	No		44,502,762			
44042#-10-4	Horizon Healthcare Plan Holding Co				8bii	No		1,236,472,567			
000000-00-0	Multistate Professional Services				8bii	No		(1,600)			
000000-00-0	Multistate Investment Services				8bii	No		72,463,705			
1699999 - Common Stocks - Investment Subsidiary							0	1,378,664,806	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	1,378,664,806	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	1,378,664,806	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Preferred Stocks					
000000-00-0	Horizon Healthcare of New Jersey, Inc.	Horizon Healthcare Plan Holding Co.		900.000	100.0
000000-00-0	Horizon Healthcare Dental, Inc.	Horizon Healthcare Plan Holding Co.		100.000	100.0
000000-00-0	Horizon Insurance Company	Horizon Healthcare Plan Holding Co.		140.000	100.0
000000-00-0	Horizon Casualty Services, Inc.	Horizon Healthcare Plan Holding Co.		10.000	100.0
0399999 Totals - Preferred and Common			0	XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted 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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREAS NTS			12/30/2019	CITIGROUP GBL MKT INC/SAL	06/30/2020	3,264,567	0	(159)	0	0	3,250,000	3,264,727	223	0	2.500	1.598	JD	0	0
0199999 - Bonds - U.S. Governments - Issuer Obligations						3,264,567	0	(159)	0	0	3,250,000	3,264,727	223	0	XXX	XXX	XXX	0	0
0599999 - Bonds - Subtotals - U.S. Governments						3,264,567	0	(159)	0	0	3,250,000	3,264,727	223	0	XXX	XXX	XXX	0	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
ALLY FINL INC			04/29/2019	UBS WARBURG LLC	03/15/2020	151,454	0	(4,666)	0	0	150,000	156,120	3,533	0	8.000	3.278	MS	6,000	1,533
WELLS FARGO STAGECOACH SWEEP REPO		RA	12/31/2019	WELLS FARGO	03/31/2020	3,363,913	0	0	0	0	3,363,913	3,363,913	0	0	0.000	0.000	MON	1,747	0
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,515,368	0	(4,666)	0	0	3,513,913	3,520,033	3,533	0	XXX	XXX	XXX	7,747	1,533
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						3,515,368	0	(4,666)	0	0	3,513,913	3,520,033	3,533	0	XXX	XXX	XXX	7,747	1,533
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						6,779,935	0	(4,824)	0	0	6,763,913	6,784,760	3,757	0	XXX	XXX	XXX	7,747	1,533
8399999 - Bonds - Total Bonds - Subtotals - Bonds						6,779,935	0	(4,824)	0	0	6,763,913	6,784,760	3,757	0	XXX	XXX	XXX	7,747	1,533
9199999 Totals						6,779,935	0	(4,824)	0	0	XXX	6,784,760	3,757	0	XXX	XXX	XXX	7,747	1,533

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
Wells Fargo	San Francisco, CA					29,250	XXX
Wells Fargo	San Francisco, CA					15,103,503	XXX
Wells Fargo	San Francisco, CA					(8,019,663)	XXX
Wells Fargo	San Francisco, CA					2,652	XXX
FHLBNY	San Francisco, CA					297,164	XXX
Wells Fargo	San Francisco, CA					13,489,651	XXX
Wells Fargo	San Francisco, CA					(5,726,759)	XXX
TD Bank	Cherry Hill, NJ					23,700,484	XXX
Wells Fargo	San Francisco, CA					28,247	XXX
PNC Bank	Pittsburg, PA					1,042,891	XXX
TD Bank	Cherry Hill, NJ					(51,651,970)	XXX
Wells Fargo	San Francisco, CA					(9,928,229)	XXX
Wells Fargo	San Francisco, CA					(10,772,626)	XXX
Wells Fargo	San Francisco, CA					(651,017)	XXX
Wells Fargo	San Francisco, CA					(248,492,683)	XXX
PNC Bank	Pittsburg, PA					125,445	XXX
Wells Fargo	San Francisco, CA					(10,365,698)	XXX
Wells Fargo	San Francisco, CA					(187,013)	XXX
Wells Fargo	San Francisco, CA					(22,315)	XXX
TD Bank	Cherry Hill, NJ					68,102	XXX
Wells Fargo	San Francisco, CA					(20,877)	XXX
Wells Fargo	San Francisco, CA					(105,323)	XXX
JP MORGAN BANK DEPOSIT SWEEP	100 JPM P94881 HHS LARGE CAP		0.000	305,177	1	32,026,918	XXX
0199998 Deposits in 0 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX	0	0	0	XXX
0199999 Totals - Open Depositories		XXX	XXX	305,177	1	(260,029,869)	XXX
0399999 Total Cash on Deposit		XXX	XXX	305,177	1	(260,029,869)	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	305,177	1	(260,029,869)	XXX

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

1. January	(202,753,693)	4. April	(121,067,235)	7. July	(163,789,346)	10. October	(162,702,576)
2. February	(197,798,829)	5. May	(167,214,273)	8. August	(264,446,304)	11. November	(207,720,076)
3. March	(262,070,157)	6. June	(210,629,821)	9. September	(223,516,604)	12. December	(260,029,869)

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
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
XXX	FEDL HOME LOAN BK CONS DISC NT		12/27/2019	0.000	03/25/2020	4,083,985	896	0
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						4,083,985	896	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political SubdivisionsSubtotals - Subtotals - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						4,083,985	896	0
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						4,083,985	896	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						4,083,985	896	0
All Other Money Market Mutual Funds								
19765K-29-0	BOFA FDS SER TR TREAS RSV ADV		12/31/2018	0.000	XXX	0	0	6,990
262006-20-8	DREYFUS GOVT CASH MGMT		12/13/2019	0.000	XXX	3,889,033	1	74,848
31607A-70-3	FMMT RETIRE GOV II		12/31/2019	0.000	XXX	1,769,455	0	33,368
316175-10-8	FIDELITY INVESTS INSTL GOVT CL I		12/31/2019	0.000	XXX	1,475	0	93,791
928989-36-7	JP MORGAN US GOVT MMF MORGAN SHARE		12/27/2019	0.000	XXX	12,016,781	0	41,514
8699999 - All Other Money Market Mutual Funds						17,676,743	1	250,511
8899999 Total Cash Equivalents						21,760,728	897	250,511

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

NONE

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Operations by Lines of Business	7
Assets	2
Cash Flow	6
Exhibit 1 – Enrollment By Product Type for Health Business Only	17
Exhibit 2 – Accident and Health Premiums Due and Unpaid	18
Exhibit 3 – Health Care Receivables	19
Exhibit 3A – Analysis of Health Care Receivables Collected and Accrued	20
Exhibit 4 – Claims Unpaid and Incentive Pool, Withhold and Bonus	21
Exhibit 5 – Amounts Due From Parent, Subsidiaries and Affiliates	22
Exhibit 6 – Amounts Due To Parent, Subsidiaries and Affiliates	23
Exhibit 7 – Part 1 – Summary of Transactions With Providers	24
Exhibit 7 – Part 2 – Summary of Transactions With Intermediaries	24
Exhibit 8 – Furniture, Equipment and Supplies Owned	25
Exhibit of Capital Gains (Losses)	15
Exhibit of Net Investment Income	15
Exhibit of Nonadmitted Assets	16
Exhibit of Premiums, Enrollment and Utilization (State Page)	30
Five-Year Historical Data	29
General Interrogatories	27
Jurat Page	1
Liabilities, Capital and Surplus	3
Notes To Financial Statements	26
Overflow Page For Write-Ins	44
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI02
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years	SI03
Schedule D – Part 1	E10
Schedule D – Part 1A – Section 1	SI05
Schedule D – Part 1A – Section 2	SI08
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DB – Part E	E24
Schedule DB – Verification	SI14
Schedule DL – Part 1	E25
Schedule DL – Part 2	E26
Schedule E – Part 1 – Cash	E27
Schedule E – Part 2 – Cash Equivalents	E28
Schedule E – Part 2 - Verification Between Years	SI15
Schedule E – Part 3 – Special Deposits	E29
Schedule S – Part 1 – Section 2	31
Schedule S – Part 2	32
Schedule S – Part 3 – Section 2	33
Schedule S – Part 4	34
Schedule S – Part 5	35
Schedule S – Part 6	36
Schedule S – Part 7	37
Schedule T – Part 2 – Interstate Compact	39
Schedule T – Premiums and Other Considerations	38
Schedule Y – Part 1 - Information Concerning Activities of Insurer Members of a Holding Company Group	40
Schedule Y– Part 1A – Detail of Insurance Holding Company System	41
Schedule Y – Part 2 – Summary of Insurer's Transactions With Any Affiliates	42
Statement of Revenue and Expenses	4
Summary Investment Schedule	SI01

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

Supplemental Exhibits and Schedules Interrogatories 43
Underwriting and Investment Exhibit – Part 1 8
Underwriting and Investment Exhibit – Part 2 9
Underwriting and Investment Exhibit – Part 2A 10
Underwriting and Investment Exhibit – Part 2B 11
Underwriting and Investment Exhibit – Part 2C 12
Underwriting and Investment Exhibit – Part 2D 13
Underwriting and Investment Exhibit – Part 3 14