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

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

# American Equity Investment Life Insurance Company

NAIC Group Code 2658 (Current) 2658 (Prior) NAIC Company Code 92738 Employer's ID Number 42-1153896

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

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

Incorporated/Organized 12/19/1980 Commenced Business 01/01/1981

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines, IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.american-equity.com

Statutory Statement Contact Scott Anthony Samuelson (Name), 515-457-1718 (Area Code) (Telephone Number)
ssamuelson@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

## OFFICERS

| | | | |
|---|---|---|---|
| President | Ronald James Grensteiner | Chief Financial Officer & Treasurer | Ted Morris Johnson |
| Executive Vice President, General Counsel & Secretary | Renee Denise Montz | Senior Vice President & Chief Actuary | John Robert Miller |

## OTHER

John Michael Matovina

## DIRECTORS OR TRUSTEES

| | | |
|---|---|---|
| Ronald James Grensteiner | Ted Morris Johnson | Jeff David Lorenzen |
| John Michael Matovina | Renee Denise Montz | |

State of Iowa
County of Polk 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.

| | | |
|---|---|---|
| Ronald James Grensteiner<br>President | Renee Denise Montz<br>Executive Vice President, General Counsel & Secretary | Ted Morris Johnson<br>Chief Financial Officer & Treasurer |

Subscribed and sworn to before me this
20th day of February 2020

Kirsten S Habgood

September 26, 2022

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

# ASSETS

| | | Current Year 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | Prior Year 4 Net Admitted Assets |
|---|---|---|---|---|---|
| 1. | Bonds (Schedule D) | 49,336,080,911 | | 49,336,080,911 | 47,431,178,282 |
| 2. | Stocks (Schedule D): | | | | |
| | 2.1 Preferred stocks | 18,628,368 | | 18,628,368 | 30,590,638 |
| | 2.2 Common stocks | 248,256,427 | | 248,256,427 | 220,026,551 |
| 3. | Mortgage loans on real estate (Schedule B): | | | | |
| | 3.1 First liens | 3,873,433,951 | | 3,873,433,951 | 3,472,037,890 |
| | 3.2 Other than first liens | | | | |
| 4. | Real estate (Schedule A): | | | | |
| | 4.1 Properties occupied by the company (less $ ..... encumbrances) | | | | |
| | 4.2 Properties held for the production of income (less $ ..... encumbrances) | | | | |
| | 4.3 Properties held for sale (less $ ..... encumbrances) | | | | |
| 5. | Cash ($ (34,239,107) , Schedule E - Part 1), cash equivalents ($ 1,413,484,961 , Schedule E - Part 2) and short-term investments ($ 57,801,914 , Schedule DA) | 1,437,047,768 | | 1,437,047,768 | 266,051,062 |
| 6. | Contract loans (including $ ..... premium notes) | 745,283 | | 745,283 | 725,902 |
| 7. | Derivatives (Schedule DB) | 394,697,120 | | 394,697,120 | 428,979,750 |
| 8. | Other invested assets (Schedule BA) | 900,982,405 | 347,462 | 900,634,943 | 936,034,547 |
| 9. | Receivables for securities | 18,988,080 | | 18,988,080 | 6,055,114 |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | 495,100,995 | | 495,100,995 | |
| 11. | Aggregate write-ins for invested assets | | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 56,723,961,308 | 347,462 | 56,723,613,846 | 52,791,679,736 |
| 13. | Title plants less $ ..... charged off (for Title insurers only) | | | | |
| 14. | Investment income due and accrued | 484,470,534 | | 484,470,534 | 482,347,522 |
| 15. | Premiums and considerations: | | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 1,402,479 | 824,937 | 577,542 | 2,810,911 |
| | 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums) | 1,178,546 | | 1,178,546 | 1,254,916 |
| | 15.3 Accrued retrospective premiums ($ ..... ) and contracts subject to redetermination ($ ..... ) | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | | | | |
| | 16.2 Funds held by or deposited with reinsured companies | | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | 6,414,706 | | 6,414,706 | 8,742,287 |
| 17. | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | | 41,364,798 |
| 18.2 | Net deferred tax asset | 92,633,092 | | 92,633,092 | 122,997,367 |
| 19. | Guaranty funds receivable or on deposit | | | | |
| 20. | Electronic data processing equipment and software | 5,149,116 | 2,912,604 | 2,236,512 | 1,467,031 |
| 21. | Furniture and equipment, including health care delivery assets ($ ..... ) | 2,200,732 | 2,200,732 | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | 193,580 | | 193,580 | 1,257,748 |
| 24. | Health care ($ ..... ) and other amounts receivable | | | | |
| 25. | Aggregate write-ins for other than invested assets | 367,829,874 | 5,968,027 | 361,861,847 | 251,236,023 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 57,685,433,967 | 12,253,762 | 57,673,180,205 | 53,705,158,340 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. | Total (Lines 26 and 27) | 57,685,433,967 | 12,253,762 | 57,673,180,205 | 53,705,158,340 |
| | **DETAILS OF WRITE-INS** | | | | |
| 1101. | | | | | |
| 1102. | | | | | |
| 1103. | | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | |
| 2501. | COLI | 361,469,580 | | 361,469,580 | 250,592,731 |
| 2502. | PREPAID ASSETS | 5,413,946 | 5,413,946 | | |
| 2503. | OTHER ASSETS | 375,359 | | 375,359 | 642,032 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 570,989 | 554,081 | 16,908 | 1,260 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 367,829,874 | 5,968,027 | 361,861,847 | 251,236,023 |

# LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Aggregate reserve for life contracts $ 50,501,387,086 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,255,473,384 Modco Reserve) | 50,501,387,086 | 48,131,995,654 |
| 2. | Aggregate reserve for accident and health contracts (including $ Modco Reserve) | 623,337 | 685,370 |
| 3. | Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 382,741 Modco Reserve) | 237,059,160 | 248,269,700 |
| 4. | Contract claims: | | |
| | 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) | 121,806,048 | 127,268,529 |
| | 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) | 5,000 | 3,400 |
| 5. | Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10) | | |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | | |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco) | | |
| | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco) | | |
| | 6.3 Coupons and similar benefits (including $ Modco) | | |
| 7. | Amount provisionally held for deferred dividend policies not included in Line 6 | | |
| 8. | Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 2,579 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14) | 21,191 | 24,219 |
| 9. | Contract liabilities not included elsewhere: | | |
| | 9.1 Surrender values on canceled contracts | | |
| | 9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act | | |
| | 9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded | | |
| | 9.4 Interest maintenance reserve (IMR, Line 6) | 33,556,163 | 22,482,781 |
| 10. | Commissions to agents due or accrued-life and annuity contracts $ 23,484,384 accident and health $ and deposit-type contract funds $ | 23,484,384 | 21,812,172 |
| 11. | Commissions and expense allowances payable on reinsurance assumed | | 494 |
| 12. | General expenses due or accrued (Exhibit 2, Line 12, Col. 7) | 13,603,092 | 10,394,366 |
| 13. | Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| 14. | Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6) | 352,949 | 396,552 |
| 15.1 | Current federal and foreign income taxes, including $ on realized capital gains (losses) | | |
| 15.2 | Net deferred tax liability | | |
| 16. | Unearned investment income | | |
| 17. | Amounts withheld or retained by reporting entity as agent or trustee | 8,406,709 | 8,114,471 |
| 18. | Amounts held for agents' account, including $ agents' credit balances | | |
| 19. | Remittances and items not allocated | 26,854,375 | 61,574,216 |
| 20. | Net adjustment in assets and liabilities due to foreign exchange rates | | |
| 21. | Liability for benefits for employees and agents if not included above | | |
| 22. | Borrowed money $ and interest thereon $ | | |
| 23. | Dividends to stockholders declared and unpaid | | |
| 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve (AVR, Line 16, Col. 7) | 326,158,432 | 284,707,835 |
| | 24.02 Reinsurance in unauthorized and certified ($ ) companies | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified ($ ) reinsurers | 979,027,800 | 1,049,359,156 |
| | 24.04 Payable to parent, subsidiaries and affiliates | 1,116,108 | 1,178,139 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.07 Funds held under coinsurance | | |
| | 24.08 Derivatives | | |
| | 24.09 Payable for securities | 29,516,193 | 121,047,009 |
| | 24.10 Payable for securities lending | 495,100,995 | |
| | 24.11 Capital notes $ and interest thereon $ | | |
| 25. | Aggregate write-ins for liabilities | 1,384,905,363 | 363,963,382 |
| 26. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | 54,182,984,385 | 50,453,277,445 |
| 27. | From Separate Accounts Statement | | |
| 28. | Total liabilities (Lines 26 and 27) | 54,182,984,385 | 50,453,277,445 |
| 29. | Common capital stock | 2,500,000 | 2,500,000 |
| 30. | Preferred capital stock | | |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| 32. | Surplus notes | 51,000,000 | 51,000,000 |
| 33. | Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) | 1,365,505,549 | 1,307,188,767 |
| 34. | Aggregate write-ins for special surplus funds | | |
| 35. | Unassigned funds (surplus) | 2,071,190,271 | 1,891,192,128 |
| 36. | Less treasury stock, at cost: | | |
| | 36.1 shares common (value included in Line 29 $ ) | | |
| | 36.2 shares preferred (value included in Line 30 $ ) | | |
| 37. | Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement) | 3,487,695,820 | 3,249,380,895 |
| 38. | Totals of Lines 29, 30 and 37 (Page 4, Line 55) | 3,490,195,820 | 3,251,880,895 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 57,673,180,205 | 53,705,158,340 |
| | **DETAILS OF WRITE-INS** | | |
| 2501. | AMOUNT DUE REINSURERS | 34,356,551 | 31,425,578 |
| 2502. | AMOUNT DUE UNDER REPURCHASE AGREEMENTS | | 109,298,000 |
| 2503. | INTEREST RATE DERIVATIVE COLLATERAL | 1,348,306,812 | 190,752,805 |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | 2,242,000 | 32,487,000 |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 1,384,905,363 | 363,963,382 |
| 3101. | | | |
| 3102. | | | |
| 3103. | | | |
| 3198. | Summary of remaining write-ins for Line 31 from overflow page | | |
| 3199. | Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) | | |
| 3401. | | | |
| 3402. | | | |
| 3403. | | | |
| 3498. | Summary of remaining write-ins for Line 34 from overflow page | | |
| 3499. | Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) | | |

# SUMMARY OF OPERATIONS

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) | 4,015,838,158 | 3,520,848,692 |
| 2. | Considerations for supplementary contracts with life contingencies | 12,157,762 | 12,489,759 |
| 3. | Net investment income (Exhibit of Net Investment Income, Line 17) | 2,215,862,864 | 2,800,649,556 |
| 4. | Amortization of Interest Maintenance Reserve (IMR, Line 5) | (4,430,686) | 996,346 |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | |
| 6. | Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) | 40,134,941 | 41,664,621 |
| 7. | Reserve adjustments on reinsurance ceded | 50,581,527 | 266,887,820 |
| 8. | Miscellaneous Income: | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | |
| | 8.2 Charges and fees for deposit-type contracts | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 123,115 | 239,419 |
| 9. | Total (Lines 1 to 8.3) | 6,330,267,681 | 6,643,776,213 |
| 10. | Death benefits | 1,963,177 | 2,555,198 |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | |
| 12. | Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) | 911,947,873 | 815,157,687 |
| 13. | Disability benefits and benefits under accident and health contracts | 108,026 | 153,240 |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | |
| 15. | Surrender benefits and withdrawals for life contracts | 2,187,907,125 | 1,959,349,471 |
| 16. | Group conversions | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 9,789,660 | 10,477,467 |
| 18. | Payments on supplementary contracts with life contingencies | 18,392,541 | 36,287,830 |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 2,464,871,227 | 2,865,776,675 |
| 20. | Totals (Lines 10 to 19) | 5,594,979,629 | 5,689,757,567 |
| 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) | 394,476,819 | 368,988,428 |
| 22. | Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) | 20,891,909 | 26,293,144 |
| 23. | General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) | 100,296,334 | 86,903,843 |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) | 12,487,062 | 13,127,245 |
| 25. | Increase in loading on deferred and uncollected premiums | (7,177) | (199,644) |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | | |
| 27. | Aggregate write-ins for deductions | 24,069,923 | 105,081,381 |
| 28. | Totals (Lines 20 to 27) | 6,147,194,499 | 6,289,951,964 |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 183,073,182 | 353,824,249 |
| 30. | Dividends to policyholders and refunds to members | | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 183,073,182 | 353,824,249 |
| 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 15,934,403 | 125,339,034 |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 167,138,779 | 228,485,215 |
| 34. | Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (6,334,457) (excluding taxes of $ 1,765,780 transferred to the IMR) | (23,829,625) | (18,436,338) |
| 35. | Net income (Line 33 plus Line 34) | 143,309,154 | 210,048,877 |
| | **CAPITAL AND SURPLUS ACCOUNT** | | |
| 36. | Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) | 3,251,880,895 | 3,005,654,080 |
| 37. | Net income (Line 35) | 143,309,154 | 210,048,877 |
| 38. | Change in net unrealized capital gains (losses) less capital gains tax of $ 496,390 | 20,036,502 | 13,678,225 |
| 39. | Change in net unrealized foreign exchange capital gain (loss) | | |
| 40. | Change in net deferred income tax | (40,254,715) | 59,970,877 |
| 41. | Change in nonadmitted assets | 8,787,334 | (11,555,837) |
| 42. | Change in liability for reinsurance in unauthorized and certified companies | | |
| 43. | Change in reserve on account of change in valuation basis, (increase) or decrease | | |
| 44. | Change in asset valuation reserve | (41,450,597) | (34,458,238) |
| 45. | Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) | | |
| 46. | Surplus (contributed to) withdrawn from Separate Accounts during period | | |
| 47. | Other changes in surplus in Separate Accounts Statement | | |
| 48. | Change in surplus notes | | |
| 49. | Cumulative effect of changes in accounting principles | | |
| 50. | Capital changes: | | |
| | 50.1 Paid in | | |
| | 50.2 Transferred from surplus (Stock Dividend) | | |
| | 50.3 Transferred to surplus | | |
| 51. | Surplus adjustment: | | |
| | 51.1 Paid in | 50,000,000 | |
| | 51.2 Transferred to capital (Stock Dividend) | | |
| | 51.3 Transferred from capital | | |
| | 51.4 Change in surplus as a result of reinsurance | 89,570,465 | |
| 52. | Dividends to stockholders | | |
| 53. | Aggregate write-ins for gains and losses in surplus | 8,316,782 | 8,542,910 |
| 54. | Net change in capital and surplus for the year (Lines 37 through 53) | 238,314,925 | 246,226,814 |
| 55. | Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) | 3,490,195,820 | 3,251,880,895 |
| | **DETAILS OF WRITE-INS** | | |
| 08.301. | MISCELLANEOUS INCOME | 123,115 | 239,419 |
| 08.302. | | | |
| 08.303. | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above) | 123,115 | 239,419 |
| 2701. | INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS | 48,492,068 | 72,058,372 |
| 2702. | LAWSUIT SETTLEMENT | 17,170 | (1,589,991) |
| 2703. | INTEREST ON SURPLUS NOTES | 4,080,000 | 4,080,000 |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | (28,519,315) | 30,533,000 |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) | 24,069,923 | 105,081,381 |
| 5301. | STOCK-BASED COMPENSATION | 8,298,855 | 8,527,672 |
| 5302. | ACQUISITION OF PARENT COMPANY COMMON STOCK | 17,927 | 15,238 |
| 5303. | | | |
| 5398. | Summary of remaining write-ins for Line 53 from overflow page | | |
| 5399. | Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) | 8,316,782 | 8,542,910 |

# CASH FLOW

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| | **Cash from Operations** | | |
| 1. | Premiums collected net of reinsurance | 4,028,062,296 | 3,533,963,724 |
| 2. | Net investment income | 3,041,608,725 | 3,516,172,214 |
| 3. | Miscellaneous income | 34,286,691 | 41,904,040 |
| 4. | Total (Lines 1 through 3) | 7,103,957,712 | 7,092,039,979 |
| 5. | Benefit and loss related payments | 3,127,522,477 | 2,686,556,582 |
| 6. | Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | | |
| 7. | Commissions, expenses paid and aggregate write-ins for deductions | 520,132,675 | 482,066,634 |
| 8. | Dividends paid to policyholders | | |
| 9. | Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses) | (29,999,101) | 169,066,048 |
| 10. | Total (Lines 5 through 9) | 3,617,656,051 | 3,337,689,264 |
| 11. | Net cash from operations (Line 4 minus Line 10) | 3,486,301,661 | 3,754,350,715 |
| | **Cash from Investments** | | |
| 12. | Proceeds from investments sold, matured or repaid: | | |
| | 12.1 Bonds | 4,374,511,113 | 5,202,747,207 |
| | 12.2 Stocks | 581,110,851 | 350,015,058 |
| | 12.3 Mortgage loans | 439,689,128 | 473,162,783 |
| | 12.4 Real estate | | |
| | 12.5 Other invested assets | 246,625,802 | 90,746,361 |
| | 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments | (58,000) | 6,500 |
| | 12.7 Miscellaneous proceeds | | |
| | 12.8 Total investment proceeds (Lines 12.1 to 12.7) | 5,641,878,894 | 6,116,677,909 |
| 13. | Cost of investments acquired (long-term only): | | |
| | 13.1 Bonds | 6,283,751,060 | 7,963,717,630 |
| | 13.2 Stocks | 579,961,982 | 68,340,239 |
| | 13.3 Mortgage loans | 841,194,801 | 785,706,134 |
| | 13.4 Real estate | | |
| | 13.5 Other invested assets | 241,859,629 | 288,653,970 |
| | 13.6 Miscellaneous applications | 780,394,424 | 841,135,687 |
| | 13.7 Total investments acquired (Lines 13.1 to 13.6) | 8,727,161,896 | 9,947,553,660 |
| 14. | Net increase (decrease) in contract loans and premium notes | 19,382 | (13,440) |
| 15. | Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) | (3,085,302,384) | (3,830,862,311) |
| | **Cash from Financing and Miscellaneous Sources** | | |
| 16. | Cash provided (applied): | | |
| | 16.1 Surplus notes, capital notes | | |
| | 16.2 Capital and paid in surplus, less treasury stock | 50,000,000 | |
| | 16.3 Borrowed funds | | |
| | 16.4 Net deposits on deposit-type contracts and other insurance liabilities | (21,000,200) | (18,142,384) |
| | 16.5 Dividends to stockholders | | |
| | 16.6 Other cash provided (applied) | 740,997,628 | (1,185,108,626) |
| 17. | Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) | 769,997,428 | (1,203,251,010) |
| | **RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS** | | |
| 18. | Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) | 1,170,996,705 | (1,279,762,605) |
| 19. | Cash, cash equivalents and short-term investments: | | |
| | 19.1 Beginning of year | 266,051,061 | 1,545,813,666 |
| | 19.2 End of year (Line 18 plus Line 19.1) | 1,437,047,766 | 266,051,061 |

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

| | | |
|---|---|---|
| 20.0001. Mortgage Refinances | 19,689,662 | 36,742,926 |
| 20.0002. Stock Based Compensation | 8,316,782 | 8,542,910 |
| 20.0003. Additional Investment to Other Invested Asset, Affiliate | | 665,800 |
| 20.0004. Unrealized valuation increase (decrease) of Short Term Cash Equivalents | (76,000) | 7,000 |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

| | | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|
| 1. | Premiums and annuity considerations for life and accident and health contracts | 4,015,838,158 | 3,080,245 | 8,819 | 4,012,677,233 | | 71,861 | | | |
| 2. | Considerations for supplementary contracts with life contingencies | 12,157,762 | XXX | XXX | 12,157,762 | | XXX | XXX | | XXX |
| 3. | Net investment income | 2,215,862,866 | 1,093,908 | 4,535 | 2,214,737,201 | | 27,222 | | | |
| 4. | Amortization of Interest Maintenance Reserve (IMR) | (4,430,687) | (2,188) | (9) | (4,428,436) | | (54) | | | |
| 5. | Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | XXX | | |
| 6. | Commissions and expense allowances on reinsurance ceded | 40,134,941 | 17,144 | | 40,117,797 | | | XXX | | |
| 7. | Reserve adjustments on reinsurance ceded | 50,581,528 | | | 50,581,528 | | | XXX | | |
| 8. | Miscellaneous Income: | | | | | | | | | |
| | 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | XXX | | |
| | 8.2 Charges and fees for deposit-type contracts | | | | | | XXX | XXX | | |
| | 8.3 Aggregate write-ins for miscellaneous income | 123,115 | | | 123,115 | | | | | |
| 9. | Totals (Lines 1 to 8.3) | 6,330,267,683 | 4,189,109 | 13,345 | 6,325,966,200 | | 99,029 | | | |
| 10. | Death benefits | 1,963,177 | 2,030,677 | (67,500) | | | XXX | XXX | | |
| 11. | Matured endowments (excluding guaranteed annual pure endowments) | | | | | | XXX | XXX | | |
| 12. | Annuity benefits | 911,947,873 | XXX | XXX | 911,947,873 | | XXX | XXX | | XXX |
| 13. | Disability benefits and benefits under accident and health contracts | 108,026 | | | | | 108,026 | XXX | | |
| 14. | Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | XXX | | |
| 15. | Surrender benefits and withdrawals for life contracts | 2,187,907,125 | 354,890 | | 2,187,552,235 | | XXX | XXX | | |
| 16. | Group conversions | | | | | | | XXX | | |
| 17. | Interest and adjustments on contract or deposit-type contract funds | 9,789,660 | | | 9,789,660 | | | XXX | | |
| 18. | Payments on supplementary contracts with life contingencies | 18,392,541 | | | 18,392,541 | | XXX | XXX | | |
| 19. | Increase in aggregate reserves for life and accident and health contracts | 2,464,871,227 | 660,704 | 72,911 | 2,464,199,645 | | (62,033) | XXX | | |
| 20. | Totals (Lines 10 to 19) | 5,594,979,629 | 3,046,271 | 5,411 | 5,591,881,954 | | 45,993 | XXX | | |
| 21. | Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 394,476,819 | 154,275 | 35 | 394,322,509 | | | | | XXX |
| 22. | Commissions and expense allowances on reinsurance assumed | 20,891,910 | 3,201 | (233) | 20,888,719 | | 223 | XXX | | |
| 23. | General insurance expenses and fraternal expenses | 100,296,333 | 49,513 | 205 | 100,245,383 | | 1,232 | | | |
| 24. | Insurance taxes, licenses and fees, excluding federal income taxes | 12,487,062 | 6,165 | 26 | 12,480,718 | | 153 | | | |
| 25. | Increase in loading on deferred and uncollected premiums | (7,177) | (7,132) | (45) | | | | XXX | | |
| 26. | Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | XXX | | |
| 27. | Aggregate write-ins for deductions | 24,069,923 | | | 24,069,923 | | | | | |
| 28. | Totals (Lines 20 to 27) | 6,147,194,499 | 3,252,293 | 5,399 | 6,143,889,206 | | 47,601 | | | |
| 29. | Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 183,073,184 | 936,816 | 7,946 | 182,076,994 | | 51,428 | | | |
| 30. | Dividends to policyholders and refunds to members | | | | | | | XXX | | |
| 31. | Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 183,073,184 | 936,816 | 7,946 | 182,076,994 | | 51,428 | | | |
| 32. | Federal income taxes incurred (excluding tax on capital gains) | 15,934,404 | 81,539 | 692 | 15,847,697 | | 4,476 | | | |
| 33. | Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 167,138,780 | 855,277 | 7,254 | 166,229,297 | | 46,952 | | | |
| 34. | Policies/certificates in force end of year | 646,321 | 6,739 | 9 | 638,769 | | 804 | XXX | | |
| | **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. | MISCELLANEOUS INCOME | 123,115 | | | 123,115 | | | | | |
| 08.302. | | | | | | | | | | |
| 08.303. | | | | | | | | | | |
| 08.398. | Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | |
| 08.399. | Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 123,115 | | | 123,115 | | | | | |
| 2701. | INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS | 48,492,068 | | | 48,492,068 | | | | | |
| 2702. | LAWSUIT SETTLEMENT | 17,170 | | | 17,170 | | | | | |
| 2703. | INTEREST ON SURPLUS NOTES | 4,080,000 | | | 4,080,000 | | | | | |
| 2798. | Summary of remaining write-ins for Line 27 from overflow page | (28,519,315) | | | (28,519,315) | | | | | |
| 2799. | Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 24,069,923 | | | 24,069,923 | | | | | |

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE [b]

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life (c) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts [a] | 3,080,245 | | 3,040,594 | | | 39,651 | | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 1,093,908 | | 982,104 | | | 111,804 | | | | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (2,188) | | (1,964) | | | (224) | | | | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 17,144 | | 17,144 | | | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | | | | | | | | | | | | |
| 9. Totals (Lines 1 to 8.3) | 4,189,109 | | 4,037,878 | | | 151,231 | | | | | | |
| 10. Death benefits | 2,030,677 | | 2,030,677 | | | | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | | | | | | |
| 12. Annuity benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13. Disability benefits and benefits under accident and health contracts | | | | | | | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 354,890 | | 166,308 | | | 188,582 | | | | | | |
| 16. Group conversions | | | | | | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | | | | | | | | | | | | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 660,704 | | 939,242 | | | (278,538) | | | | | | |
| 20. Totals (Lines 10 to 19) | 3,046,271 | | 3,136,227 | | | (89,956) | | | | | | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 154,275 | | 154,275 | | | | | | | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | 3,201 | | 3,201 | | | | | | | | | |
| 23. General insurance expenses | 49,513 | | 46,664 | | | 2,849 | | | | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 6,165 | | 5,810 | | | 355 | | | | | | |
| 25. Increase in loading on deferred and uncollected premiums | (7,132) | | (6,722) | | | (410) | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | | | | | | |
| 27. Aggregate write-ins for deductions | | | | | | | | | | | | |
| 28. Totals (Lines 20 to 27) | 3,252,293 | | 3,339,455 | | | (87,162) | | | | | | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 936,816 | | 698,423 | | | 238,393 | | | | | | |
| 30. Dividends to policyholders and refunds to members | | | | | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 936,816 | | 698,423 | | | 238,393 | | | | | | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 81,539 | | 60,790 | | | 20,749 | | | | | | |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 855,277 | | 637,633 | | | 217,644 | | | | | | |
| 34. Policies/certificates in force end of year | 6,739 | | 6,556 | | | 183 | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | |
| 08.301. | | | | | | | | | | | | |
| 08.302. | | | | | | | | | | | | |
| 08.303. | | | | | | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | | | | | | | | | | | | |
| 2701. | | | | | | | | | | | | |
| 2702. | | | | | | | | | | | | |
| 2703. | | | | | | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | | | | | | |

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

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

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

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE [c]

| | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Universal Life | 5<br>Variable Life | 6<br>Variable Universal Life | 7<br>Credit Life (d) | 8<br>Other Group Life (a) | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 1. Premiums for life contracts [b] | 8,819 | | 8,819 | | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 4,535 | | 4,535 | | | | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (9) | | (9) | | | | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | | | | | | | | | |
| 9. Totals (Lines 1 to 8.3) | 13,345 | | 13,345 | | | | | | |
| 10. Death benefits | (67,500) | | (67,500) | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | | | |
| 12. Annuity benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13. Disability benefits and benefits under accident and health contracts | | | | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | | | | | | | | | |
| 16. Group conversions | | | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | | | | | | | | | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 72,911 | | 72,911 | | | | | | |
| 20. Totals (Lines 10 to 19) | 5,411 | | 5,411 | | | | | | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 35 | | 35 | | | | | | XXX |
| 22. Commissions and expense allowances on reinsurance assumed | (233) | | (233) | | | | | | |
| 23. General insurance expenses | 205 | | 205 | | | | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 26 | | 26 | | | | | | |
| 25. Increase in loading on deferred and uncollected premiums | (45) | | (45) | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | | | |
| 27. Aggregate write-ins for deductions | | | | | | | | | |
| 28. Totals (Lines 20 to 27) | 5,399 | | 5,399 | | | | | | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 7,946 | | 7,946 | | | | | | |
| 30. Dividends to policyholders and refunds to members | | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 7,946 | | 7,946 | | | | | | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 692 | | 692 | | | | | | |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 7,254 | | 7,254 | | | | | | |
| 34. Policies/certificates in force end of year | 9 | | 9 | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | |
| 08.301. | | | | | | | | | |
| 08.302. | | | | | | | | | |
| 08.303. | | | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | | | | | | | | | |
| 2701. | | | | | | | | | |
| 2702. | | | | | | | | | |
| 2703. | | | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | | | |

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

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

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

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

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

| | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|
| | | 2 | 3 | 4 | 5 | | |
| | Total | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. Premiums for individual annuity contracts | 4,012,677,233 | 55,578,763 | 3,949,143,361 | | | 7,955,109 | |
| 2. Considerations for supplementary contracts with life contingencies | 12,157,762 | XXX | XXX | XXX | XXX | 12,157,762 | XXX |
| 3. Net investment income | 2,214,737,201 | 186,826,278 | 2,004,243,624 | | | 13,314,516 | 10,352,783 |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (4,428,436) | (275,931) | (4,105,181) | | | (26,623) | (20,701) |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | 40,117,797 | 17,959,780 | 22,117,142 | | | 4,781 | 36,094 |
| 7. Reserve adjustments on reinsurance ceded | 50,581,528 | 28,747,898 | 21,690,383 | | | 240,286 | (97,039) |
| 8. Miscellaneous Income: | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | 123,115 | 7,754 | 115,361 | | | | |
| 9. Totals (Lines 1 to 8.3) | 6,325,966,200 | 288,844,542 | 5,993,204,690 | | | 33,645,831 | 10,271,137 |
| 10. Death benefits | | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | |
| 12. Annuity benefits | 911,947,873 | 55,086,565 | 838,635,588 | | | 18,225,720 | |
| 13. Disability benefits and benefits under accident and health contracts | | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | 2,187,552,235 | 159,818,289 | 2,027,733,946 | | | | |
| 16. Group conversions | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | 9,789,660 | | | | | | 9,789,660 |
| 18. Payments on supplementary contracts with life contingencies | 18,392,541 | | | | | 18,392,541 | |
| 19. Increase in aggregate reserves for life and accident and health contracts | 2,464,199,645 | 90,562,269 | 2,375,232,626 | | | (1,595,250) | |
| 20. Totals (Lines 10 to 19) | 5,591,881,954 | 305,467,123 | 5,241,602,160 | | | 35,023,011 | 9,789,660 |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | 394,322,509 | 1,088,545 | 393,233,964 | | | | |
| 22. Commissions and expense allowances on reinsurance assumed | 20,888,719 | 12,485,440 | 8,402,735 | | | 544 | |
| 23. General insurance expenses | 100,245,383 | 6,246,181 | 92,927,952 | | | 602,653 | 468,597 |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 12,480,718 | 777,660 | 11,569,686 | | | 75,031 | 58,341 |
| 25. Increase in loading on deferred and uncollected premiums | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | |
| 27. Aggregate write-ins for deductions | 24,069,923 | 14,459,772 | 9,610,151 | | | | |
| 28. Totals (Lines 20 to 27) | 6,143,889,206 | 340,524,721 | 5,757,346,648 | | | 35,701,239 | 10,316,598 |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | 182,076,994 | (51,680,179) | 235,858,042 | | | (2,055,408) | (45,461) |
| 30. Dividends to policyholders and refunds to members | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 182,076,994 | (51,680,179) | 235,858,042 | | | (2,055,408) | (45,461) |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 15,847,697 | (4,498,162) | 20,532,225 | | | (179,268) | (7,098) |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 166,229,297 | (47,182,017) | 215,325,817 | | | (1,876,140) | (38,363) |
| 34. Policies/certificates in force end of year | 638,769 | 52,155 | 574,908 | | | 5,377 | 6,329 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. MISCELLANEOUS INCOME | 123,115 | 7,754 | 115,361 | | | | |
| 08.302. | | | | | | | |
| 08.303. | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | 123,115 | 7,754 | 115,361 | | | | |
| 2701. INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS | 48,492,068 | 15,997,927 | 32,494,141 | | | | |
| 2702. LAWSUIT SETTLEMENT | 17,170 | 1,081 | 16,089 | | | | |
| 2703. INTEREST ON SURPLUS NOTES | 4,080,000 | 256,966 | 3,823,034 | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | (28,519,315) | (1,796,202) | (26,723,113) | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | 24,069,923 | 14,459,772 | 9,610,151 | | | | |

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

# ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

| | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|
| | Total | 2<br>Fixed Annuities | 3<br>Indexed Annuities | 4<br>Variable Annuities with Guarantees | 5<br>Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 1. Premiums for group annuity contracts | | | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | | XXX | XXX | XXX | XXX | | XXX |
| 3. Net investment income | | | | | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | | | | | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | | | | | | | |
| 8.3 Aggregate write-ins for miscellaneous income | | | | | | | |
| 9. Totals (Lines 1 to 8.3) | | | | | | | |
| 10. Death benefits | | | | | | | |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | | | | | | | |
| 12. Annuity benefits | | | | | | | |
| 13. Disability benefits and benefits under accident and health contracts | | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | | | | | | | |
| 16. Group conversions | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | | | | | | | |
| 18. Payments on supplementary contracts with life contingencies | | | | | | | |
| 19. Increase in aggregate reserves for life and accident and health contracts | | | | | | | |
| 20. Totals (Lines 10 to 19) | | | | | | | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | | | | | | | |
| 22. Commissions and expense allowances on reinsurance assumed | | | | | | | |
| 23. General insurance expenses | | | | | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | | | | | | | |
| 25. Increase in loading on deferred and uncollected premiums | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | |
| 27. Aggregate write-ins for deductions | | | | | | | |
| 28. Totals (Lines 20 to 27) | | | | | | | |
| 29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) | | | | | | | |
| 30. Dividends to policyholders and refunds to members | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | | | | | | | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | | | | | | | |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | | | | | | | |
| 34. Policies/certificates in force end of year | | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 08.301. | | | | | | | |
| 08.302. | | | | | | | |
| 08.303. | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | | | | | | | |
| 2701. | | | | | | | |
| 2702. | | | | | | | |
| 2703. | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | |

NONE

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

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

| | 1 | Comprehensive | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 2 | 3 | | | | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| 1. Premiums for accident and health contracts | 71,861 | 45,306 | 26,555 | | | | | | | | | | |
| 2. Considerations for supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 3. Net investment income | 27,222 | 23,510 | 3,712 | | | | | | | | | | |
| 4. Amortization of Interest Maintenance Reserve (IMR) | (54) | (47) | (7) | | | | | | | | | | |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses | | | | | | | | | | | | | |
| 6. Commissions and expense allowances on reinsurance ceded | | | | | | | | | | | | | |
| 7. Reserve adjustments on reinsurance ceded | | | | | | | | | | | | | |
| 8. Miscellaneous Income: | | | | | | | | | | | | | |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts | | | | | | | | | | | | | |
| 8.2 Charges and fees for deposit-type contracts | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8.3 Aggregate write-ins for miscellaneous income | | | | | | | | | | | | | |
| 9. Totals (Lines 1 to 8.3) | 99,029 | 68,769 | 30,260 | | | | | | | | | | |
| 10. Death benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11. Matured endowments (excluding guaranteed annual pure endowments) | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12. Annuity benefits | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 13. Disability benefits and benefits under accident and health contracts | 108,026 | 30,866 | 77,160 | | | | | | | | | | |
| 14. Coupons, guaranteed annual pure endowments and similar benefits | | | | | | | | | | | | | |
| 15. Surrender benefits and withdrawals for life contracts | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 16. Group conversions | | | | | | | | | | | | | |
| 17. Interest and adjustments on contract or deposit-type contract funds | | | | | | | | | | | | | |
| 18. Payments on supplementary contracts with life contingencies | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 19. Increase in aggregate reserves for life and accident and health contracts | (62,033) | (52,879) | (9,154) | | | | | | | | | | |
| 20. Totals (Lines 10 to 19) | 45,993 | (22,013) | 68,006 | | | | | | | | | | |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) | | | | | | | | | | | | | |
| 22. Commissions and expense allowances on reinsurance assumed | 223 | 287 | (64) | | | | | | | | | | |
| 23. General insurance expenses | 1,232 | 1,064 | 168 | | | | | | | | | | |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes | 153 | 132 | 21 | | | | | | | | | | |
| 25. Increase in loading on deferred and uncollected premiums | | | | | | | | | | | | | |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance | | | | | | | | | | | | | |
| 27. Aggregate write-ins for deductions | | | | | | | | | | | | | |
| 28. Totals (Lines 20 to 27) | 47,601 | (20,530) | 68,131 | | | | | | | | | | |
| 29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28) | 51,428 | 89,299 | (37,871) | | | | | | | | | | |
| 30. Dividends to policyholders and refunds to members | | | | | | | | | | | | | |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) | 51,428 | 89,299 | (37,871) | | | | | | | | | | |
| 32. Federal income taxes incurred (excluding tax on capital gains) | 4,476 | 7,772 | (3,296) | | | | | | | | | | |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) | 46,952 | 81,527 | (34,575) | | | | | | | | | | |
| 34. Policies/certificates in force end of year | 804 | 703 | 101 | | | | | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | |
| 08.301. | | | | | | | | | | | | | |
| 08.302. | | | | | | | | | | | | | |
| 08.303. | | | | | | | | | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page | | | | | | | | | | | | | |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) | | | | | | | | | | | | | |
| 2701. | | | | | | | | | | | | | |
| 2702. | | | | | | | | | | | | | |
| 2703. | | | | | | | | | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page | | | | | | | | | | | | | |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) | | | | | | | | | | | | | |

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

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

| | 1<br>Total | 2<br>Industrial Life | 3<br>Whole Life | 4<br>Term Life | 5<br>Indexed Life | 6<br>Universal Life | 7<br>Universal Life With Secondary Guarantees | 8<br>Variable Life | 9<br>Variable Universal Life | 10<br>Credit Life [(b)] (N/A Fraternal) | 11<br>Other Individual Life | 12<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** (Net of Reinsurance Ceded) | | | | | | | | | | | | |
| 1. Reserve December 31 of prior year | 24,387,725 | | 21,722,109 | | | 2,665,616 | | | | | | |
| 2. Tabular net premiums or considerations | 3,196,092 | | 3,160,320 | | | 35,772 | | | | | | |
| 3. Present value of disability claims incurred | | | | | | | | | | | | |
| 4. Tabular interest | 1,152,639 | | 1,023,609 | | | 129,030 | | | | | | |
| 5. Tabular less actual reserve released | | | | | | | | | | | | |
| 6. Increase in reserve on account of change in valuation basis | | | | | | | | | | | | |
| 6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve | | XXX | | | | | | | | XXX | | |
| 7. Other increases (net) | | | | | | | | | | | | |
| 8. Totals (Lines 1 to 7) | 28,736,456 | | 25,906,038 | | | 2,830,418 | | | | | | |
| 9. Tabular cost | 3,185,332 | | 2,947,806 | | | 237,526 | | | | | | |
| 10. Reserves released by death | 318,130 | | 318,130 | | | | | | | | | |
| 11. Reserves released by other terminations (net) | 184,566 | | (21,248) | | | 205,814 | | | | | | |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | | | | | | | | | | | | |
| 13. Net transfers to or (from) Separate Accounts | | | | | | | | | | | | |
| 14. Total Deductions (Lines 9 to 13) | 3,688,028 | | 3,244,688 | | | 443,340 | | | | | | |
| 15. Reserve December 31 of current year | 25,048,428 | | 22,661,350 | | | 2,387,078 | | | | | | |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | | | | |
| 16. CSV Ending balance December 31, current year | 23,039,187 | | 20,661,567 | | | 2,377,620 | | | | | | |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV | | | | | | | | | | | | |

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

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

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

## (N/A Fraternal)

| | 1<br>Total | 2<br>Whole Life | 3<br>Term Life | 4<br>Variable Life | 5<br>Universal Life | 6<br>Variable Universal Life | 7<br>Credit Life [(b)] | 8<br>Other Group Life | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| **Involving Life or Disability Contingencies (Reserves)** | | | | | | | | | |
| (Net of Reinsurance Ceded) | | | | | | | | | |
| 1. Reserve December 31 of prior year | 30,934 | | 30,934 | | | | | | |
| 2. Tabular net premiums or considerations | 7,877 | | 7,877 | | | | | | |
| 3. Present value of disability claims incurred | | | | | | | | | |
| 4. Tabular interest | (1,269) | | (1,269) | | | | | | |
| 5. Tabular less actual reserve released | | | | | | | | | |
| 6. Increase in reserve on account of change in valuation basis | | | | | | | | | |
| 7. Other increases (net) | | | | | | | | | |
| 8. Totals (Lines 1 to 7) | 37,542 | | 37,542 | | | | | | |
| 9. Tabular cost | (220,647) | | (220,647) | | | | | | |
| 10. Reserves released by death | | | | | | | | | |
| 11. Reserves released by other terminations (net) | 154,343 | | 154,343 | | | | | | |
| 12. Annuity, supplementary contract and disability payments involving life contingencies | | | | | | | | | |
| 13. Net transfers to or (from) Separate Accounts | | | | | | | | | |
| 14. Total Deductions (Lines 9 to 13) | (66,304) | | (66,304) | | | | | | |
| 15. Reserve December 31 of current year | 103,846 | | 103,846 | | | | | | |
| **Cash Surrender Value and Policy Loans** | | | | | | | | | |
| 16. CSV Ending balance December 31, current year | | | | | | | | | |
| 17. Amount Available for Policy Loans Based upon Line 16 CSV | | | | | | | | | |

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

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

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

| | | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|---|
| | | | 2 | 3 | 4 | 5 | | |
| | | Total | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| | **Involving Life or Disability Contingencies (Reserves)** | | | | | | | |
| | (Net of Reinsurance Ceded) | | | | | | | |
| 1. | Reserve December 31 of prior year | 48,107,576,997 | 3,039,967,731 | 44,761,136,774 | | | 306,472,492 | |
| 2. | Tabular net premiums or considerations | 4,024,834,994 | 55,578,763 | 3,949,143,361 | | | 20,112,870 | |
| 3. | Present value of disability claims incurred | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 4. | Tabular interest | 2,025,175,991 | 145,634,466 | 1,864,739,939 | | | 14,801,586 | |
| 5. | Tabular less actual reserve released | (563,460,522) | 31,826,940 | (595,396,016) | | | 108,554 | |
| 6. | Increase in reserve on account of change in valuation basis | | | | | | | |
| 7. | Other increases (net) | | 72,426,954 | (72,426,954) | | | | |
| 8. | Totals (Lines 1 to 7) | 53,594,127,460 | 3,345,434,854 | 49,907,197,104 | | | 341,495,502 | |
| 9. | Tabular cost | | | | | | | |
| 10. | Reserves released by death | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 11. | Reserves released by other terminations (net) | 2,118,754,470 | 108,937,450 | 2,009,817,020 | | | | |
| 12. | Annuity, supplementary contract and disability payments involving life contingencies | 999,138,178 | 105,967,403 | 856,552,514 | | | 36,618,261 | |
| 13. | Net transfers to or (from) Separate Accounts | | | | | | | |
| 14. | Total Deductions (Lines 9 to 13) | 3,117,892,648 | 214,904,853 | 2,866,369,534 | | | 36,618,261 | |
| 15. | Reserve December 31 of current year | 50,476,234,812 | 3,130,530,001 | 47,040,827,570 | | | 304,877,241 | |
| | **Cash Surrender Value and Policy Loans** | | | | | | | |
| 16. | CSV Ending balance December 31, current year | | | | | | | |
| 17. | Amount Available for Policy Loans Based upon Line 16 CSV | | | | | | | |

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

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

## (N/A Fraternal)

NONE

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

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

# EXHIBIT OF NET INVESTMENT INCOME

| | | 1<br>Collected During Year | 2<br>Earned During Year |
|---|---|---|---|
| 1. | U.S. Government bonds | (a) (292,197) | 299,946 |
| 1.1 | Bonds exempt from U.S. tax | (a) | |
| 1.2 | Other bonds (unaffiliated) | (a) 2,230,776,708 | 2,230,352,853 |
| 1.3 | Bonds of affiliates | (a) | |
| 2.1 | Preferred stocks (unaffiliated) | (b) 5,264,594 | 5,264,594 |
| 2.11 | Preferred stocks of affiliates | (b) | |
| 2.2 | Common stocks (unaffiliated) | 3,781,482 | 3,439,565 |
| 2.21 | Common stocks of affiliates | | |
| 3. | Mortgage loans | (c) 181,626,138 | 182,798,393 |
| 4. | Real estate | (d) | |
| 5 | Contract loans | 50,823 | 50,823 |
| 6 | Cash, cash equivalents and short-term investments | (e) 18,888,180 | 20,019,810 |
| 7 | Derivative instruments | (f) (169,652,132) | (169,652,132) |
| 8. | Other invested assets | 59,109,829 | 59,102,587 |
| 9. | Aggregate write-ins for investment income | 8,526,618 | 8,526,618 |
| 10. | Total gross investment income | 2,338,080,043 | 2,340,203,057 |
| 11. | Investment expenses | | (g) 106,636,638 |
| 12. | Investment taxes, licenses and fees, excluding federal income taxes | | (g) |
| 13. | Interest expense | | (h) |
| 14. | Depreciation on real estate and other invested assets | | (i) |
| 15. | Aggregate write-ins for deductions from investment income | | 17,703,551 |
| 16. | Total deductions (Lines 11 through 15) | | 124,340,189 |
| 17. | Net investment income (Line 10 minus Line 16) | | 2,215,862,868 |
| | **DETAILS OF WRITE-INS** | | |
| 0901. | Miscellaneous investment income | 11,091,597 | 11,091,597 |
| 0902. | Net realized gains on ceded options | (2,564,979) | (2,564,979) |
| 0903. | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | 8,526,618 | 8,526,618 |
| 1501. | Interest expense on derivative collateral | | 16,715,923 |
| 1502. | Interest expense on repurchase agreements | | 987,628 |
| 1503. | | | |
| 1598. | Summary of remaining write-ins for Line 15 from overflow page | | |
| 1599. | Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above) | | 17,703,551 |

(a) Includes $ 60,544,301 accrual of discount less $ 80,952,778 amortization of premium and less $ 16,459,224 paid for accrued interest on purchases.

(b) Includes $ 4,398,566 accrual of discount less $ 5,401,066 amortization of premium and less $ ..... paid for accrued dividends on purchases.

(c) Includes $ 493,918 accrual of discount less $ 3,530 amortization of premium and less $ 137,836 paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ ..... interest on encumbrances.

(e) Includes $ 3,403,839 accrual of discount less $ 29,303 amortization of premium and less $ 64,913 paid for accrued interest on purchases.

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

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

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

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

# EXHIBIT OF CAPITAL GAINS (LOSSES)

| | | 1<br>Realized Gain (Loss) On Sales or Maturity | 2<br>Other Realized Adjustments | 3<br>Total Realized Capital Gain (Loss) (Columns 1 + 2) | 4<br>Change in Unrealized Capital Gain (Loss) | 5<br>Change in Unrealized Foreign Exchange Capital Gain (Loss) |
|---|---|---|---|---|---|---|
| 1. | U.S. Government bonds | | | | | |
| 1.1 | Bonds exempt from U.S. tax | | | | | |
| 1.2 | Other bonds (unaffiliated) | 13,593,331 | (19,281,314) | (5,687,983) | (362,500) | |
| 1.3 | Bonds of affiliates | | | | | |
| 2.1 | Preferred stocks (unaffiliated) | | | | | |
| 2.11 | Preferred stocks of affiliates | | | | | |
| 2.2 | Common stocks (unaffiliated) | | | | | |
| 2.21 | Common stocks of affiliates | | | | 18,168,896 | |
| 3. | Mortgage loans | | | | (600,000) | |
| 4. | Real estate | | | | | |
| 5. | Contract loans | | | | | |
| 6. | Cash, cash equivalents and short-term investments | 18,000 | | 18,000 | (76,000) | |
| 7. | Derivative instruments | | | | | |
| 8. | Other invested assets | 102,938 | (16,188,561) | (16,085,623) | 3,402,495 | |
| 9. | Aggregate write-ins for capital gains (losses) | | | | | |
| 10. | Total capital gains (losses) | 13,714,269 | (35,469,875) | (21,755,606) | 20,532,891 | |
| | **DETAILS OF WRITE-INS** | | | | | |
| 0901. | | | | | | |
| 0902. | | | | | | |
| 0903. | | | | | | |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page | | | | | |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) | | | | | |

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

| | | Insurance | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 | 12 |
| | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | | |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business | Fraternal (Fraternal Benefit Societies Only) |
| **FIRST YEAR (other than single)** | | | | | | | | | | | | |
| 1. Uncollected | | | | | | | | | | | | |
| 2. Deferred and accrued | | | | | | | | | | | | |
| 3. Deferred , accrued and uncollected: | | | | | | | | | | | | |
| 3.1 Direct | | | | | | | | | | | | |
| 3.2 Reinsurance assumed | | | | | | | | | | | | |
| 3.3 Reinsurance ceded | | | | | | | | | | | | |
| 3.4 Net (Line 1 + Line 2) | | | | | | | | | | | | |
| 4. Advance | | | | | | | | | | | | |
| 5. Line 3.4 - Line 4 | | | | | | | | | | | | |
| 6. Collected during year: | | | | | | | | | | | | |
| 6.1 Direct | 3,984,309,600 | | | 3,984,309,600 | | | | | | | | |
| 6.2 Reinsurance assumed | 322,270,137 | | | 322,270,137 | | | | | | | | |
| 6.3 Reinsurance ceded | 383,139,741 | | | 383,139,741 | | | | | | | | |
| 6.4 Net | 3,923,439,996 | | | 3,923,439,996 | | | | | | | | |
| 7. Line 5 + Line 6.4 | 3,923,439,996 | | | 3,923,439,996 | | | | | | | | |
| 8. Prior year (uncollected + deferred and accrued - advance) | (760) | | (760) | | | | | | | | | |
| 9. First year premiums and considerations: | | | | | | | | | | | | |
| 9.1 Direct | 3,984,310,360 | | 760 | 3,984,309,600 | | | | | | | | |
| 9.2 Reinsurance assumed | 322,270,137 | | | 322,270,137 | | | | | | | | |
| 9.3 Reinsurance ceded | 383,139,741 | | | 383,139,741 | | | | | | | | |
| 9.4 Net (Line 7 - Line 8) | 3,923,440,756 | | 760 | 3,923,439,996 | | | | | | | | |
| **SINGLE** | | | | | | | | | | | | |
| 10. Single premiums and considerations: | | | | | | | | | | | | |
| 10.1 Direct | 7,955,109 | | | 7,955,109 | | | | | | | | |
| 10.2 Reinsurance assumed | | | | | | | | | | | | |
| 10.3 Reinsurance ceded | | | | | | | | | | | | |
| 10.4 Net | 7,955,109 | | | 7,955,109 | | | | | | | | |
| **RENEWAL** | | | | | | | | | | | | |
| 11. Uncollected | 98,643 | | 98,116 | | | | | | | 527 | | |
| 12. Deferred and accrued | 1,284,026 | | 1,284,026 | | | | | | | | | |
| 13. Deferred, accrued and uncollected: | | | | | | | | | | | | |
| 13.1 Direct | 822,698 | | 822,698 | | | | | | | | | |
| 13.2 Reinsurance assumed | 559,971 | | 559,444 | | | | | | | 527 | | |
| 13.3 Reinsurance ceded | | | | | | | | | | | | |
| 13.4 Net (Line 11 + Line 12) | 1,382,669 | | 1,382,142 | | | | | | | 527 | | |
| 14. Advance | 21,190 | | 18,611 | | | | | | | 2,579 | | |
| 15. Line 13.4 - Line 14 | 1,361,479 | | 1,363,531 | | | | | | | (2,052) | | |
| 16. Collected during year: | | | | | | | | | | | | |
| 16.1 Direct | 88,604,201 | | 3,040,663 | 85,563,538 | | | | | | | | |
| 16.2 Reinsurance assumed | 9,741,274 | | 251,255 | 9,409,446 | | 9,267 | | 27,192 | | 44,114 | | |
| 16.3 Reinsurance ceded | 13,836,045 | | 145,190 | 13,690,855 | | | | | | | | |
| 16.4 Net | 84,509,430 | | 3,146,728 | 81,282,129 | | 9,267 | | 27,192 | | 44,114 | | |
| 17. Line 15 + Line 16.4 | 85,870,909 | | 4,510,259 | 81,282,129 | | 9,267 | | 27,192 | | 42,062 | | |
| 18. Prior year (uncollected + deferred and accrued - advance) | 1,428,613 | | 1,430,772 | | | 448 | | 637 | | (3,244) | | |
| 19. Renewal premiums and considerations: | | | | | | | | | | | | |
| 19.1 Direct | 88,548,865 | | 2,985,327 | 85,563,538 | | | | | | | | |
| 19.2 Reinsurance assumed | 9,729,475 | | 239,349 | 9,409,446 | | 8,819 | | 26,555 | | 45,306 | | |
| 19.3 Reinsurance ceded | 13,836,045 | | 145,190 | 13,690,855 | | | | | | | | |
| 19.4 Net (Line 17 - Line 18) | 84,442,295 | | 3,079,486 | 81,282,129 | | 8,819 | | 26,555 | | 45,306 | | |
| **TOTAL** | | | | | | | | | | | | |
| 20. Total premiums and annuity considerations: | | | | | | | | | | | | |
| 20.1 Direct | 4,080,814,334 | | 2,986,087 | 4,077,828,247 | | | | | | | | |
| 20.2 Reinsurance assumed | 331,999,612 | | 239,349 | 331,679,583 | | 8,819 | | 26,555 | | 45,306 | | |
| 20.3 Reinsurance ceded | 396,975,786 | | 145,190 | 396,830,596 | | | | | | | | |
| 20.4 Net (Lines 9.4 + 10.4 + 19.4) | 4,015,838,160 | | 3,080,246 | 4,012,677,234 | | 8,819 | | 26,555 | | 45,306 | | |

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

| | | Insurance | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | Ordinary | | 5 | Group | | Accident and Health | | | 11 | 12 |
| | | | 3 | 4 | | 6 | 7 | 8 | 9 | 10 | | |
| | Total | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other | Aggregate of All Other Lines of Business | Fraternal (Fraternal Benefit Societies Only) |
| **POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)** | | | | | | | | | | | | |
| 21. To pay renewal premiums | | | | | | | | | | | | |
| 22. All other | | | | | | | | | | | | |
| **REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED** | | | | | | | | | | | | |
| 23. First year (other than single): | | | | | | | | | | | | |
| 23.1 Reinsurance ceded | 28,093,102 | | | 28,093,102 | | | | | | | | |
| 23.2 Reinsurance assumed | 18,914,115 | | | 18,914,115 | | | | | | | | |
| 23.3 Net ceded less assumed | 9,178,987 | | | 9,178,987 | | | | | | | | |
| 24. Single: | | | | | | | | | | | | |
| 24.1 Reinsurance ceded | | | | | | | | | | | | |
| 24.2 Reinsurance assumed | | | | | | | | | | | | |
| 24.3 Net ceded less assumed | | | | | | | | | | | | |
| 25. Renewal: | | | | | | | | | | | | |
| 25.1 Reinsurance ceded | 12,041,839 | | 17,144 | 12,024,695 | | | | | | | | |
| 25.2 Reinsurance assumed | 1,977,795 | | 3,201 | 1,974,604 | | (233) | | (64) | | 287 | | |
| 25.3 Net ceded less assumed | 10,064,044 | | 13,943 | 10,050,091 | | 233 | | 64 | | (287) | | |
| 26. Totals: | | | | | | | | | | | | |
| 26.1 Reinsurance ceded (Page 6, Line 6) | 40,134,941 | | 17,144 | 40,117,797 | | | | | | | | |
| 26.2 Reinsurance assumed (Page 6, Line 22) | 20,891,910 | | 3,201 | 20,888,719 | | (233) | | (64) | | 287 | | |
| 26.3 Net ceded less assumed | 19,243,031 | | 13,943 | 19,229,078 | | 233 | | 64 | | (287) | | |
| **COMMISSIONS INCURRED (direct business only)** | | | | | | | | | | | | |
| 27. First year (other than single) | 391,339,825 | | (385) | 391,340,210 | | | | | | | | |
| 28. Single | 435,368 | | | 435,368 | | | | | | | | |
| 29. Renewal | 2,701,625 | | 154,660 | 2,546,930 | | 35 | | | | | | |
| 30. Deposit-type contract funds | | | | | | | | | | | | |
| 31. Totals (to agree with Page 6, Line 21) | 394,476,818 | | 154,275 | 394,322,508 | | 35 | | | | | | |

# EXHIBIT 2 - GENERAL EXPENSES

| | Insurance | | | | 5 | 6 | 7 |
|---|---|---|---|---|---|---|---|
| | 1 | Accident and Health | | 4 | | | |
| | | 2 | 3 | All Other Lines of | | | |
| | Life | Cost Containment | All Other | Business | Investment | Fraternal | Total |
| 1. Rent | 2,740,365 | | 34 | | 55,927 | | 2,796,325 |
| 2. Salaries and wages | 53,121,870 | | 653 | | 1,084,133 | | 54,206,655 |
| 3.11 Contributions for benefit plans for employees | 8,085,572 | | 99 | | 165,014 | | 8,250,685 |
| 3.12 Contributions for benefit plans for agents | | | | | | | |
| 3.21 Payments to employees under non-funded benefit plans | | | | | | | |
| 3.22 Payments to agents under non-funded benefit plans | | | | | | | |
| 3.31 Other employee welfare | 1,846,750 | | 23 | | 37,689 | | 1,884,462 |
| 3.32 Other agent welfare | 86,438 | | 1 | | | | 86,439 |
| 4.1 Legal fees and expenses | 1,785,036 | | 22 | | | | 1,785,058 |
| 4.2 Medical examination fees | | | | | | | |
| 4.3 Inspection report fees | | | | | | | |
| 4.4 Fees of public accountants and consulting actuaries | 3,023,534 | | 37 | | | | 3,023,571 |
| 4.5 Expense of investigation and settlement of policy claims | 130,028 | | 2 | | | | 130,030 |
| 5.1 Traveling expenses | 3,083,665 | | 38 | | | | 3,083,703 |
| 5.2 Advertising | 1,174,673 | | 14 | | | | 1,174,688 |
| 5.3 Postage, express, telegraph and telephone | 2,646,908 | | 33 | | | | 2,646,940 |
| 5.4 Printing and stationery | 1,596,341 | | 20 | | | | 1,596,360 |
| 5.5 Cost or depreciation of furniture and equipment | 812,727 | | 10 | | | | 812,737 |
| 5.6 Rental of equipment | 442,527 | | 5 | | | | 442,533 |
| 5.7 Cost or depreciation of EDP equipment and software | 7,830,623 | | 96 | | | | 7,830,719 |
| 6.1 Books and periodicals | 468,440 | | 6 | | | | 468,445 |
| 6.2 Bureau and association fees | 584,018 | | 7 | | | | 584,025 |
| 6.3 Insurance, except on real estate | 330,925 | | 4 | | | | 330,930 |
| 6.4 Miscellaneous losses | | | | | | | |
| 6.5 Collection and bank service charges | 272,236 | | 3 | | | | 272,239 |
| 6.6 Sundry general expenses | 5,015,922 | | 62 | | 1,500 | | 5,017,484 |
| 6.7 Group service and administration fees | 293 | | | | | | 293 |
| 6.8 Reimbursements by uninsured plans | | | | | | | |
| 7.1 Agency expense allowance | | | | | | | |
| 7.2 Agents' balances charged off (less $ $ recovered) | 158,965 | | 2 | | | | 158,967 |
| 7.3 Agency conferences other than local meetings | 5,057,245 | | 62 | | | | 5,057,308 |
| 8.1 Official publication (Fraternal Benefit Societies Only) | XXX | XXX | XXX | XXX | XXX | | |
| 8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only) | XXX | XXX | XXX | XXX | XXX | | |
| 9.1 Real estate expenses | | | | | | | |
| 9.2 Investment expenses not included elsewhere | | | | | 105,292,376 | | 105,292,376 |
| 9.3 Aggregate write-ins for expenses | | | | | | | |
| 10. General expenses incurred | 100,295,102 | | 1,232 | | 106,636,638 | (b) | (a) 206,932,972 |
| 11. General expenses unpaid Dec. 31, prior year | 10,394,219 | | 147 | | | | 10,394,366 |
| 12. General expenses unpaid Dec. 31, current year | 13,602,587 | | 167 | | 338 | | 13,603,092 |
| 13. Amounts receivable relating to uninsured plans, prior year | | | | | | | |
| 14. Amounts receivable relating to uninsured plans, current year | | | | | | | |
| 15. General expenses paid during year (Lines 10+11-12-13+14) | 97,086,734 | | 1,212 | | 106,636,300 | | 203,724,246 |
| **DETAILS OF WRITE-INS** | | | | | | | |
| 09.301. | | | | | | | |
| 09.302. | | | | | | | |
| 09.303. | | | | | | | |
| 09.398. Summary of remaining write-ins for Line 9.3 from overflow page | | | | | | | |
| 09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) | | | | | | | |

(a) Includes management fees of $ 104,625,059 to affiliates and $ to non-affiliates.

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

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

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

| | Insurance | | | 4 | 5 | 6 |
|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | | | |
| | Life | Accident and Health | All Other Lines of Business | Investment | Fraternal | Total |
| 1. Real estate taxes | | | | | | |
| 2. State insurance department licenses and fees | 9,235,720 | 114 | | | | 9,235,834 |
| 3. State taxes on premiums | 10,599 | | | | | 10,599 |
| 4. Other state taxes, including $ 132,676 for employee benefits | 132,675 | 2 | | | | 132,677 |
| 5. U.S. Social Security taxes | 2,995,229 | 37 | | | | 2,995,266 |
| 6. All other taxes | 112,686 | 1 | | | | 112,687 |
| 7. Taxes, licenses and fees incurred | 12,486,908 | 154 | | | | 12,487,063 |
| 8. Taxes, licenses and fees unpaid Dec. 31, prior year | 396,547 | 6 | | | | 396,553 |
| 9. Taxes, licenses and fees unpaid Dec. 31, current year | 352,945 | 4 | | | | 352,949 |
| 10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) | 12,530,510 | 156 | | | | 12,530,667 |

# EXHIBIT 4 - DIVIDENDS OR REFUNDS

| | 1 | 2 |
|---|---|---|
| | Life | Accident and Health |
| 1. Applied to pay renewal premiums | | |
| 2. Applied to shorten the endowment or premium-paying period | | |
| 3. Applied to provide paid-up additions | | |
| 4. Applied to provide paid-up annuities | | |
| 5. Total Lines 1 through 4 | | |
| 6. Paid in cash | | |
| 7. Left on deposit | | |
| 8. Aggregate write-ins for dividend or refund options | | |
| 9. Total Lines 5 through 8 | | |
| 10. Amount due and unpaid | | |
| 11. Provision for dividends or refunds payable in the following calendar year | | |
| 12. Terminal dividends | | |
| 13. Provision for deferred dividend contracts | | |
| 14. Amount provisionally held for deferred dividend contracts not included in Line 13 | | |
| 15. Total Lines 10 through 14 | | |
| 16. Total from prior year | | |
| 17. Total dividends or refunds (Lines 9 + 15 - 16) | | |
| **DETAILS OF WRITE-INS** | | |
| 0801. | | |
| 0802. | | |
| 0803. | | |
| 0898. Summary of remaining write-ins for Line 8 from overflow page | | |
| 0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | |

NONE

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0100001. AM MEN (5) 3.5% NL | 46,237 | | 46,237 | | |
| 0100002. 1958 CSO 3.0% CRVM | 80,485 | | 80,485 | | |
| 0100003. 1958 CSO 3.0% NL | 15,657 | | 15,657 | | |
| 0100004. 1958 CSO 3.5% CRVM | 521,554 | | 521,554 | | |
| 0100005. 1958 CSO 3.5% NL | 102,163 | | 102,163 | | |
| 0100006. 1958 CSO 4.0% NL | 70,668 | | 70,668 | | |
| 0100007. 1958 CET 3.0% NL | 10,155 | | 10,155 | | |
| 0100008. 1958 CET 3.5% NL | 261,316 | | 261,316 | | |
| 0100009. 1958 CET 4.0% NL | 31,908 | | 31,908 | | |
| 0100010. 1980 CSO 4.0% CRVM | 4,808,083 | | 4,808,083 | | |
| 0100011. 1980 CSO 4.5% CRVM | 1,544,127 | | 1,544,127 | | |
| 0100012. 1980 CSO 5.0% CRVM | 660,508 | | 660,508 | | |
| 0100013. 1980 CSO 5.5% CRVM | 4,611,724 | | 4,611,724 | | |
| 0100014. 1980 CSO 4.0% NL | 122,356 | | 122,356 | | |
| 0100015. 1980 CSO 5.0% NL | 4,254,560 | | 4,254,560 | | |
| 0100016. 1980 CSO 5.5% NL | 93,274 | | 93,274 | | |
| 0100017. 1980 CET 4.0% NL | 74,022 | | 74,022 | | |
| 0100018. 2001 CSO 3.5% CRVM | 2,799,575 | | 2,799,575 | | |
| 0100019. 2001 CSO 4.0% CRVM | 4,855,104 | | 4,855,104 | | |
| 0100020. 2001 CSO 4.5% CRVM | 2,783 | | 2,783 | | |
| 0199997. Totals (Gross) | 24,966,259 | | 24,966,259 | | |
| 0199998. Reinsurance ceded | 749,545 | | 749,545 | | |
| 0199999. Life Insurance: Totals (Net) | 24,216,714 | | 24,216,714 | | |
| 0200001. SING PREM DEF 1.00% | 1,771,376,614 | XXX | 1,771,376,614 | XXX | |
| 0200002. SING PREM DEF 1.75% | 218,119,284 | XXX | 218,119,284 | XXX | |
| 0200003. SING PREM DEF 2.00% | 299,006,632 | XXX | 299,006,632 | XXX | |
| 0200004. SING PREM DEF 3.00% | 104,787,367 | XXX | 104,787,367 | XXX | |
| 0200005. SING PREM DEF 4.00% | 31,943,529 | XXX | 31,943,529 | XXX | |
| 0200006. FLEX PREM DEF 1.00% | 7,609,614,303 | XXX | 7,609,614,303 | XXX | |
| 0200007. FLEX PREM DEF 1.50% | 24,486,087,360 | XXX | 24,486,087,360 | XXX | |
| 0200008. FLEX PREM DEF 1.75% | 3,932,386,258 | XXX | 3,932,386,258 | XXX | |
| 0200009. FLEX PREM DEF 2.00% | 199,401,440 | XXX | 199,401,440 | XXX | |
| 0200010. FLEX PREM DEF 2.20% | 34,987,904 | XXX | 34,987,904 | XXX | |
| 0200011. FLEX PREM DEF 2.25% | 4,703,972,875 | XXX | 4,703,972,875 | XXX | |
| 0200012. FLEX PREM DEF 3.00% | 9,496,913,865 | XXX | 9,496,913,865 | XXX | |
| 0200013. FLEX PREM DEF 4.00% | 19,787,031 | XXX | 19,787,031 | XXX | |
| 0200014. 1983 TABLE A, 6.25% | 52,028 | XXX | 52,028 | XXX | |
| 0200015. 2000 TABLE, 6.25% | 47,829 | XXX | 47,829 | XXX | |
| 0200016. 2000 TABLE, 7.00% | 155,757 | XXX | 155,757 | XXX | |
| 0200017. 2000 TABLE, 6.75% | 99,723 | XXX | 99,723 | XXX | |
| 0200018. 2000 TABLE, 6.50% | 204,600 | XXX | 204,600 | XXX | |
| 0200019. 2000 TABLE, 6.00% | 2,079,876 | XXX | 2,079,876 | XXX | |
| 0200020. 2000 TABLE, 5.50% | 1,571,684 | XXX | 1,571,684 | XXX | |
| 0200021. 2000 TABLE, 5.25% | 24,801,839 | XXX | 24,801,839 | XXX | |
| 0200022. 2000 TABLE, 5.00% | 48,628,396 | XXX | 48,628,396 | XXX | |
| 0200023. 2000 TABLE, 4.25% | 26,814,466 | XXX | 26,814,466 | XXX | |
| 0200024. 2000 TABLE, 4.00% | 16,871,637 | XXX | 16,871,637 | XXX | |
| 0200025. 2000 TABLE, 4.50% | 3,707,283 | XXX | 3,707,283 | XXX | |
| 0200026. 2012 TABLE, 4.25% | 71,969 | XXX | 71,969 | XXX | |
| 0200027. 2012 TABLE, 4.00% | 16,480,714 | XXX | 16,480,714 | XXX | |
| 0200028. 2012 TABLE, 3.75% | 9,486,464 | XXX | 9,486,464 | XXX | |
| 0200029. 2012 TABLE, 3.25% | 2,334,744 | XXX | 2,334,744 | XXX | |
| 0200030. 2012 TABLE, 3.50% | 4,825,149 | XXX | 4,825,149 | XXX | |
| 0200031. 2012 TABLE, 3.00% | 4,045,365 | XXX | 4,045,365 | XXX | |
| 0200032. 2012 TABLE, 2.75% | 1,450,874 | XXX | 1,450,874 | XXX | |
| 0200033. 2012 TABLE, 2.5% | 633,104 | XXX | 633,104 | XXX | |
| 0200034. 2012 TABLE, 2.25% | 222,439 | XXX | 222,439 | XXX | |
| 0299997. Totals (Gross) | 53,072,970,402 | XXX | 53,072,970,402 | XXX | |
| 0299998. Reinsurance ceded | 2,737,026,891 | XXX | 2,737,026,891 | XXX | |
| 0299999. Annuities: Totals (Net) | 50,335,943,511 | XXX | 50,335,943,511 | XXX | |
| 0300001. 1983 TABLE A, 6.75% | 12,804 | | 12,804 | | |
| 0300002. 1983 TABLE A, 6.25% | 57,204 | | 57,204 | | |
| 0300003. 2000 TABLE, 6.25% | 396,046 | | 396,046 | | |
| 0300004. 2000 TABLE, 7.00% | 899,119 | | 899,119 | | |
| 0300005. 2000 TABLE, 6.75% | 1,631,625 | | 1,631,625 | | |
| 0300006. 2000 TABLE, 6.50% | 3,395,810 | | 3,395,810 | | |
| 0300007. 2000 TABLE, 6.00% | 15,715,092 | | 15,715,092 | | |
| 0300008. 2000 TABLE, 5.50% | 28,087,488 | | 28,087,488 | | |
| 0300009. 2000 TABLE, 5.25% | 34,639,419 | | 34,639,419 | | |
| 0300010. 2000 TABLE, 5.00% | 17,086,857 | | 17,086,857 | | |
| 0300011. 2000 TABLE, 4.00% | 8,199,261 | | 8,199,261 | | |
| 0300012. 2000 TABLE, 4.25% | 4,809,072 | | 4,809,072 | | |
| 0300013. 2000 TABLE, 4.50% | 2,503,402 | | 2,503,402 | | |
| 0300014. 2012 TABLE, 4.25% | 1,296,594 | | 1,296,594 | | |
| 0300015. 2012 TABLE, 4.00% | 3,820,011 | | 3,820,011 | | |
| 0300016. 2012 TABLE, 3.75% | 3,889,625 | | 3,889,625 | | |
| 0300017. 2012 TABLE, 3.50% | 3,567,812 | | 3,567,812 | | |
| 0300018. 2012 TABLE, 3.25% | 3,605,841 | | 3,605,841 | | |
| 0300019. 2012 TABLE, 3.00% | 4,039,973 | | 4,039,973 | | |
| 0300020. 2012 TABLE, 2.75% | 1,555,699 | | 1,555,699 | | |
| 0300021. 2012 TABLE, 2.50% | 1,554,248 | | 1,554,248 | | |
| 0300022. 2012 TABLE, 2.25% | 35,613 | | 35,613 | | |
| 0399997. Totals (Gross) | 140,798,615 | | 140,798,615 | | |
| 0399998. Reinsurance ceded | 507,314 | | 507,314 | | |
| 0399999. SCWLC: Totals (Net) | 140,291,301 | | 140,291,301 | | |
| 0400001. 1959 ADB TBL W/ 1958 CSO 3% | 338 | | 338 | | |
| 0499997. Totals (Gross) | 338 | | 338 | | |
| 0499998. Reinsurance ceded | 338 | | 338 | | |
| 0499999. Accidental Death Benefits: Totals (Net) | | | | | |
| 0500001. 1952 STUDY TBL W/ 1958 CSO 3% | 568 | | 568 | | |
| 0599997. Totals (Gross) | 568 | | 568 | | |

# EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1<br>Valuation Standard | 2<br>Total | 3<br>Industrial | 4<br>Ordinary | 5<br>Credit (Group and Individual) | 6<br>Group |
|---|---|---|---|---|---|
| 0599998. Reinsurance ceded | | | | | |
| 0599999. Disability-Active Lives: Totals (Net) | 568 | | 568 | | |
| 0600001. 1970 INTERCOMPANY TBL | 103,845 | | | | 103,845 |
| 0699997. Totals (Gross) | 103,845 | | | | 103,845 |
| 0699998. Reinsurance ceded | | | | | |
| 0699999. Disability-Disabled Lives: Totals (Net) | 103,845 | | | | 103,845 |
| 0700001. IMMEDIATE PAYMENT OF CLAIMS | 489,849 | | 489,849 | | |
| 0700002. DEFICIENCY RESERVES | 341,297 | | 341,297 | | |
| 0799997. Totals (Gross) | 831,146 | | 831,146 | | |
| 0799998. Reinsurance ceded | | | | | |
| 0799999. Miscellaneous Reserves: Totals (Net) | 831,146 | | 831,146 | | |
| 9999999. Totals (Net) - Page 3, Line 1 | 50,501,387,085 | | 50,501,283,240 | | 103,845 |

# EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
NON-PARTICIPATING

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

2.2 If not, state which kind is issued.
NON-PARTICIPATING

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

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

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

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

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ X ] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 39,862,891,498
9.2 State the amount of reserves established for this business: $ 37,335,644,980
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Annuities Lines

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

| 1 | Valuation Basis | | 4 |
|---|---|---|---|
| | 2 | 3 | |
| Description of Valuation Class | Changed From | Changed To | Increase in Actuarial Reserve Due to Change |
| | | | |
| 9999999 - Total (Column 4, only) | | | |

NONE

# EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

| | 1 | Comprehensive | | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 2 | 3 | | | | | | | | | | |
| | Total | Individual | Group | Medicare Supplement | Vision Only | Dental Only | Federal Employees Health Benefits Plan | Title XVIII Medicare | Title XIX Medicaid | Credit A&H | Disability Income | Long-Term Care | Other Health |
| **ACTIVE LIFE RESERVE** | | | | | | | | | | | | | |
| 1. Unearned premium reserves | 32,648 | 7,648 | 25,000 | | | | | | | | | | |
| 2. Additional contract reserves (b) | 395,749 | 395,749 | | | | | | | | | | | |
| 3. Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | | | | | |
| 4. Reserve for future contingent benefits | 134,940 | 134,940 | | | | | | | | | | | |
| 5. Reserve for rate credits | | | | | | | | | | | | | |
| 6. Aggregate write-ins for reserves | | | | | | | | | | | | | |
| 7. Totals (Gross) | 563,337 | 538,337 | 25,000 | | | | | | | | | | |
| 8. Reinsurance ceded | | | | | | | | | | | | | |
| 9. Totals (Net) | 563,337 | 538,337 | 25,000 | | | | | | | | | | |
| **CLAIM RESERVE** | | | | | | | | | | | | | |
| 10. Present value of amounts not yet due on claims | 60,000 | | 60,000 | | | | | | | | | | |
| 11. Additional actuarial reserves-Asset/Liability analysis | | | | | | | | | | | | | |
| 12. Reserve for future contingent benefits | | | | | | | | | | | | | |
| 13. Aggregate write-ins for reserves | | | | | | | | | | | | | |
| 14. Totals (Gross) | 60,000 | | 60,000 | | | | | | | | | | |
| 15. Reinsurance ceded | | | | | | | | | | | | | |
| 16. Totals (Net) | 60,000 | | 60,000 | | | | | | | | | | |
| 17. TOTAL (Net) | 623,337 | 538,337 | 85,000 | | | | | | | | | | |
| 18. TABULAR FUND INTEREST | 18,700 | 16,150 | 2,550 | | | | | | | | | | |
| DETAILS OF WRITE-INS | | | | | | | | | | | | | |
| 0601. | | | | | | | | | | | | | |
| 0602. | | | | | | | | | | | | | |
| 0603. | | | | | | | | | | | | | |
| 0698. Summary of remaining write-ins for Line 6 from overflow page | | | | | | | | | | | | | |
| 0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) | | | | | | | | | | | | | |
| 1301. | | | | | | | | | | | | | |
| 1302. | | | | | | | | | | | | | |
| 1303. | | | | | | | | | | | | | |
| 1398. Summary of remaining write-ins for Line 13 from overflow page | | | | | | | | | | | | | |
| 1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | | | | | | | | | |

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

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

# EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

| | 1<br>Total | 2<br>Guaranteed Interest Contracts | 3<br>Annuities Certain | 4<br>Supplemental Contracts | 5<br>Dividend Accumulations or Refunds | 6<br>Premium and Other Deposit Funds |
|---|---|---|---|---|---|---|
| 1. Balance at the beginning of the year before reinsurance | 253,693,858 | | 137,952,378 | 115,741,480 | | |
| 2. Deposits received during the year | 50,378,961 | | 4,047,197 | 46,331,764 | | |
| 3. Investment earnings credited to the account | 10,077,851 | | 4,534,621 | 5,543,230 | | |
| 4. Other net change in reserves | (104,196) | | 359,002 | (463,198) | | |
| 5. Fees and other charges assessed | | | | | | |
| 6. Surrender charges | | | | | | |
| 7. Net surrender or withdrawal payments | 72,270,736 | | 38,366,558 | 33,904,178 | | |
| 8. Other net transfers to or (from) Separate Accounts | | | | | | |
| 9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) | 241,775,738 | | 108,526,640 | 133,249,098 | | |
| 10. Reinsurance balance at the beginning of the year | (5,424,157) | | | (5,424,157) | | |
| 11. Net change in reinsurance assumed | (121,299) | | | (121,299) | | |
| 12. Net change in reinsurance ceded | (828,880) | | | (828,880) | | |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) | (4,716,576) | | | (4,716,576) | | |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13) | 237,059,162 | | 108,526,640 | 128,532,522 | | |

# EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

## PART 1 - Liability End of Current Year

| | | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | 3 | 4 | 5 | | 7 | 8 | 9 | 10 | 11 |
| | | Total | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities | Group | Credit (Group and Individual) | Other |
| 1. Due and unpaid: | | | | | | | | | | | | |
| | 1.1 Direct | | | | | | | | | | | |
| | 1.2 Reinsurance assumed | | | | | | | | | | | |
| | 1.3 Reinsurance ceded | | | | | | | | | | | |
| | 1.4 Net | | | | | | | | | | | |
| 2. In course of settlement: | | | | | | | | | | | | |
| 2.1 Resisted | 2.11 Direct | | | | | | | | | | | |
| | 2.12 Reinsurance assumed | | | | | | | | | | | |
| | 2.13 Reinsurance ceded | | | | | | | | | | | |
| | 2.14 Net | | | (b) | (b) | | (b) | (b) | | | | |
| 2.2 Other | 2.21 Direct | 121,404,196 | | | 121,404,196 | | | | | | | |
| | 2.22 Reinsurance assumed | 371,852 | | 366,852 | | | | | | | | 5,000 |
| | 2.23 Reinsurance ceded | | | | | | | | | | | |
| | 2.24 Net | 121,776,048 | | (b) 366,852 | (b) 121,404,196 | | (b) | (b) | | (b) | (b) | (b) 5,000 |
| 3. Incurred but unreported: | | | | | | | | | | | | |
| | 3.1 Direct | | | | | | | | | | | |
| | 3.2 Reinsurance assumed | 35,000 | | 35,000 | | | | | | | | |
| | 3.3 Reinsurance ceded | | | | | | | | | | | |
| | 3.4 Net | 35,000 | | (b) 35,000 | (b) | | (b) | (b) | | (b) | (b) | (b) |
| 4. TOTALS | 4.1 Direct | 121,404,196 | | | 121,404,196 | | | | | | | |
| | 4.2 Reinsurance assumed | 406,852 | | 401,852 | | | | | | | | 5,000 |
| | 4.3 Reinsurance ceded | | | | | | | | | | | |
| | 4.4 Net | 121,811,048 | (a) | (a) 401,852 | 121,404,196 | | | (a) | | | | 5,000 |

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

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

# EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

## PART 2 - Incurred During the Year

| | 1 | 2 | Ordinary | | | 6 | Group | | Accident and Health | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | Total | Industrial Life (a) | 3 Life Insurance (b) | 4 Individual Annuities | 5 Supplementary Contracts | Credit Life (Group and Individual) | 7 Life Insurance (c) | 8 Annuities | 9 Group | 10 Credit (Group and Individual) | 11 Other |
| 1. Settlements During the Year: | | | | | | | | | | | |
| 1.1 Direct | 1,060,803,344 | | 1,907,585 | 1,040,436,707 | 18,440,552 | | 18,500 | | | | |
| 1.2 Reinsurance assumed | 31,280,347 | | 229,162 | 30,915,734 | 29,026 | | | | 77,160 | | 29,265 |
| 1.3 Reinsurance ceded | 154,211,194 | | 145,292 | 153,988,864 | 77,038 | | | | | | |
| 1.4 Net | (d) 937,872,497 | | 1,991,455 | 917,363,577 | 18,392,540 | | 18,500 | | 77,160 | | 29,265 |
| 2. Liability December 31, current year from Part 1: | | | | | | | | | | | |
| 2.1 Direct | 121,404,196 | | | 121,404,196 | | | | | | | |
| 2.2 Reinsurance assumed | 406,852 | | 401,852 | | | | | | | | 5,000 |
| 2.3 Reinsurance ceded | | | | | | | | | | | |
| 2.4 Net | 121,811,048 | | 401,852 | 121,404,196 | | | | | | | 5,000 |
| 3. Amounts recoverable from reinsurers December 31, current year | | | | | | | | | | | |
| 4. Liability December 31, prior year: | | | | | | | | | | | |
| 4.1 Direct | 126,905,899 | | | 126,819,899 | | | 86,000 | | | | |
| 4.2 Reinsurance assumed | 366,030 | | 362,630 | | | | | | | | 3,400 |
| 4.3 Reinsurance ceded | | | | | | | | | | | |
| 4.4 Net | 127,271,929 | | 362,630 | 126,819,899 | | | 86,000 | | | | 3,400 |
| 5. Amounts recoverable from reinsurers December 31, prior year | | | | | | | | | | | |
| 6. Incurred Benefits | | | | | | | | | | | |
| 6.1 Direct | 1,055,301,641 | | 1,907,585 | 1,035,021,004 | 18,440,552 | | (67,500) | | | | |
| 6.2 Reinsurance assumed | 31,321,169 | | 268,384 | 30,915,734 | 29,026 | | | | 77,160 | | 30,865 |
| 6.3 Reinsurance ceded | 154,211,194 | | 145,292 | 153,988,864 | 77,038 | | | | | | |
| 6.4 Net | 932,411,616 | | 2,030,677 | 911,947,874 | 18,392,540 | | (67,500) | | 77,160 | | 30,865 |

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

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

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

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

# EXHIBIT OF NON-ADMITTED ASSETS

| | | 1<br>Current Year Total Nonadmitted Assets | 2<br>Prior Year Total Nonadmitted Assets | 3<br>Change in Total Nonadmitted Assets (Col. 2 - Col. 1) |
|---|---|---|---|---|
| 1. | Bonds (Schedule D) | | | |
| 2. | Stocks (Schedule D): | | | |
| | 2.1 Preferred stocks | | | |
| | 2.2 Common stocks | | | |
| 3. | Mortgage loans on real estate (Schedule B): | | | |
| | 3.1 First liens | | | |
| | 3.2 Other than first liens | | | |
| 4. | Real estate (Schedule A): | | | |
| | 4.1 Properties occupied by the company | | | |
| | 4.2 Properties held for the production of income | | | |
| | 4.3 Properties held for sale | | | |
| 5. | Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) | | | |
| 6. | Contract loans | | | |
| 7. | Derivatives (Schedule DB) | | | |
| 8. | Other invested assets (Schedule BA) | 347,462 | 499,820 | 152,358 |
| 9. | Receivables for securities | | | |
| 10. | Securities lending reinvested collateral assets (Schedule DL) | | | |
| 11. | Aggregate write-ins for invested assets | | | |
| 12. | Subtotals, cash and invested assets (Lines 1 to 11) | 347,462 | 499,820 | 152,358 |
| 13. | Title plants (for Title insurers only) | | | |
| 14. | Investment income due and accrued | | | |
| 15. | Premiums and considerations: | | | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 824,937 | 882,033 | 57,096 |
| | 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due | | | |
| | 15.3 Accrued retrospective premiums and contracts subject to redetermination | | | |
| 16. | Reinsurance: | | | |
| | 16.1 Amounts recoverable from reinsurers | | | |
| | 16.2 Funds held by or deposited with reinsured companies | | | |
| | 16.3 Other amounts receivable under reinsurance contracts | | | |
| 17. | Amounts receivable relating to uninsured plans | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | |
| 18.2 | Net deferred tax asset | | 10,386,830 | 10,386,830 |
| 19. | Guaranty funds receivable or on deposit | | 153,881 | 153,881 |
| 20. | Electronic data processing equipment and software | 2,912,604 | 2,808,194 | (104,410) |
| 21. | Furniture and equipment, including health care delivery assets | 2,200,732 | 1,999,919 | (200,813) |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | | | |
| 24. | Health care and other amounts receivable | | | |
| 25. | Aggregate write-ins for other than invested assets | 5,968,027 | 4,310,420 | (1,657,607) |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) | 12,253,762 | 21,041,097 | 8,787,335 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | |
| 28. | Total (Lines 26 and 27) | 12,253,762 | 21,041,097 | 8,787,335 |
| | **DETAILS OF WRITE-INS** | | | |
| 1101. | | | | |
| 1102. | | | | |
| 1103. | | | | |
| 1198. | Summary of remaining write-ins for Line 11 from overflow page | | | |
| 1199. | Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | |
| 2501. | PREPAID ASSETS | 5,413,946 | 4,096,968 | (1,316,978) |
| 2502. | MISCELLANEOUS RECEIVABLES | 554,081 | 213,452 | (340,629) |
| 2503. | | | | |
| 2598. | Summary of remaining write-ins for Line 25 from overflow page | | | |
| 2599. | Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) | 5,968,027 | 4,310,420 | (1,657,607) |

# NOTES TO FINANCIAL STATEMENTS

## 1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES:

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Insurance Division. The Company differs from NAIC SAP under Iowa Administrative Code 191 - Chapter 97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve* ("IAC 191-97"), a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 *"Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities"* ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

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

| NET INCOME | SSAP # | F/S page | F/S Line # | December 31, 2019 | December 31, 2018 |
|---|---|---|---|---|---|
| **Net income, Iowa basis** | | | | $ 143,309,154 | $ 210,048,878 |
| (1) State Prescribed Practices that increase/(decrease) NAIC SAP: | | | | | |
| IAC 191-97 | | | | | |
| (a) Net investment income - derivatives | 86 | 4 | 3 | 21,593,090 | (83,028,025) |
| (b) Change in reserves, net | 51 | 4 | 19 | 210,738,305 | (695,305,222) |
| IAC 191-43 | | | | | |
| (c) Change in reserves, net | 51 | 4 | 19 | (93,240,706) | 5,259,739 |
| (2) Net income, NAIC SAP (1-a-b-c=2) | | | | $ 4,218,465 | $ 983,122,386 |
| **SURPLUS** | | | | | |
| **Statutory surplus, Iowa basis** | | | | $ 3,490,195,820 | $ 3,251,880,895 |
| (3) State Prescribed Practices that increase/(decrease) NAIC SAP: | | | | | |
| IAC 191-97 | | | | | |
| (a) Derivative instruments | 86 | 2, 4 | 7, 3 | (811,958,226) | 214,114,265 |
| (b) Reserves for indexed annuities | 51 | 3, 4 | 1, 19 | 290,781,063 | 80,042,758 |
| (c) Tax impact | 101 | 2 | 18.2 | 109,447,204 | (61,772,975) |
| IAC 191-43 | | | | | |
| (d) Change in reserves | 51 | 3, 4 | 1, 19 | 90,820,418 | 184,061,125 |
| (e) Tax impact | 101 | 2 | 18.2 | (19,072,288) | (38,652,837) |
| (4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4) | | | | $ 3,830,177,649 | $ 2,874,088,559 |

# NOTES TO FINANCIAL STATEMENTS

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

The company uses the following accounting policies:

1. The Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments and are stated at amortized cost.

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

   Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

   The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

3. Common stocks are stated at fair value based on the latest quoted market prices.

4. Preferred stocks are stated primarily at cost adjusted for amortization of premiums and accrual of discounts and for other than temporary decline in the fair value of the preferred stock. An exception is preferred stocks with an NAIC designation of RP4 to RP6 and P4 to P6, which are reported at the lower of amortized cost or fair value.

5. Investments in mortgage loans on real estate are reported at cost adjusted for amortization of premiums and accrual of discounts. Amortization is computed using methods which result in a level yield over the life of the loan. Mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowance.

6. If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

   If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

   If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value

# NOTES TO FINANCIAL STATEMENTS

of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain.

7. The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited U.S. GAAP equity of the investee.

8. The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on the underlying audited U.S. GAAP equity of the investee.

9. The Company has fixed index annuity products that guarantee the return of principal to the policyholder and credit interest based on a percentage of the gain in a specified market index. When fixed index annuity premiums are received, a portion of the premium is used to purchase derivatives consisting of call options on the applicable market indices to fund the index credits due to fixed index annuity policyholders. All such call options are purchased to match the funding requirements of the underlying policies. On the respective anniversary dates of the fixed index policies, the index used to compute the annual index credit is reset and the Company purchases new call options to fund the next annual index credit. The Company manages the cost of these purchases through the terms of its fixed index annuities, which permit the Company to change annual participation rates, caps and/ or asset fees, subject to guaranteed minimums. By adjusting participation rates, caps or asset fees, the Company can generally manage options costs except in cases where the contractual features would prevent further modifications.

   The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases call options to fund the next annual index credit on fixed index annuities from national recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, it purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options purchased by the Company have been purchased from nationally recognized financial institutions with a Standard and Poor's credit rating of A - or higher at the time of purchase. The Company also has credit support agreements that allow it to request the counterparty to provide collateral to it when the fair value of the exposure to the counterparty exceeds specified amounts (See Note 16 for more information).

   The Company follows IAC 191-97, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on fixed index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

10. The Company does not anticipate investment income as a factor in the premium deficiency calculation.

11. The Company utilizes actuarial tables and incurred but not reported data to estimate the liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2019.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2019.

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have any substantial doubt the entity will continue as a going concern.

**2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:**

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2019.

**3 - BUSINESS COMBINATIONS AND GOODWILL:**

A. Statutory Purchase Method

During 2019, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Mergers

During 2019, the Company did not have any business combinations taking the form of a statutory merger.

# NOTES TO FINANCIAL STATEMENTS

C. Assumption Reinsurance

As of December 31, 2019, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Losses

As of December 31, 2019, the Company did not have any impaired assets related to business combinations or goodwill.

**4 - DISCONTINUED OPERATIONS:**

The Company did not have any discontinued operations during 2019.

**5 - INVESTMENTS:**

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for commercial mortgage loans originated by the Company during 2019 were 7.75% and 3.25%, respectively, while the rates on loans closed under a funds withheld agreement with an unauthorized reinsurer were 4.50% and 3.76%, respectively. Additionally, the rates on loans closed under a modified coinsurance agreement were 7.16% and 3.54%, respectively.

2. The maximum percentage of any one loan to value of security at the time of the loan originated by the Company during 2019 was 74%, while the maximum loan to value on loans closed under a funds withheld and a modified coinsurance agreement with an unauthorized reinsurer was 53% and 75%, respectively.

| | 2019 | 2018 |
|---|---|---|
| 3. Taxes, assessments and any amounts advanced not included in mortgage loan total | — | — |

4. Age Analysis of Mortgage Loans:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | | | | |
| 1. Recorded Investments (All) | | | | | | | |
| (a) Current | $ 51,303,503 | $ 64,665,728 | | $ 3,504,199,729 | $ — | $ 253,264,991 | $ 3,873,433,951 |
| (b) 30 - 59 Days Past Due | — | — | — | — | — | — | — |
| (c) 60 - 89 Days Past Due | — | — | — | — | — | — | — |
| (d) 90 - 179 Days Past Due | — | — | — | — | — | — | — |
| (e) 180+ Days Past Due | — | — | — | — | — | — | — |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | — | — | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — | — | — |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | — | — | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — | — | — |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | — | — | — | — | — | — | — |
| (b) Number of Loans | — | — | — | — | — | — | — |
| (c) Percent Reduced | — | — | — | — | — | — | — |
| b. Prior Year | | | | | | | |
| 1. Recorded Investments (All) | | | | | | | |
| (a) Current | 25,000,000 | 40,033,897 | — | 3,092,228,811 | — | 314,775,182 | 3,472,037,890 |
| (b) 30 - 59 Days Past Due | — | — | — | — | — | — | — |
| (c) 60 - 89 Days Past Due | — | — | — | — | — | — | — |
| (d) 90 - 179 Days Past Due | — | — | — | | — | — | — |
| (e) 180+ Days Past Due | — | — | — | — | — | — | — |
| 2. Accruing Interest 90-179 Days Past Due | | | | | | | |
| (a) Recorded Investment | — | — | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — | — | — |
| 3. Accruing Interest 180+ Days Past Due | | | | | | | |
| (a) Recorded Investment | — | — | — | — | — | — | — |
| (b) Interest Accrued | — | — | — | — | — | — | — |
| 4. Interest Reduced | | | | | | | |
| (a) Recorded Investment | — | — | — | — | — | — | — |
| (b) Number of Loans | — | — | — | — | — | — | — |
| (c) Percent Reduced | — | — | — | — | — | — | — |

5. Investment in Impaired Loans With or Without Allowance for Credit Losses:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | | | | |
| 1. With Allowance for credit Losses | $ — | $ — | $ — | $ 1,228,580 | $ — | $ — | $ 1,228,580 |
| 2. No Allowance for Credit Losses | — | — | — | — | — | — | — |
| b. Prior Year | | | | | | | |
| 1. With Allowance for credit Losses | — | — | — | 1,252,620 | — | — | 1,252,620 |
| 2. No Allowance for Credit Losses | — | — | — | — | — | — | — |

6. Investment in Impaired Loans - Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized using a Cash-Basis Method of Accounting:

| | | Residential | | Commercial | | | |
|---|---|---|---|---|---|---|---|
| | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. Current Year | | | | | | | |
| 1. Average Recorded Investment | $ — | $ — | $ — | $ 1,011,688 | $ — | $ — | $ 1,011,688 |
| 2. Interest Income Recognized | — | — | — | 69,126 | — | — | 69,126 |
| 3. Recorded Investments on Nonaccrual Status | — | — | — | — | — | — | — |
| 4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting | — | — | — | 69,240 | — | — | 69,240 |
| b. Prior Year | | | | | | | |
| 1. Average Recorded Investment | — | — | — | 1,042,391 | — | — | 1,042,391 |
| 2. Interest Income Recognized | — | — | — | 74,146 | — | — | 74,146 |
| 3. Recorded Investments on Nonaccrual Status | — | — | — | — | — | — | — |
| 4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting | — | — | — | 75,257 | — | — | 75,257 |

7. Allowance for credit losses:

| | 2019 | 2018 |
|---|---|---|
| a. Balance at the beginning of the period | $ 8,128,912 | $ 6,795,900 |
| b. Additions charged to operations | 600,000 | 1,800,000 |
| c. Direct write-downs against the allowance | — | (1,721,666) |
| d. Recoveries of amounts previously charged off | — | 1,254,678 |
| e. Balance at the end of the period | $ 8,728,912 | $ 8,128,912 |

8. The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

The Company had no debt restructuring during the year ended December 31, 2019.

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

2. For the year ended December 31, 2019, the Company recognized other than temporary impairments ("OTTI") on the basis of intent to sell and on the basis of inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

| | Amortized cost basis before other-than-temporary impairment | Other-than-temporary impairment recognized in loss | | Fair Value 1-(2a+2b) |
|---|---|---|---|---|
| | | (2a) Interest | (2b) Non-interest | |
| OTTI recognized 1st Quarter | | | | |
| a. Intent to sell | — | — | — | — |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| c. Total 1st Quarter | — | — | — | — |
| OTTI recognized 2nd Quarter | | | | |
| a. Intent to sell | 5,452,496 | 348,571 | — | 5,103,925 |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| c. Total 2nd Quarter | $ 5,452,496 | $ 348,571 | $ — | $ 5,103,925 |
| OTTI recognized 3rd Quarter | | | | |
| a. Intent to sell | — | — | — | — |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| c. Total 3rd Quarter | $ — | $ — | $ — | $ — |
| OTTI recognized 4th Quarter | | | | |
| a. Intent to sell | 4,414,041 | — | 139,041 | 4,275,000 |
| b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis | — | — | — | — |
| c. Total 4th Quarter | $ 4,414,041 | $ — | $ 139,041 | $ 4,275,000 |
| Aggregate Total | | $ 348,571 | $ 139,041 | |

3. The following table lists the loan-backed securities held by the Company at December 31, 2019 for which the present value of cash flows expected to be collected was less than amortized cost, and as a result other than temporary impairments were recorded during the year ended December 31, 2019.

| CUSIP | Amortized Cost Prior to OTTI | Present Value of Projected Cash Flows | OTTI Recognized in Earnings | Amortized Cost After OTTI | Fair Value | Financial Statement Reporting Period |
|---|---|---|---|---|---|---|
| 225458-XX-1 | 6,463,614 | 5,785,432 | 111,777 | 6,351,837 | 6,351,837 | 6/30/2019 |
| 61755G-AS-2 | 4,320,639 | 4,050,824 | 102,984 | 4,217,655 | 4,217,655 | 6/30/2019 |
| 126694-GU-6 | 3,607,912 | 3,445,507 | 101,446 | 3,506,466 | 3,506,466 | 9/30/2019 |
| | $ 14,392,165 | $ 13,281,763 | $ 316,207 | $ 14,075,958 | $ 14,075,958 | |

Total OTTI recognized under SSAP 43R for the year ended December 31, 2019: $316,207

4. For loan-backed and structured securities with unrealized losses as of December 31, 2019, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a. Aggregate amount of unrealized loss:

| | | |
|---|---|---|
| Less than 12 months | $ | 23,863,817 |
| 12 months or longer | $ | 174,297,315 |

b. Aggregate related fair value of securities with unrealized losses:

| | | |
|---|---|---|
| Less than 12 months | $ | 1,523,526,751 |
| 12 months or longer | $ | 3,609,154,193 |

5. The process for evaluating loan-backed and structured securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

At December 31, 2019 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. Securities Lending - The Company participates in a securities lending program whereby it loans certain securities to approved borrowers. Securities are lent to borrowers, through a lending agent, on an overnight or, with the Company's prior approval, a term basis. Borrowers post cash collateral in an amount equal to or greater than 102% of the security's market value which is invested by the lending agent in money market funds or repurchase agreements meeting investment guidelines approved by it. The Company retains control of all loaned securities and receives all principal and interest payments that would normally be paid to the Company if it did not lend the securities. The fair value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the fair value of the loaned securities fluctuates.

2. The Company has not pledged any of its assets as collateral that are not reclassified and separately reported in the statement of financial position.

3. Collateral Received

a. The aggregate amount of collateral received as of December 31, 2019 is as follows:

| | | Fair Value |
|---|---|---|
| Securities Lending | | |
| a. Open | $ | 495,100,955 |
| b. 30 days or less | | — |
| c. 31 to 60 days | | — |
| d. 61 to 90 days | | — |
| e. Greater than 90 days | | — |
| f. Sub-Total | $ | 495,100,955 |
| g. Securities Received | | — |
| h. Total Collateral Received | $ | 495,100,955 |

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: $495,100,955.

c. The Company uses cash collateral received for income generation. At the end of the loan term, the Company will take back its securities, and the counterparty will receive the amount loaned, together with the agreed upon interest.

4. There are no securities lending transactions administered by an affiliated agent.

5. Collateral Reinvestment

a. The aggregate amount of collateral reinvested as of December 31, 2019 is as follows:

| | Amortized Cost | Fair Value |
|---|---|---|
| Securities Lending | | |
| a. Open | $ 495,100,995 | $ 495,100,995 |
| b. 30 days or less | — | — |
| c. 31 to 60 days | — | — |
| d. 61 to 90 days | — | — |
| e. 91 to 120 days | — | — |
| f. 121 to 180 days | — | — |
| g. 181 to 365 days | — | — |
| h. 1 to 2 years | — | — |
| i. 2 to 3 years | — | — |
| j. Greater than 3 years | — | — |
| k. Sub-Total | $ 495,100,995 | $ 495,100,995 |
| l. Securities received | — | — |
| m. Total collateral reinvested | $ 495,100,995 | $ 495,100,995 |

b. The maturity dates of the liabilities appropriately match the invested assets in the securities lending program.

6. The Company participates in a securities lending program whereby it loans certain securities to approved borrowers. Securities are lent to borrowers, through a lending agent, on an overnight or, with the Company's prior approval, a term basis. Borrowers post cash collateral in an amount equal to or greater than 102% of the security's market value which is invested by the lending agent in money market funds or repurchase agreements meeting investment guidelines approved by it. The Company retains control of all loaned securities and receives all principal and interest payments that would normally be paid to the Company if it did not lend the securities.

The Company's securities lending program exposes it to certain counterparty and spread risks. Counterparty risk is mitigated by over-collateralization requirements, daily mark to market, and indemnification by the lending agent for shortfalls in collateral in event of borrower default. The lending agent monitors spread risk to ensure that the interest rate paid by us to borrowers does not exceed the rate of return on cash collateral investments. The Company regularly monitors the overall securities lending program, including the lending agent, borrowers, and the appropriateness of cash collateral investments.

7. The Company does not have any collateral for transactions that extend beyond one year from December 31, 2019.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. As part of its investment strategy, the Company enters into securities repurchase agreements (short-term collateralized borrowings). When the Company borrows cash on these repurchase agreements, it pledges collateral in the form of debt securities with fair values approximately equal to the amount due. The Company uses the cash to purchase debt securities ahead of the time the cash is collected from selling annuity policies to avoid a lag between the investment of funds and the obligations to credit interest to policyholders. The Company earns investment income on the securities purchased with these borrowings at a rate in excess of the cost of these borrowings.

2. Type of repo trades used

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

3. Original (Flow) & residual maturity

| | FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|---|---|---|---|---|
| a. Maximum amount | (in millions) | | | |
| 1. Open - No Maturity | $ — | $ — | $ — | $ — |
| 2. Overnight | — | — | — | — |
| 3. 2 Days to 1 Week | 243.6 | 210.1 | 95.6 | 91.6 |
| 4. > 1 Week to 1 Month | — | — | — | — |
| 5. > 1 Month to 3 Months | — | — | — | — |
| 6. > 3 Months to 1 Year | — | — | — | — |
| 7. > 1 Year | — | — | — | — |

| | FIRST QUARTER | SECOND QUARTER | THIRD QUARTER | FOURTH QUARTER |
|---|---|---|---|---|
| b. Ending balance | (in millions) | | | |
| 1. Open - No Maturity | $ — | $ — | $ — | $ — |
| 2. Overnight | — | — | — | — |
| 3. 2 Days to 1 Week | 243.4 | — | 49.0 | — |
| 4. > 1 Week to 1 Month | — | — | — | — |
| 5. > 1 Month to 3 Months | — | — | — | — |
| 6. > 3 Months to 1 Year | — | — | — | — |
| 7. > 1 Year | — | — | — | — |

4. As of December 31, 2019, the Company did not have any securities sold that resulted in default.

5. As of December 31, 2019, the Company did not have any securities sold under repo.

6. As of December 31, 2019, the Company did not have any securities sold under repo.

7. As of December 31, 2019, the Company did not have any collateral received.

8. As of December 31, 2019, the Company did not have any cash & non-cash collateral received.

9. As of December 31, 2019, the Company did not have any aggregate collateral.

10. As of December 31, 2019, the Company did not have any aggregate collateral reinvested.

11. As of December 31, 2019, the Company did not have any liability to return collateral.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2019.

J. Real Estate

The Company did not have any investments in real estate as of December 31, 2019.

K. Low Income Housing Credits

The Company did not have any investments in low-income housing tax credits as of December 31, 2019.

L. Restricted Assets

Restricted Assets (including pledged)

| | | Gross Restricted | | | | |
|---|---|---|---|---|---|---|
| | | Current Year | | | | |
| | | 1 | 2 | 3 | 4 | 5 |
| | Restricted Asset Category | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) |
| a. | Subject to contractual obligation for which liability is not shown | $ — | $ — | $ — | $ — | $ — |
| b. | Collateral held under security lending agreements | 495,100,995 | — | — | — | 495,100,995 |
| c. | Subject to repurchase agreements | — | — | — | — | — |
| d. | Subject to reverse repurchase agreement | — | — | — | — | — |
| e. | Subject to dollar repurchase agreements | — | — | — | — | — |
| f. | Subject to dollar reverse repurchase agreements | — | — | — | — | — |
| g. | Placed under option contracts | — | — | — | — | — |
| h. | Letter stock or securities restricted as to sale | — | — | — | — | — |
| i. | FHLB capital stock | — | — | — | — | — |
| j. | On deposit with states | 2,455,128 | — | — | — | 2,455,128 |
| k. | On deposit with other regulatory bodies | — | — | — | — | — |
| l. | Pledged collateral to FHLB | — | — | — | — | — |
| m. | Pledged as collateral not captured in other categories | — | — | — | — | — |
| n. | Other restricted assets | 4,211,213,054 | — | — | — | 4,211,213,054 |
| o. | Total Restricted Assets | $ 4,708,769,177 | $ — | $ — | $ — | $ 4,708,769,177 |

| | | Gross Restricted | | 8 | Percentage | |
|---|---|---|---|---|---|---|
| | | 6 | 7 | | 9 | 10 |
| | Restricted Asset Category | Total From Prior Year | Increase / (Decrease) (5-6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| a. | Subject to contractual obligation for which liability is not shown | $ — | $ — | $ — | —% | —% |
| b. | Collateral held under security lending agreements | — | 495,100,995 | 495,100,995 | 0.9% | 0.9% |
| c. | Subject to repurchase agreements | 109,298,000 | (109,298,000) | — | —% | —% |
| d. | Subject to reverse repurchase agreement | — | — | — | —% | —% |
| e. | Subject to dollar repurchase agreements | — | — | — | —% | —% |
| f. | Subject to dollar reverse repurchase agreements | — | — | — | —% | —% |
| g. | Placed under option contracts | — | — | — | —% | —% |
| h. | Letter stock or securities restricted as to sale | — | — | — | —% | —% |
| i. | FHLB capital stock | — | — | — | —% | —% |
| j. | On deposit with states | 2,431,696 | 23,432 | 2,455,128 | —% | —% |
| k. | On deposit with other regulatory bodies | — | — | — | —% | —% |
| l. | Pledged collateral to FHLB | — | — | — | —% | —% |
| m. | Pledged as collateral not captured in other categories | — | — | — | —% | —% |
| n. | Other restricted assets | 4,034,034,281 | 177,178,773 | 4,211,213,054 | 7.3% | 7.3% |
| o. | Total Restricted Assets | $ 4,145,763,977 | $ 563,005,200 | $ 4,708,769,177 | 8.2% | 8.2% |

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

None

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

| | Gross Restricted | | | | |
|---|---|---|---|---|---|
| | Current Year | | | | |
| | 1 | 2 | 3 | 4 | 5 |
| | Total General Account (G/A) | G/A Supporting S/A Activity (a) | Total Separate Account (S/A) Restricted Assets | S/A Assets Supporting G/A Activity (b) | Total (1 plus 3) |
| Funds withheld assets | $ 969,343,580 | — | — | — | 969,343,580 |
| Mod-co assets | $ 3,241,869,474 | — | — | — | 3,241,869,474 |
| Total | $ 4,211,213,054 | $ — | $ — | $ — | $ 4,211,213,054 |

| | Gross Restricted | | 8 | Percentage | |
|---|---|---|---|---|---|
| | 6 | 7 | | 9 | 10 |
| | Total From Prior Year | Increase / (Decrease) (5-6) | Total Current Year Admitted Restricted | Gross Restricted to Total Assets | Admitted Restricted to Total Admitted Assets |
| Funds withheld assets | 1,029,792,672 | (60,449,092) | 969,343,580 | 1.7% | 1.7% |
| Mod-co assets | 3,004,241,609 | 237,627,865 | 3,241,869,474 | 5.6% | 5.6% |
| Total | $ 4,034,034,281 | $ 177,178,773 | $ 4,211,213,054 | 7.3% | 7.3% |

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

None

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of December 31, 2019.

O. 5GI Securities

The Company did not have any investments in 5GI securities as of December 31, 2019.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2019.

Q. Prepayment Penalty and Acceleration Fees:

| | General Account | Separate Accounts |
|---|---|---|
| (1) Number of CUSIPS | 113 | — |
| (2) Aggregate Amount of Investment Income | 21,669,009 | — |

**6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:**

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2019.

B. During the year ended December 31, 2019 the Company recognized an impairment of $16,188,561 on an investment in a limited liability partnership due to continued deterioration in the Fund's fair value and operating performance.

**7 - INVESTMENT INCOME:**

A. Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:

The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that are over 90 days past due is nonadmitted.

B. At December 31, 2019, no amounts were excluded from investment income due and accrued.

**8 - DERIVATIVE INSTRUMENTS:**

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).

In accordance with IAC 191-97, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the years ended December 31, 2019 and 2018, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

| | 2019 | 2018 |
|---|---|---|
| Proceeds received upon expiration | $ 645,024,922 | $ 1,384,958,941 |
| Amortization | (814,677,054) | (779,354,240) |
| | (169,652,132) | 605,604,701 |
| Less ceded options | (2,564,979) | 43,182,814 |
| | $ (167,087,153) | $ 562,421,887 |

# NOTES TO FINANCIAL STATEMENTS

**9 - INCOME TAXES:**

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

1.

| | 12/31/2019 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| (a) Gross deferred tax assets | $ 175,561,499 | $ 16,984,975 | $ 192,546,474 |
| (b) Statutory valuation allowance adjustments | — | — | — |
| (c) Adjusted gross deferred tax assets | 175,561,499 | 16,984,975 | 192,546,474 |
| (d) Deferred tax assets nonadmitted | — | — | — |
| (e) Subtotal net admitted deferred tax assets | 175,561,499 | 16,984,975 | 192,546,474 |
| (f) Deferred tax liabilities | 86,835,192 | 13,078,190 | 99,913,382 |
| (g) Net admitted deferred tax assets | $ 88,726,307 | $ 3,906,785 | $ 92,633,092 |

| | 12/31/2018 | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| (a) Gross deferred tax assets | $ 343,875,211 | $ 11,043,785 | $ 354,918,996 |
| (b) Statutory valuation allowance adjustments | — | — | — |
| (c) Adjusted gross deferred tax assets | 343,875,211 | 11,043,785 | 354,918,996 |
| (d) Deferred tax assets nonadmitted | 10,386,830 | — | 10,386,830 |
| (e) Subtotal net admitted deferred tax assets | 333,488,381 | 11,043,785 | 344,532,166 |
| (f) Deferred tax liabilities | 208,242,078 | 13,292,721 | 221,534,799 |
| (g) Net admitted deferred tax assets | $ 125,246,303 | $ (2,248,936) | $ 122,997,367 |

| | Change | | |
|---|---|---|---|
| | Ordinary | Capital | Total |
| (a) Gross deferred tax assets | $ (168,313,712) | $ 5,941,190 | $ (162,372,522) |
| (b) Statutory valuation allowance adjustments | — | — | — |
| (c) Adjusted gross deferred tax assets | (168,313,712) | 5,941,190 | (162,372,522) |
| (d) Deferred tax assets nonadmitted | (10,386,830) | — | (10,386,830) |
| (e) Subtotal net admitted deferred tax assets | (157,926,882) | 5,941,190 | (151,985,692) |
| (f) Deferred tax liabilities | (121,406,886) | (214,531) | (121,621,417) |
| (g) Net admitted deferred tax assets | $ (36,519,996) | $ 6,155,721 | $ (30,364,275) |

# NOTES TO FINANCIAL STATEMENTS

2. The admission calculation components of the deferred tax assets under SSAP No. 101 are provided in the following table:

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

| | | 12/31/2019 | | |
|---|---|---|---|---|
| | | Ordinary | Capital | Total |
| (a) | Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks | $ — | $ 16,984,975 | $ 16,984,975 |
| (b) | Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below) | 155,988,642 | — | 155,988,642 |
| | 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date | 155,988,642 | — | 155,988,642 |
| | 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold | XXX | XXX | 509,298,932 |
| (c) | Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities | 19,572,857 | — | 19,572,857 |
| (d) | Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total | $ 175,561,499 | $ 16,984,975 | $ 192,546,474 |

| | | 12/31/2018 | | |
|---|---|---|---|---|
| | | Ordinary | Capital | Total |
| (a) | Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks | $ — | $ 9,632,539 | $ 9,632,539 |
| (b) | Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below) | 111,953,581 | 1,411,246 | 113,364,827 |
| | 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date | 111,953,581 | 1,411,246 | 113,364,827 |
| | 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold | XXX | XXX | 469,112,475 |
| (c) | Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities | 221,534,800 | — | 221,534,800 |
| (d) | Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total | $ 333,488,381 | $ 11,043,785 | $ 344,532,166 |

| | | Change | | |
|---|---|---|---|---|
| | | Ordinary | Capital | Total |
| (a) | Federal Income Taxes Paid in Prior Years Recoverable Through Loss Carrybacks | $ — | $ 7,352,436 | $ 7,352,436 |
| (b) | Adjusted Gross Deferred Tax Assets Expected to be Realized (Excluding the Amount of Deferred Tax Assets from 2(a) above) After Application of the Threshold Limitation (the lesser of 2(b)1 and 2(b)2 below) | 44,035,061 | (1,411,246) | 42,623,815 |
| | 1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date | 44,035,061 | (1,411,246) | 42,623,815 |
| | 2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold | XXX | XXX | 40,186,457 |
| (c) | Adjusted Gross Deferred Tax Assets (Excluding the amount of Deferred Tax Assets from 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities | (201,961,943) | — | (201,961,943) |
| (d) | Deferred Tax Assets Admitted as the results of application of SSAP No. 101 Total | $ (157,926,882) | $ 5,941,190 | $ (151,985,692) |

3.

| | | 2019 | 2018 |
|---|---|---|---|
| (a) | Ratio Percentage Used to Determine Recovery Period and Threshold Limitation Amount | 726% | 696% |
| (b) | Amount of Adjusted Capital and Surplus Used to Determine Recovery Period and Threshold Limitation in 2(b)2 above | 3,395,326,216 | 3,127,416,497 |

# NOTES TO FINANCIAL STATEMENTS

4. **Impact of Tax Planning Strategies**

(a) Determination of adjusted gross deferred tax assets and net admitted deferred assets, by tax character as a percentage.

| | 12/31/2019 | |
|---|---|---|
| | Ordinary | Capital |
| 1. Adjusted Gross DTAs | $ 175,561,499 | $ 16,984,975 |
| 2. Percentage of adjusted gross DTAs attributable to the impact of the planning strategies | — % | 17.01% |
| 3. Net Admitted DTAs | $ 175,561,499 | $ 16,984,975 |
| 4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies | — % | 23.00% |

| | 12/31/2018 | |
|---|---|---|
| | Ordinary | Capital |
| 1. Adjusted Gross DTAs | $ 343,875,211 | $ 11,043,785 |
| 2. Percentage of adjusted gross DTAs attributable to the impact of the planning strategies | — % | —% |
| 3. Net Admitted DTAs | $ 333,488,381 | $ 11,043,785 |
| 4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies | 3.31 % | —% |

| | Change | |
|---|---|---|
| | Ordinary | Capital |
| 1. Adjusted Gross DTAs | $ (168,313,712) | $ 5,941,190 |
| 2. Percentage of adjusted gross DTAs attributable to the impact of the planning strategies | — % | 17.01% |
| 3. Net Admitted DTAs | $ (157,926,882) | $ 5,941,190 |
| 4. Percentage of net admitted DTAs admitted because of the impact of tax planning strategies | (3.31)% | 23.00% |

(b) Do the Company's tax-planning strategies include the use of reinsurance (Yes/No)? NO

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2019, the Company had no temporary differences for which deferred tax liabilities are not recognized.

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

1. Current Income Tax

| | | 12/31/2019 | 12/31/2018 | Change |
|---|---|---|---|---|
| (a) | Federal | $ 15,934,403 | $ 125,339,034 | $ (109,404,631) |
| (b) | Foreign | — | — | — |
| (c) | Subtotal | 15,934,403 | 125,339,034 | (109,404,631) |
| (d) | Federal income tax on net capital gains | (4,568,677) | (16,324,546) | 11,755,869 |
| (e) | Utilization of capital loss carry-forwards | — | — | — |
| (f) | Other - Stock based compensation | — | — | — |
| (g) | Federal & Foreign income tax incurred | $ 11,365,726 | $ 109,014,488 | $ (97,648,762) |

# NOTES TO FINANCIAL STATEMENTS

2. Deferred tax assets:

| | 12/31/2019 | 12/31/2018 | Change |
|---|---|---|---|
| (a) Ordinary: | | | |
| (1) Discounting of unpaid losses | $ — | $ — | $ — |
| (2) Unearned Premium reserve | — | — | — |
| (3) Policyholder reserves | 687,680 | 211,937,504 | (211,249,824) |
| (4) Investments | 1,785,002 | 1,659,000 | 126,002 |
| (5) Deferred acquisition costs | 30,004,876 | 30,493,577 | (488,701) |
| (6) Policyholder dividends accrual | — | — | — |
| (7) Fixed Assets | — | — | — |
| (8) Compensation and benefits accrual | 973,544 | 1,320,045 | (346,501) |
| (9) Pension accrual | — | — | — |
| (10) Receivables - nonadmitted | 2,646,257 | 2,342,358 | 303,899 |
| (11) Net operating loss carry-forward | 54,288,309 | — | 54,288,309 |
| (12) Tax credit carry-forward | — | — | — |
| (13) Other (including items<5% of total ordinary tax assets) | 85,175,831 | 96,122,727 | (10,946,896) |
| (14) Other assets - nonadmitted | — | — | — |
| (99) Subtotal | 175,561,499 | 343,875,211 | (168,313,712) |
| (b) Statutory valuation allowance adjustment | — | — | — |
| (c) Nonadmitted | — | 10,386,830 | (10,386,830) |
| (d) Admitted ordinary deferred tax assets | 175,561,499 | 333,488,381 | (157,926,882) |
| (e) Capital: | | | |
| (1) Investments | 16,984,975 | 11,043,785 | 5,941,190 |
| (2) Net capital loss carry-forward | — | — | — |
| (3) Real estate | — | — | — |
| (4) Other (including items < 5% of total capital tax assets) | — | — | — |
| (99) Subtotal | 16,984,975 | 11,043,785 | 5,941,190 |
| (f) Statutory valuation allowance adjustment | — | — | — |
| (g) Nonadmitted | — | — | — |
| (h) Admitted capital deferred tax assets | 16,984,975 | 11,043,785 | 5,941,190 |
| (i) Admitted deferred tax assets | $ 192,546,474 | $344,532,166 | $(151,985,692) |

# NOTES TO FINANCIAL STATEMENTS

3. Deferred tax liabilities:

| | 12/31/2019 | 12/31/2018 | Change |
|---|---|---|---|
| (a) Ordinary: | | | |
| (1) Investments | $ 23,660,339 | $ 25,220,581 | $ (1,560,242) |
| (2) Fixed Assets | 731,694 | 459,697 | 271,997 |
| (3) Deferred and uncollected premiums | 267,054 | 279,903 | (12,849) |
| (4) Policy holders reserves | 51,363,194 | 170,346,161 | (118,982,967) |
| (5) Other (including items<5% of total ordinary tax liabilities) | 10,812,911 | 11,935,736 | (1,122,825) |
| (99) Subtotal | 86,835,192 | 208,242,078 | (121,406,886) |
| (b) Capital: | | | — |
| (1) Investments | 13,078,190 | 13,292,721 | (214,531) |
| (2) Net capital loss carry-forward | — | — | — |
| (3) Real estate | — | — | — |
| (4) Other (including items<5% of total capital tax assets) | — | — | — |
| (99) Subtotal | 13,078,190 | 13,292,721 | (214,531) |
| (c) Deferred tax liabilities | $ 99,913,382 | $ 221,534,799 | $(121,621,417) |
| 4. Net Deferred Tax Assets/Liabilities (2i-3c) | $ 92,633,092 | $ 122,997,367 | $ (30,364,275) |

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at December 31, 2019:

| | 12/31/2019 | |
|---|---|---|
| | **Amounts** | **Effective Tax Rate (%)** |
| Income before taxes (including all realized capital gains/losses) | $ 33,876,691 | 21.00 % |
| Tax exempt interest | (2,085,258) | (1.29)% |
| Dividends received deduction | (15,917) | (0.01)% |
| Nondeductible Expenses | 1,363,113 | 0.84 % |
| IMR | 930,444 | 0.58 % |
| Nonadmitted Assets | (335,894) | (0.21)% |
| Stock Compensation | (1,072,648) | (0.66)% |
| Change in surplus as a result of reinsurance | 18,809,797 | 11.66 % |
| Company owned life insurance | (2,284,138) | (1.42)% |
| Income inclusion of disregarded subsidiary | 1,519 | — % |
| Other | (31,901) | (0.02)% |
| Rate Differential | 2,464,633 | 1.53 % |
| Total | $ 51,620,441 | 32.00 % |
| | | |
| Federal income tax incurred | $ 11,365,726 | |
| Change in net deferred income taxes | 40,254,715 | |
| Other | — | |
| Total statutory income tax | $ 51,620,441 | 32.00 % |

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. At December 31, 2019, the Company had net operating loss carryforwards of $258,515,758 which do not expire. At December 31, 2019, the Company did not have any unused operating loss carryforwards or net capital loss carryforwards available to offset against future taxable income.

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

| | Capital |
|---|---|
| 2017 | $ 17,964,341 |
| 2018 | 1,818,503 |
| 2019 | 5,966,433 |
| Total | $ 25,749,277 |

The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by the Holding Company (the "common parent") and its other subsidiaries.

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

# NOTES TO FINANCIAL STATEMENTS

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H. Repatriation Transition Tax (RTT)

The Company did not have any repatriation transition tax as of December 31, 2019.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2019.

**10 - INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES:**

A. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

B. The Company is wholly owned by American Equity Investment Life Holding Company (the "Holding Company"), an insurance holding company domiciled in the State of Iowa. The Company owns 100% of the outstanding common stock of American Equity Investment Life Insurance Company of New York ("American Equity NY") and Eagle Life Insurance Company ("Eagle Life").

Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

The Company is the sole owner of AERL, LC, which is a limited liability company that operates in the mortgage and real estate businesses. The Company's interest in AERL, LC, which is included in other invested assets, was $533,594 and $2,192,254 at December 31, 2019 and 2018, respectively. The Company provides certain administrative functions to AERL, LC. In exchange for providing these administrative functions, AERL, LC reimburses the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2019 and 2018, AERL, LC reimbursed the Holding Company $10,866 and $49,432.

The Company has an Investment Advisory Agreement with the Holding Company whereby the Company pays fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, the Holding Company provides investment advice and makes investment decisions. During the years ended December 31, 2019 and 2018, the Company incurred fees of $104,625,059 and $99,011,815, respectively, in accordance with this agreement.

The Company and American Equity NY and Eagle Life have entered into Management Services Agreements. Under these agreements, the Company agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, American Equity NY and Eagle Life reimburse the Company for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2019 and 2018, American Equity NY reimbursed the Company $224,762 and $247,585, respectively. During the years ended December 31, 2019 and 2018, Eagle Life reimbursed the Company $626,212 and $601,519, respectively.

C. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

D. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

E. During 2019, the Company made no guarantees or undertakings for the benefit of an affiliate or related party that could result in a material contingent exposure.

F. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

H. Downstream SCAs do not own shares of the Company's ultimate parent, Holding Company.

I. The Company does not own any interest in SCA entities whose carrying value is equal to or exceeds 10% of the admitted assets of the Company as of December 31, 2019.

J. The Company did not recognize any impairment write-downs for investments in SCA entities during 2019.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2019.

# NOTES TO FINANCIAL STATEMENTS

L. The Company did not own any investment in a downstream noninsurance holding companies as of December 31, 2019.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Non-admitted) All SCAs

| | SCA entity | % of SCA ownership | Gross amount | Admitted amount | Non-admitted amount |
|---|---|---|---|---|---|
| a. | SSAP No. 97 8a entities | | | | |
| | None | | $ — | $ — | $ — |
| | Total SSAP No. 97 8a entities | | $ — | $ — | $ — |
| b. | SSAP No. 97 8b(ii) entities | | | | |
| | None | | $ — | $ — | $ — |
| | Total SSAP No. 97 8b(ii) entities | | $ — | $ — | $ — |
| c. | SSAP No. 97 8b(iii) entities | | | | |
| | AERL, LC | 100% | $ 533,594 | $ 533,594 | $ — |
| | Total SSAP No. 97 8b(iii) entities | | $ 533,594 | $ 533,594 | $ — |
| d. | SSAP No. 97 8b(iv) entities | | | | |
| | None | | $ — | $ — | $ — |
| | Total SSAP 97 8b(iv) entities | | $ — | $ — | $ — |
| e. | Total SSAP No. 97 8b entities | | | | |
| | (except 8bi entities) (b+c+d) | | $ 533,594 | $ 533,594 | $ — |
| f. | Aggregate total (a+e) | | $ 533,594 | $ 533,594 | $ — |

N. Investment in Insurance SCAs

(1) One of the Company's SCAs has accounting practices that differ from the NAIC accounting practices and procedures. In accordance with practices permitted by the State of Iowa, the SCA accounts for call option derivative instruments that hedge the growth in interest credited on index products at amortized cost and utilizes the Annuity 2000 Mortality Table for determining the valuation for annuities issued before January 1, 2016.

(2) The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCAs per audited statutory equity and the amount of the investment if the insurance SCAs had completed statutory financial statements in accordance with the NAIC's *Accounting Practices and Procedures Manual* ("AP&P Manual") were as follows as of December 31, 2019.

| | Monetary effect on NAIC SAP | | Amount of investment | |
|---|---|---|---|---|
| SCA entity (Investments in insurance SCA entities) | Net income increase (decrease) | Surplus increase (decrease) | Per Statutory equity | If the insurance SCA had completed Statutory financial statements* |
| Eagle Life Insurance Company | $ (34,629,954) | $ 7,943,468 | $ 207,931,798 | $ 215,875,266 |

*Per AP&P Manual (without permitted or prescribed practices)

(3) If the SCA had not been permitted to include these practices, the SCA's risk-based capital would not have triggered a regulatory event.

O. The Company did not have any SCA losses as of December 31, 2019.

**11 - DEBT:**

A. The Company has no debentures outstanding or any reverse repurchase agreements.

B. The Company does not have any FHLB agreements for the year ended December 31, 2019.

**12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYEMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS:**

A. Defined Benefit Plan

# NOTES TO FINANCIAL STATEMENTS

The company did not have a Defined Benefit Plan as of December 31, 2019.

B. Description of Investment Policies and Strategies

None

C. Fair Value of Plan Assets

None

D. Rate of Return Assumptions

None

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2019.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2019.

G. Consolidated/Holding Company Plans

The Company participates in the American Equity Investment Profit Sharing and 401(k) Plan (the "Plan"), which is sponsored by the Holding Company and is a defined contribution plan which is qualified under Section 401(k) of the Internal Revenue Service Code. The plan covers substantially all full-time employees of the Company, subject to minimum eligibility requirements. Employees can contribute a percentage of their annual salary up to a maximum contribution of $19,000 and $18,500 in 2019 and 2018, respectively. The Company contributes an additional amount, subject to limitations, based on the voluntary contribution of the employee. Further, the plan provides for additional employer contributions based on the discretion of the Board of Directors. Plan contributions charged to expense were $1,283,501 and $1,392,813 for the years ended December 31, 2019 and 2018, respectively.

The Company participates in the American Equity Investment Employee Stock Ownership Plan ("ESOP") established July 1, 2007 and sponsored by the Holding Company. The principal purpose of the ESOP is to provide each eligible employee with an equity interest in the Holding Company. Employees become eligible once they have completed a minimum of six months of service. Employees become 100% vested after two years of service. For the years ended December 31, 2019 and 2018, the Company recognized compensation expense of $1,999,350 and $1,766,627, respectively, related to the ESOP plan.

The Company has deferred compensation agreements with certain former officers whereby these individuals made compensation which is deposited into the American Equity Officer Rabbi Trust ("Officer Rabbi Trust"). The assets of the Officer Rabbi Trust are included in the assets of the Company and a corresponding deferred compensation liability is recorded. The deferred compensation liability is recorded at the fair market value of the assets in the Officer Rabbi Trust with the change in fair value included as a component of compensation expense. The deferred compensation liability related to these agreements was $1,304,834 and $1,536,757 at December 31, 2019 and 2018, respectively. At December 31, 2019, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $288,152 and fair market value of $913,823. At December 31, 2018, the assets of the Officer Rabbi Trust included investments in common stock of the Company's parent, the Holding Company, with a cost of $306,079 and fair market value of $910,760. In accordance with SSAP No. 97 *Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88* ("SSAP 97"), this investment is treated as reciprocal ownership and the value of the common stock is reduced to zero through additional paid in capital.

During 2014, the Company established the 2014 Independent Insurance Agent Restricted Stock and Restricted Stock Unit Plan, which was amended during 2016. Under the amended plan, agents of the Company may receive grants of restricted stock and restricted stock units based upon their individual sales. The plan authorizes grants of up to 1,800,000 shares of our common stock. We recognize commission expense and an increase to contributed surplus as share-based compensation equal to the fair value of the restricted stock and restricted stock units as they are earned.

In January 2017, the Company's agents were granted 363,624 restricted stock units based on their production during 2016. In January 2019, agents vested in 57,562 restricted stock units granted in January 2017 based on their continued service as an independent agent and their 2018 individual sales of the Company's products and for which we recorded commission expense of $1.6 million in 2018. In January 2020, agents vested in 58,617 restricted stock units granted in January 2017 based on their continued service as an independent agent and their 2019 individual sales of our products, and for which we recorded commission expense of $1.4 million in 2019.

# NOTES TO FINANCIAL STATEMENTS

In January 2016, agents were granted 650,683 restricted stock units based on their production during 2015. In January 2019, agents vested in 89,367 restricted stock units granted in Janaury 2016 based on their continued service as an independent agent and their 2018 individual sales of the Company's products and for which we recorded commission expense of $2.4 million in 2018. In January 2020, agents vested in 89,382 restricted stock units granted in January 2016 based on their continued service as an independent agent and their 2019 individual sales of our products, and for which we recorded commission expense of $2.2 million in 2019. 20% of the restricted stock units vested one year from the grant date if the agent was in good standing at that date. The remaining 80% of the restricted stock units granted to retirement eligible individuals will vest over a three year period if the agent remains in good standing. The remaining 80% of the restricted stock units granted to non-retirement eligible individuals vest based on the agent's individual sales and continued service as an independent agent over a period of time not to exceed five years.

In January 2015, agents were granted 27,985 shares of restricted stock and 221,489 restricted stock units based on their production in 2014. In January 2019, agents vested in 28,575 restricted stock units granted in January 2015 based on their continued service as an independent agent and their 2018 individual sales of the Company's products, and for which commission expense of $0.9 million was recorded in 2018. In January 2020, agents vested in 2,943 restricted stock units granted in January 2015 based on their continued service as an independent agent and their 2019 individual sales of our products, and for which we recorded commission expense of $0.1 million in 2019. The restricted stock was granted to retirement eligible individuals and vested immediately upon grant. 20% of the restricted stock units vested one year from the grant date if the agent was in good standing at that date. The remaining 80% of the restricted stock units granted vest based on the agent's individual sales and continued service as an independent agent over a period of time not to exceed five years.

H. Postemployment Benefits and Compensated Absences

None

I. Impact of Medicare Modernization Act on Postretirement Benefits

None

**13 - CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:**

1. The Company has 4,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2019.The Company also has 500,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

2. Dividends on Company stock are paid as declared by its Board of Directors.

3. Prior approval of the Insurance Division is required for the payment of dividends to the Company's stockholders, which exceed an annual limitation. During 2020, the Company may pay dividends to the Holding Company of $349,019,582 without prior approval of statutory authorities.

4. The Company did not pay cash dividends to the Holding Company during 2019 or 2018.

5. Within the limitation of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the Company’s stockholder.

6. No restrictions have been placed on the Company’s unassigned surplus.

7. The Company does not have any advances to surplus not repaid.

8. The Company held none of its stock or stock of affiliated companies for special purposes.

9. The Company has not issued any surplus notes or debentures or similar obligations.

10. The change in unassigned funds (surplus) due to unrealized gains net of tax was $20,036,502 for 2019.

11. The following table summarizes the Company's outstanding surplus notes.

| Date Issued | Interest Rate | Amount of Notes | Carrying Value | Interest Paid Current Year | Total Interest Paid | Unapproved Interest and/or Principal | Date of Maturity |
|---|---|---|---|---|---|---|---|
| 10/8/1996 | 8.00% | $ 2,500,000 | $ 2,500,000 | $ 200,000 | $ 4,571,740 | — | None |
| 12/30/1998 | 8.00% | 5,500,000 | 5,500,000 | 440,000 | 9,039,914 | — | None |
| 9/9/1999 | 8.00% | 17,000,000 | 17,000,000 | 1,360,000 | 27,582,850 | — | None |
| 6/19/2001 | 8.00% | 16,000,000 | 16,000,000 | 1,280,000 | 23,680,000 | — | None |
| 12/31/2002 | 8.00% | 10,000,000 | 10,000,000 | 800,000 | 13,600,000 | — | None |
| | | $ 51,000,000 | $ 51,000,000 | $ 4,080,000 | $ 78,474,504 | | |

12. The Company did not have any quasi-reorganizations during 2019.

13. The Company did not have any quasi-reorganizations during 2019.

# NOTES TO FINANCIAL STATEMENTS

## 14 - CONTINGENCIES:

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $43.7 million and fixed maturity securities of $82.0 million as of December 31, 2019.

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $181,149 and recovered $(72,464) during the years ended December 31, 2019 and 2018, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2019.

D. Claims Related to Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2019.

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning its compliance with, among other things, insurance laws, securities laws and the Employee Retirement Income Security Act of 1974, as amended.

In accordance with applicable accounting guidelines, the Company will establish an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing, the Company, in conjunction with outside counsel, evaluates on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, the Company will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

The Company has an accrued liability of $0.9 million and $31.1 million at December 31, 2019 and 2018, respectively, related to a product regulatory matter with a state insurance department. A portion of the matter was settled during 2019 and $30.2 million of the accrued liability was released which was substantially offset by an increase in aggregate reserves for life contracts. The Company expects the remaining accrued liability to ultimately increase aggregate reserves for life contracts upon final settlement of the matter.

There can be no assurance that any pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

## 15 - LEASES:

A. Lessee Leasing Arrangements

1. The Company leases home office space and certain other equipment under operating leases which expire through 2026. Some of these renewals are subject to adjustments in future periods. During the years ended December 31, 2019 and 2018, rent expense totaled $3,238,858 and $3,127,738 respectively.

2. At December 31, 2019, minimum rental payments due under all non-cancelable operating leases with initial terms of one year or more are:

| Year ended December 31st: | |
|---|---|
| 2020 | 2,236,148 |
| 2021 | 2,227,024 |
| 2022 | 2,084,688 |
| 2023 | 1,866,063 |
| 2024 | 1,831,990 |
| Total | 10,245,913 |

# NOTES TO FINANCIAL STATEMENTS

3. The company is not involved in any sales - leaseback transactions.

B. Lessor Leasing Arrangements

The Company is not a lessor under any leasing arrangements.

**16 - INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK:**

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the period indicated:

| | Assets | | Liabilities | |
|---|---|---|---|---|
| | 2019 | 2018 | 2019 | 2018 |
| Swaps | $ — | $ — | $ — | $ — |
| Futures | — | — | — | — |
| Options | 394,697,120 | 428,979,750 | — | — |
| Total | $ 394,697,120 | $ 428,979,750 | $ — | $ — |

2.-3. See Note 1- Summary of Significant Accounting Policies for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including market risk and credit risk.

4. As of December 31, 2019, the Company held $1,348,306,813 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements. See Schedule DB of the Company's annual statement for additional detail.

**17 - SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES:**

A. Transfers of Receivables Reported as Sales

For the year ended December 31, 2019, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the year ended December 31, 2019.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the year ended December 31, 2019, the Company did not have any transactions qualifying as wash sales.

**18 - GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS:**

A. ASO Plans

The Company did not have ASO plans during 2019.

B. ASC Plans

The Company did not have any ASC plans during 2019.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2019.

**19 - DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS**:

The Company did not have any direct premiums written by managing general agents or third party administrators during 2019.

**20 - FAIR VALUE MEASUREMENTS:**

A. The Company's financial assets measured at fair value on the reporting date of December 31, 2019 are as follows:

# NOTES TO FINANCIAL STATEMENTS

| Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Total |
|---|---|---|---|---|
| Bonds - Industrial & Miscellaneous | $ — | $ 200,000 | $ — | $ 200,000 |
| Bonds - RMBS | — | 144,761 | — | 144,761 |
| Other invested assets | — | 14,869,897 | — | 14,869,897 |
| Total assets at fair value | $ — | $ 15,214,658 | $ — | $ 15,214,658 |

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

None.

(3) Policy on Transfers Into and Out of Level 3

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during any period presented.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

Fair value is the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. The objective of a fair value measurement is to determine that price for each financial instrument at each measurement date. The Company met this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Derivative Fair Values

None.

B. Other Fair Value Disclosures

None

# NOTES TO FINANCIAL STATEMENTS

C. Fair Values for All Financial Instruments by the Fair Value Hierarchy

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments. The fair values are also categorized into the three-level fair value hierarchy.

| Type of Financial Instrument | Fair Value | Admitted Value | Level 1 | Level 2 | Level 3 | Not Practicable (Carrying Value) | NAV |
|---|---|---|---|---|---|---|---|
| Assets: | | | | | | | |
| Bonds | $52,721,543,064 | $49,336,080,911 | $ 152,176,244 | $52,569,366,820 | $ — | $ — | $ — |
| Preferred stock | 19,630,018 | 18,628,368 | 11,984,758 | 7,645,260 | — | — | — |
| Mortgage loans on real-estate | 3,962,181,814 | 3,873,433,951 | — | — | 3,962,181,814 | — | — |
| Derivatives instruments | 1,284,814,692 | 394,697,120 | — | 1,284,814,691 | — | — | — |
| Policy loans | 745,283 | 745,283 | — | — | — | 745,283 | — |
| Other invested assets | 956,429,371 | 900,634,943 | — | 325,612,409 | 630,816,962 | — | — |
| Cash and cash equivalents | 1,437,047,768 | 1,437,047,768 | 1,437,047,768 | — | — | — | — |
| Securities lending reinvested collateral | 495,100,995 | 495,100,995 | 495,100,995 | | | | |
| Liabilities: | | | | | | | |
| Policy benefit reserves | $45,867,398,673 | $50,408,416,729 | $ — | $ — | $45,867,398,673 | $ — | $ — |

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

*Bonds*: The fair values of fixed maturity securities in an active and orderly market are determined by utilizing independent pricing services. The independent pricing services incorporate a variety of observable market data in their valuation techniques, including:

- reported trading prices,
- benchmark yields,
- broker-dealer quotes,
- benchmark securities,
- bids and offers,
- credit ratings,
- relative credit information, and
- other reference data.

The independent pricing services also take into account perceived market movements and sector news, as well as a security's terms and conditions, including any features specific to that issue that may influence risk and marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

The independent pricing services provide quoted market prices when available. Quoted prices are not always available due to market inactivity. When quoted market prices are not available, the third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded. We generally obtain one value from our primary external pricing service. In situations where a price is not available from this service, we may obtain quotes or prices from additional parties as needed. Market indices of similar rated asset class spreads are considered for valuations and broker indications of similar securities are compared. Inputs used by the broker include market information, such as yield data and other factors relating to instruments or securities with similar characteristics. Valuations and quotes obtained from third party commercial pricing services are non-binding and do not represent quotes on which one may execute the disposition of the assets.

We validate external valuations at least quarterly through a combination of procedures that include the evaluation of methodologies used by the pricing services, comparison of the prices to a secondary pricing source, analytical reviews and performance analysis of the prices against trends, and maintenance of a securities watch list. Additionally, as needed, we utilize discounted cash flow models or perform independent valuations on a case-by-case basis using inputs and assumptions similar to those used by pricing services. Although we do identify differences from time to time as a result of these validation procedures, we did not make any significant adjustments as of December 31, 2019 and 2018.

*Preferred stock*: The fair values of preferred stocks are based on quoted market prices.

# NOTES TO FINANCIAL STATEMENTS

*Mortgage loans on real estate*: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans. The fair values of impaired mortgage loans on real estate that we have considered to be collateral dependent are based on the fair value of the real estate collateral (based on appraised values) less estimated costs to sell. The inputs utilized to determine fair value of all mortgage loans are unobservable market data (competitive market interest rates); therefore, fair value of mortgage loans falls into Level 3 in the fair value hierarchy.

*Derivatives*: The fair values of derivative instruments, primarily call options, are based upon the amount of cash that the Company will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. The Company has no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities.

*Policy loans*: The Company has not attempted to determine the fair values associated with its policy loans as management believes any differences between the Company's carrying value and the fair values afforded these instruments are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure is not worth the benefit to be derived.

*Other invested assets*: Financial instruments included in other investments that are not measured at fair value on a recurring basis are equity method investments. The fair values of our equity method investments are obtained from third parties and determined by calculating the present value of future cash flows discounted by a risk free rate, a risk spread, and a liquidity discount. As the risk spread and liquidity discount are unobservable market inputs, the fair value of our equity method investments falls within Level 3 of the fair value hierarchy.

*Cash, cash equivalents and short-term investments*: Amounts reported in the statutory-basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.

*Policy benefit reserves*: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value). For period-certain annuity benefit contracts, the fair value is determined by discounting the benefits at the interest rates currently in effect for newly issued immediate annuity contracts.

D. The Company has not attempted to determine the fair values associated with policy loans, as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

| Type or Class of Financial Instrument | Carrying Value | Effective Interest Rate | Maturity Date |
|---|---|---|---|
| Policy loans | $ 745,283 | NA | NA |

E. Estimates using NAV practical expedient

None.

## 21 - OTHER ITEMS:

A. Extraordinary Items

The Company did not have any extraordinary items during 2019.

B. Troubled Debt Restructuring: Debtors

During the year ended December 31, 2019, the Company did not have any troubled debt restructuring.

C. Other Disclosures

The Company did not have any unusual items or investments pledged as collateral as of December 31, 2019.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries during 2019.

E. State Transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2019.

# NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage-Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:

- First lien mortgages whose borrowers have FICO scores less than 650
- First lien mortgages with loan-to-value ratios greater than 90%
- Second lien mortgages whose borrowers have FICO scores less than 675
- Borrowers with less than conventional documentation and FICO scores less than 650
- Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the year ended December 31, 2019.

G. Retained Assets

As of December 31, 2019, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2019, the Company does not have any insurance-linked securities.

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

| | | | |
|---|---|---|---|
| (1) | Amount of admitted balance that could be realized from an investment vehicle | $ | 361,469,580 |
| (2) | Percentage Bonds | | 70.3% |
| (3) | Percentage Stocks | | 1.6% |
| (4) | Percentage Mortgage Loans | | 16.6% |
| (5) | Percentage Real Estate | | 1.2% |
| (6) | Percentage Cash and Short-Term Investments | | 1.9% |
| (7) | Percentage Derivatives | | 0.4% |
| (8) | Percentage Other Invested Assets | | 8.0% |

**22 - EVENTS SUBSEQUENT:**

Type I - Recognized Subsequent Events:

Subsequent events have been considered through February 20, 2020.

There are no subsequent events to report.

Type II - Nonrecognized Subsequent Events:

Subsequent events have been considered through February 20, 2020.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

**23 - REINSURANCE:**

A. Ceded Insurance Report

Section 1 - General Interrogatories

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

   Yes ( ) No ( X )

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

   Yes ( ) No ( X )

Section 2 - Ceded Reinsurance Report - Part A

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

# NOTES TO FINANCIAL STATEMENTS

Yes ( ) No ( X )

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

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

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

Yes ( ) No ( X )

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate. $1,160,930,446

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

Yes ( X ) No ( )

If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments? $1,160,930,446

The Company has entered into two coinsurance agreements with EquiTrust Life Insurance Company ("EquiTrust"), covering 70% of certain of the Company's fixed rate and index annuities issued from August 1, 2001 through December 31, 2001, 40% of those contracts issued during 2002 and 2003 and 20% of those contracts issued from January 1, 2004 to July 31, 2004, when the agreement was suspended by mutual consent of the parties. As a result of the suspension, new business will no longer be ceded to EquiTrust unless the parties mutually agree to resume the coinsurance of new business. These reinsurance transactions are summarized as follows:

| Income Statement | December 31, 2019 | December 31, 2018 |
|---|---|---|
| Annuity Considerations | $ 1,548,339 | $ 1,432,224 |
| Commission and Expense Allowance | 529,676 | 611,527 |
| Benefits and Surrenders Ceded | 93,345,148 | 104,798,519 |
| **Balance Sheet** | | |
| Reserve Credit | $ 466,232,923 | 541,152,332 |

Effective July 1, 2013, the Company entered into an YRT reinsurance agreement ("2013 Agreement") with Hannover covering inforce and new business net of any existing reinsurance agreements. Under the 2013 agreement, Hannover agreed to reinsure 45.6% of waived surrender charges on free partial withdrawals, Lifetime Income Benefit Rider ("LIBR") payments and death claim payments and also LIBR payments greater than the fund value of the underlying contract. The Company pays quarterly reinsurance premiums under the agreement on policies with LIBR. In addition, an experience refund is calculated on a quarterly basis.

As of April 1, 2019, the Company recaptured all risks ceded under the 2013 Agreement and entered into a coinsurance funds withheld reinsurance agreement ("2019 Treaty"). Under the 2019 Treaty, Hannover assumes an 80% quota share of future claims associated with the LIBR and waived surrender charges on existing plan codes. In addition, Hannover will accept risks on newly issued policies through at least December 31, 2021. The aforementioned risks being ceded under the 2019 Treaty are consistent with the risks ceded under the 2013 Agreement.

The 2019 Treaty essentially amends and replaces the 2013 Agreement. As the 2019 Treaty covers business issued prior to the effective date of the agreement, and the recapture of the 2013 agreement and the 2019 agreement were entered into simultaneously, the initial net impact of the recapture gain and the 2019 Treaty of $95.5 million was recognized directly in surplus during the second quarter of 2019. These reinsurance transactions are summarized as follows:

# NOTES TO FINANCIAL STATEMENTS

| Income Statement | December 31, 2019 | December 31, 2018 |
|---|---|---|
| Annuity Considerations | $ 105,769,408 | $ 116,240,950 |
| Benefits and Surrenders Ceded | 67,930,334 | 85,487,712 |
| **Balance Sheet** | | |
| Reserve Credit | $ 1,160,930,446 | $ 780,009,495 |

Effective July 1, 2009, the Company entered into two funds withheld coinsurance agreements with Athene Life Re Ltd. ("Athene"), an unauthorized Bermuda life reinsurer. One agreement ceded 20% of certain index annuities issued from January 1, 2009, through December 31, 2009. The other agreement ceded 80% of the Company's multi-year rate guaranteed annuities issued on or after July 1, 2009 through December 31, 2013. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The balance due under these agreements with Athene represents the amortized cost of call options held by the Company to fund index credits related to the ceded business and cash due to Athene related to monthly settlements of policy activity. These transactions are summarized as follows:

| Income Statement | December 31, 2019 | December 31, 2018 |
|---|---|---|
| Annuity Considerations | $ 1,842,352 | $ 1,438,708 |
| Commission and Expense Allowance | 3,775,005 | 4,344,811 |
| Benefits and Surrenders Ceded | 126,796,892 | 195,099,378 |
| **Balance Sheet** | | |
| Reserve Credit | $ 973,285,796 | $ 1,047,974,924 |
| Funds Withheld Under Treaty | 979,027,800 | 1,049,359,156 |

Effective January 1, 2014, the Company entered into an annuity modified coinsurance agreement with Athene. The amended agreement cedes 80% of the Company's multi-year rate guaranteed annuities ("MYGA") issued on or after January 1, 2014 (both direct MYGA business and MYGA business assumed from Eagle Life) and 80% of certain of the Company's index annuities issued from August 1, 2016 through December 31, 2016. In addition, the agreement cedes 100% of the fixed index annuities the Company assumes from Eagle Life. The Company remains liable to policyholders with respect to the policy liabilities ceded to Athene should Athene fail to meet the obligations it has coinsured. The transaction is summarized as follows:

| Income Statement | December 31, 2019 | December 31, 2018 |
|---|---|---|
| Annuity Considerations | $ 288,016,212 | $ 411,535,408 |
| Commission and Expense Allowance | 29,764,907 | 36,609,908 |
| Benefits and Surrenders Ceded | 161,210,642 | 89,645,737 |
| **Balance Sheet** | | |
| Mod Co Reserve | $ 3,255,856,125 | $ 3,021,325,961 |

During December of 2010, the Company entered into a coinsurance agreement with Eagle Life in which the Company is ceding 100% of the risk associated with certain fixed annuities issued on or after January 1, 2010 through December 31, 2013 to Eagle Life. This coinsurance agreement is summarized as follows:

| Income Statement | December 31, 2019 | December 31, 2018 |
|---|---|---|
| Annuity Considerations | $ 132,558 | $ 121,330 |
| Commission and Expense Allowance | 76,845 | 79,268 |
| Benefits and Surrenders Ceded | 7,702,148 | 9,568,245 |
| **Balance Sheet** | | |
| Reserve Credit | $ 140,712,174 | $ 141,663,090 |

Effective January 1, 2014, no new business is being ceded to Eagle Life under this coinsurance agreement.

# NOTES TO FINANCIAL STATEMENTS

Effective January 1, 2014, the Company entered into a coinsurance agreement with Eagle Life under which the Company assumes 80% of certain of Eagle Life's fixed index annuities issued on or after January 1, 2014 through December 31, 2016, 50% of certain of Eagle Life's fixed index annuities issued on or after January 1, 2017 through December 31, 2018 and 20% of certain of Eagle Life's fixed index annuities beginning January 1, 2019. In addition, the Company has a coinsurance agreement with Eagle Life in which the Company is assuming 100% of Eagle Life's MYGA business. These coinsurance agreements are summarized as follows:

| Income Statement | December 31, 2019 | December 31, 2018 |
|---|---|---|
| Annuity Considerations | $ 332,028,859 | $ 429,335,577 |
| Commission and Expense Allowance | 20,888,719 | 26,281,525 |
| Benefits and Surrenders Assumed | 103,179,786 | 77,786,361 |
| | | |
| Balance Sheet | | |
| Reserve | $ 2,866,392,257 | $ 2,551,470,824 |

**24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:**

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

D. Medical Loss Ratio Rebates.

The Company does not have any medical loss ratio rebates.

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

**25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:**

The Company did not have any change in incurred losses and loss adjustment expense during 2019.

**26 - INTERCOMPANY POOLING ARRANGEMENTS:**

A.-G. The Company did not participate in any intercompany pooling arrangements during 2019.

**27 - STRUCTURED SETTLEMENTS:**

A.-B. The Company did not have any structured settlements in 2019.

**28 - HEALTH CARE RECEIVABLES:**

A.-B. The Company did not have any health care receivables as of December 31, 2019.

**29 - PARTICIPATING POLICIES:**

The Company did not have any participating policies during 2019.

**30 - PREMIUM DEFICIENCY RESERVES:**

| | |
|---|---|
| 1. Liability carried for premium deficiency reserves | $ 341,297 |
| 2. Date of the most recent evaluation of this liability | 12/31/2019 |
| 3. Was anticipated investment income utilized in the calculation? | No |

**31 - RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS:**

1. The Company waives deduction of fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of legally computed reserves.

# NOTES TO FINANCIAL STATEMENTS

2. As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

   The reserves for life, accident and health and annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

   Unpaid claims include amounts for losses and related adjustment expenses and are determined using individual claim evaluations and statistical analysis. Unpaid claims represent estimates of the ultimate net costs of all losses, reported and unreported, which remain unpaid at the end of the current reporting period. These estimates are necessarily subject to the impact of future changes in claim severity, frequency and other factors. In spite of the variability inherent in such situations, management believes that the unpaid claim amounts are adequate. The estimates are continuously reviewed and as adjustments to these amounts become necessary, such adjustments are reflected in current operations.

   The Company adopted IAC 191-97 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

3. As of December 31, 2019, the Company had no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

4. The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

5. For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

6. None.

## 32 - ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

### A. INDIVIDUAL ANNUITIES:

| 1. Subject to discretionary withdrawal | General Account | Separate Account with Guarantees | Separate Account Non-guaranteed | Total | % of Total |
|---|---|---|---|---|---|
| a. With fair value adjustment | $ 7,854,222,758 | $ — | $ — | $ 7,854,222,758 | 14.76% |
| b. At book value less current surrender charge of 5% or more | 37,811,808,809 | — | — | $ 37,811,808,809 | 71.06 |
| c. At fair value | — | — | — | $ — | — |
| d. Total with adjustment or at market value (Total of a through c) | 45,666,031,567 | — | — | $ 45,666,031,567 | 85.82 |
| e. At book value without adjustment (minimal or no charge or adjustment) | 7,242,282,705 | — | — | $ 7,242,282,705 | 13.61 |
| 2. Not subject to discretionary withdrawal | 305,454,745 | — | — | $ 305,454,745 | 0.57 |
| 3. Total (gross) | 53,213,769,017 | — | — | $ 53,213,769,017 | 100.00% |
| 4. Reinsurance ceded | 2,737,534,205 | — | — | $ 2,737,534,205 | |
| 5. Total (net)*(3-4) | $ 50,476,234,812 | $ — | $ — | $ 50,476,234,812 | |
| 6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date | 4,758,802,111 | $ — | $ — | $ 4,758,802,111 | |

### B. GROUP ANNUITIES:

The Company did not have any group annuities as of December 31, 2019.

# NOTES TO FINANCIAL STATEMENTS

## C. DEPOSIT-TYPE CONTRACTS (NO LIFE CONTINGENCIES):

| 1. Subject to discretionary withdrawal | General Account | Separate Account with Guarantees | Separate Account Non-guaranteed | Total | % of Total |
|---|---|---|---|---|---|
| a. With fair value adjustment | $ — | $ — | $ — | $ — | —% |
| b. At book value less current surrender charge of 5% or more | — | — | — | — | —% |
| c. At fair value | — | — | — | — | —% |
| d. Total with adjustment or at market value (Total of 1 through 3) | — | — | — | — | —% |
| e. At book value without adjustment (minimal or no charge or adjustment) | — | — | — | — | — |
| 2. Not subject to discretionary withdrawal | 242,254,162 | — | — | 242,254,162 | 100.00% |
| 3. Total (gross) | 242,254,162 | — | — | 242,254,162 | 100.00% |
| 4. Reinsurance ceded | 5,195,000 | — | — | 5,195,000 | |
| 5. Total (net)*(C-D) | $ 237,059,162 | $ — | $ — | $ 237,059,162 | |
| 6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date | $ — | $ — | $ — | $ — | |

## D.

| Life, Accident and Health Annual Statement: | Amount |
|---|---|
| (1) Exhibit 5 - Annuities Section, Total (net) | $ 50,335,943,511 |
| (2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net) | 140,291,301 |
| (3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1 | 237,059,162 |
| (4) Subtotal | 50,713,293,974 |
| **Separate Accounts Annual Statement:** | |
| (5) Exhibit 3, Line 299999, Column 2 | — |
| (6) Exhibit 3, Line 399999, Column 2 | — |
| (7) Policyholder dividend and coupon accumulations | — |
| (8) Policyholder premiums | — |
| (9) Guaranteed interest contracts | — |
| (10) Other contract deposit funds | — |
| (11) Subtotal | — |
| (12) Combined Total | $ 50,713,293,974 |

# NOTES TO FINANCIAL STATEMENTS

## 33 - ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS:

| | General Account | | | Separate Account - Nonguaranteed | | |
|---|---|---|---|---|---|---|
| | Account Value | Cash Value | Reserve | Account Value | Cash Value | Reserve |
| A. | | | | | | |
| Subject to discretionary withdrawal, surrender values, or policy loans: | | | | | | |
| (1) Term policies with Cash Value | $ — | $ — | $ — | $ — | $ — | $ — |
| (2) Universal Life | 2,396,536 | 2,377,620 | 2,387,079 | — | — | — |
| (3) Universal Life with Secondary Guarantees | — | — | — | — | — | — |
| (4) Indexed Universal Life | — | — | — | — | — | — |
| (5) Indexed Universal Life with Secondary Guarantees | — | — | — | — | — | — |
| (6) Indexed Life | — | — | — | — | — | — |
| (7) Other Permanent Cash Value Life Insurance | — | 20,531,407 | 22,518,591 | — | — | — |
| (8) Variable Life | — | — | — | — | — | — |
| (9) Variable Universal Life | — | — | — | — | — | — |
| (10) Miscellaneous Reserves | — | 757,801 | 831,146 | — | — | — |
| B. Not subject to discretionary withdrawal or no cash values | | | | | | |
| (1) Term Policies without Cash Value | XXX | XXX | 60,589 | XXX | XXX | — |
| (2) Accidental Death Benefits | XXX | XXX | 338 | XXX | XXX | — |
| (3) Disability - Active Lives | XXX | XXX | 568 | XXX | XXX | — |
| (4) Disability - Disabled Lives | XXX | XXX | 103,845 | XXX | XXX | — |
| (5) Miscellaneous Reserves | XXX | XXX | — | XXX | XXX | — |
| C. Total (gross: direct + assumed) | 2,396,536 | 23,666,828 | 25,902,156 | — | — | — |
| D. Reinsurance Ceded | — | 627,641 | 749,883 | — | — | — |
| E. Total (net) (C) - (D) | $ 2,396,536 | $ 23,039,187 | $ 25,152,273 | $ — | $ — | $ — |

| | |
|---|---|
| F. Amount | |
| Life & Accident & Health Annual Statement: | |
| (1) Exhibit 5, Life Insurance Section, Total (net) | $ 24,216,714 |
| (2) Exhibit 5, Accidental Death Benefits Section, Total (net) | — |
| (3) Exhibit 5, Disability - Active Lives Section, Total (net) | 568 |
| (4) Exhibit 5, Disability - Disabled Lives Section, Total (net) | 103,845 |
| (5) Exhibit 5, Miscellaneous Reserves Section, Total (net) | 831,146 |
| (6) Subtotal | 25,152,273 |
| Separate Accounts Annual Statement: | |
| (7) Exhibit 3, Line 0199999, Column 2 | — |
| (8) Exhibit 3, Line 0499999, Column 2 | — |
| (9) Exhibit 3, Line 0599999, Column 2 | — |
| (10) Subtotal (Lines 7 through 9) | — |
| (11) Combined Total (6 and 10) | $ 25,152,273 |

## 34 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019 were as follows:

# NOTES TO FINANCIAL STATEMENTS

| | Gross | Net of Loading |
|---|---|---|
| 1. Industrial | $ — | $ — |
| 2. Ordinary new business | — | — |
| 3. Ordinary renewal | 1,382,142 | 1,271,159 |
| 4. Credit life | — | — |
| 5. Group Life | — | — |
| 6. Group Annuity | — | — |
| 7. Totals | $ 1,382,142 | $ 1,271,159 |

**35 - SEPARATE ACCOUNTS:**

The Company did not have any Separate Accounts as of December 31, 2019.

**36 - LOSS/CLAIM ADJUSTMENT EXPENSES:**

The Company did not have loss/claim adjustment expense during 2019.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES
## GENERAL

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

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

1.3 State Regulating? IOWA

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

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

2.2 If yes, date of change:

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

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

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/08/2015

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA

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

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

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

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

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

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---|---|---|
| | | |

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

6.2 If yes, give full information:

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

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

| 1<br>Nationality | 2<br>Type of Entity |
|---|---|
| | |

# GENERAL INTERROGATORIES

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

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

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

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

| 1<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>SEC |
|---|---|---|---|---|---|
| | | | | | |

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG 2500 RUAN CENTER 666 CENTER AVENUE DES MOINES, IOWA 50309

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
JOHN R. MILLER, SR. VICE PRESIDENT & CHIEF ACTUARY & ILLUSTRATION ACTUARY AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY 6000 WESTOWN PARKWAY WEST DES MOINES, IA 50266

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

12.11 Name of real estate holding company

12.12 Number of parcels involved

12.13 Total book/adjusted carrying value $

12.2 If, yes provide explanation:

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

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

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

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

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

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

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

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

## BOARD OF DIRECTORS

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

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

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

## FINANCIAL

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

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

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

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

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

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

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses $
- 22.23 Other amounts paid $

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 11,562

## INVESTMENT

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

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
The reporting entity has a securities lending program in place with Citibank, as the Securities Lending Agent, acting as a manager. The company has loaned securities with an amortized cost of $448,194,836 and a fair value of $477,462,770 for which collateral of $495,100,995 is carried on the balance sheet.

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

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. $ 495,100,995

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

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

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

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

# GENERAL INTERROGATORIES

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

24.101 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 495,100,995
24.102 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 495,100,995
24.103 Total payable for securities lending reported on the liability page. $ 495,100,995

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

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

25.21 Subject to repurchase agreements $
25.22 Subject to reverse repurchase agreements $
25.23 Subject to dollar repurchase agreements $
25.24 Subject to reverse dollar repurchase agreements $
25.25 Placed under option agreements $
25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
25.27 FHLB Capital Stock $
25.28 On deposit with states $ 2,455,128
25.29 On deposit with other regulatory bodies $
25.30 Pledged as collateral - excluding collateral pledged to an FHLB $
25.31 Pledged as collateral to FHLB - including assets backing funding agreements $
25.32 Other $ 4,211,213,054

25.3 For category (25.26) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|---|---|---|
| | | |

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

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

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

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

26.4 If the response to 26.3 is YES, does the reporting entity utilize:
26.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]
26.42 Permitted accounting practice Yes [ ] No [ ]
26.43 Other accounting guidance Yes [ ] No [ ]

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

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

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

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

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

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

| 1<br>Name of Custodian(s) | 2<br>Custodian's Address |
|---|---|
| STATE STREET BANK & TRUST | 225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281 |
| | |

# GENERAL INTERROGATORIES

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|---|---|---|
| | | |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|---|---|---|---|
| | | | |

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

| 1<br>Name of Firm or Individual | 2<br>Affiliation |
|---|---|
| GSO CAPITAL PARTNERS | U |
| AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | U |
| VOYA INVESTMENT MANAGEMENT CO. LLC | U |
| CONTERRA | U |
| BLACKROCK | U |
| ARES CAPITAL MANAGEMENT III LLC | U |
| BARINGS LLC | U |
| KINDUR | U |
| | |

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

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

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

| 1<br>Central Registration Depository Number | 2<br>Name of Firm or Individual | 3<br>Legal Entity Identifier (LEI) | 4<br>Registered With | 5<br>Investment Management Agreement (IMA) Filed |
|---|---|---|---|---|
| 152294 | GSO CAPITAL PARTNERS | 549300MW2E5JWLBNVR92 | SEC #801-70830 | NO |
| | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | 549300RK5RZQ740FPL83 | SEC | DS |
| 106494 | VOYA INVESTMENT MANAGEMENT CO. LLC | L1XJE5NM4QE6WXSI2J24 | SEC #801-9046 | NO |
| | CONTERRA | | | NO |
| | BLACKROCK | 549300LRIF3NWCU26A80 | SEC | NO |
| 16076 | ARES CAPITAL MANAGEMENT III LLC | 549300N5FJT73X2E7715 | SEC #801-78341 | NO |
| 106006 | BARINGS LLC | ANDKRHQKPRRG4Q2KLR05 | SEC #801-241 | NO |
| 296585 | KINDUR | | | NO |
| | | | | |

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

29.2 If yes, complete the following schedule:

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

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

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

# GENERAL INTERROGATORIES

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

| | 1<br>Statement (Admitted) Value | 2<br>Fair Value | 3<br>Excess of Statement over Fair Value (-), or Fair Value over Statement (+) |
|---|---|---|---|
| 30.1 Bonds | 49,556,435,702 | 52,941,908,323 | 3,385,472,621 |
| 30.2 Preferred stocks | 18,628,368 | 19,630,018 | 1,001,650 |
| 30.3 Totals | 49,575,064,070 | 52,961,538,341 | 3,386,474,271 |

30.4 Describe the sources or methods utilized in determining the fair values:
FAIR VALUES ARE DETERMINED BY USING MATRICES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICES, AND OTHER EXTERNAL SOURCES

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

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

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

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

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

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

## OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 511,859

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| American Council of Life Insurers | 239,640 |
| | |

# GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? $ 1,679,550

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| Alston & Bird | 714,941 |
| | |

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 70,470

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

| 1<br>Name | 2<br>Amount Paid |
|---|---|
| American Council of Life Insurers | 43,622 |
| | |

# GENERAL INTERROGATORIES

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

**Life, Accident and Health Companies/Fraternal Benefit Societies:**

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

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

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

1.31 Reason for excluding:

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

| | | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|---|
| 2.1 | Premium Numerator | 70,161 | 96,146 |
| 2.2 | Premium Denominator | 4,015,838,158 | 3,520,848,692 |
| 2.3 | Premium Ratio (2.1/2.2) | 0.000 | 0.000 |
| 2.4 | Reserve Numerator | 172,588 | 191,518 |
| 2.5 | Reserve Denominator | 50,622,990,325 | 48,259,141,922 |
| 2.6 | Reserve Ratio (2.4/2.5) | 0.000 | 0.000 |

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

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

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

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

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

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

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

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

# GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written $ 3,040,663
7.2 Total Incurred Claims $ 1,907,585
7.3 Number of Covered Lives 6,739

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

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

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

**Life, Accident and Health Companies Only:**

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

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid $ 104,625,059
9.22 Received $ 850,974

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

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

10.21 Page 3, Line 1 $
10.22 Page 4, Line 1 $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 1,365,505,549

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

12.11 Cash $ 23,500,000
12.12 Stock $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [ X ]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

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

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

| | 1<br>Reinsurance Assumed | 2<br>Reinsurance Ceded | 3<br>Net Retained |
|---|---|---|---|
| 13.31 Earned premium | | | |
| 13.32 Paid claims | | | |
| 13.33 Claim liability and reserve (beginning of year) | | | |
| 13.34 Claim liability and reserve (end of year) | | | |
| 13.35 Incurred claims | | | |

# GENERAL INTERROGATORIES

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

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

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

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

**Fraternal Benefit Societies Only:**

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

| Date | Outstanding Lien Amount |
|---|---|
| | |

# FIVE-YEAR HISTORICAL DATA

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

| | | 1<br>2019 | 2<br>2018 | 3<br>2017 | 4<br>2016 | 5<br>2015 |
|---|---|---|---|---|---|---|
| | **Life Insurance in Force** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 1. | Ordinary - whole life and endowment (Line 34, Col. 4) | 92,157 | 96,500 | 101,723 | 102,999 | 103,275 |
| 2. | Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) | 10,227 | 12,386 | 14,855 | 15,705 | 16,257 |
| 3. | Credit life (Line 21, Col. 6) | | | | | |
| 4. | Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) | | 1,488 | 1,874,140 | 1,925,548 | 1,963,366 |
| 5. | Industrial (Line 21, Col. 2) | | | | | |
| 6. | FEGLI/SGLI (Lines 43 & 44, Col. 4) | | | | | |
| 7. | Total (Line 21, Col. 10) | 102,384 | 110,374 | 1,990,718 | 2,044,252 | 2,082,898 |
| 7.1 | Total in force for which VM-20 deterministic/stochastic reserves are calculated | | | | XXX | XXX |
| | **New Business Issued** | | | | | |
| | (Exhibit of Life Insurance) | | | | | |
| 8. | Ordinary - whole life and endowment (Line 34, Col. 2) | 1 | 553 | 4,585 | 4,699 | 5,799 |
| 9. | Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) | | | | | |
| 10. | Credit life (Line 2, Col. 6) | | | | | |
| 11. | Group (Line 2, Col. 9) | | | 28,466 | 27,191 | 14,409 |
| 12. | Industrial (Line 2, Col. 2) | | | | | |
| 13. | Total (Line 2, Col. 10) | 1 | 553 | 33,051 | 31,890 | 20,208 |
| | **Premium Income - Lines of Business** | | | | | |
| | (Exhibit 1 - Part 1) | | | | | |
| 14. | Industrial life (Line 20.4, Col. 2) | | | | | |
| 15.1 | Ordinary-life insurance (Line 20.4, Col. 3) | 3,080,246 | 3,356,140 | 3,508,157 | 3,448,578 | 3,478,582 |
| 15.2 | Ordinary-individual annuities (Line 20.4, Col. 4) | 4,012,677,234 | 3,518,126,277 | 3,382,894,570 | 5,149,637,100 | 6,398,952,475 |
| 16 | Credit life (group and individual) (Line 20.4, Col. 5) | | | | | |
| 17.1 | Group life insurance (Line 20.4, Col. 6) | 8,819 | (731,250) | 6,972,217 | 6,832,247 | 7,058,018 |
| 17.2 | Group annuities (Line 20.4, Col. 7) | | | | | |
| 18.1 | A & H-group (Line 20.4, Col. 8) | 26,555 | 40,800 | 52,251 | 67,466 | 77,578 |
| 18.2 | A & H-credit (group and individual) (Line 20.4, Col. 9) | | | | | |
| 18.3 | A & H-other (Line 20.4, Col. 10) | 45,306 | 56,726 | 76,646 | 78,189 | 67,536 |
| 19. | Aggregate of all other lines of business (Line 20.4,Col. 11) | | | | | |
| 20. | Total | 4,015,838,160 | 3,520,848,693 | 3,393,503,841 | 5,160,063,580 | 6,409,634,189 |
| | **Balance Sheet (Pages 2 & 3)** | | | | | |
| 21. | Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) | 57,673,180,205 | 53,705,158,340 | 51,891,654,713 | 47,580,206,852 | 41,615,583,765 |
| 22. | Total liabilities excluding Separate Accounts business (Page 3, Line 26) | 54,182,984,385 | 50,453,277,445 | 48,886,000,634 | 44,853,543,281 | 39,200,165,120 |
| 23. | Aggregate life reserves (Page 3, Line 1) | 50,501,387,086 | 48,131,995,654 | 45,266,057,682 | 41,930,469,905 | 36,488,697,938 |
| 23.1 | Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 | | | | XXX | XXX |
| 24. | Aggregate A & H reserves (Page 3, Line 2) | 623,337 | 685,370 | 846,667 | 897,865 | 952,793 |
| 25. | Deposit-type contract funds (Page 3, Line 3) | 237,059,160 | 248,269,700 | 255,934,617 | 270,780,017 | 298,130,138 |
| 26. | Asset valuation reserve (Page 3, Line 24.01) | 326,158,432 | 284,707,835 | 250,249,597 | 203,953,322 | 176,499,668 |
| 27. | Capital (Page 3, Lines 29 and 30) | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 |
| 28. | Surplus (Page 3, Line 37) | 3,487,695,820 | 3,249,380,895 | 3,003,154,080 | 2,724,163,571 | 2,412,918,645 |
| | **Cash Flow (Page 5)** | | | | | |
| 29. | Net Cash from Operations (Line 11) | 3,486,301,661 | 3,754,350,715 | 4,130,012,825 | 4,662,460,161 | 6,134,384,201 |
| | **Risk-Based Capital Analysis** | | | | | |
| 30. | Total adjusted capital | 3,824,457,488 | 3,542,339,375 | 3,260,327,667 | 2,933,193,122 | 2,593,471,947 |
| 31. | Authorized control level risk - based capital | 514,332,754 | 491,543,476 | 430,709,480 | 428,630,532 | 385,646,466 |
| | **Percentage Distribution of Cash, Cash Equivalents and Invested Assets** | | | | | |
| | (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 | | | | | |
| 32. | Bonds (Line 1) | 87.0 | 89.8 | 87.5 | 89.2 | 89.5 |
| 33. | Stocks (Lines 2.1 and 2.2) | 0.5 | 0.5 | 1.0 | 0.5 | 0.3 |
| 34. | Mortgage loans on real estate(Lines 3.1 and 3.2 ) | 6.8 | 6.6 | 6.2 | 6.4 | 6.9 |
| 35. | Real estate (Lines 4.1, 4.2 and 4.3) | | | | | |
| 36. | Cash, cash equivalents and short-term investments (Line 5) | 2.5 | 0.5 | 3.0 | 2.0 | 1.3 |
| 37. | Contract loans (Line 6) | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 |
| 38. | Derivatives (Page 2, Line 7) | 0.7 | 0.8 | 0.7 | 0.7 | 0.8 |
| 39. | Other invested assets (Line 8) | 1.6 | 1.8 | 1.4 | 1.1 | 1.2 |
| 40. | Receivables for securities (Line 9) | 0.0 | 0.0 | 0.2 | 0.1 | 0.0 |
| 41. | Securities lending reinvested collateral assets (Line 10) | 0.9 | | | | |
| 42. | Aggregate write-ins for invested assets (Line 11) | | | | | |
| 43. | Cash, cash equivalents and invested assets (Line 12) | 100.0 | 100.0 | 100.0 | 100.0 | 100.0 |

# FIVE-YEAR HISTORICAL DATA

**(Continued)**

| | 1<br>2019 | 2<br>2018 | 3<br>2017 | 4<br>2016 | 5<br>2015 |
|---|---|---|---|---|---|
| **Investments in Parent, Subsidiaries and Affiliates** | | | | | |
| 44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1) | | | | | |
| 45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1) | | | | | |
| 46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1), | 248,256,427 | 220,026,551 | 206,995,102 | 198,920,074 | 93,043,322 |
| 47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10) | | | | | |
| 48. Affiliated mortgage loans on real estate | | | | | |
| 49. All other affiliated | 533,594 | 2,192,254 | 6,835,980 | 6,234,956 | 22,405,392 |
| 50. Total of above Lines 44 to 49 | 248,790,021 | 222,218,805 | 213,831,082 | 205,155,030 | 115,448,714 |
| 51. Total Investment in Parent included in Lines 44 to 49 above | | | | | |
| **Total Nonadmitted and Admitted Assets** | | | | | |
| 52. Total nonadmitted assets (Page 2, Line 28, Col. 2) | 12,253,762 | 21,041,097 | 9,485,260 | 7,897,791 | 9,309,619 |
| 53. Total admitted assets (Page 2, Line 28, Col. 3) | 57,673,180,205 | 53,705,158,340 | 51,891,654,713 | 47,580,206,852 | 41,615,583,765 |
| **Investment Data** | | | | | |
| 54. Net investment income (Exhibit of Net Investment Income) | 2,215,862,868 | 2,800,649,557 | 3,119,973,622 | 1,681,658,111 | 1,822,036,016 |
| 55. Realized capital gains (losses) (Page 4, Line 34, Column 1 ) | (23,829,625) | (18,436,338) | (1,156,734) | (14,702,810) | (13,575,767) |
| 56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1) | 20,036,502 | 13,678,225 | 10,527,496 | 7,618,662 | 4,852,273 |
| 57. Total of above Lines 54, 55 and 56 | 2,212,069,745 | 2,795,891,444 | 3,129,344,384 | 1,674,573,963 | 1,813,312,522 |
| **Benefits and Reserve Increases (Page 6)** | | | | | |
| 58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8) | 3,101,818,175 | 2,777,062,356 | 2,330,281,669 | 2,027,217,369 | 1,798,220,714 |
| 59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6) | 108,026 | 153,239 | 307,393 | 348,273 | 289,741 |
| 60. Increase in life reserves - other than group and annuities (Line 19, Col. 2) | 660,704 | 589,448 | 923,677 | 870,148 | 806,556 |
| 61. Increase in A & H reserves (Line 19, Col. 6) | (62,033) | (161,297) | (51,198) | (54,928) | (50,998) |
| 62. Dividends to policyholders and refunds to members (Line 30, Col. 1) | | | | | |
| **Operating Percentages** | | | | | |
| 63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 | 11.8 | 12.5 | 13.1 | 11.5 | 10.5 |
| 64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0 | 4.3 | 4.8 | 2.9 | 2.9 | 4.0 |
| 65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2) | 63.1 | (9.8) | 198.5 | 201.2 | 164.6 |
| 66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) | | | | | |
| 67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) | 2.3 | 3.9 | 10.3 | 10.2 | 13.3 |
| **A & H Claim Reserve Adequacy** | | | | | |
| 68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) | 56,697 | 68,044 | 100,798 | 102,518 | 114,193 |
| 69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) | 69,154 | 86,558 | 94,551 | 101,682 | 94,037 |
| 70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) | 11,244 | 20,376 | 39,825 | 53,801 | 35,128 |
| 71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) | 3,400 | 4,257 | 9,687 | 10,259 | 14,293 |
| **Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)** | | | | | |
| 72. Industrial life (Page 6.1, Col. 2) | | | | | |
| 73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12) | 855,277 | 523,913 | 730,197 | 412,924 | 357,186 |
| 74. Ordinary - individual annuities (Page 6, Col. 4) | 166,229,297 | 226,708,743 | 369,275,680 | 88,704,626 | 139,781,032 |
| 75. Ordinary-supplementary contracts | XXX | 1,025,401 | 5,768,108 | 237,868 | 3,569,230 |
| 76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7) | | | | | |
| 77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9) | 7,254 | 135,741 | 1,338,223 | 466,892 | 1,075,276 |
| 78. Group annuities (Page 6, Col. 5) | | | | | |
| 79. A & H-group (Page 6.5, Col. 3) | (34,575) | (24,269) | (87,871) | (70,842) | 161,597 |
| 80. A & H-credit (Page 6.5, Col. 10) | | | | | |
| 81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10) | 81,527 | 115,687 | 31,899 | (13,404) | 83,473 |
| 82. Aggregate of all other lines of business (Page 6, Col. 8) | | | | | |
| 83. Fraternal (Page 6, Col. 7) | | | | | |
| 84. Total (Page 6, Col. 1) | 167,138,780 | 228,485,217 | 377,056,236 | 89,738,065 | 145,027,794 |

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

If no, please explain:

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

NAIC Group Code 2658 NAIC Company Code 92738

## LIFE INSURANCE

| DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS | 1<br>Ordinary | 2<br>Credit Life (Group and Individual) | 3<br>Group | 4<br>Industrial | 5<br>Total |
|---|---|---|---|---|---|
| 1. Life insurance | 3,040,663 | | | | 3,040,663 |
| 2. Annuity considerations | 4,077,828,246 | | | | 4,077,828,246 |
| 3. Deposit-type contract funds | 4,047,197 | XXX | | XXX | 4,047,197 |
| 4. Other considerations | | | | | |
| 5. Totals (Sum of Lines 1 to 4) | 4,084,916,106 | | | | 4,084,916,106 |
| **DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS** | | | | | |
| Life insurance: | | | | | |
| 6.1 Paid in cash or left on deposit | | | | | |
| 6.2 Applied to pay renewal premiums | | | | | |
| 6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period | | | | | |
| 6.4 Other | | | | | |
| 6.5 Totals (Sum of Lines 6.1 to 6.4) | | | | | |
| Annuities: | | | | | |
| 7.1 Paid in cash or left on deposit | | | | | |
| 7.2 Applied to provide paid-up annuities | | | | | |
| 7.3 Other | | | | | |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) | | | | | |
| 8. Grand Totals (Lines 6.5 plus 7.4) | | | | | |
| **DIRECT CLAIMS AND BENEFITS PAID** | | | | | |
| 9. Death benefits | 1,907,585 | | 18,500 | | 1,926,085 |
| 10. Matured endowments | | | | | |
| 11. Annuity benefits | 1,040,436,707 | | | | 1,040,436,707 |
| 12. Surrender values and withdrawals for life contracts | 2,416,377,395 | | | | 2,416,377,395 |
| 13. Aggregate write-ins for miscellaneous direct claims and benefits paid | | | | | |
| 14. All other benefits, except accident and health | 38,366,558 | | | | 38,366,558 |
| 15. Totals | 3,497,088,245 | | 18,500 | | 3,497,106,745 |
| **DETAILS OF WRITE-INS** | | | | | |
| 1301. | | | | | |
| 1302. | | | | | |
| 1303. | | | | | |
| 1398. Summary of Line 13 from overflow page | | | | | |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) | | | | | |

| DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED | Ordinary | | Credit Life (Group and Individual) | | Group | | Industrial | | Total | |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>No. of Pols. & Certifs. | 2<br>Amount | 3<br>No. of Ind.Pols. & Gr. Certifs. | 4<br>Amount | 5<br>No. of Certifs. | 6<br>Amount | 7<br>No. of Pols. & Certifs. | 8<br>Amount | 9<br>No. of Pols. & Certifs. | 10<br>Amount |
| 16. Unpaid December 31, prior year | | | | | 7 | 86,000 | | | 7 | 86,000 |
| 17. Incurred during current year | 150 | 1,907,585 | | | (6) | (67,500) | | | 144 | 1,840,085 |
| Settled during current year: | | | | | | | | | | |
| 18.1 By payment in full | 150 | 1,907,585 | | | 1 | 18,500 | | | 151 | 1,926,085 |
| 18.2 By payment on compromised claims | | | | | | | | | | |
| 18.3 Totals paid | 150 | 1,907,585 | | | 1 | 18,500 | | | 151 | 1,926,085 |
| 18.4 Reduction by compromise | | | | | | | | | | |
| 18.5 Amount rejected | | | | | | | | | | |
| 18.6 Total settlements | 150 | 1,907,585 | | | 1 | 18,500 | | | 151 | 1,926,085 |
| 19. Unpaid Dec. 31, current year (16+17-18.6) | | | | | | | | | | |
| **POLICY EXHIBIT** | | | | | No. of Policies | | | | | |
| 20. In force December 31, prior year | 7,195 | 108,884,321 | | (a) | | | | | 7,195 | 108,884,321 |
| 21. Issued during year | 1 | 1,000 | | | | | | | 1 | 1,000 |
| 22. Other changes to in force (Net) | (457) | (6,503,353) | | | | | | | (457) | (6,503,353) |
| 23. In force December 31 of current year | 6,739 | 102,381,968 | | (a) | | | | | 6,739 | 102,381,968 |

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

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

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

## ACCIDENT AND HEALTH INSURANCE

| | 1<br>Direct Premiums | 2<br>Direct Premiums Earned | 3<br>Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business | 4<br>Direct Losses Paid | 5<br>Direct Losses Incurred |
|---|---|---|---|---|---|
| 24. Group Policies (b) | | | | | |
| 24.1 Federal Employees Health Benefits Plan premium (b) | | | | | |
| 24.2 Credit (Group and Individual) | | | | | |
| 24.3 Collectively renewable policies/certificates (b) | | | | | |
| 24.4 Medicare Title XVIII exempt from state taxes or fees | | | | | |
| Other Individual Policies: | | | | | |
| 25.1 Non-cancelable (b) | | | | | |
| 25.2 Guaranteed renewable (b) | | | | | |
| 25.3 Non-renewable for stated reasons only (b) | | | | | |
| 25.4 Other accident only | | | | | |
| 25.5 All other (b) | | | | | |
| 25.6 Totals (sum of Lines 25.1 to 25.5) | | | | | |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6) | | | | | |

NONE

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

# EXHIBIT OF LIFE INSURANCE

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

| | Industrial | | Ordinary | | Credit Life (Group and Individual) | | Group | | | 10 |
|---|---|---|---|---|---|---|---|---|---|---|
| | 1 | 2 | 3 | 4 | 5 | 6 | Number of 7 | Number of 8 | 9 | |
| | Number of Policies | Amount of Insurance | Number of Policies | Amount of Insurance | Number of Individual Policies and Group Certificates | Amount of Insurance | Policies | Certificates | Amount of Insurance | Total Amount of Insurance |
| 1. In force end of prior year | | | 7,195 | 108,886 | | | 17 | 129 | 1,488 | 110,374 |
| 2. Issued during year | | | 1 | 1 | | | | | | 1 |
| 3. Reinsurance assumed | | | | | | | | | | |
| 4. Revived during year | | | 13 | 257 | | | | | | 257 |
| 5. Increased during year (net) | | | | 706 | | | | | | 706 |
| 6. Subtotals, Lines 2 to 5 | | | 14 | 964 | | | | | | 964 |
| 7. Additions by dividends during year | XXX | | XXX | | XXX | | XXX | XXX | | |
| 8. Aggregate write-ins for increases | | | | | | | | | | |
| 9. Totals (Lines 1 and 6 to 8) | | | 7,209 | 109,850 | | | 17 | 129 | 1,488 | 111,338 |
| Deductions during year: | | | | | | | | | | |
| 10. Death | | | 175 | 2,126 | | | XXX | 1 | 19 | 2,145 |
| 11. Maturity | | | | | | | XXX | | | |
| 12. Disability | | | | | | | XXX | | | |
| 13. Expiry | | | | 30 | | | | | | 30 |
| 14. Surrender | | | 118 | 1,861 | | | | | | 1,861 |
| 15. Lapse | | | 177 | 2,634 | | | | | | 2,634 |
| 16. Conversion | | | | | | | XXX | XXX | XXX | |
| 17. Decreased (net) | | | | 815 | | | | | | 815 |
| 18. Reinsurance | | | | | | | | | | |
| 19. Aggregate write-ins for decreases | | | | | | | 17 | 128 | 1,469 | 1,469 |
| 20. Totals (Lines 10 to 19) | | | 470 | 7,466 | | | 17 | 129 | 1,488 | 8,954 |
| 21. In force end of year (b) (Line 9 minus Line 20) | | | 6,739 | 102,384 | | | | | | 102,384 |
| 22. Reinsurance ceded end of year | XXX | | XXX | | XXX | | XXX | XXX | | |
| 23. Line 21 minus Line 22 | XXX | | XXX | 102,384 | XXX | (a) | XXX | XXX | | 102,384 |
| **DETAILS OF WRITE-INS** | | | | | | | | | | |
| 0801. | | | | | | | | | | |
| 0802. | | | | | | | | | | |
| 0803. | | | | | | | | | | |
| 0898. Summary of remaining write-ins for Line 8 from overflow page. | | | | | | | | | | |
| 0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) | | | | | | | | | | |
| 1901. Assumed business relationship discontinued | | | | | | | 17 | 128 | 1,469 | 1,469 |
| 1902. | | | | | | | | | | |
| 1903. | | | | | | | | | | |
| 1998. Summary of remaining write-ins for Line 19 from overflow page. | | | | | | | | | | |
| 1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) | | | | | | | 17 | 128 | 1,469 | 1,469 |

Life, Accident and Health Companies Only:

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

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

# EXHIBIT OF LIFE INSURANCE

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

**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

| | Industrial | | Ordinary | |
|---|---|---|---|---|
| | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 24. Additions by dividends | XXX | | XXX | |
| 25. Other paid-up insurance | | | 1,018 | 5,606 |
| 26. Debit ordinary insurance | XXX | XXX | | |

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

| | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|
| Term Insurance Excluding Extended Term Insurance | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance |
| 27. Term policies - decreasing | | | | |
| 28. Term policies - other | | | 65 | 7,865 |
| 29. Other term insurance - decreasing | XXX | | XXX | |
| 30. Other term insurance | XXX | | XXX | |
| 31. Totals (Lines 27 to 30) | | | 65 | 7,865 |
| Reconciliation to Lines 2 and 21: | | | | |
| 32. Term additions | XXX | | XXX | |
| 33. Totals, extended term insurance | XXX | XXX | 263 | 2,360 |
| 34. Totals, whole life and endowment | 1 | 1 | 6,411 | 92,157 |
| 35. Totals (Lines 31 to 34) | 1 | 1 | 6,739 | 102,382 |

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

| | Issued During Year (Included in Line 2) | | In Force End of Year (Included in Line 21) | |
|---|---|---|---|---|
| | 1<br>Non-Participating | 2<br>Participating | 3<br>Non-Participating | 4<br>Participating |
| 36 Industrial | | | | |
| 37. Ordinary | 1 | | 102,382 | |
| 38. Credit Life (Group and Individual) | | | | |
| 39. Group | | | | |
| 40. Totals (Lines 36 to 39) | 1 | | 102,382 | |

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

| | Credit Life | | Group | |
|---|---|---|---|---|
| | 1<br>Number of Individual Policies and Group Certificates | 2<br>Amount of Insurance | 3<br>Number of Certificates | 4<br>Amount of Insurance |
| 41. Amount of insurance included in Line 2 ceded to Life Companies | XXX | | XXX | |
| 42. Number in force end of year if the number under Line 41 is discounted on a pro-rata basis | | XXX | | XXX |
| 43. Federal Employees' Group Life Insurance included in Line 21 | | | | |
| 44. Servicemen's Group Life Insurance included in Line 21 | | | | |
| 45. Group Permanent Insurance included in Line 21 | | | | |

NONE

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

| | |
|---|---|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies | 144 |

**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

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

47.1 Actual Amount

47.2 For each $5,000 on husband, wife $1,000, children $2,500

**POLICIES WITH DISABILITY PROVISIONS**

| | Industrial | | Ordinary | | Credit | | Group | |
|---|---|---|---|---|---|---|---|---|
| Disability Provisions | 1<br>Number of Policies | 2<br>Amount of Insurance | 3<br>Number of Policies | 4<br>Amount of Insurance | 5<br>Number of Policies | 6<br>Amount of Insurance | 7<br>Number of Certifi-cates | 8<br>Amount of Ins rance |
| 48. Waiver of Premium | | | 11 | 166 | | | | |
| 49. Disability Income | | | | | | | | |
| 50. Extended Benefits | | | XXX | XXX | | | | |
| 51. Other | | | | | | | | |
| 52. Total | | (a) | 11 | (a) 166 | | (a) | | (a) |

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

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

## SUPPLEMENTARY CONTRACTS

| | Ordinary | | Group | |
|---|---|---|---|---|
| | 1<br>Involving Life Contingencies | 2<br>Not Involving Life Contingencies | 3<br>Involving Life Contingencies | 4<br>Not Involving Life Contingencies |
| 1. In force end of prior year | 3,086 | 3,263 | | |
| 2. Issued during year | 155 | 737 | | |
| 3. Reinsurance assumed | | | | |
| 4. Increased during year (net) | | | | |
| 5. Total (Lines 1 to 4) | 3,241 | 4,000 | | |
| Deductions during year: | | | | |
| 6. Decreased (net) | 170 | 433 | | |
| 7. Reinsurance ceded | | | | |
| 8. Totals (Lines 6 and 7) | 170 | 433 | | |
| 9. In force end of year | 3,071 | 3,567 | | |
| 10. Amount on deposit | | (a) 133,249,096 | | (a) |
| 11. Income now payable | 3,071 | 3,567 | | |
| 12. Amount of income payable | (a) 19,205,321 | (a) 34,264,592 | (a) | (a) |

## ANNUITIES

| | Ordinary | | Group | |
|---|---|---|---|---|
| | 1<br>Immediate | 2<br>Deferred | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year | 5,378 | 620,460 | 11 | |
| 2. Issued during year | 102 | 37,958 | | |
| 3. Reinsurance assumed | | 8,071 | | |
| 4. Increased during year (net) | | | | |
| 5. Totals (Lines 1 to 4) | 5,480 | 666,489 | 11 | |
| Deductions during year: | | | | |
| 6. Decreased (net) | 415 | 31,764 | | |
| 7. Reinsurance ceded | | 1,021 | | |
| 8. Totals (Lines 6 and 7) | 415 | 32,785 | | |
| 9. In force end of year | 5,065 | 633,704 | 11 | |
| Income now payable: | | | | |
| 10. Amount of income payable | (a) 54,503,081 | XXX | XXX | (a) |
| Deferred fully paid: | | | | |
| 11. Account balance | XXX | (a) | XXX | (a) |
| Deferred not fully paid: | | | | |
| 12. Account balance | XXX | (a) 51,593,114,969 | XXX | (a) |

## ACCIDENT AND HEALTH INSURANCE

| | Group | | Credit | | Other | |
|---|---|---|---|---|---|---|
| | 1<br>Certificates | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. In force end of prior year | 124 | 41,213 | | | 822 | 58,795 |
| 2. Issued during year | | | | | | |
| 3. Reinsurance assumed | | | | | | |
| 4. Increased during year (net) | | XXX | | XXX | | XXX |
| 5. Totals (Lines 1 to 4) | 124 | XXX | | XXX | 822 | XXX |
| Deductions during year: | | | | | | |
| 6. Conversions | | XXX | XXX | XXX | XXX | XXX |
| 7. Decreased (net) | 23 | XXX | | XXX | 119 | XXX |
| 8. Reinsurance ceded | | XXX | | XXX | | XXX |
| 9. Totals (Lines 6 to 8) | 23 | XXX | | XXX | 119 | XXX |
| 10. In force end of year | 101 | (a) 27,192 | | (a) | 703 | (a) 44,114 |

## DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

NONE

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

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

## INTEREST MAINTENANCE RESERVE

| | | 1<br>Amount |
|---|---|---|
| 1. | Reserve as of December 31, Prior Year | 22,482,781 |
| 2. | Current year's realized pre-tax capital gains/(losses) of $ 8,408,476 transferred into the reserve net of taxes of $ 1,765,780 | 6,642,695 |
| 3. | Adjustment for current year's liability gains/(losses) released from the reserve | |
| 4. | Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) | 29,125,476 |
| 5. | Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) | (4,430,687) |
| 6. | Reserve as of December 31, current year (Line 4 minus Line 5) | 33,556,163 |

## AMORTIZATION

| | Year of Amortization | 1<br>Reserve as of December 31, Prior Year | 2<br>Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes | 3<br>Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve | 4<br>Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3) |
|---|---|---|---|---|---|
| 1. | 2019 | (4,816,962) | 386,275 | | (4,430,687) |
| 2. | 2020 | (4,558,277) | 877,175 | | (3,681,102) |
| 3. | 2021 | (3,127,203) | 921,627 | | (2,205,576) |
| 4. | 2022 | (1,573,645) | 813,637 | | (760,008) |
| 5. | 2023 | 189,849 | 705,427 | | 895,275 |
| 6. | 2024 | 1,280,563 | 595,306 | | 1,875,869 |
| 7. | 2025 | 1,596,787 | 490,065 | | 2,086,852 |
| 8. | 2026 | 1,951,627 | 411,551 | | 2,363,178 |
| 9. | 2027 | 2,377,364 | 323,194 | | 2,700,558 |
| 10. | 2028 | 2,788,672 | 234,295 | | 3,022,968 |
| 11. | 2029 | 2,968,549 | 135,614 | | 3,104,163 |
| 12. | 2030 | 2,877,103 | 92,563 | | 2,969,666 |
| 13. | 2031 | 2,774,166 | 93,043 | | 2,867,209 |
| 14. | 2032 | 2,653,834 | 96,319 | | 2,750,154 |
| 15. | 2033 | 2,553,813 | 98,075 | | 2,651,888 |
| 16. | 2034 | 2,547,928 | 102,811 | | 2,650,739 |
| 17. | 2035 | 2,489,318 | 93,439 | | 2,582,757 |
| 18. | 2036 | 2,241,472 | 74,459 | | 2,315,931 |
| 19. | 2037 | 1,895,913 | 54,019 | | 1,949,932 |
| 20. | 2038 | 1,480,618 | 32,120 | | 1,512,737 |
| 21. | 2039 | 980,818 | 11,680 | | 992,498 |
| 22. | 2040 | 532,401 | | | 532,401 |
| 23. | 2041 | 269,740 | | | 269,740 |
| 24. | 2042 | 123,323 | | | 123,323 |
| 25. | 2043 | 18,837 | | | 18,837 |
| 26. | 2044 | (17,918) | | | (17,918) |
| 27. | 2045 | (8,899) | | | (8,899) |
| 28. | 2046 | (3,135) | | | (3,135) |
| 29. | 2047 | (2,867) | | | (2,867) |
| 30. | 2048 | (1,006) | | | (1,006) |
| 31. | 2049 and Later | | | | |
| 32. | Total (Lines 1 to 31) | 22,482,781 | 6,642,695 | | 29,125,476 |

# ASSET VALUATION RESERVE

| | Default Component | | | Equity Component | | | |
|---|---|---|---|---|---|---|---|
| | 1<br>Other Than Mortgage Loans | 2<br>Mortgage Loans | 3<br>Total (Cols. 1 + 2) | 4<br>Common Stock | 5<br>Real Estate and Other Invested Assets | 6<br>Total (Cols. 4 + 5) | 7<br>Total Amount (Cols. 3 + 6) |
| 1. Reserve as of December 31, prior year | 250,457,928 | 20,686,722 | 271,144,650 | | 13,563,190 | 13,563,190 | 284,707,840 |
| 2. Realized capital gains/(losses) net of taxes - General Account | (11,121,982) | | (11,121,982) | | (12,707,643) | (12,707,643) | (23,829,625) |
| 3. Realized capital gains/(losses) net of taxes - Separate Accounts | | | | | | | |
| 4. Unrealized capital gains/(losses) net of deferred taxes - General Account | (346,415) | (474,000) | (820,415) | | 2,687,971 | 2,687,971 | 1,867,556 |
| 5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts | | | | | | | |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves | | | | | | | |
| 7. Basic contribution | 68,089,115 | 5,699,443 | 73,788,559 | | 107,986 | 107,986 | 73,896,545 |
| 8. Accumulated balances (Lines 1 through 5 - 6 + 7) | 307,078,646 | 25,912,165 | 332,990,812 | | 3,651,505 | 3,651,505 | 336,642,316 |
| 9. Maximum reserve | 341,053,025 | 29,771,707 | 370,824,732 | | 15,027,589 | 15,027,589 | 385,852,321 |
| 10. Reserve objective | 200,149,166 | 22,879,951 | 223,029,117 | | 14,693,797 | 14,693,797 | 237,722,914 |
| 11. 20% of (Line 10 - Line 8) | (21,385,896) | (606,443) | (21,992,339) | | 2,208,458 | 2,208,458 | (19,783,880) |
| 12. Balance before transfers (Lines 8 + 11) | 285,692,750 | 25,305,723 | 310,998,473 | | 5,859,963 | 5,859,963 | 316,858,436 |
| 13. Transfers | | | | | | | |
| 14. Voluntary contribution | 9,300,000 | | 9,300,000 | | | | 9,300,000 |
| 15. Adjustment down to maximum/up to zero | | | | | | | |
| 16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) | 294,992,750 | 25,305,723 | 320,298,473 | | 5,859,963 | 5,859,963 | 326,158,436 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | LONG-TERM BONDS | | | | | | | | | | |
| 1. | | Exempt Obligations | 157,912,555 | XXX | XXX | 157,912,555 | 0.0000 | | 0.0000 | | 0.0000 | |
| 2. | 1 | Highest Quality | 26,674,312,125 | XXX | XXX | 26,674,312,125 | 0.0005 | 13,337,156 | 0.0016 | 42,678,899 | 0.0033 | 88,025,230 |
| 3. | 2 | High Quality | 18,411,454,538 | XXX | XXX | 18,411,454,538 | 0.0021 | 38,664,055 | 0.0064 | 117,833,309 | 0.0106 | 195,161,418 |
| 4. | 3 | Medium Quality | 981,707,180 | XXX | XXX | 981,707,180 | 0.0099 | 9,718,901 | 0.0263 | 25,818,899 | 0.0376 | 36,912,190 |
| 5. | 4 | Low Quality | 110,389,999 | XXX | XXX | 110,389,999 | 0.0245 | 2,704,555 | 0.0572 | 6,314,308 | 0.0817 | 9,018,863 |
| 6. | 5 | Lower Quality | 56,999,457 | XXX | XXX | 56,999,457 | 0.0630 | 3,590,966 | 0.1128 | 6,429,539 | 0.1880 | 10,715,898 |
| 7. | 6 | In or Near Default | 3,592,250 | XXX | XXX | 3,592,250 | 0.0000 | | 0.2370 | 851,363 | 0.2370 | 851,363 |
| 8. | | Total Unrated Multi-class Securities Acquired by Conversion | | XXX | XXX | | XXX | | XXX | | XXX | |
| 9. | | Total Long-Term Bonds (Sum of Lines 1 through 8) | 46,396,368,104 | XXX | XXX | 46,396,368,104 | XXX | 68,015,632 | XXX | 199,926,317 | XXX | 340,684,962 |
| | | PREFERRED STOCK | | | | | | | | | | |
| 10. | 1 | Highest Quality | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 11. | 2 | High Quality | | XXX | XXX | | 0.0021 | | 0.0064 | | 0.0106 | |
| 12. | 3 | Medium Quality | 340,238 | XXX | XXX | 340,238 | 0.0099 | 3,368 | 0.0263 | 8,948 | 0.0376 | 12,793 |
| 13. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 14. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 15. | 6 | In or Near Default | 400 | XXX | XXX | 400 | 0.0000 | | 0.2370 | 95 | 0.2370 | 95 |
| 16. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 17. | | Total Preferred Stocks (Sum of Lines 10 through 16) | 340,638 | XXX | XXX | 340,638 | XXX | 3,368 | XXX | 9,043 | XXX | 12,888 |
| | | SHORT - TERM BONDS | | | | | | | | | | |
| 18. | | Exempt Obligations | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 19. | 1 | Highest Quality | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 20. | 2 | High Quality | 33,000,000 | XXX | XXX | 33,000,000 | 0.0021 | 69,300 | 0.0064 | 211,200 | 0.0106 | 349,800 |
| 21. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 22. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 23. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 24. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 25. | | Total Short - Term Bonds (Sum of Lines 18 through 24) | 33,000,000 | XXX | XXX | 33,000,000 | XXX | 69,300 | XXX | 211,200 | XXX | 349,800 |
| | | DERIVATIVE INSTRUMENTS | | | | | | | | | | |
| 26. | | Exchange Traded | 1,628,843 | XXX | XXX | 1,628,843 | 0.0005 | 814 | 0.0016 | 2,606 | 0.0033 | 5,375 |
| 27. | 1 | Highest Quality | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 28. | 2 | High Quality | | XXX | XXX | | 0.0021 | | 0.0064 | | 0.0106 | |
| 29. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 30. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 31. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 32. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 33. | | Total Derivative Instruments | 1,628,843 | XXX | XXX | 1,628,843 | XXX | 814 | XXX | 2,606 | XXX | 5,375 |
| 34. | | Total (Lines 9 + 17 + 25 + 33) | 46,431,337,585 | XXX | XXX | 46,431,337,585 | XXX | 68,089,115 | XXX | 200,149,166 | XXX | 341,053,025 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing: | | | | | | | | | | |
| 35. | | Farm Mortgages - CM1 - Highest Quality | 26,303,503 | | XXX | 26,303,503 | 0.0011 | 28,934 | 0.0057 | 149,930 | 0.0074 | 194,646 |
| 36. | | Farm Mortgages - CM2 - High Quality | 25,000,000 | | XXX | 25,000,000 | 0.0040 | 100,000 | 0.0114 | 285,000 | 0.0149 | 372,500 |
| 37. | | Farm Mortgages - CM3 - Medium Quality | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 38. | | Farm Mortgages - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 39. | | Farm Mortgages - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| 40. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 41. | | Residential Mortgages - All Other | | | XXX | | 0.0015 | | 0.0034 | | 0.0046 | |
| 42. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 43. | | Commercial Mortgages - All Other - CM1 - Highest Quality | 2,560,009,878 | | XXX | 2,560,009,878 | 0.0011 | 2,816,011 | 0.0057 | 14,592,056 | 0.0074 | 18,944,073 |
| 44. | | Commercial Mortgages - All Other - CM2 - High Quality | 675,013,442 | | XXX | 675,013,442 | 0.0040 | 2,700,054 | 0.0114 | 7,695,153 | 0.0149 | 10,057,700 |
| 45. | | Commercial Mortgages - All Other - CM3 - Medium Quality | 7,890,572 | | XXX | 7,890,572 | 0.0069 | 54,445 | 0.0200 | 157,811 | 0.0257 | 202,788 |
| 46. | | Commercial Mortgages - All Other - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 47. | | Commercial Mortgages - All Other - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| | | Overdue, Not in Process: | | | | | | | | | | |
| 48. | | Farm Mortgages | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 49. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 50. | | Residential Mortgages - All Other | | | XXX | | 0.0029 | | 0.0066 | | 0.0103 | |
| 51. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 52. | | Commercial Mortgages - All Other | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| | | In Process of Foreclosure: | | | | | | | | | | |
| 53. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 54. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 55. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0149 | | 0.0149 | |
| 56. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 57. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 58. | | Total Schedule B Mortgages (Sum of Lines 35 through 57) | 3,294,217,395 | | XXX | 3,294,217,395 | XXX | 5,699,443 | XXX | 22,879,951 | XXX | 29,771,707 |
| 59. | | Schedule DA Mortgages | | | XXX | | 0.0034 | | 0.0114 | | 0.0149 | |
| 60. | | Total Mortgage Loans on Real Estate (Lines 58 + 59) | 3,294,217,395 | | XXX | 3,294,217,395 | XXX | 5,699,443 | XXX | 22,879,951 | XXX | 29,771,707 |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | 5 | 6 | 7 | 8 | 9 | 10 |
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | Factor | Amount (Cols.4 x 5) | Factor | Amount (Cols. 4 x 7) | Factor | Amount (Cols. 4 x 9) |
| | | COMMON STOCK | | | | | | | | | | |
| 1. | | Unaffiliated - Public | | XXX | XXX | | 0.0000 | | 0.1580 (a) | | 0.1580 (a) | |
| 2. | | Unaffiliated - Private | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 3. | | Federal Home Loan Bank | | XXX | XXX | | 0.0000 | | 0.0061 | | 0.0097 | |
| 4. | | Affiliated - Life with AVR | 248,256,427 | XXX | XXX | 248,256,427 | 0.0000 | | 0.0000 | | 0.0000 | |
| | | Affiliated - Investment Subsidiary: | | | | | | | | | | |
| 5. | | Fixed Income - Exempt Obligations | | | | | XXX | | XXX | | XXX | |
| 6. | | Fixed Income - Highest Quality | | | | | XXX | | XXX | | XXX | |
| 7. | | Fixed Income - High Quality | | | | | XXX | | XXX | | XXX | |
| 8. | | Fixed Income - Medium Quality | | | | | XXX | | XXX | | XXX | |
| 9. | | Fixed Income - Low Quality | | | | | XXX | | XXX | | XXX | |
| 10. | | Fixed Income - Lower Quality | | | | | XXX | | XXX | | XXX | |
| 11. | | Fixed Income - In/Near Default | | | | | XXX | | XXX | | XXX | |
| 12. | | Unaffiliated Common Stock - Public | | | | | 0.0000 | | 0.1580 (a) | | 0.1580 (a) | |
| 13. | | Unaffiliated Common Stock - Private | | | | | 0.0000 | | 0.1945 | | 0.1945 | |
| 14. | | Real Estate | | | | | (b) | | (b) | | (b) | |
| 15. | | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 16. | | Affiliated - All Other | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 17. | | Total Common Stock (Sum of Lines 1 through 16) | 248,256,427 | | | 248,256,427 | XXX | | XXX | | XXX | |
| | | REAL ESTATE | | | | | | | | | | |
| 18. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 19. | | Investment Properties | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 20. | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1337 | | 0.1337 | |
| 21. | | Total Real Estate (Sum of Lines 18 through 20) | | | | | XXX | | XXX | | XXX | |
| | | OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS | | | | | | | | | | |
| 22. | | Exempt Obligations | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 23. | 1 | Highest Quality | | XXX | XXX | | 0.0005 | | 0.0016 | | 0.0033 | |
| 24. | 2 | High Quality | | XXX | XXX | | 0.0021 | | 0.0064 | | 0.0106 | |
| 25. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 26. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 27. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 28. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 29. | | Total with Bond Characteristics (Sum of Lines 22 through 28) | | XXX | XXX | | XXX | | XXX | | XXX | |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5<br>Factor | 6<br>Amount (Cols.4 x 5) | 7<br>Factor | 8<br>Amount (Cols. 4 x 7) | 9<br>Factor | 10<br>Amount (Cols. 4 x 9) |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS | | | | | | | | | | |
| 30. | 1 | Highest Quality | 168,313,359 | XXX | XXX | 168,313,359 | 0.0005 | 84,157 | 0.0016 | 269,301 | 0.0033 | 555,434 |
| 31. | 2 | High Quality | 11,347,462 | XXX | XXX | 11,347,462 | 0.0021 | 23,830 | 0.0064 | 72,624 | 0.0106 | 120,283 |
| 32. | 3 | Medium Quality | | XXX | XXX | | 0.0099 | | 0.0263 | | 0.0376 | |
| 33. | 4 | Low Quality | | XXX | XXX | | 0.0245 | | 0.0572 | | 0.0817 | |
| 34. | 5 | Lower Quality | | XXX | XXX | | 0.0630 | | 0.1128 | | 0.1880 | |
| 35. | 6 | In or Near Default | | XXX | XXX | | 0.0000 | | 0.2370 | | 0.2370 | |
| 36. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 37. | | Total with Preferred Stock Characteristics (Sum of Lines 30 through 36) | 179,660,821 | XXX | XXX | 179,660,821 | XXX | 107,986 | XXX | 341,925 | XXX | 675,717 |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS | | | | | | | | | | |
| | | In Good Standing Affiliated: | | | | | | | | | | |
| 38. | | Mortgages - CM1 - Highest Quality | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 39. | | Mortgages - CM2 - High Quality | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 40. | | Mortgages - CM3 - Medium Quality | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 41. | | Mortgages - CM4 - Low Medium Quality | | | XXX | | 0.0120 | | 0.0343 | | 0.0428 | |
| 42. | | Mortgages - CM5 - Low Quality | | | XXX | | 0.0183 | | 0.0486 | | 0.0628 | |
| 43. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| 44. | | Residential Mortgages - All Other | | XXX | XXX | | 0.0015 | | 0.0034 | | 0.0046 | |
| 45. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0003 | | 0.0007 | | 0.0011 | |
| | | Overdue, Not in Process Affiliated: | | | | | | | | | | |
| 46. | | Farm Mortgages | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 47. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 48. | | Residential Mortgages - All Other | | | XXX | | 0.0029 | | 0.0066 | | 0.0103 | |
| 49. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0006 | | 0.0014 | | 0.0023 | |
| 50. | | Commercial Mortgages - All Other | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| | | In Process of Foreclosure Affiliated: | | | | | | | | | | |
| 51. | | Farm Mortgages | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 52. | | Residential Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 53. | | Residential Mortgages - All Other | | | XXX | | 0.0000 | | 0.0149 | | 0.0149 | |
| 54. | | Commercial Mortgages - Insured or Guaranteed | | | XXX | | 0.0000 | | 0.0046 | | 0.0046 | |
| 55. | | Commercial Mortgages - All Other | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 56. | | Total Affiliated (Sum of Lines 38 through 55) | | | XXX | | XXX | | XXX | | XXX | |
| 57. | | Unaffiliated - In Good Standing With Covenants | | | XXX | | (c) | | (c) | | (c) | |
| 58. | | Unaffiliated - In Good Standing Defeased With Government Securities | | | XXX | | 0.0011 | | 0.0057 | | 0.0074 | |
| 59. | | Unaffiliated - In Good Standing Primarily Senior | | | XXX | | 0.0040 | | 0.0114 | | 0.0149 | |
| 60. | | Unaffiliated - In Good Standing All Other | | | XXX | | 0.0069 | | 0.0200 | | 0.0257 | |
| 61. | | Unaffiliated - Overdue, Not in Process | | | XXX | | 0.0480 | | 0.0868 | | 0.1371 | |
| 62. | | Unaffiliated - In Process of Foreclosure | | | XXX | | 0.0000 | | 0.1942 | | 0.1942 | |
| 63. | | Total Unaffiliated (Sum of Lines 57 through 62) | | | XXX | | XXX | | XXX | | XXX | |
| 64. | | Total with Mortgage Loan Characteristics (Lines 56 + 63) | | | XXX | | XXX | | XXX | | XXX | |

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

| | | | 1 | 2 | 3 | 4 | Basic Contribution | | Reserve Objective | | Maximum Reserve | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Line Number | NAIC Designation | Description | Book/Adjusted Carrying Value | Reclassify Related Party Encumbrances | Add Third Party Encumbrances | Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3) | 5 Factor | 6 Amount (Cols.4 x 5) | 7 Factor | 8 Amount (Cols. 4 x 7) | 9 Factor | 10 Amount (Cols. 4 x 9) |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK | | | | | | | | | | |
| 65. | | Unaffiliated Public | | XXX | XXX | | 0.0000 | | 0.1580 (a) | | 0.1580 (a) | |
| 66. | | Unaffiliated Private | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 67. | | Affiliated Life with AVR | | XXX | XXX | | 0.0000 | | 0.0000 | | 0.0000 | |
| 68. | | Affiliated Certain Other (See SVO Purposes & Procedures Manual) | | XXX | XXX | | 0.0000 | | 0.1580 | | 0.1580 | |
| 69. | | Affiliated Other - All Other | | XXX | XXX | | 0.0000 | | 0.1945 | | 0.1945 | |
| 70. | | Total with Common Stock Characteristics (Sum of Lines 65 through 69) | | XXX | XXX | | XXX | | XXX | | XXX | |
| | | INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE | | | | | | | | | | |
| 71. | | Home Office Property (General Account only) | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 72. | | Investment Properties | | | | | 0.0000 | | 0.0912 | | 0.0912 | |
| 73 | | Properties Acquired in Satisfaction of Debt | | | | | 0.0000 | | 0.1337 | | 0.1337 | |
| 74. | | Total with Real Estate Characteristics (Sum of Lines 71 through 73) | | | | | XXX | | XXX | | XXX | |
| | | LOW INCOME HOUSING TAX CREDIT INVESTMENTS | | | | | | | | | | |
| 75. | | Guaranteed Federal Low Income Housing Tax Credit | | | | | 0.0003 | | 0.0006 | | 0.0010 | |
| 76. | | Non-guaranteed Federal Low Income Housing Tax Credit | | | | | 0.0063 | | 0.0120 | | 0.0190 | |
| 77. | | Guaranteed State Low Income Housing Tax Credit | | | | | 0.0003 | | 0.0006 | | 0.0010 | |
| 78. | | Non-guaranteed State Low Income Housing Tax Credit | | | | | 0.0063 | | 0.0120 | | 0.0190 | |
| 79. | | All Other Low Income Housing Tax Credit | | | | | 0.0273 | | 0.0600 | | 0.0975 | |
| 80. | | Total LIHTC (Sum of Lines 75 through 79) | | | | | XXX | | XXX | | XXX | |
| | | ALL OTHER INVESTMENTS | | | | | | | | | | |
| 81. | | NAIC 1 Working Capital Finance Investments | | XXX | | | 0.0000 | | 0.0042 | | 0.0042 | |
| 82. | | NAIC 2 Working Capital Finance Investments | | XXX | | | 0.0000 | | 0.0137 | | 0.0137 | |
| 83. | | Other Invested Assets - Schedule BA | 90,834,632 | XXX | | 90,834,632 | 0.0000 | | 0.1580 | 14,351,872 | 0.1580 | 14,351,872 |
| 84. | | Other Short-Term Invested Assets - Schedule DA | | XXX | | | 0.0000 | | 0.1580 | | 0.1580 | |
| 85. | | Total All Other (Sum of Lines 81, 82, 83 and 84) | 90,834,632 | XXX | | 90,834,632 | XXX | | XXX | 14,351,872 | XXX | 14,351,872 |
| 86. | | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85) | 270,495,453 | | | 270,495,453 | XXX | 107,986 | XXX | 14,693,797 | XXX | 15,027,589 |

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

Asset Valuation Reserve - Replications (Synthetic) Assets

**N O N E**

Schedule F - Claims

**N O N E**

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

| | Total | | Group Accident and Health | | Credit Accident and Health (Group and Individual) | | Collectively Renewable | | Other Individual Contracts: Non-Cancelable | | Other Individual Contracts: Guaranteed Renewable | | Other Individual Contracts: Non-Renewable for Stated Reasons Only | | Other Individual Contracts: Other Accident Only | | Other Individual Contracts: All Other | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 1<br>Amount | 2<br>% | 3<br>Amount | 4<br>% | 5<br>Amount | 6<br>% | 7<br>Amount | 8<br>% | 9<br>Amount | 10<br>% | 11<br>Amount | 12<br>% | 13<br>Amount | 14<br>% | 15<br>Amount | 16<br>% | 17<br>Amount | 18<br>% |
| **PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS** | | | | | | | | | | | | | | | | | | |
| 1. Premiums written | 70,405 | XXX | 26,555 | XXX | | XXX | | XXX | | XXX | 43,850 | XXX | | XXX | | XXX | | XXX |
| 2. Premiums earned | 70,161 | XXX | 26,555 | XXX | | XXX | | XXX | | XXX | 43,606 | XXX | | XXX | | XXX | | XXX |
| 3. Incurred claims | 98,871 | 140.9 | 68,006 | 256.1 | | | | | | | 30,865 | 70.8 | | | | | | |
| 4. Cost containment expenses | | | | | | | | | | | | | | | | | | |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4) | 98,871 | 140.9 | 68,006 | 256.1 | | | | | | | 30,865 | 70.8 | | | | | | |
| 6. Increase in contract reserves | (54,579) | (77.8) | | | | | | | | | (54,579) | (125.2) | | | | | | |
| 7. Commissions (a) | 223 | 0.3 | (64) | (0.2) | | | | | | | 287 | 0.7 | | | | | | |
| 8. Other general insurance expenses | 1,232 | 1.8 | 168 | 0.6 | | | | | | | 1,064 | 2.4 | | | | | | |
| 9. Taxes, licenses and fees | 153 | 0.2 | 21 | 0.1 | | | | | | | 132 | 0.3 | | | | | | |
| 10. Total other expenses incurred | 1,608 | 2.3 | 125 | 0.5 | | | | | | | 1,483 | 3.4 | | | | | | |
| 11. Aggregate write-ins for deductions | | | | | | | | | | | | | | | | | | |
| 12. Gain from underwriting before dividends or refunds | 24,261 | 34.6 | (41,576) | (156.6) | | | | | | | 65,837 | 151.0 | | | | | | |
| 13. Dividends or refunds | | | | | | | | | | | | | | | | | | |
| 14. Gain from underwriting after dividends or refunds | 24,261 | 34.6 | (41,576) | (156.6) | | | | | | | 65,837 | 151.0 | | | | | | |
| **DETAILS OF WRITE-INS** | | | | | | | | | | | | | | | | | | |
| 1101. | | | | | | | | | | | | | | | | | | |
| 1102. | | | | | | | | | | | | | | | | | | |
| 1103. | | | | | | | | | | | | | | | | | | |
| 1198. Summary of remaining write-ins for Line 11 from overflow page | | | | | | | | | | | | | | | | | | |
| 1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) | | | | | | | | | | | | | | | | | | |

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

# SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

| | 1 | 2 | 3 | 4 | Other Individual Contracts | | | | |
|---|---|---|---|---|---|---|---|---|---|
| | | | | | 5 | 6 | 7 | 8 | 9 |
| | Total | Group Accident and Health | Credit Accident and Health (Group and Individual) | Collectively Renewable | Non-Cancelable | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| **PART 2. - RESERVES AND LIABILITIES** | | | | | | | | | |
| A. Premium Reserves: | | | | | | | | | |
| 1. Unearned premiums | 32,648 | 25,000 | | | | 7,648 | | | |
| 2. Advance premiums | 2,579 | | | | | 2,579 | | | |
| 3. Reserve for rate credits | | | | | | | | | |
| 4. Total premium reserves, current year | 35,227 | 25,000 | | | | 10,227 | | | |
| 5. Total premium reserves, prior year | 34,983 | 25,000 | | | | 9,983 | | | |
| 6. Increase in total premium reserves | 244 | | | | | 244 | | | |
| B. Contract Reserves: | | | | | | | | | |
| 1. Additional reserves (a) | 395,749 | | | | | 395,749 | | | |
| 2. Reserve for future contingent benefits | 134,940 | | | | | 134,940 | | | |
| 3. Total contract reserves, current year | 530,689 | | | | | 530,689 | | | |
| 4. Total contract reserves, prior year. | 585,268 | | | | | 585,268 | | | |
| 5. Increase in contract reserves | (54,579) | | | | | (54,579) | | | |
| C. Claim Reserves and Liabilities: | | | | | | | | | |
| 1. Total current year | 65,000 | 60,000 | | | | 5,000 | | | |
| 2. Total prior year | 72,554 | 69,154 | | | | 3,400 | | | |
| 3. Increase | (7,554) | (9,154) | | | | 1,600 | | | |

| **PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. Claims paid during the year: | | | | | | | | | |
| 1.1 On claims incurred prior to current year | 28,291 | 20,097 | | | | 8,194 | | | |
| 1.2 On claims incurred during current year | 78,134 | 57,063 | | | | 21,071 | | | |
| 2. Claim reserves and liabilities, December 31, current year: | | | | | | | | | |
| 2.1 On claims incurred prior to current year | 39,650 | 36,600 | | | | 3,050 | | | |
| 2.2 On claims incurred during current year | 25,350 | 23,400 | | | | 1,950 | | | |
| 3. Test: | | | | | | | | | |
| 3.1 Lines 1.1 and 2.1 | 67,941 | 56,697 | | | | 11,244 | | | |
| 3.2 Claim reserves and liabilities, December 31, prior year | 72,554 | 69,154 | | | | 3,400 | | | |
| 3.3 Line 3.1 minus Line 3.2 | (4,613) | (12,457) | | | | 7,844 | | | |

| **PART 4. - REINSURANCE** | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| A. Reinsurance Assumed: | | | | | | | | | |
| 1. Premiums written | 70,405 | 26,555 | | | | 43,850 | | | |
| 2. Premiums earned | 70,161 | 26,555 | | | | 43,606 | | | |
| 3. Incurred claims | 98,871 | 68,006 | | | | 30,865 | | | |
| 4. Commissions | 223 | (64) | | | | 287 | | | |
| B. Reinsurance Ceded: | | | | | | | | | |
| 1. Premiums written | | | | | | | | | |
| 2. Premiums earned | | | | | | | | | |
| 3. Incurred claims | | | | | | | | | |
| 4. Commissions | | | | | | | | | |

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

# SCHEDULE H - PART 5 - HEALTH CLAIMS

| | 1<br>Medical | 2<br>Dental | 3<br>Other | 4<br>Total |
|---|---|---|---|---|
| A. Direct: | | | | |
| 1. Incurred Claims | | | | |
| 2. Beginning Claim Reserves and Liabilities | | | | |
| 3. Ending Claim Reserves and Liabilities | | | | |
| 4. Claims Paid | | | | |
| B. Assumed Reinsurance: | | | | |
| 5. Incurred Claims | | | 98,871 | 98,871 |
| 6. Beginning Claim Reserves and Liabilities | | | 72,554 | 72,554 |
| 7. Ending Claim Reserves and Liabilities | | | 65,000 | 65,000 |
| 8. Claims Paid | | | 106,425 | 106,425 |
| C. Ceded Reinsurance: | | | | |
| 9. Incurred Claims | | | | |
| 10. Beginning Claim Reserves and Liabilities | | | | |
| 11. Ending Claim Reserves and Liabilities | | | | |
| 12. Claims Paid | | | | |
| D. Net: | | | | |
| 13. Incurred Claims | | | 98,871 | 98,871 |
| 14. Beginning Claim Reserves and Liabilities | | | 72,554 | 72,554 |
| 15. Ending Claim Reserves and Liabilities | | | 65,000 | 65,000 |
| 16. Claims Paid | | | 106,425 | 106,425 |
| E. Net Incurred Claims and Cost Containment Expenses: | | | | |
| 17. Incurred Claims and Cost Containment Expenses | | | 98,871 | 98,871 |
| 18. Beginning Reserves and Liabilities | | | 72,554 | 72,554 |
| 19. Ending Reserves and Liabilities | | | 65,000 | 65,000 |
| 20. Paid Claims and Cost Containment Expenses | | | 106,425 | 106,425 |

# SCHEDULE S - PART 1 - SECTION 1

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Amount of In Force at End of Year | 9<br>Reserve | 10<br>Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 13183 | 26-3218907 | 10/01/2013 | EAGLE LIFE INSURANCE COMPANY | IA | LAH - Annuity coinsurance - Individual | IA | | 1,533,467,871 | 99,058,686 | | | |
| 13183 | 26-3218907 | 10/01/2013 | EAGLE LIFE INSURANCE COMPANY | IA | LAH - Annuity coinsurance - Individual | FA | | 1,332,041,486 | 232,613,314 | | | |
| 13183 | 26-3218907 | 10/01/2013 | EAGLE LIFE INSURANCE COMPANY | IA | LAH - Annuity coinsurance - Individual | SC | | 882,900 | | | | |
| 0299999. General Account - U.S. Affiliates - Other | | | | | | | | 2,866,392,257 | 331,672,000 | | | |
| 0399999. Total General Account - U.S. Affiliates | | | | | | | | 2,866,392,257 | 331,672,000 | | | |
| 0699999. Total General Account - Non-U.S. Affiliates | | | | | | | | | | | | |
| 0799999. Total General Account - Affiliates | | | | | | | | 2,866,392,257 | 331,672,000 | | | |
| 70319 | 36-1933760 | 12/31/1995 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | LAH - Other reinsurance - Group | DIS | | 103,845 | 8,819 | | | |
| 70319 | 36-1933760 | 12/31/1995 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | LAH - Other reinsurance - Individual | OL | 21,880,942 | 7,429,629 | 239,349 | 401,852 | | |
| 70319 | 36-1933760 | 12/31/1995 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | LAH - Annuity coinsurance - Individual | FA | | 668,804 | 7,583 | | | |
| 0899999. General Account - U.S. Non-Affiliates | | | | | | | 21,880,942 | 8,202,278 | 255,751 | 401,852 | | |
| 1099999. Total General Account - Non-Affiliates | | | | | | | 21,880,942 | 8,202,278 | 255,751 | 401,852 | | |
| 1199999. Total General Account | | | | | | | 21,880,942 | 2,874,594,535 | 331,927,751 | 401,852 | | |
| 1499999. Total Separate Accounts - U.S. Affiliates | | | | | | | | | | | | |
| 1799999. Total Separate Accounts - Non-U.S. Affiliates | | | | | | | | | | | | |
| 1899999. Total Separate Accounts - Affiliates | | | | | | | | | | | | |
| 2199999. Total Separate Accounts - Non-Affiliates | | | | | | | | | | | | |
| 2299999. Total Separate Accounts | | | | | | | | | | | | |
| 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) | | | | | | | 21,880,942 | 2,874,594,535 | 331,927,751 | 401,852 | | |
| 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 21,880,942 | 2,874,594,535 | 331,927,751 | 401,852 | | |

# SCHEDULE S - PART 1 - SECTION 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsured | 5<br>Domiciliary Jurisdiction | 6<br>Type of Reinsurance Assumed | 7<br>Type of Business Assumed | 8<br>Premiums | 9<br>Unearned Premiums | 10<br>Reserve Liability Other Than for Unearned Premiums | 11<br>Reinsurance Payable on Paid and Unpaid Losses | 12<br>Modified Coinsurance Reserve | 13<br>Funds Withheld Under Coinsurance |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total - U.S. Affiliates | | | | | | | | | | | | |
| 0699999. Total - Non-U.S. Affiliates | | | | | | | | | | | | |
| 0799999. Total - Affiliates | | | | | | | | | | | | |
| 70319 | 36-1933760 | 12/31/1995 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | LAH - Other reinsurance - Group | LTDI | 26,555 | 25,000 | 60,000 | | | |
| 70319 | 36-1933760 | 12/31/1995 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | LAH - Other reinsurance - Individual | OM | 45,306 | 7,648 | 530,689 | 5,000 | | |
| 0899999. U.S. Non-Affiliates | | | | | | | 71,861 | 32,648 | 590,689 | 5,000 | | |
| 1099999. Total - Non-Affiliates | | | | | | | 71,861 | 32,648 | 590,689 | 5,000 | | |
| 1199999. Total U.S. (Sum of 0399999 and 0899999) | | | | | | | 71,861 | 32,648 | 590,689 | 5,000 | | |
| 1299999. Total Non-U.S. (Sum of 0699999 and 0999999) | | | | | | | | | | | | |
| 9999999 - Totals | | | | | | | 71,861 | 32,648 | 590,689 | 5,000 | | |

# SCHEDULE S - PART 2

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Company | 5<br>Domiciliary Jurisdiction | 6<br>Paid Losses | 7<br>Unpaid Losses |
|---|---|---|---|---|---|---|
| 9999999 Totals - Life, Annuity and Accident and Health | | | | | | |

NONE

# SCHEDULE S - PART 3 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Reserve Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 13183 | 26-3218907 | 01/01/2010 | EAGLE LIFE INSURANCE COMPANY | IA | LAH - Annuity coinsurance - Individual | FA | | 140,712,174 | 141,663,090 | 132,558 | | | | |
| 0299999. General Account - Authorized U.S. Affiliates - Other | | | | | | | | 140,712,174 | 141,663,090 | 132,558 | | | | |
| 0399999. Total General Account - Authorized U.S. Affiliates | | | | | | | | 140,712,174 | 141,663,090 | 132,558 | | | | |
| 0699999. Total General Account - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 0799999. Total General Account - Authorized Affiliates | | | | | | | | 140,712,174 | 141,663,090 | 132,558 | | | | |
| 70319 | 36-1933760 | 12/31/1995 | WASHINGTON NATIONAL INSURANCE COMPANY | IN | LAH - Other reinsurance - Individual | ADB | | 338 | 368 | | | | | |
| 63088 | 42-0623913 | 12/31/2011 | EQUITRUST LIFE INSURANCE COMPANY | IA | LAH - Annuity coinsurance - Individual | JA | | 366,944,745 | 425,571,163 | 769,718 | | | | |
| 63088 | 42-0623913 | 12/31/2011 | EQUITRUST LIFE INSURANCE COMPANY | IA | LAH - Annuity coinsurance - Individual | FA | | 99,288,176 | 115,581,169 | 778,621 | | | | |
| 88340 | 59-2859797 | 12/30/1998 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | LAH - Other reinsurance - Individual | OL | | 718,170 | 743,953 | 144,146 | | | | |
| 88340 | 59-2859797 | 07/01/2007 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | LAH - Annuity coinsurance - Individual | JA | | 767,444 | 676,999 | 503,053 | | | | |
| 88340 | 59-2859797 | 07/01/2013 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | LAH - Other reinsurance - Individual | JA | | | 775,507,552 | 29,277,080 | | | | |
| 88340 | 59-2859797 | 07/01/2013 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | LAH - Other reinsurance - Individual | FA | | | 4,501,943 | 147,704 | | | | |
| 88340 | 59-2859797 | 04/01/2019 | HANNOVER LIFE REASSURANCE COMPANY OF AMERICA | FL | LAH - Other reinsurance - Individual | JA | | 1,160,930,446 | | 76,344,624 | | | | |
| 88099 | 75-1608507 | 01/01/1997 | OPTIMUM RE | TX | LAH - Other reinsurance - Individual | OL | | 31,375 | 33,136 | 1,045 | | | | |
| 0899999. General Account - Authorized U.S. Non-Affiliates | | | | | | | | 1,628,680,694 | 1,322,616,283 | 107,965,991 | | | | |
| 1099999. Total General Account - Authorized Non-Affiliates | | | | | | | | 1,628,680,694 | 1,322,616,283 | 107,965,991 | | | | |
| 1199999. Total General Account Authorized | | | | | | | | 1,769,392,868 | 1,464,279,373 | 108,098,549 | | | | |
| 1499999. Total General Account - Unauthorized U.S. Affiliates | | | | | | | | | | | | | | |
| 1799999. Total General Account - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 1899999. Total General Account - Unauthorized Affiliates | | | | | | | | | | | | | | |
| 00000 | AA-3194154 | 02/01/2007 | ACE TEMPEST LIFE REINS LTD | BMU | LAH - Other reinsurance - Individual | JA | | 800,425 | 691,669 | 387,595 | | | | |
| 00000 | AA-3190982 | 01/01/2009 | ATHENE LIFE RE LTD | BMU | LAH - Annuity coinsurance with funds withheld - Individual | JA | | 667,426,272 | 712,103,134 | 758,918 | | | | 675,320,411 |
| 00000 | AA-3190982 | 01/01/2009 | ATHENE LIFE RE LTD | BMU | LAH - Annuity coinsurance with funds withheld - Individual | FA | | 300,157,209 | 329,339,798 | | | | | 303,707,389 |
| 00000 | AA-3190982 | 01/01/2009 | ATHENE LIFE RE LTD | BMU | LAH - Annuity coinsurance with funds withheld - Individual | SC | | 5,702,315 | 6,531,992 | | | | | |

# SCHEDULE S - PART 3 - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | Reserve Credit Taken | | 11 | Outstanding Surplus Relief | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | 9 | 10 | | 12 | 13 | | |
| NAIC Company Code | ID Number | Effective Date | Name of Company | Domiciliary Jurisdiction | Type of Reinsurance Ceded | Type of Business Ceded | Amount in Force at End of Year | Current Year | Prior Year | Premiums | Current Year | Prior Year | Modified Coinsurance Reserve | Funds Withheld Under Coinsurance |
| 00000 | AA-3190982 | 01/01/2014 | ATHENE LIFE RE LTD | BMU | LAH - Annuity modified coinsurance with funds withheld - Individual | JA | | | | 100,520,268 | | | 1,728,664,069 | |
| 00000 | AA-3190982 | 01/01/2014 | ATHENE LIFE RE LTD | BMU | LAH - Annuity modified coinsurance with funds withheld - Individual | FA | | | | 187,210,457 | | | 1,526,485,736 | |
| 00000 | AA-3190982 | 01/01/2014 | ATHENE LIFE RE LTD | BMU | LAH - Annuity modified coinsurance with funds withheld - Individual | SC | | | | | | | 706,320 | |
| 2099999. General Account - Unauthorized Non-U.S. Non-Affiliates | | | | | | | | 974,086,221 | 1,048,666,593 | 288,877,238 | | | 3,255,856,125 | 979,027,800 |
| 2199999. Total General Account - Unauthorized Non-Affiliates | | | | | | | | 974,086,221 | 1,048,666,593 | 288,877,238 | | | 3,255,856,125 | 979,027,800 |
| 2299999. Total General Account Unauthorized | | | | | | | | 974,086,221 | 1,048,666,593 | 288,877,238 | | | 3,255,856,125 | 979,027,800 |
| 2599999. Total General Account - Certified U.S. Affiliates | | | | | | | | | | | | | | |
| 2899999. Total General Account - Certified Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 2999999. Total General Account - Certified Affiliates | | | | | | | | | | | | | | |
| 3299999. Total General Account - Certified Non-Affiliates | | | | | | | | | | | | | | |
| 3399999. Total General Account Certified | | | | | | | | | | | | | | |
| 3499999. Total General Account Authorized, Unauthorized and Certified | | | | | | | | 2,743,479,089 | 2,512,945,966 | 396,975,787 | | | 3,255,856,125 | 979,027,800 |
| 3799999. Total Separate Accounts - Authorized U.S. Affiliates | | | | | | | | | | | | | | |
| 4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 4199999. Total Separate Accounts - Authorized Affiliates | | | | | | | | | | | | | | |
| 4499999. Total Separate Accounts - Authorized Non-Affiliates | | | | | | | | | | | | | | |
| 4599999. Total Separate Accounts Authorized | | | | | | | | | | | | | | |
| 4899999. Total Separate Accounts - Unauthorized U.S. Affiliates | | | | | | | | | | | | | | |
| 5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 5299999. Total Separate Accounts - Unauthorized Affiliates | | | | | | | | | | | | | | |
| 5599999. Total Separate Accounts - Unauthorized Non-Affiliates | | | | | | | | | | | | | | |
| 5699999. Total Separate Accounts Unauthorized | | | | | | | | | | | | | | |
| 5999999. Total Separate Accounts - Certified U.S. Affiliates | | | | | | | | | | | | | | |
| 6299999. Total Separate Accounts - Certified Non-U.S. Affiliates | | | | | | | | | | | | | | |
| 6399999. Total Separate Accounts - Certified Affiliates | | | | | | | | | | | | | | |
| 6699999. Total Separate Accounts - Certified Non-Affiliates | | | | | | | | | | | | | | |
| 6799999. Total Separate Accounts Certified | | | | | | | | | | | | | | |
| 6899999. Total Separate Accounts Authorized, Unauthorized and Certified | | | | | | | | | | | | | | |
| 6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999) | | | | | | | | 1,769,392,868 | 1,464,279,373 | 108,098,549 | | | | |
| 7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999) | | | | | | | | 974,086,221 | 1,048,666,593 | 288,877,238 | | | 3,255,856,125 | 979,027,800 |
| 9999999 - Totals | | | | | | | | 2,743,479,089 | 2,512,945,966 | 396,975,787 | | | 3,255,856,125 | 979,027,800 |

# SCHEDULE S - PART 3 - SECTION 2

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

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

NONE

# SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Effective Date | 4<br>Name of Reinsurer | 5<br>Reserve Credit Taken | 6<br>Paid and Unpaid Losses Recoverable (Debit) | 7<br>Other Debits | 8<br>Total (Cols.5+6+7) | 9<br>Letters of Credit | 10<br>Issuing or Confirming Bank Reference Number (a) | 11<br>Trust Agreements | 12<br>Funds Deposited by and Withheld from Reinsurers | 13<br>Other | 14<br>Miscellaneous Balances (Credit) | 15<br>Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0399999. Total General Account - Life and Annuity U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 0699999. Total General Account - Life and Annuity Non-U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 0799999. Total General Account - Life and Annuity Affiliates | | | | | | | | | XXX | | | | | |
| 00000 | AA-3194154 | 02/01/2007 | ACE TEMPEST LIFE REINS LTD | 800,425 | | | 800,425 | 801,000 | 0001 | | | | | 800,425 |
| 00000 | AA-3190982 | 01/01/2009 | ATHENE LIFE RE LTD | 973,285,795 | | | 973,285,795 | | | | 969,703,099 | | 9,324,701 | 973,285,795 |
| 00000 | AA-3190982 | 01/01/2014 | ATHENE LIFE RE LTD | | | 3,255,856,125 | 3,255,856,125 | | | | 3,250,690,245 | | 25,432,841 | 3,255,856,125 |
| 0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates | | | | 974,086,220 | | 3,255,856,125 | 4,229,942,345 | 801,000 | XXX | | 4,220,393,344 | | 34,757,542 | 4,229,942,345 |
| 1099999. Total General Account - Life and Annuity Non-Affiliates | | | | 974,086,220 | | 3,255,856,125 | 4,229,942,345 | 801,000 | XXX | | 4,220,393,344 | | 34,757,542 | 4,229,942,345 |
| 1199999. Total General Account Life and Annuity | | | | 974,086,220 | | 3,255,856,125 | 4,229,942,345 | 801,000 | XXX | | 4,220,393,344 | | 34,757,542 | 4,229,942,345 |
| 1499999. Total General Account - Accident and Health U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 1799999. Total General Account - Accident and Health Non-U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 1899999. Total General Account - Accident and Health Affiliates | | | | | | | | | XXX | | | | | |
| 2199999. Total General Account - Accident and Health Non-Affiliates | | | | | | | | | XXX | | | | | |
| 2299999. Total General Account Accident and Health | | | | | | | | | XXX | | | | | |
| 2399999. Total General Account | | | | 974,086,220 | | 3,255,856,125 | 4,229,942,345 | 801,000 | XXX | | 4,220,393,344 | | 34,757,542 | 4,229,942,345 |
| 2699999. Total Separate Accounts - U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 2999999. Total Separate Accounts - Non-U.S. Affiliates | | | | | | | | | XXX | | | | | |
| 3099999. Total Separate Accounts - Affiliates | | | | | | | | | XXX | | | | | |
| 3399999. Total Separate Accounts - Non-Affiliates | | | | | | | | | XXX | | | | | |
| 3499999. Total Separate Accounts | | | | | | | | | XXX | | | | | |
| 3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999) | | | | | | | | | XXX | | | | | |
| 3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999) | | | | 974,086,220 | | 3,255,856,125 | 4,229,942,345 | 801,000 | XXX | | 4,220,393,344 | | 34,757,542 | 4,229,942,345 |
| 9999999 - Totals | | | | 974,086,220 | | 3,255,856,125 | 4,229,942,345 | 801,000 | XXX | | 4,220,393,344 | | 34,757,542 | 4,229,942,345 |

(a)

| Issuing or Confirming Bank Reference Number | Letters of Credit Code | American Bankers Association (ABA) Routing Number | Issuing or Confirming Bank Name | Letters of Credit Amount |
|---|---|---|---|---|
| 0001 | 1 | 121000248 | WELLS FARGO BANK, NA | 801,000 |

Schedule S - Part 5

**N O N E**

Schedule S - Part 5 - Bank Footnote

**N O N E**

# SCHEDULE S - PART 6

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

| | 1<br>2019 | 2<br>2018 | 3<br>2017 | 4<br>2016 | 5<br>2015 |
|---|---|---|---|---|---|
| A. OPERATIONS ITEMS | | | | | |
| 1. Premiums and annuity considerations for life and accident and health contracts | 396,976 | 530,737 | 494,714 | 1,837,420 | 588,348 |
| 2. Commissions and reinsurance expense allowances | 40,135 | 41,665 | 50,176 | 109,529 | 76,030 |
| 3. Contract claims | 154,211 | 175,963 | 153,856 | 131,633 | 127,086 |
| 4. Surrender benefits and withdrawals for life contracts | 300,718 | 306,657 | 310,202 | 366,860 | 339,975 |
| 5. Dividends to policyholders and refunds to members | | | | | |
| 6. Reserve adjustments on reinsurance ceded | 50,582 | 266,888 | 279,569 | 1,522,670 | 419,553 |
| 7. Increase in aggregate reserve for life and accident and health contracts | 135,820 | (168,611) | (113,980) | (150,610) | (122,986) |
| B. BALANCE SHEET ITEMS | | | | | |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected | | | | | |
| 9. Aggregate reserves for life and accident and health contracts | 2,738,284 | 2,506,922 | 2,674,430 | 2,789,029 | 2,946,147 |
| 10. Liability for deposit-type contracts | 5,195 | 6,024 | 7,126 | 6,508 | 4,421 |
| 11. Contract claims unpaid | | | | | |
| 12. Amounts recoverable on reinsurance | | | | | |
| 13. Experience rating refunds due or unpaid | | | | | |
| 14. Policyholders' dividends and refunds to members (not included in Line 10) | | | | | |
| 15. Commissions and reinsurance expense allowances due | 6,415 | 6,924 | 7,924 | 10,691 | 10,551 |
| 16. Unauthorized reinsurance offset | | | | | |
| 17. Offset for reinsurance with Certified Reinsurers | | | | | |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 18. Funds deposited by and withheld from (F) | 4,220,393 | 4,059,220 | 3,808,586 | 3,604,777 | 2,177,661 |
| 19. Letters of credit (L) | 801 | 694 | 694 | 680 | 499 |
| 20. Trust agreements (T) | | | | | |
| 21. Other (O) | | | | | |
| D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM) | | | | | |
| 22. Multiple Beneficiary Trust | | | | | |
| 23. Funds deposited by and withheld from (F) | | | | | |
| 24. Letters of credit (L) | | | | | |
| 25. Trust agreements (T) | | | | | |
| 26. Other (O) | | | | | |

# SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

| | | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
|---|---|---|---|---|
| | **ASSETS (Page 2, Col. 3)** | | | |
| 1. | Cash and invested assets (Line 12) | 56,723,613,846 | | 56,723,613,846 |
| 2. | Reinsurance (Line 16) | 6,414,706 | (6,414,706) | |
| 3. | Premiums and considerations (Line 15) | 1,756,088 | | 1,756,088 |
| 4. | Net credit for ceded reinsurance | XXX | 1,737,091,304 | 1,737,091,304 |
| 5. | All other admitted assets (balance) | 941,395,565 | | 941,395,565 |
| 6. | Total assets excluding Separate Accounts (Line 26) | 57,673,180,205 | 1,730,676,598 | 59,403,856,803 |
| 7. | Separate Account assets (Line 27) | | | |
| 8. | Total assets (Line 28) | 57,673,180,205 | 1,730,676,598 | 59,403,856,803 |
| | **LIABILITIES, CAPITAL AND SURPLUS (Page 3)** | | | |
| 9. | Contract reserves (Lines 1 and 2) | 50,502,010,423 | 2,738,284,088 | 53,240,294,511 |
| 10. | Liability for deposit-type contracts (Line 3) | 237,059,160 | 5,195,000 | 242,254,160 |
| 11. | Claim reserves (Line 4) | 121,811,048 | | 121,811,048 |
| 12. | Policyholder dividends/member refunds/reserves (Lines 5 through 7) | | | |
| 13. | Premium & annuity considerations received in advance (Line 8) | 21,191 | | 21,191 |
| 14. | Other contract liabilities (Line 9) | 33,556,163 | | 33,556,163 |
| 15. | Reinsurance in unauthorized companies (Line 24.02 minus inset amount) | | | |
| 16. | Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) | 979,027,800 | (979,027,800) | |
| 17. | Reinsurance with Certified Reinsurers (Line 24.02 inset amount) | | | |
| 18. | Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) | | | |
| 19. | All other liabilities (balance) | 2,309,498,600 | (33,774,690) | 2,275,723,910 |
| 20. | Total liabilities excluding Separate Accounts (Line 26) | 54,182,984,385 | 1,730,676,598 | 55,913,660,983 |
| 21. | Separate Account liabilities (Line 27) | | | |
| 22. | Total liabilities (Line 28) | 54,182,984,385 | 1,730,676,598 | 55,913,660,983 |
| 23. | Capital & surplus (Line 38) | 3,490,195,820 | XXX | 3,490,195,820 |
| 24. | Total liabilities, capital & surplus (Line 39) | 57,673,180,205 | 1,730,676,598 | 59,403,856,803 |
| | **NET CREDIT FOR CEDED REINSURANCE** | | | |
| 25. | Contract reserves | 2,738,284,088 | | |
| 26. | Claim reserves | | | |
| 27. | Policyholder dividends/reserves | | | |
| 28. | Premium & annuity considerations received in advance | | | |
| 29. | Liability for deposit-type contracts | 5,195,000 | | |
| 30. | Other contract liabilities | | | |
| 31. | Reinsurance ceded assets | 6,414,706 | | |
| 32. | Other ceded reinsurance recoverables | | | |
| 33. | Total ceded reinsurance recoverables | 2,749,893,794 | | |
| 34. | Premiums and considerations | | | |
| 35. | Reinsurance in unauthorized companies | | | |
| 36. | Funds held under reinsurance treaties with unauthorized reinsurers | 979,027,800 | | |
| 37. | Reinsurance with Certified Reinsurers | | | |
| 38. | Funds held under reinsurance treaties with Certified Reinsurers | | | |
| 39. | Other ceded reinsurance payables/offsets | 33,774,690 | | |
| 40. | Total ceded reinsurance payable/offsets | 1,012,802,490 | | |
| 41. | Total net credit for ceded reinsurance | 1,737,091,304 | | |

# SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

| | | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | | 2 | 3 | | | | |
| States, Etc. | | Active Status (a) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 1. Alabama | AL | L | 288,478 | 26,259,193 | | | 26,547,672 | |
| 2. Alaska | AK | L | | 3,432,750 | | | 3,432,750 | |
| 3. Arizona | AZ | L | 23,269 | 138,632,092 | | | 138,655,361 | 75,000 |
| 4. Arkansas | AR | L | 258,871 | 17,846,743 | | | 18,105,614 | |
| 5. California | CA | L | 21,804 | 256,018,521 | | | 256,040,325 | |
| 6. Colorado | CO | L | 14,803 | 94,794,344 | | | 94,809,147 | 310,704 |
| 7. Connecticut | CT | L | 576 | 63,539,140 | | | 63,539,716 | 128,136 |
| 8. Delaware | DE | L | | 52,427,124 | | | 52,427,124 | 25,000 |
| 9. District of Columbia | DC | L | 1,295 | 2,612,231 | | | 2,613,525 | 37,548 |
| 10. Florida | FL | L | 294,013 | 308,794,855 | | | 309,088,869 | 436,093 |
| 11. Georgia | GA | L | 329,862 | 90,630,036 | | | 90,959,897 | |
| 12. Hawaii | HI | L | 1,207 | 12,521,276 | | | 12,522,483 | |
| 13. Idaho | ID | L | 598 | 34,746,663 | | | 34,747,261 | |
| 14. Illinois | IL | L | 28,899 | 216,088,634 | | | 216,117,533 | 383,862 |
| 15. Indiana | IN | L | 33,399 | 113,177,270 | | | 113,210,669 | 75,000 |
| 16. Iowa | IA | L | 14,253 | 102,243,865 | | | 102,258,119 | 30,000 |
| 17. Kansas | KS | L | 58,321 | 51,177,339 | | | 51,235,660 | |
| 18. Kentucky | KY | L | 46,538 | 75,052,746 | | | 75,099,284 | 71,095 |
| 19. Louisiana | LA | L | 87,783 | 41,521,737 | | | 41,609,520 | 90,000 |
| 20. Maine | ME | L | | 16,971,337 | | | 16,971,337 | |
| 21. Maryland | MD | L | 1,554 | 96,767,327 | | | 96,768,881 | 72,269 |
| 22. Massachusetts | MA | L | 3,556 | 93,385,786 | | | 93,389,342 | 54,656 |
| 23. Michigan | MI | L | 15,796 | 165,532,165 | | | 165,547,961 | |
| 24. Minnesota | MN | L | 1,962 | 61,695,076 | | | 61,697,039 | (1,710) |
| 25. Mississippi | MS | L | 20,670 | 14,635,103 | | | 14,655,774 | |
| 26. Missouri | MO | L | 54,312 | 163,458,011 | | | 163,512,323 | 46,000 |
| 27. Montana | MT | L | 12,961 | 4,754,142 | | | 4,767,103 | |
| 28. Nebraska | NE | L | 6,514 | 25,002,399 | | | 25,008,914 | |
| 29. Nevada | NV | L | 4,943 | 27,318,002 | | | 27,322,945 | |
| 30. New Hampshire | NH | L | | 34,849,600 | | | 34,849,600 | |
| 31. New Jersey | NJ | L | 25,819 | 141,207,223 | | | 141,233,042 | 131,931 |
| 32. New Mexico | NM | L | 4,349 | 10,037,455 | | | 10,041,803 | |
| 33. New York | NY | N | 3,598 | 957,974 | | | 961,571 | |
| 34. North Carolina | NC | L | 315,392 | 149,182,455 | | | 149,497,846 | 100,000 |
| 35. North Dakota | ND | L | | 13,741,872 | | | 13,741,872 | |
| 36. Ohio | OH | L | 89,473 | 159,558,657 | | | 159,648,129 | 424,031 |
| 37. Oklahoma | OK | L | 17,263 | 38,772,534 | | | 38,789,797 | 67,527 |
| 38. Oregon | OR | L | 672 | 26,311,733 | | | 26,312,405 | |
| 39. Pennsylvania | PA | L | 8,301 | 227,437,204 | | | 227,445,505 | 297,945 |
| 40. Rhode Island | RI | L | | 12,848,038 | | | 12,848,038 | |
| 41. South Carolina | SC | L | 19,004 | 127,288,089 | | | 127,307,093 | 224,327 |
| 42. South Dakota | SD | L | 7,501 | 17,704,334 | | | 17,711,836 | |
| 43. Tennessee | TN | L | 254,487 | 86,020,475 | | | 86,274,962 | 208,128 |
| 44. Texas | TX | L | 627,618 | 324,700,040 | | | 325,327,659 | 697,345 |
| 45. Utah | UT | L | | 47,872,046 | | | 47,872,046 | |
| 46. Vermont | VT | L | | 4,431,931 | | | 4,431,931 | |
| 47. Virginia | VA | L | 17,833 | 79,666,565 | | | 79,684,398 | 48,450 |
| 48. Washington | WA | L | 5,648 | 122,329,349 | | | 122,334,997 | |
| 49. West Virginia | WV | L | 13,502 | 9,286,010 | | | 9,299,512 | |
| 50. Wisconsin | WI | L | 2,471 | 65,398,165 | | | 65,400,637 | 13,860 |
| 51. Wyoming | WY | L | | 6,790,743 | | | 6,790,743 | |
| 52. American Samoa | AS | N | | | | | | |
| 53. Guam | GU | N | | | | | | |
| 54. Puerto Rico | PR | N | | | | | | |
| 55. U.S. Virgin Islands | VI | N | | | | | | |
| 56. Northern Mariana Islands | MP | N | | | | | | |
| 57. Canada | CAN | N | | | | | | |
| 58. Aggregate Other Alien | OT | XXX | 1,493 | 399,845 | | | 401,338 | |
| 59. Subtotal | | XXX | 3,040,664 | 4,077,828,246 | | | 4,080,868,910 | 4,047,197 |
| 90. Reporting entity contributions for employee benefits plans | | XXX | | | | | | |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities | | XXX | | | | | | |
| 92. Dividends or refunds applied to shorten endowment or premium paying period | | XXX | | | | | | |
| 93. Premium or annuity considerations waived under disability or other contract provisions | | XXX | | | | | | |
| 94. Aggregate or other amounts not allocable by State | | XXX | | | | | | |
| 95. Totals (Direct Business) | | XXX | 3,040,664 | 4,077,828,246 | | | 4,080,868,910 | 4,047,197 |
| 96. Plus reinsurance assumed | | XXX | 260,521 | 331,679,583 | 71,307 | | 332,011,411 | |
| 97 Totals (All Business) | | XXX | 3,301,185 | 4,409,507,829 | 71,307 | | 4,412,880,321 | 4,047,197 |
| 98. Less reinsurance ceded | | XXX | 145,190 | 396,830,596 | | | 396,975,786 | |
| 99. Totals (All Business) less Reinsurance Ceded | | XXX | 3,155,995 | 4,012,677,233 | (c) 71,307 | | 4,015,904,535 | 4,047,197 |
| DETAILS OF WRITE-INS | | | | | | | | |
| 58001. BARBADOS | | XXX | | 381,936 | | | 381,936 | |
| 58002. BULGARIA | | XXX | | 9,489 | | | 9,489 | |
| 58003. GERMANY | | XXX | 1,493 | | | | 1,493 | |
| 58998. Summary of remaining write-ins for Line 58 from overflow page | | XXX | | 8,420 | | | 8,420 | |
| 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) | | XXX | 1,493 | 399,845 | | | 401,338 | |
| 9401. | | XXX | | | | | | |
| 9402. | | XXX | | | | | | |
| 9403. | | XXX | | | | | | |
| 9498. Summary of remaining write-ins for Line 94 from overflow page | | XXX | | | | | | |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) | | XXX | | | | | | |

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state
Q - Qualified - Qualified or accredited reinsurer
N - None of the above - Not allowed to write business in the state 7

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

INDIVIDUAL: STATE OF RESIDENCE WHEN RECEIVED. GROUP: LOCATION OF GROUP POLICYHOLDER

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

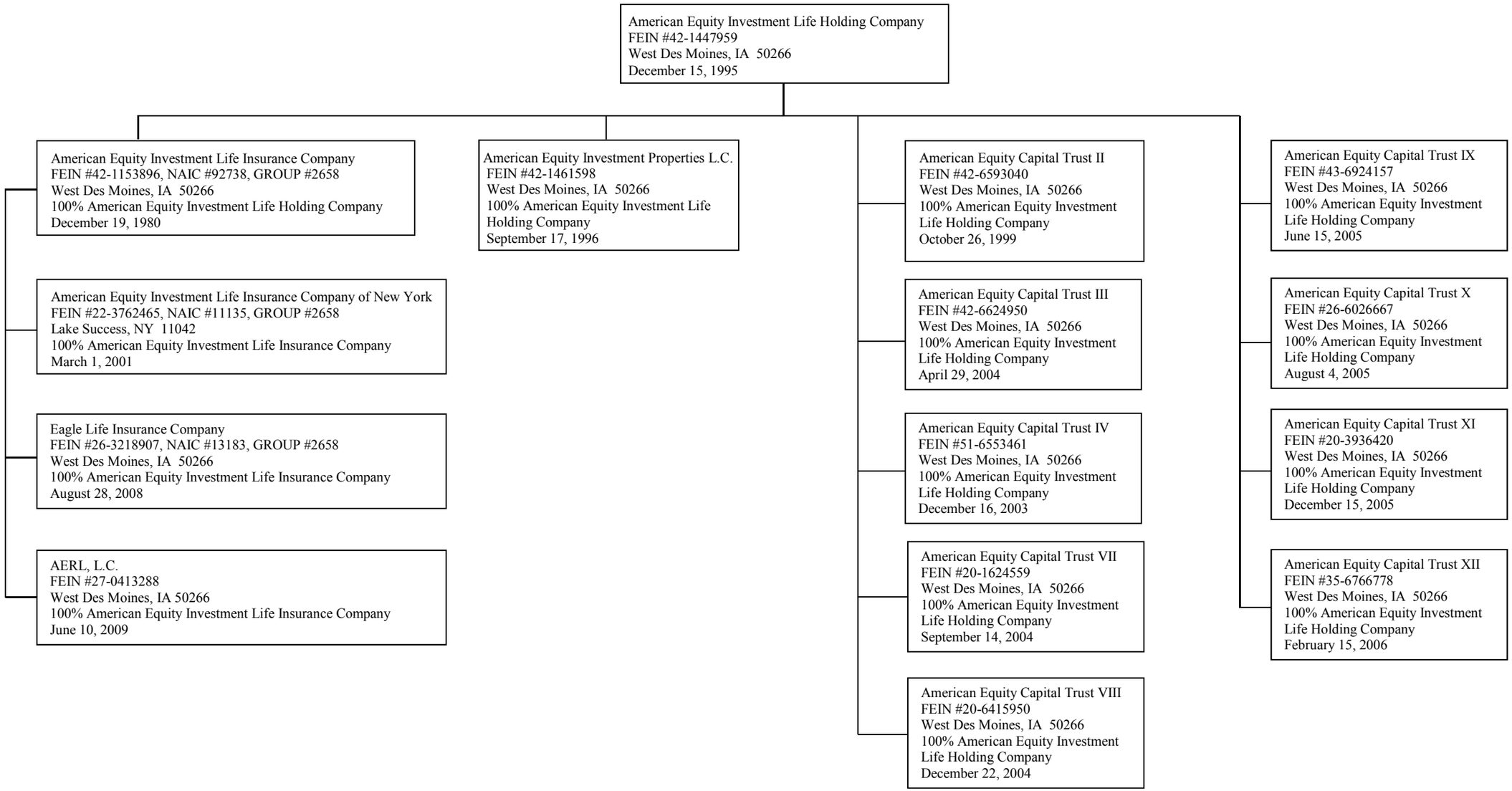
# SCHEDULE T - PART 2

## INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| | | | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|---|
| | States, Etc. | | 1<br>Life (Group and Individual) | 2<br>Annuities (Group and Individual) | 3<br>Disability Income (Group and Individual) | 4<br>Long-Term Care (Group and Individual) | 5<br>Deposit-Type Contracts | 6<br>Totals |
| 1. | Alabama | AL | 288,478 | 26,259,193 | | | | 26,547,672 |
| 2. | Alaska | AK | | 3,432,750 | | | | 3,432,750 |
| 3. | Arizona | AZ | 23,269 | 138,632,092 | | | 75,000 | 138,730,361 |
| 4. | Arkansas | AR | 258,871 | 17,846,743 | | | | 18,105,614 |
| 5. | California | CA | 21,804 | 256,018,521 | | | | 256,040,325 |
| 6. | Colorado | CO | 14,803 | 94,794,344 | | | 310,704 | 95,119,851 |
| 7. | Connecticut | CT | 576 | 63,539,140 | | | 128,136 | 63,667,852 |
| 8. | Delaware | DE | | 52,427,124 | | | 25,000 | 52,452,124 |
| 9. | District of Columbia | DC | 1,295 | 2,612,231 | | | 37,548 | 2,651,073 |
| 10. | Florida | FL | 294,013 | 308,794,855 | | | 436,093 | 309,524,962 |
| 11. | Georgia | GA | 329,862 | 90,630,036 | | | | 90,959,897 |
| 12. | Hawaii | HI | 1,207 | 12,521,276 | | | | 12,522,483 |
| 13. | Idaho | ID | 598 | 34,746,663 | | | | 34,747,261 |
| 14. | Illinois | IL | 28,899 | 216,088,634 | | | 383,862 | 216,501,395 |
| 15. | Indiana | IN | 33,399 | 113,177,270 | | | 75,000 | 113,285,669 |
| 16. | Iowa | IA | 14,253 | 102,243,865 | | | 30,000 | 102,288,119 |
| 17. | Kansas | KS | 58,321 | 51,177,339 | | | | 51,235,660 |
| 18. | Kentucky | KY | 46,538 | 75,052,746 | | | 71,095 | 75,170,379 |
| 19. | Louisiana | LA | 87,783 | 41,521,737 | | | 90,000 | 41,699,520 |
| 20. | Maine | ME | | 16,971,337 | | | | 16,971,337 |
| 21. | Maryland | MD | 1,554 | 96,767,327 | | | 72,269 | 96,841,150 |
| 22. | Massachusetts | MA | 3,556 | 93,385,786 | | | 54,656 | 93,443,999 |
| 23. | Michigan | MI | 15,796 | 165,532,165 | | | | 165,547,961 |
| 24. | Minnesota | MN | 1,962 | 61,695,076 | | | (1,710) | 61,695,329 |
| 25. | Mississippi | MS | 20,670 | 14,635,103 | | | | 14,655,774 |
| 26. | Missouri | MO | 54,312 | 163,458,011 | | | 46,000 | 163,558,323 |
| 27. | Montana | MT | 12,961 | 4,754,142 | | | | 4,767,103 |
| 28. | Nebraska | NE | 6,514 | 25,002,399 | | | | 25,008,914 |
| 29. | Nevada | NV | 4,943 | 27,318,002 | | | | 27,322,945 |
| 30. | New Hampshire | NH | | 34,849,600 | | | | 34,849,600 |
| 31. | New Jersey | NJ | 25,819 | 141,207,223 | | | 131,931 | 141,364,973 |
| 32. | New Mexico | NM | 4,349 | 10,037,455 | | | | 10,041,803 |
| 33. | New York | NY | 3,598 | 957,974 | | | | 961,571 |
| 34. | North Carolina | NC | 315,392 | 149,182,455 | | | 100,000 | 149,597,846 |
| 35. | North Dakota | ND | | 13,741,872 | | | | 13,741,872 |
| 36. | Ohio | OH | 89,473 | 159,558,657 | | | 424,031 | 160,072,160 |
| 37. | Oklahoma | OK | 17,263 | 38,772,534 | | | 67,527 | 38,857,324 |
| 38. | Oregon | OR | 672 | 26,311,733 | | | | 26,312,405 |
| 39. | Pennsylvania | PA | 8,301 | 227,437,204 | | | 297,945 | 227,743,450 |
| 40. | Rhode Island | RI | | 12,848,038 | | | | 12,848,038 |
| 41. | South Carolina | SC | 19,004 | 127,288,089 | | | 224,327 | 127,531,421 |
| 42. | South Dakota | SD | 7,501 | 17,704,334 | | | | 17,711,836 |
| 43. | Tennessee | TN | 254,487 | 86,020,475 | | | 208,128 | 86,483,090 |
| 44. | Texas | TX | 627,618 | 324,700,040 | | | 697,345 | 326,025,004 |
| 45. | Utah | UT | | 47,872,046 | | | | 47,872,046 |
| 46. | Vermont | VT | | 4,431,931 | | | | 4,431,931 |
| 47. | Virginia | VA | 17,833 | 79,666,565 | | | 48,450 | 79,732,848 |
| 48. | Washington | WA | 5,648 | 122,329,349 | | | | 122,334,997 |
| 49. | West Virginia | WV | 13,502 | 9,286,010 | | | | 9,299,512 |
| 50. | Wisconsin | WI | 2,471 | 65,398,165 | | | 13,860 | 65,414,496 |
| 51. | Wyoming | WY | | 6,790,743 | | | | 6,790,743 |
| 52. | American Samoa | AS | | | | | | |
| 53. | Guam | GU | | | | | | |
| 54. | Puerto Rico | PR | | | | | | |
| 55. | U.S. Virgin Islands | VI | | | | | | |
| 56. | Northern Mariana Islands | MP | | | | | | |
| 57. | Canada | CAN | | | | | | |
| 58. | Aggregate Other Alien | OT | 1,493 | 399,845 | | | | 401,338 |
| 59. | Total | | 3,040,664 | 4,077,828,246 | | | 4,047,197 | 4,084,916,107 |

# SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
## PART 1 - ORGANIZATIONAL CHART



# SCHEDULE Y

## PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1<br>Group Code | 2<br>Group Name | 3<br>NAIC Company Code | 4<br>ID Number | 5<br>Federal RSSD | 6<br>CIK | 7<br>Name of Securities Exchange if Publicly Traded (U.S. or International) | 8<br>Names of Parent, Subsidiaries Or Affiliates | 9<br>Domiciliary Location | 10<br>Relationship to Reporting Entity | 11<br>Directly Controlled by (Name of Entity/Person) | 12<br>Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | 13<br>If Control is Ownership Provide Percentage | 14<br>Ultimate Controlling Entity(ies)/Person(s) | 15<br>Is an SCA Filing Required? (Y/N) | 16<br>* |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 42-1447959 | 3981379 | 0001039828 | NEW YORK STOCK EXCHANGE | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | IA | UDP | SHAREHOLDERS | Ownership | 100.000 | SHAREHOLDERS | N | |
| 2658 | AMERICAN EQUITY INVESTMENT GROUP | 92738 | 42-1153896 | | | | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY | IA | RE | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| 2658 | AMERICAN EQUITY INVESTMENT GROUP | 11135 | 22-3762465 | | | | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK | NY | IA | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| 2658 | AMERICAN EQUITY INVESTMENT GROUP | 13183 | 26-3218907 | | | | EAGLE LIFE INSURANCE COMPANY | IA | IA | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 27-0413288 | | | | AERL, LC | IA | DS | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Y | |
| | | | 42-1461598 | | | | AMERICAN EQUITY INVESTMENT PROPERTIES, LC | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 42-6593040 | | | | AMERICAN EQUITY CAPITAL TRUST II | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 42-6624950 | | 0001161951 | | AMERICAN EQUITY CAPITAL TRUST III | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 51-6553461 | | | | AMERICAN EQUITY CAPITAL TRUST IV | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 20-1624559 | | | | AMERICAN EQUITY CAPITAL TRUST VII | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 20-6415950 | | | | AMERICAN EQUITY CAPITAL TRUST VIII | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 43-6924157 | | | | AMERICAN EQUITY CAPITAL TRUST IX | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 26-6026667 | | | | AMERICAN EQUITY CAPITAL TRUST X | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 20-3936420 | | | | AMERICAN EQUITY CAPITAL TRUST XI | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |
| | | | 35-6766778 | | | | AMERICAN EQUITY CAPITAL TRUST XII | IA | NIA | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | Ownership | 100.000 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | N | |

| Asterisk | Explanation |
|---|---|
| | |

# SCHEDULE Y

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

| 1<br>NAIC Company Code | 2<br>ID Number | 3<br>Names of Insurers and Parent, Subsidiaries or Affiliates | 4<br>Shareholder Dividends | 5<br>Capital Contributions | 6<br>Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments | 7<br>Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s) | 8<br>Management Agreements and Service Contracts | 9<br>Income/ (Disbursements) Incurred Under Reinsurance Agreements | 10<br>* | 11<br>Any Other Material Activity Not in the Ordinary Course of the Insurer's Business | 12<br>Totals | 13<br>Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 42-1447959 | AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY | | (50,000,000) | | | 107,944,096 | | | | 57,944,096 | |
| 92738 | 42-1153896 | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY | | 41,665,891 | | | (103,774,085) | 200,313,920 | | | 138,205,726 | (2,725,680,083) |
| 11135 | 22-3762465 | AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK | | | | | (646,350) | | | | (646,350) | |
| 13183 | 26-3218907 | EAGLE LIFE INSURANCE COMPANY | | 10,000,000 | | | (3,523,661) | (200,313,920) | | | (193,837,581) | 2,725,680,083 |
| | 27-0413288 | AERL, L.C. | | (1,665,891) | | | | | | | (1,665,891) | |
| 9999999 Control Totals | | | | | | | | | XXX | | | |

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

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

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

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Explanations:

12. Not required to be filed by Company
13. Not required to be filed by Company
14. Not required to be filed by Company
15. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
19. Not required to be filed by Company
20. Not required to be filed by Company
22. Not required to be filed by Company
23. Not required to be filed by Company
24. Not required to be filed by Company
26. Not required to be filed by Company
27. Not required to be filed by Company
28. Not required to be filed by Company
29. Not required to be filed by Company
30. Not required to be filed by Company
31. Not required to be filed by Company
32. Not required to be filed by Company
33. Not required to be filed by Company
34. Not required to be filed by Company
36. Not required to be filed by Company
37. Not required to be filed by Company
38. Not required to be filed by Company
39. Not required to be filed by Company
40. Not required to be filed by Company
42. Not required to be filed by Company
43. Not required to be filed by Company
45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company
48. Not required to be filed by Company
49. Not required to be filed by Company

Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

9 2 7 3 8 2 0 1 9 4 2 0 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 3 6 0 0 0 0 0 0

14. Trusteed Surplus Statement [Document Identifier 490]

9 2 7 3 8 2 0 1 9 4 9 0 0 0 0 0 0

15. Participating Opinion for Exhibit 5 [Document Identifier 371]

9 2 7 3 8 2 0 1 9 3 7 1 0 0 0 0 0

17. Actuarial Opinion on X-Factors [Document Identifier 442]

9 2 7 3 8 2 0 1 9 4 4 2 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 4 3 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 4 4 0 0 0 0 0

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

9 2 7 3 8 2 0 1 9 4 4 5 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 4 7 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 4 8 0 0 0 0 0

24. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

9 2 7 3 8 2 0 1 9 4 4 9 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 5 1 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 5 2 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 5 3 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 3 6 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 3 7 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 3 8 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 4 3 9 0 0 0 0 0

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

9 2 7 3 8 2 0 1 9 4 5 4 0 0 0 0 0

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

9 2 7 3 8 2 0 1 9 4 9 5 0 0 0 0 0

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

9 2 7 3 8 2 0 1 9 3 6 5 0 0 0 0 0

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

9 2 7 3 8 2 0 1 9 2 2 4 0 0 0 0 0

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

9 2 7 3 8 2 0 1 9 2 2 5 0 0 0 0 0

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

9 2 7 3 8 2 0 1 9 2 2 6 0 0 0 0 0

40. VM-20 Reserves Supplement [Document Identifier 456]

9 2 7 3 8 2 0 1 9 4 5 6 0 0 0 0 0

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]

9 2 7 3 8 2 0 1 9 3 0 6 0 0 0 0 0

43. Credit Insurance Experience Exhibit [Document Identifier 230]

9 2 7 3 8 2 0 1 9 2 3 0 0 0 0 0 0

45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

9 2 7 3 8 2 0 1 9 2 1 6 0 0 0 0 0

46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

9 2 7 3 8 2 0 1 9 2 1 7 0 0 0 0 0

47. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

9 2 7 3 8 2 0 1 9 4 3 5 0 0 0 0 0

48. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

9 2 7 3 8 2 0 1 9 3 4 5 0 0 0 0 0

49. Variable Annuities Supplement [Document Identifier 286]

9 2 7 3 8 2 0 1 9 2 8 6 0 0 0 0 0

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

| | Current Year | | | Prior Year |
|---|---|---|---|---|
| | 1<br>Assets | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets (Cols. 1 - 2) | 4<br>Net Admitted Assets |
| 2504. MISCELLANEOUS RECEIVABLES | 570,989 | 554,081 | 16,908 | 1,260 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 570,989 | 554,081 | 16,908 | 1,260 |

Additional Write-ins for Liabilities Line 25

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 2504. LAWSUIT SETTLEMENT | 1,342,000 | 1,342,000 |
| 2505. SETTLEMENT - SC | 900,000 | 31,145,000 |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 2,242,000 | 32,487,000 |

Additional Write-ins for Summary of Operations Line 27

| | 1<br>Current Year | 2<br>Prior Year |
|---|---|---|
| 2704. INCREASE (DECREASE) IN EXPERIENCE REFUND RESERVES | | (612,000) |
| 2705. SETTLEMENT - SC | (28,519,315) | 31,145,000 |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (28,519,315) | 30,533,000 |

Additional Write-ins for Schedule T Line 58

| | 1 | Direct Business Only | | | | | |
|---|---|---|---|---|---|---|---|
| | | Life Contracts | | 4 | 5 | 6 | 7 |
| | | 2 | 3 | | | | |
| States, Etc. | Active Status | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Other Considerations | Total Columns 2 through 5 | Deposit-Type Contracts |
| 58004. JAPAN | XXX | | 8,420 | | | 8,420 | |
| 58997. Summary of remaining write-ins for Line 58 from overflow page | XXX | | 8,420 | | | 8,420 | |

# OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

| | 1<br>Total | 2<br>Individual Life | 3<br>Group Life | 4<br>Individual Annuities | 5<br>Group Annuities | 6<br>Accident and Health | 7<br>Fraternal | 8<br>Other Lines of Business | 9<br>YRT Mortality Risk Only |
|---|---|---|---|---|---|---|---|---|---|
| 2704. SETTLEMENT - SC | (28,519,315) | | | (28,519,315) | | | | | |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (28,519,315) | | | (28,519,315) | | | | | |

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

| | 1 | Deferred | | | | 6 | 7 |
|---|---|---|---|---|---|---|---|
| | | 2 | 3 | 4 | 5 | | |
| | Total | Fixed Annuities | Indexed Annuities | Variable Annuities with Guarantees | Variable Annuities Without Guarantees | Life Contingent Payout (Immediate and Annuitizations) | Other Annuities |
| 2704. SETTLEMENT - SC | (28,519,315) | (1,796,202) | (26,723,113) | | | | |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (28,519,315) | (1,796,202) | (26,723,113) | | | | |

# 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 | 157,912,557 | 0.278 | 157,912,555 | | 157,912,555 | 0.278 |
| 1.02 All other governments | 202,300,343 | 0.357 | 202,300,343 | | 202,300,343 | 0.357 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 346,101,309 | 0.610 | 346,101,312 | | 346,101,312 | 0.610 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 1,328,223,764 | 2.342 | 1,328,223,760 | | 1,328,223,760 | 2.342 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 4,062,167,049 | 7.161 | 4,062,167,043 | | 4,062,167,043 | 7.161 |
| 1.06 Industrial and miscellaneous | 42,765,494,344 | 75.392 | 42,765,494,346 | | 42,765,494,346 | 75.393 |
| 1.07 Hybrid securities | 98,128,611 | 0.173 | 98,128,611 | | 98,128,611 | 0.173 |
| 1.08 Parent, subsidiaries and affiliates | | 0.000 | | | | 0.000 |
| 1.09 SVO identified funds | | 0.000 | | | | 0.000 |
| 1.10 Unaffiliated Bank loans | 375,752,940 | 0.662 | 375,752,939 | | 375,752,939 | 0.662 |
| 1.11 Total long-term bonds | 49,336,080,917 | 86.976 | 49,336,080,909 | | 49,336,080,909 | 86.976 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | 18,628,368 | 0.033 | 18,628,368 | | 18,628,368 | 0.033 |
| 2.02 Parent, subsidiaries and affiliates | | 0.000 | | | | 0.000 |
| 2.03 Total preferred stocks | 18,628,368 | 0.033 | 18,628,368 | | 18,628,368 | 0.033 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | | 0.000 | | | | 0.000 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | | 0.000 | | | | 0.000 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | | 0.000 | | | | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 248,256,427 | 0.438 | 248,256,427 | | 248,256,427 | 0.438 |
| 3.05 Mutual funds | | 0.000 | | | | 0.000 |
| 3.06 Unit investment trusts | | 0.000 | | | | 0.000 |
| 3.07 Closed-end funds | | 0.000 | | | | 0.000 |
| 3.08 Total common stocks | 248,256,427 | 0.438 | 248,256,427 | | 248,256,427 | 0.438 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | 51,303,504 | 0.090 | 51,303,504 | | 51,303,504 | 0.090 |
| 4.02 Residential mortgages | 64,665,727 | 0.114 | 64,665,727 | | 64,665,727 | 0.114 |
| 4.03 Commercial mortgages | 3,504,199,728 | 6.178 | 3,504,199,728 | | 3,504,199,728 | 6.178 |
| 4.04 Mezzanine real estate loans | 253,264,989 | 0.446 | 253,264,989 | | 253,264,989 | 0.446 |
| 4.05 Total mortgage loans | 3,873,433,948 | 6.829 | 3,873,433,948 | | 3,873,433,948 | 6.829 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | | 0.000 | | | | 0.000 |
| 5.02 Properties held for production of income | | 0.000 | | | | 0.000 |
| 5.03 Properties held for sale | | 0.000 | | | | 0.000 |
| 5.04 Total real estate | | 0.000 | | | | 0.000 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | (34,239,107) | (0.060) | (34,239,107) | 40,086,507 | 5,847,400 | 0.010 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 1,413,484,961 | 2.492 | 1,413,484,961 | 455,014,489 | 1,868,499,450 | 3.294 |
| 6.03 Short-term investments (Schedule DA) | 57,801,913 | 0.102 | 57,801,914 | | 57,801,914 | 0.102 |
| 6.04 Total cash, cash equivalents and short-term investments | 1,437,047,767 | 2.533 | 1,437,047,768 | 495,100,996 | 1,932,148,764 | 3.406 |
| 7. Contract loans | 745,283 | 0.001 | 745,283 | | 745,283 | 0.001 |
| 8. Derivatives (Schedule DB) | 394,697,120 | 0.696 | 394,697,120 | | 394,697,120 | 0.696 |
| 9. Other invested assets (Schedule BA) | 900,982,405 | 1.588 | 900,634,943 | | 900,634,943 | 1.588 |
| 10. Receivables for securities | 18,988,080 | 0.033 | 18,988,080 | | 18,988,080 | 0.033 |
| 11. Securities Lending (Schedule DL, Part 1) | 495,100,995 | 0.873 | 495,100,995 | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | | 0.000 | | | | 0.000 |
| 13. Total invested assets | 56,723,961,310 | 100.000 | 56,723,613,841 | 495,100,996 | 56,723,613,842 | 100.000 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 3,472,037,890 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 831,743,232 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 29,141,231 | 860,884,463 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | | |
| | 3.2 Totals, Part 3, Column 11 | | |
| 4. | Accrual of discount | | 493,918 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | (600,000) | |
| | 5.2 Totals, Part 3, Column 8 | | (600,000) |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 459,378,790 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | | 3,530 |
| 9. | Total foreign exchange change in book value/recorded investment excluding accrued interest: | | |
| | 9.1 Totals, Part 1, Column 13 | | |
| | 9.2 Totals, Part 3, Column 13 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | | |
| | 10.2 Totals, Part 3, Column 10 | | |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 3,873,433,951 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus 12) | | 3,873,433,951 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 3,873,433,951 |

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 936,534,367 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 36,715,140 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 205,144,489 | 241,859,629 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | |
| 4. | Accrual of discount | | 3,247,097 |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 21,580,724 | |
| | 5.2 Totals, Part 3, Column 9 | (22,595,075) | (1,014,351) |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | (13,696,500) |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 246,625,803 |
| 8. | Deduct amortization of premium and depreciation | | 3,133,473 |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | |
| 10. | Deduct current year's other than temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | 16,188,561 | 16,188,561 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 900,982,405 |
| 12. | Deduct total nonadmitted amounts | | 347,462 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 900,634,943 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 47,681,795,467 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 6,863,713,042 |
| 3. | Accrual of discount | | 64,942,867 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1. Part 1, Column 12 | (335,783) | |
| | 4.2. Part 2, Section 1, Column 15 | | |
| | 4.3. Part 2, Section 2, Column 13 | 18,168,897 | |
| | 4.4. Part 4, Column 11 | 4,157 | 17,837,271 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 16,603,595 |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 4,955,560,985 |
| 7. | Deduct amortization of premium | | 86,353,844 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1. Part 1, Column 15 | | |
| | 8.2. Part 2, Section 1, Column 19 | | |
| | 8.3. Part 2, Section 2, Column 16 | | |
| | 8.4. Part 4, Column 15 | | |
| 9. | Deduct current year's other than temporary impairment recognized: | | |
| | 9.1. Part 1, Column 14 | 20,991,606 | |
| | 9.2. Part 2, Section 1, Column 17 | | |
| | 9.3. Part 2, Section 2, Column 14 | | |
| | 9.4. Part 4, Column 13 | 689,112 | 21,680,718 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 | | 21,669,009 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 49,602,965,704 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 49,602,965,704 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|---|
| BONDS | 1. | United States | 157,912,557 | 157,996,585 | 157,926,809 | 158,086,000 |
| Governments | 2. | Canada | | | | |
| (Including all obligations guaranteed by governments) | 3. | Other Countries | 202,300,343 | 221,753,911 | 202,313,488 | 201,075,000 |
| | 4. | Totals | 360,212,900 | 379,750,496 | 360,240,297 | 359,161,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. | Totals | 346,101,309 | 373,383,399 | 346,652,623 | 344,215,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. | Totals | 1,328,223,764 | 1,415,676,944 | 1,331,381,082 | 1,328,727,250 |
| 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 | 4,062,167,049 | 4,434,375,286 | 4,047,253,185 | 4,078,770,025 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated) | 8. | United States | 31,685,530,616 | 34,207,959,074 | 31,847,766,829 | 31,690,826,065 |
| | 9. | Canada | 1,070,573,542 | 1,177,155,134 | 1,073,701,073 | 1,049,438,902 |
| | 10. | Other Countries | 10,483,271,737 | 10,733,242,723 | 10,487,023,849 | 10,508,515,767 |
| | 11. | Totals | 43,239,375,895 | 46,118,356,931 | 43,408,491,751 | 43,248,780,734 |
| Parent, Subsidiaries and Affiliates | 12. | Totals | | | | |
| | 13. | Total Bonds | 49,336,080,917 | 52,721,543,056 | 49,494,018,938 | 49,359,654,009 |
| PREFERRED STOCKS | 14. | United States | 9,830,663 | 10,224,752 | 9,830,663 | |
| Industrial and Miscellaneous (unaffiliated) | 15. | Canada | | | | |
| | 16. | Other Countries | 8,797,705 | 9,405,266 | 8,797,705 | |
| | 17. | Totals | 18,628,368 | 19,630,018 | 18,628,368 | |
| Parent, Subsidiaries and Affiliates | 18. | Totals | | | | |
| | 19. | Total Preferred Stocks | 18,628,368 | 19,630,018 | 18,628,368 | |
| COMMON STOCKS | 20. | United States | | | | |
| Industrial and Miscellaneous (unaffiliated) | 21. | Canada | | | | |
| | 22. | Other Countries | | | | |
| | 23. | Totals | | | | |
| Parent, Subsidiaries and Affiliates | 24. | Totals | 248,256,427 | 248,256,427 | 211,192,010 | |
| | 25. | Total Common Stocks | 248,256,427 | 248,256,427 | 211,192,010 | |
| | 26. | Total Stocks | 266,884,795 | 267,886,445 | 229,820,378 | |
| | 27. | Total Bonds and Stocks | 49,602,965,712 | 52,989,429,501 | 49,723,839,316 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 337,598 | 141,527,500 | 10,353,767 | 5,693,691 | | XXX | 157,912,556 | 0.3 | 8,588,143 | 0.0 | 157,912,556 | |
| 1.2 NAIC 2 | | | | | | XXX | | | | | | |
| 1.3 NAIC 3 | | | | | | XXX | | | | | | |
| 1.4 NAIC 4 | | | | | | XXX | | | | | | |
| 1.5 NAIC 5 | | | | | | XXX | | | | | | |
| 1.6 NAIC 6 | | | | | | XXX | | | | | | |
| 1.7 Totals | 337,598 | 141,527,500 | 10,353,767 | 5,693,691 | | XXX | 157,912,556 | 0.3 | 8,588,143 | 0.0 | 157,912,556 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | | 4,989,917 | 3,036,187 | 109,074,388 | 13,377,475 | XXX | 130,477,967 | 0.3 | 153,352,344 | 0.3 | 50,000,000 | 80,477,967 |
| 2.2 NAIC 2 | | 9,978,265 | 25,059,895 | | | XXX | 35,038,160 | 0.1 | 45,015,071 | 0.1 | 35,038,160 | |
| 2.3 NAIC 3 | | | 22,558,993 | | 14,225,225 | XXX | 36,784,218 | 0.1 | 24,502,720 | 0.1 | 36,784,218 | |
| 2.4 NAIC 4 | | | | | | XXX | | | | | | |
| 2.5 NAIC 5 | | | | | | XXX | | | | | | |
| 2.6 NAIC 6 | | | | | | XXX | | | | | | |
| 2.7 Totals | | 14,968,182 | 50,655,075 | 109,074,388 | 27,602,700 | XXX | 202,300,345 | 0.4 | 222,870,135 | 0.5 | 121,822,378 | 80,477,967 |
| 3. U.S. States, Territories and Possessions etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | 4,396,689 | 7,000,000 | 66,462,821 | 242,291,802 | 25,950,000 | XXX | 346,101,312 | 0.7 | 338,066,418 | 0.7 | 346,101,312 | |
| 3.2 NAIC 2 | | | | | | XXX | | | | | | |
| 3.3 NAIC 3 | | | | | | XXX | | | | | | |
| 3.4 NAIC 4 | | | | | | XXX | | | | | | |
| 3.5 NAIC 5 | | | | | | XXX | | | | | | |
| 3.6 NAIC 6 | | | | | | XXX | | | | | | |
| 3.7 Totals | 4,396,689 | 7,000,000 | 66,462,821 | 242,291,802 | 25,950,000 | XXX | 346,101,312 | 0.7 | 338,066,418 | 0.7 | 346,101,312 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | 137,289,411 | 57,478,014 | 487,796,507 | 544,340,282 | 101,319,546 | XXX | 1,328,223,760 | 2.7 | 1,248,765,359 | 2.6 | 1,328,223,760 | |
| 4.2 NAIC 2 | | | | | | XXX | | | | | | |
| 4.3 NAIC 3 | | | | | | XXX | | | | | | |
| 4.4 NAIC 4 | | | | | | XXX | | | | | | |
| 4.5 NAIC 5 | | | | | | XXX | | | | | | |
| 4.6 NAIC 6 | | | | | | XXX | | | | | | |
| 4.7 Totals | 137,289,411 | 57,478,014 | 487,796,507 | 544,340,282 | 101,319,546 | XXX | 1,328,223,760 | 2.7 | 1,248,765,359 | 2.6 | 1,328,223,760 | |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 145,104,675 | 338,306,867 | 1,031,808,759 | 2,045,189,132 | 470,128,269 | XXX | 4,030,537,702 | 8.1 | 4,522,047,213 | 9.5 | 4,030,537,702 | |
| 5.2 NAIC 2 | | 6,450,000 | 11,146,890 | 13,167,214 | 865,238 | XXX | 31,629,342 | 0.1 | 38,502,127 | 0.1 | 26,682,157 | 4,947,185 |
| 5.3 NAIC 3 | | | | | | XXX | | | | | | |
| 5.4 NAIC 4 | | | | | | XXX | | | | | | |
| 5.5 NAIC 5 | | | | | | XXX | | | | | | |
| 5.6 NAIC 6 | | | | | | XXX | | | | | | |
| 5.7 Totals | 145,104,675 | 344,756,867 | 1,042,955,649 | 2,058,356,346 | 470,993,507 | XXX | 4,062,167,044 | 8.2 | 4,560,549,340 | 9.6 | 4,057,219,859 | 4,947,185 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial & Miscellaneous (Unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 649,553,632 | 4,476,351,261 | 7,784,288,957 | 4,697,900,749 | 4,796,664,355 | XXX | 22,404,758,954 | 45.2 | 21,002,614,058 | 44.2 | 13,358,666,156 | 9,046,092,798 |
| 6.2 NAIC 2 | 378,933,714 | 4,498,972,024 | 8,898,982,173 | 2,952,469,970 | 2,574,079,027 | XXX | 19,303,436,908 | 39.0 | 18,279,676,847 | 38.5 | 11,504,193,701 | 7,799,243,207 |
| 6.3 NAIC 3 | 15,680,897 | 288,098,825 | 532,718,005 | 159,914,189 | 63,363,923 | XXX | 1,059,775,839 | 2.1 | 1,315,052,617 | 2.8 | 350,316,248 | 709,459,591 |
| 6.4 NAIC 4 | 15,728,604 | 32,617,211 | 19,564,099 | 6,710,907 | 43,907,684 | XXX | 118,528,505 | 0.2 | 181,368,093 | 0.4 | 85,658,658 | 32,869,847 |
| 6.5 NAIC 5 | 295,407 | 17,165,524 | 169,669 | 18,808,375 | 24,015,637 | XXX | 60,454,612 | 0.1 | 24,602,979 | 0.1 | 56,644,884 | 3,809,728 |
| 6.6 NAIC 6 | 77,270 | 193,560 | 15,223 | 1,822,588 | 3,785,680 | XXX | 5,894,321 | 0.0 | 45,169,749 | 0.1 | 2,302,071 | 3,592,250 |
| 6.7 Totals | 1,060,269,524 | 9,313,398,405 | 17,235,738,126 | 7,837,626,778 | 7,505,816,306 | XXX | 42,952,849,139 | 86.7 | 40,848,484,343 | 86.1 | 25,357,781,718 | 17,595,067,421 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | | | | | | |
| 7.2 NAIC 2 | | | 20,609,753 | | 77,518,858 | XXX | 98,128,611 | 0.2 | 20,606,219 | 0.0 | 20,609,753 | 77,518,858 |
| 7.3 NAIC 3 | | | | | | XXX | | | 77,975,067 | 0.2 | | |
| 7.4 NAIC 4 | | | | | | XXX | | | | | | |
| 7.5 NAIC 5 | | | | | | XXX | | | | | | |
| 7.6 NAIC 6 | | | | | | XXX | | | | | | |
| 7.7 Totals | | | 20,609,753 | | 77,518,858 | XXX | 98,128,611 | 0.2 | 98,581,286 | 0.2 | 20,609,753 | 77,518,858 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | | | | | | |
| 8.2 NAIC 2 | | | | | | XXX | | | | | | |
| 8.3 NAIC 3 | | | | | | XXX | | | | | | |
| 8.4 NAIC 4 | | | | | | XXX | | | | | | |
| 8.5 NAIC 5 | | | | | | XXX | | | | | | |
| 8.6 NAIC 6 | | | | | | XXX | | | | | | |
| 8.7 Totals | | | | | | XXX | | | | | | |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | 15,969,364 | 81,025,321 | 38,927,772 | 28,085,766 | | XXX | 164,008,223 | 0.3 | 9,449,876 | 0.0 | | 164,008,223 |
| 10.2 NAIC 2 | 34,386,250 | 44,918,382 | 8,050,599 | 54,969,018 | 19,027,686 | XXX | 161,351,935 | 0.3 | 29,825,988 | 0.1 | 33,000,000 | 128,351,935 |
| 10.3 NAIC 3 | | 41,290,989 | 12,460,050 | | | XXX | 53,751,039 | 0.1 | 91,454,798 | 0.2 | 4,454,196 | 49,296,843 |
| 10.4 NAIC 4 | | 26,424,322 | 3,217,421 | | | XXX | 29,641,743 | 0.1 | 7,644,026 | 0.0 | 1,246,875 | 28,394,868 |
| 10.5 NAIC 5 | | | | | | XXX | | | | | | |
| 10.6 NAIC 6 | | | | | | XXX | | | | | | |
| 10.7 Totals | 50,355,614 | 193,659,014 | 62,655,842 | 83,054,784 | 19,027,686 | XXX | 408,752,940 | 0.8 | 138,374,688 | 0.3 | 38,701,071 | 370,051,869 |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 952,651,369 | 5,106,678,880 | 9,422,674,770 | 7,672,575,810 | 5,407,439,645 | | 28,562,020,474 | 57.6 | XXX | XXX | 19,271,441,486 | 9,290,578,988 |
| 11.2 NAIC 2 | (d) 413,319,964 | 4,560,318,671 | 8,963,849,310 | 3,020,606,202 | 2,671,490,809 | | 19,629,584,956 | 39.6 | XXX | XXX | 11,619,523,771 | 8,010,061,185 |
| 11.3 NAIC 3 | (d) 15,680,897 | 329,389,814 | 567,737,048 | 159,914,189 | 77,589,148 | | 1,150,311,096 | 2.3 | XXX | XXX | 391,554,662 | 758,756,434 |
| 11.4 NAIC 4 | (d) 15,728,604 | 59,041,533 | 22,781,520 | 6,710,907 | 43,907,684 | | 148,170,248 | 0.3 | XXX | XXX | 86,905,533 | 61,264,715 |
| 11.5 NAIC 5 | (d) 295,407 | 17,165,524 | 169,669 | 18,808,375 | 24,015,637 | | (c) 60,454,612 | 0.1 | XXX | XXX | 56,644,884 | 3,809,728 |
| 11.6 NAIC 6 | (d) 77,270 | 193,560 | 15,223 | 1,822,588 | 3,785,680 | | (c) 5,894,321 | 0.0 | XXX | XXX | 2,302,071 | 3,592,250 |
| 11.7 Totals | 1,397,753,511 | 10,072,787,982 | 18,977,227,540 | 10,880,438,071 | 8,228,228,603 | | (b) 49,556,435,707 | 100.0 | XXX | XXX | 31,428,372,407 | 18,128,063,300 |
| 11.8 Line 11.7 as a % of Col. 7 | 2.8 | 20.3 | 38.3 | 22.0 | 16.6 | | 100.0 | XXX | XXX | XXX | 63.4 | 36.6 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | 332,972,705 | 4,397,170,180 | 9,323,679,221 | 7,577,757,952 | 5,651,303,353 | | XXX | XXX | 27,282,883,411 | 57.5 | 19,095,969,664 | 8,186,913,747 |
| 12.2 NAIC 2 | 345,378,611 | 4,384,302,339 | 8,204,960,962 | 2,675,326,488 | 2,803,657,852 | | XXX | XXX | 18,413,626,252 | 38.8 | 11,632,962,479 | 6,780,663,773 |
| 12.3 NAIC 3 | 25,110,217 | 455,274,225 | 563,582,840 | 303,807,624 | 161,210,296 | | XXX | XXX | 1,508,985,202 | 3.2 | 649,731,297 | 859,253,905 |
| 12.4 NAIC 4 | 12,683,483 | 57,858,461 | 21,802,102 | 20,794,546 | 75,873,527 | | XXX | XXX | 189,012,119 | 0.4 | 149,999,569 | 39,012,550 |
| 12.5 NAIC 5 | | 3,988,413 | | 3,214,800 | 17,399,766 | | XXX | XXX | (c) 24,602,979 | 0.1 | 24,602,979 | |
| 12.6 NAIC 6 | 85,761 | 1,475,948 | 92,239 | 138,102 | 43,377,699 | | XXX | XXX | (c) 45,169,749 | 0.1 | 40,499,681 | 4,670,068 |
| 12.7 Totals | 716,230,777 | 9,300,069,566 | 18,114,117,364 | 10,581,039,512 | 8,752,822,493 | | XXX | XXX | (b) 47,464,279,712 | 100.0 | 31,593,765,669 | 15,870,514,043 |
| 12.8 Line 12.7 as a % of Col. 9 | 1.5 | 19.6 | 38.2 | 22.3 | 18.4 | | XXX | XXX | 100.0 | XXX | 66.6 | 33.4 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.1 NAIC 1 | 525,436,773 | 3,132,877,210 | 5,782,414,041 | 5,702,808,722 | 4,127,904,740 | | 19,271,441,486 | 38.9 | 19,095,969,664 | 40.2 | 19,271,441,486 | XXX |
| 13.2 NAIC 2 | 259,056,942 | 3,191,705,109 | 4,170,720,667 | 1,776,905,132 | 2,221,135,920 | | 11,619,523,770 | 23.4 | 11,632,962,479 | 24.5 | 11,619,523,770 | XXX |
| 13.3 NAIC 3 | 8,045,361 | 127,548,209 | 101,091,523 | 82,019,674 | 72,849,894 | | 391,554,661 | 0.8 | 649,731,297 | 1.4 | 391,554,661 | XXX |
| 13.4 NAIC 4 | 1,304,076 | 28,095,410 | 18,181,640 | 2,896,806 | 36,427,602 | | 86,905,534 | 0.2 | 149,999,569 | 0.3 | 86,905,534 | XXX |
| 13.5 NAIC 5 | 295,407 | 13,355,797 | 169,669 | 18,808,375 | 24,015,637 | | 56,644,885 | 0.1 | 24,602,979 | 0.1 | 56,644,885 | XXX |
| 13.6 NAIC 6 | 77,270 | 193,561 | 15,223 | 1,822,588 | 193,429 | | 2,302,071 | 0.0 | 40,499,681 | 0.1 | 2,302,071 | XXX |
| 13.7 Totals | 794,215,829 | 6,493,775,296 | 10,072,592,763 | 7,585,261,297 | 6,482,527,222 | | 31,428,372,407 | 63.4 | 31,593,765,669 | 66.6 | 31,428,372,407 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 2.5 | 20.7 | 32.0 | 24.1 | 20.6 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 1.6 | 13.1 | 20.3 | 15.3 | 13.1 | | 63.4 | XXX | XXX | XXX | 63.4 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 427,214,596 | 1,973,801,670 | 3,640,260,729 | 1,969,767,088 | 1,279,534,905 | | 9,290,578,988 | 18.7 | 8,186,913,747 | 17.2 | XXX | 9,290,578,988 |
| 14.2 NAIC 2 | 154,263,022 | 1,368,613,562 | 4,793,128,643 | 1,243,701,070 | 450,354,889 | | 8,010,061,186 | 16.2 | 6,780,663,773 | 14.3 | XXX | 8,010,061,186 |
| 14.3 NAIC 3 | 7,635,536 | 201,841,605 | 466,645,525 | 77,894,515 | 4,739,254 | | 758,756,435 | 1.5 | 859,253,905 | 1.8 | XXX | 758,756,435 |
| 14.4 NAIC 4 | 14,424,528 | 30,946,123 | 4,599,880 | 3,814,101 | 7,480,082 | | 61,264,714 | 0.1 | 39,012,550 | 0.1 | XXX | 61,264,714 |
| 14.5 NAIC 5 | | 3,809,727 | | | | | 3,809,727 | 0.0 | | | XXX | 3,809,727 |
| 14.6 NAIC 6 | | (1) | | | 3,592,251 | | 3,592,250 | 0.0 | 4,670,068 | 0.0 | XXX | 3,592,250 |
| 14.7 Totals | 603,537,682 | 3,579,012,686 | 8,904,634,777 | 3,295,176,774 | 1,745,701,381 | | 18,128,063,300 | 36.6 | 15,870,514,043 | 33.4 | XXX | 18,128,063,300 |
| 14.8 Line 14.7 as a % of Col. 7 | 3.3 | 19.7 | 49.1 | 18.2 | 9.6 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 1.2 | 7.2 | 18.0 | 6.6 | 3.5 | | 36.6 | XXX | XXX | XXX | XXX | 36.6 |

(a) Includes $ 13,276,219,648 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 187,354,791 ; NAIC 2 $ 33,000,000 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

# SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 337,598 | 141,527,500 | 10,353,767 | 5,693,691 | | XXX | 157,912,556 | 0.3 | 8,588,143 | 0.0 | 157,912,556 | |
| 1.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 1.05 Totals | 337,598 | 141,527,500 | 10,353,767 | 5,693,691 | | XXX | 157,912,556 | 0.3 | 8,588,143 | 0.0 | 157,912,556 | |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | | 14,968,181 | 50,655,074 | 109,074,388 | 27,602,700 | XXX | 202,300,343 | 0.4 | 222,870,135 | 0.5 | 121,822,377 | 80,477,966 |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 2.05 Totals | | 14,968,181 | 50,655,074 | 109,074,388 | 27,602,700 | XXX | 202,300,343 | 0.4 | 222,870,135 | 0.5 | 121,822,377 | 80,477,966 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | 4,396,689 | 7,000,000 | 66,462,821 | 242,291,802 | 25,950,000 | XXX | 346,101,312 | 0.7 | 338,066,418 | 0.7 | 346,101,312 | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 3.05 Totals | 4,396,689 | 7,000,000 | 66,462,821 | 242,291,802 | 25,950,000 | XXX | 346,101,312 | 0.7 | 338,066,418 | 0.7 | 346,101,312 | |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | 137,289,411 | 57,478,014 | 487,796,507 | 544,340,282 | 101,319,546 | XXX | 1,328,223,760 | 2.7 | 1,248,765,359 | 2.6 | 1,328,223,760 | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 4.05 Totals | 137,289,411 | 57,478,014 | 487,796,507 | 544,340,282 | 101,319,546 | XXX | 1,328,223,760 | 2.7 | 1,248,765,359 | 2.6 | 1,328,223,760 | |
| 5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 118,003,106 | 152,936,697 | 627,452,105 | 1,697,738,567 | 468,259,449 | XXX | 3,064,389,924 | 6.2 | 3,515,283,907 | 7.4 | 3,059,442,739 | 4,947,185 |
| 5.02 Residential Mortgage-Backed Securities | 18,561,873 | 147,841,163 | 163,779,087 | 241,756,860 | 1,587,325 | XXX | 573,526,308 | 1.2 | 625,710,720 | 1.3 | 573,526,308 | |
| 5.03 Commercial Mortgage-Backed Securities | 8,539,696 | 43,979,007 | 251,724,457 | 118,860,919 | 1,146,733 | XXX | 424,250,812 | 0.9 | 419,554,713 | 0.9 | 424,250,812 | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 5.05 Totals | 145,104,675 | 344,756,867 | 1,042,955,649 | 2,058,356,346 | 470,993,507 | XXX | 4,062,167,044 | 8.2 | 4,560,549,340 | 9.6 | 4,057,219,859 | 4,947,185 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 615,492,997 | 5,972,782,243 | 9,451,226,295 | 6,866,073,004 | 6,976,525,860 | XXX | 29,882,100,399 | 60.3 | 28,503,569,008 | 60.1 | 20,275,883,877 | 9,606,216,522 |
| 6.02 Residential Mortgage-Backed Securities | 172,385,203 | 417,681,293 | 265,704,508 | 305,285,320 | 138,227,301 | XXX | 1,299,283,625 | 2.6 | 1,040,450,210 | 2.2 | 664,945,818 | 634,337,807 |
| 6.03 Commercial Mortgage-Backed Securities | 77,029,092 | 2,183,743,475 | 2,516,374,601 | 347,715,144 | 49,121,825 | XXX | 5,173,984,137 | 10.4 | 5,098,250,502 | 10.7 | 3,465,321,173 | 1,708,662,964 |
| 6.04 Other Loan-Backed and Structured Securities | 195,362,232 | 739,191,394 | 5,002,432,721 | 318,553,309 | 341,941,320 | XXX | 6,597,480,976 | 13.3 | 6,206,214,619 | 13.1 | 951,630,850 | 5,645,850,126 |
| 6.05 Totals | 1,060,269,524 | 9,313,398,405 | 17,235,738,125 | 7,837,626,777 | 7,505,816,306 | XXX | 42,952,849,137 | 86.7 | 40,848,484,339 | 86.1 | 25,357,781,718 | 17,595,067,419 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | 20,609,753 | | 77,518,858 | XXX | 98,128,611 | 0.2 | 98,581,286 | 0.2 | 20,609,753 | 77,518,858 |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 7.05 Totals | | | 20,609,753 | | 77,518,858 | XXX | 98,128,611 | 0.2 | 98,581,286 | 0.2 | 20,609,753 | 77,518,858 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | | | | | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | | | | | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | | | | | | |
| 8.05 Affiliated Bank Loans - Issued | | | | | | XXX | | | | | | |
| 8.06 Affiliated Bank Loans - Acquired | | | | | | XXX | | | | | | |
| 8.07 Totals | | | | | | XXX | | | | | | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 11.08 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.02 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 9.03 Totals | XXX | XXX | XXX | XXX | XXX | | | | | | | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Unaffiliated Bank Loans - Issued | | | | | | XXX | | | | | | |
| 10.02 Unaffiliated Bank Loans - Acquired | 50,355,614 | 193,659,013 | 62,655,841 | 83,054,784 | 19,027,686 | XXX | 408,752,938 | 0.8 | 138,374,697 | 0.3 | 38,701,071 | 370,051,867 |
| 10.03 Totals | 50,355,614 | 193,659,013 | 62,655,841 | 83,054,784 | 19,027,686 | XXX | 408,752,938 | 0.8 | 138,374,697 | 0.3 | 38,701,071 | 370,051,867 |
| 11. Total Bonds Current Year | | | | | | | | | | | | |
| 11.01 Issuer Obligations | 875,519,801 | 6,346,692,635 | 10,714,556,322 | 9,465,211,734 | 7,677,176,413 | XXX | 35,079,156,905 | 70.8 | XXX | XXX | 25,309,996,374 | 9,769,160,531 |
| 11.02 Residential Mortgage-Backed Securities | 190,947,076 | 565,522,456 | 429,483,595 | 547,042,180 | 139,814,626 | XXX | 1,872,809,933 | 3.8 | XXX | XXX | 1,238,472,126 | 634,337,807 |
| 11.03 Commercial Mortgage-Backed Securities | 85,568,788 | 2,227,722,482 | 2,768,099,058 | 466,576,063 | 50,268,558 | XXX | 5,598,234,949 | 11.3 | XXX | XXX | 3,889,571,985 | 1,708,662,964 |
| 11.04 Other Loan-Backed and Structured Securities | 195,362,232 | 739,191,394 | 5,002,432,721 | 318,553,309 | 341,941,320 | XXX | 6,597,480,976 | 13.3 | XXX | XXX | 951,630,850 | 5,645,850,126 |
| 11.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | XXX | XXX | | |
| 11.06 Affiliated Bank Loans | | | | | | XXX | | | XXX | XXX | | |
| 11.07 Unaffiliated Bank Loans | 50,355,614 | 193,659,013 | 62,655,841 | 83,054,784 | 19,027,686 | XXX | 408,752,938 | 0.8 | XXX | XXX | 38,701,071 | 370,051,867 |
| 11.08 Totals | 1,397,753,511 | 10,072,787,980 | 18,977,227,537 | 10,880,438,070 | 8,228,228,603 | | 49,556,435,701 | 100.0 | XXX | XXX | 31,428,372,406 | 18,128,063,295 |
| 11.09 Line 11.08 as a % of Col. 7 | 2.8 | 20.3 | 38.3 | 22.0 | 16.6 | | 100.0 | XXX | XXX | XXX | 63.4 | 36.6 |
| 12. Total Bonds Prior Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 460,547,595 | 6,169,230,775 | 10,317,354,136 | 8,713,612,052 | 8,274,979,698 | XXX | XXX | XXX | 33,935,724,256 | 71.5 | 25,392,957,431 | 8,542,766,825 |
| 12.02 Residential Mortgage-Backed Securities | 120,322,662 | 514,641,132 | 386,806,071 | 502,651,309 | 141,739,756 | XXX | XXX | XXX | 1,666,160,930 | 3.5 | 1,445,262,189 | 220,898,741 |
| 12.03 Commercial Mortgage-Backed Securities | 22,586,743 | 1,773,126,734 | 3,282,307,672 | 394,410,603 | 45,373,463 | XXX | XXX | XXX | 5,517,805,215 | 11.6 | 3,709,113,150 | 1,808,692,065 |
| 12.04 Other Loan-Backed and Structured Securities | 112,773,775 | 767,963,617 | 4,088,487,422 | 946,260,231 | 290,729,574 | XXX | XXX | XXX | 6,206,214,619 | 13.1 | 1,046,432,896 | 5,159,781,723 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | | | | |
| 12.06 Affiliated Bank Loans | | | | | | XXX | XXX | XXX | | | | |
| 12.07 Unaffiliated Bank Loans | | 75,107,306 | 39,162,067 | 24,105,324 | | XXX | XXX | XXX | 138,374,697 | 0.3 | | 138,374,697 |
| 12.08 Totals | 716,230,775 | 9,300,069,564 | 18,114,117,368 | 10,581,039,519 | 8,752,822,491 | | XXX | XXX | 47,464,279,717 | 100.0 | 31,593,765,666 | 15,870,514,051 |
| 12.09 Line 12.08 as a % of Col. 9 | 1.5 | 19.6 | 38.2 | 22.3 | 18.4 | | XXX | XXX | 100 | XXX | 66.6 | 33.4 |
| 13. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 542,413,457 | 4,566,398,287 | 7,038,830,886 | 6,823,438,828 | 6,338,914,916 | XXX | 25,309,996,374 | 51.1 | 25,392,957,431 | 53.5 | 25,309,996,374 | XXX |
| 13.02 Residential Mortgage-Backed Securities | 143,153,608 | 431,371,031 | 279,963,144 | 328,486,586 | 55,497,756 | XXX | 1,238,472,125 | 2.5 | 1,445,262,189 | 3.0 | 1,238,472,125 | XXX |
| 13.03 Commercial Mortgage-Backed Securities | 14,980,014 | 1,187,397,832 | 2,251,659,153 | 392,927,989 | 42,606,998 | XXX | 3,889,571,986 | 7.8 | 3,709,113,150 | 7.8 | 3,889,571,986 | XXX |
| 13.04 Other Loan-Backed and Structured Securities | 60,668,750 | 308,608,145 | 496,438,509 | 40,407,894 | 45,507,552 | XXX | 951,630,850 | 1.9 | 1,046,432,896 | 2.2 | 951,630,850 | XXX |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | | XXX |
| 13.06 Affiliated Bank Loans | | | | | | XXX | | | | | | XXX |
| 13.07 Unaffiliated Bank Loans | 33,000,000 | | 5,701,071 | | | XXX | 38,701,071 | 0.1 | | | 38,701,071 | XXX |
| 13.08 Totals | 794,215,829 | 6,493,775,295 | 10,072,592,763 | 7,585,261,297 | 6,482,527,222 | | 31,428,372,406 | 63.4 | 31,593,765,666 | 66.6 | 31,428,372,406 | XXX |
| 13.09 Line 13.08 as a % of Col. 7 | 2.5 | 20.7 | 32.0 | 24.1 | 20.6 | | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11 | 1.6 | 13.1 | 20.3 | 15.3 | 13.1 | | 63.4 | XXX | XXX | XXX | 63.4 | XXX |
| 14. Total Privately Placed Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 333,106,344 | 1,780,294,348 | 3,675,725,436 | 2,641,772,906 | 1,338,261,497 | XXX | 9,769,160,531 | 19.7 | 8,542,766,825 | 18.0 | XXX | 9,769,160,531 |
| 14.02 Residential Mortgage-Backed Securities | 47,793,468 | 134,151,425 | 149,520,451 | 218,555,594 | 84,316,870 | XXX | 634,337,808 | 1.3 | 220,898,741 | 0.5 | XXX | 634,337,808 |
| 14.03 Commercial Mortgage-Backed Securities | 70,588,774 | 1,040,324,650 | 516,439,905 | 73,648,074 | 7,661,560 | XXX | 1,708,662,963 | 3.4 | 1,808,692,065 | 3.8 | XXX | 1,708,662,963 |
| 14.04 Other Loan-Backed and Structured Securities | 134,693,482 | 430,583,249 | 4,505,994,212 | 278,145,415 | 296,433,768 | XXX | 5,645,850,126 | 11.4 | 5,159,781,723 | 10.9 | XXX | 5,645,850,126 |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | | | | | XXX | |
| 14.06 Affiliated Bank Loans | | | | | | XXX | | | | | XXX | |
| 14.07 Unaffiliated Bank Loans | 17,355,614 | 193,659,013 | 56,954,770 | 83,054,784 | 19,027,686 | XXX | 370,051,867 | 0.7 | 138,374,697 | 0.3 | XXX | 370,051,867 |
| 14.08 Totals | 603,537,682 | 3,579,012,685 | 8,904,634,774 | 3,295,176,773 | 1,745,701,381 | | 18,128,063,295 | 36.6 | 15,870,514,051 | 33.4 | XXX | 18,128,063,295 |
| 14.09 Line 14.08 as a % of Col. 7 | 3.3 | 19.7 | 49.1 | 18.2 | 9.6 | | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11 | 1.2 | 7.2 | 18.0 | 6.6 | 3.5 | | 36.6 | XXX | XXX | XXX | XXX | 36.6 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | | | | | |
| 2. Cost of short-term investments acquired | 57,831,217 | 57,831,217 | | | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | | | | | |
| 7. Deduct amortization of premium | 29,303 | 29,303 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 57,801,914 | 57,801,914 | | | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 57,801,914 | 57,801,914 | | | |

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

# SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31, prior year (Line 9, prior year) | | 428,979,750 |
| 2. | Cost paid/(consideration received) on additions: | | |
| | 2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 | 781,606,455 | |
| | 2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 | (1,272,286) | 780,334,169 |
| 3. | Unrealized valuation increase/(decrease): | | |
| | 3.1 Section 1, Column 17 | | |
| | 3.2 Section 2, Column 19 | | |
| 4. | SSAP No. 108 Adjustments | | |
| 5. | Total gain (loss) on termination recognized, Section 2, Column 22 | | 645,024,922 |
| 6. | Considerations received/(paid) on terminations, Section 2, Column 15 | | 645,024,922 |
| 7. | Amortization: | | |
| | 7.1 Section 1, Column 19 | (389,362,058) | |
| | 7.2 Section 2, Column 21 | (425,254,740) | (814,616,798) |
| 8. | Adjustment to the book/adjusted carrying value of hedged item: | | |
| | 8.1 Section 1, Column 20 | | |
| | 8.2 Section 2, Column 23 | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Section 1, Column 18 | | |
| | 9.2 Section 2, Column 20 | | |
| 10. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) | | 394,697,121 |
| 11. | Deduct nonadmitted assets | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 394,697,121 |

# SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

| | | |
|---|---|---|
| 1. | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column) | |
| 3.1 | Add: | |
| | Change in variation margin on open contracts - Highly effective hedges | |
| | 3.11 Section 1, Column 15, current year minus | |
| | 3.12 Section 1, Column 15, prior year | |
| | Change in variation margin on open contracts - All other | |
| | 3.13 Section 1, Column 18, current year minus | |
| | 3.14 Section 1, Column 18, prior year | |
| 3.2 | Add: | |
| | Change in adjustment to basis of hedged item | |
| | 3.21 Section 1, Column 17, current year to date minus | |
| | 3.22 Section 1, Column 17, prior year | |
| | Change in amount recognized | |
| | 3.23 Section 1, Column 19, current year to date m | |
| | 3.24 Section 1, Column 19, prior year plus | |
| | 3.25 SSAP No. 108 Adjustments | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | |
| 4.1 | Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) | |
| 4.2 | Less: | |
| | 4.21 Amount used to adjust basis of hedged item (Section 2, Column 17) | |
| | 4.22 Amount recognized (Section 2, Column 16) | |
| | 4.23 SSAP No. 108 Adjustments | |
| 4.3 | Subtotal (Line 4.1 minus Line 4.2) | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | |
| | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | |
| 6. | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | |
| 7. | Deduct total nonadmitted amounts | |
| 8. | Statement value at end of current period (Line 6 minus Line 7) | |

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

# SCHEDULE DB - VERIFICATION

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

| | | | Book/Adjusted Carrying Value Check |
|---|---|---|---|
| 1. | Part A, Section 1, Column 14 | 394,697,120 | |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | | |
| 3. | Total (Line 1 plus Line 2) | | 394,697,120 |
| 4. | Part D, Section 1, Column 5 | 412,546,021 | |
| 5. | Part D, Section 1, Column 6 | (17,848,901) | |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | | |

| | | | Fair Value Check |
|---|---|---|---|
| 7. | Part A, Section 1, Column 16 | 1,284,814,692 | |
| 8. | Part B, Section 1, Column 13 | | |
| 9. | Total (Line 7 plus Line 8) | | 1,284,814,692 |
| 10. | Part D, Section 1, Column 8 | 1,357,133,233 | |
| 11. | Part D, Section 1, Column 9 | (72,318,541) | |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | | |

| | | | Potential Exposure Check |
|---|---|---|---|
| 13. | Part A, Section 1, Column 21 | | |
| 14. | Part B, Section 1, Column 20 | | |
| 15. | Part D, Section 1, Column 11 | | |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | | |

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 332,161,306 | 33,101,418 | 299,059,888 | |
| 2. Cost of cash equivalents acquired | 17,447,242,381 | 6,863,190,571 | 10,584,051,810 | |
| 3. Accrual of discount | 3,403,839 | 3,403,839 | | |
| 4. Unrealized valuation increase (decrease) | (76,000) | | (76,000) | |
| 5. Total gain (loss) on disposals | 18,000 | | 18,000 | |
| 6. Deduct consideration received on disposals | 16,369,264,564 | 6,737,142,951 | 9,632,121,613 | |
| 7. Deduct amortization of premium | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1,413,484,962 | 162,552,877 | 1,250,932,085 | |
| 11. Deduct total nonadmitted amounts | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,413,484,962 | 162,552,877 | 1,250,932,085 | |

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

Schedule A - Part 1 - Real Estate Owned

**N O N E**

Schedule A - Part 2 - Real Estate Acquired and Additions Made

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0AG1000 | 0 | SELAH | WA | | 12/20/2018 | 4.600 | 11,000,000 | | | | | | 38,115,000 | 09/01/2018 |
| 0AG1001 | 0 | COLUMBIA BASIN | WA | | 12/20/2018 | 4.600 | 7,000,000 | | | | | | 23,984,800 | 09/10/2018 |
| 0AG1002 | 0 | BURBANK VALLEY | WA | | 12/20/2018 | 4.600 | 7,000,000 | | | | | | 18,172,000 | 09/05/2018 |
| 0AG1003 | 0 | OTHELLO | WA | | 01/03/2019 | 6.520 | 3,801,921 | | | | | | 7,500,000 | 12/01/2017 |
| 0AG1004 | 0 | MILBANK | SD | | 01/11/2019 | 6.250 | 3,387,619 | | | | | | 6,300,000 | 12/01/2018 |
| 0AG1007 | 0 | JEFFERSON | OR | | 04/26/2019 | 7.000 | 3,525,345 | | | | | | 15,138,542 | 03/01/2019 |
| 0AG1008 | 0 | TURNER | OR | | 04/26/2019 | 7.750 | 3,405,370 | | | | | | 15,138,542 | 03/01/2019 |
| 0AG1010 | 0 | MADERA | CA | | 10/31/2019 | 4.990 | 500,000 | | | | | | 1,000,000 | 08/30/2019 |
| 0AG1011 | 0 | MADERA | CA | | 10/31/2019 | 4.990 | 950,000 | | | | | | 2,400,000 | 08/30/2019 |
| 0AG1013 | 0 | ST JOHN | KS | | 12/30/2019 | 4.600 | 10,733,249 | | | | | | 19,515,000 | 12/01/2019 |
| 0199999. Mortgages in good standing - Farm Mortgages | | | | | | | 51,303,504 | | | | | | 147,263,884 | XXX |
| 990AMH1 | 0 | JONESBORO | GA | | 07/31/2019 | 3.556 | 5,000,000 | | | | | | 6,666,667 | 06/30/2019 |
| 990CON1 | 0 | CINCINNATTI | OH | | 03/02/2018 | 4.850 | 9,288,299 | | | | | | 1,196,244 | 03/02/2018 |
| 990CSFR | 0 | FORT MYERS | FL | | 08/16/2018 | 4.032 | 6,600,142 | | | | | | 9,744,237 | 08/17/2018 |
| 990GOR1 | 0 | CLEARWATER | TX | | 06/29/2018 | 4.633 | 8,352,648 | | 5,019 | | | | 29,981,523 | 06/29/2018 |
| 990GOR2 | 0 | CHARLOTTE | FL | | 07/09/2018 | 4.633 | 13,904,428 | | 7,555 | | | | 18,014,997 | 07/09/2018 |
| 990HPA1 | 0 | VARIOUS | CA | | 07/25/2018 | 3.886 | 4,740,016 | | | | | | 6,792,732 | 07/25/2018 |
| 990HPA2 | 0 | ORLANDO | FL | | 05/16/2019 | 4.115 | 4,895,240 | | | | | | 7,469,704 | 02/28/2019 |
| 990RIV3 | 0 | GRESHAM | OR | | 06/28/2018 | 8.750 | 67,575 | | | | | | 102,000 | 04/18/2018 |
| 990SFR1 | 0 | ATLANTA | GA | | 04/10/2019 | 4.481 | 11,817,379 | | | | | | 16,408,923 | 04/01/2019 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | | 64,665,727 | | 12,574 | | | | 96,377,027 | XXX |
| 0900131 | | SOLON | OH | | 01/30/2003 | 6.500 | 117,377 | | | | | | 4,500,000 | 01/09/2003 |
| 0900189 | | SPOKANE | WA | | 08/01/2003 | 5.750 | 81,169 | | | | | | 1,760,000 | 07/02/2003 |
| 0900208 | | DUBLIN | OH | | 10/07/2003 | 5.875 | 88,743 | | | | | | 1,720,000 | 09/19/2003 |
| 0900209 | | COLUMBUS | OH | | 10/07/2003 | 5.875 | 177,487 | | | | | | 2,900,000 | 09/19/2003 |
| 0900249 | | ALICE | TX | | 04/15/2004 | 6.400 | 356,444 | | | | | | 3,500,000 | 01/16/2004 |
| 0900292 | | AMMON | ID | | 05/27/2004 | 5.750 | 367,324 | | | | | | 4,400,000 | 04/17/2004 |
| 0900413 | | OREM | UT | | 03/18/2005 | 5.900 | 111,397 | | | | | | 3,200,000 | 02/03/2005 |
| 0900447 | | MEMPHIS | TN | | 05/10/2005 | 5.800 | 457,990 | | | | | | 2,700,000 | 03/17/2005 |
| 0900509 | | ALBUQUERQUE | NM | | 09/15/2005 | 5.800 | 411,307 | | | | | | 2,481,000 | 07/13/2005 |
| 0900510 | | ALBUQUERQUE | NM | | 09/15/2005 | 5.800 | 191,363 | | | | | | 1,140,000 | 07/13/2005 |
| 0900513 | | DORAVILLE | GA | | 09/19/2005 | 6.000 | 71,399 | | | | | | 1,730,000 | 09/08/2005 |
| 0900561 | | SOUTHFIELD | MI | | 12/15/2005 | 5.250 | 5,069,889 | | | | | | 9,350,000 | 11/09/2005 |
| 0900588 | | CAREFREE | AZ | | 02/21/2006 | 6.160 | 177,500 | | | | | | 4,200,000 | 12/12/2005 |
| 0900589 | | SCOTTSDALE | AZ | | 04/13/2006 | 6.160 | 152,001 | | | | | | 4,500,000 | 12/28/2005 |
| 0900590 | | MESA | AZ | | 02/21/2006 | 6.160 | 171,719 | | | | | | 4,800,000 | 02/12/2006 |
| 0900678 | | FOUNTAIN HILL | AZ | | 05/11/2006 | 5.500 | 999,668 | | | | | | 1,500,000 | 01/31/2015 |
| 0900755 | | TUALATIN | OR | | 10/11/2006 | 6.450 | 419,357 | | | | | | 3,230,000 | 09/11/2006 |
| 0900767 | | ANN ARBOR | MI | | 04/30/2007 | 6.250 | 869,432 | | | | | | 5,270,000 | 04/01/2007 |
| 0900783 | | GARDENDALE | AL | | 02/16/2007 | 6.250 | 319,358 | | | | | | 1,500,000 | 01/31/2007 |
| 0900863 | | MADISON HEIGHTS | MI | | 09/12/2007 | 6.580 | 523,068 | | | | | | 2,080,000 | 08/01/2007 |
| 0900864 | | BRIGHTON | MI | | 09/12/2007 | 6.580 | 1,004,290 | | | | | | 3,490,000 | 08/01/2007 |
| 0900869 | | BAKERSFIELD | CA | | 10/03/2007 | 6.570 | 482,509 | | | | | | 5,120,000 | 09/14/2007 |
| 0900932 | | DALLAS | TX | | 12/13/2007 | 6.200 | 597,801 | | | | | | 1,880,000 | 11/19/2007 |
| 0900984 | | MARTINSBURG | WV | | 03/17/2008 | 6.100 | 831,531 | | | | | | 8,940,000 | 02/26/2008 |
| 0901003 | | JACKSONVILLE | FL | | 06/06/2008 | 6.100 | 1,604,963 | | | | | | 5,190,000 | 04/01/2008 |
| 0901018 | | UPPER MARLBOROUGH | MD | | 05/30/2008 | 6.100 | 3,623,110 | | | | | | 20,700,000 | 05/01/2008 |
| 0901057 | | WILSON | NC | | 07/15/2008 | 6.150 | 402,099 | | | | | | 1,910,000 | 06/06/2008 |
| 0901094 | | PINEVILLE | NC | | 08/28/2008 | 6.430 | 619,590 | | | | | | 4,300,000 | 06/19/2008 |
| 0901114 | | WIXOM | MI | | 12/17/2008 | 6.400 | 1,780,088 | | | | | | 4,750,000 | 06/01/2009 |
| 0901172 | | BETHESDA | MD | | 07/30/2009 | 7.000 | 1,713,761 | | | | | | 8,800,000 | 06/02/2009 |
| 0901180 | | JONESBORO | AR | | 12/02/2009 | 7.250 | 1,898,830 | | | | | | 3,860,000 | 08/26/2009 |
| 0901187 | | DALLAS | TX | | 08/17/2009 | 7.000 | 691,494 | | | | | | 2,185,000 | 06/29/2009 |
| 0901195 | | MARTINSBURG | WV | | 11/09/2009 | 7.000 | 1,862,069 | | | | | | 8,040,000 | 09/22/2009 |
| 0901205 | | AUSTIN | TX | | 10/30/2009 | 4.500 | 1,602,632 | | | | | | 10,100,000 | 12/22/2014 |
| 0901207 | | HICKORY | NC | | 10/29/2009 | 4.950 | 700,802 | | | | | | 5,935,000 | 09/10/2009 |
| 0901223 | | PASADENA | CA | | 01/28/2010 | 6.650 | 3,419,987 | | | | | | 16,970,000 | 11/12/2009 |
| 0901228 | | BEACHWOOD | OH | | 12/15/2009 | 7.000 | 534,520 | | | | | | 3,800,000 | 11/17/2009 |
| 0901233 | | OVERLAND PARK | KS | | 02/01/2010 | 6.650 | 2,140,612 | | | | | | 9,900,000 | 01/06/2010 |
| 0901246 | | CHARLOTTE | NC | | 03/15/2010 | 5.000 | 834,552 | | | | | | 2,920,000 | 02/16/2010 |
| 0901253 | | SALT LAKE CITY | UT | | 04/13/2010 | 6.750 | 1,705,285 | | | | | | 4,800,000 | 03/29/2010 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0901254 | | BRECKSVILLE | OH | | 04/19/2010 | 6.650 | 4,016,018 | | | | | | 7,700,000 | 02/26/2010 |
| 0901261 | | HELENA | MT | | 05/06/2010 | 6.750 | 172,040 | | | | | | 610,000 | 04/14/2010 |
| 0901262 | | BETHANY | OK | | 05/06/2010 | 6.750 | 199,075 | | | | | | 670,000 | 04/20/2010 |
| 0901290 | | VANDALIA | OH | | 08/05/2010 | 6.500 | 1,163,433 | | | | | | 4,000,000 | 06/24/2010 |
| 0901293 | | JACKSONVILLE | FL | | 08/12/2010 | 6.750 | 1,838,574 | | | | | | 5,830,000 | 07/18/2010 |
| 0901294 | | INDIANAPOLIS | IN | | 07/01/2010 | 6.450 | 1,605,873 | | | | | | 4,250,000 | 06/02/2010 |
| 0901304 | | AUSTINTOWN | OH | | 08/19/2010 | 6.350 | 1,810,843 | | | | | | 3,560,000 | 07/16/2010 |
| 0901305 | | OREM | UT | | 07/01/2010 | 6.250 | 3,179,009 | | | | | | 11,600,000 | 06/15/2010 |
| 0901306 | | SANTA FE | NM | | 07/06/2010 | 6.375 | 481,962 | | | | | | 1,370,000 | 06/17/2010 |
| 0901307 | | ALBUQUERQUE | NM | | 07/06/2010 | 6.375 | 803,269 | | | | | | 1,750,000 | 06/24/2010 |
| 0901308 | | ALBUQUERQUE | NM | | 07/06/2010 | 6.375 | 803,269 | | | | | | 2,390,000 | 06/25/2010 |
| 0901314 | | PHOENIX | AZ | | 09/08/2010 | 6.500 | 2,114,757 | | | | | | 7,350,000 | 08/04/2010 |
| 0901322 | | JACKSON | MS | | 10/29/2010 | 6.100 | 2,498,221 | | | | | | 4,900,000 | 09/01/2010 |
| 0901325 | | BEAUMONT | TX | | 12/02/2010 | 6.250 | 326,583 | | | | | | 1,840,000 | 09/15/2010 |
| 0901326 | | SPARKS | NV | | 10/19/2010 | 6.100 | 1,647,114 | | | | | | 3,900,000 | 08/13/2010 |
| 0901331 | | CARROLLTON | TX | | 10/08/2010 | 6.000 | 734,053 | | | | | | 2,100,000 | 10/01/2010 |
| 0901334 | | CLEVELAND | OH | | 12/09/2010 | 6.000 | 993,965 | | | | | | 3,300,000 | 10/22/2010 |
| 0901345 | | RANCHO SANTA MARGARITA | CA | | 12/20/2010 | 5.900 | 971,160 | | | | | | 3,016,000 | 10/11/2010 |
| 0901354 | | POMPANO BEACH | FL | | 12/17/2010 | 5.750 | 1,086,587 | | | | | | 3,150,000 | 11/09/2010 |
| 0901355 | | PENNSAUKEN | NJ | | 12/09/2010 | 5.750 | 310,885 | | | | | | 1,600,000 | 11/02/2010 |
| 0901356 | | MONTCLAIR | CA | | 03/01/2011 | 5.650 | 1,123,749 | | | | | | 6,000,000 | 12/17/2010 |
| 0901361 | | LINCOLN | NE | | 02/01/2011 | 5.900 | 1,341,189 | | | | | | 3,565,000 | 12/28/2010 |
| 0901366 | | EL PASO | TX | | 11/22/2010 | 5.900 | 721,719 | | | | | | 2,175,000 | 10/07/2010 |
| 0901368 | | HOUSTON | TX | | 01/13/2011 | 5.900 | 1,039,619 | | | | | | 2,600,000 | 12/20/2010 |
| 0901371 | | BOULDER | CO | | 01/14/2011 | 5.500 | 1,432,890 | | | | | | 3,070,000 | 12/02/2010 |
| 0901386 | | CONROE | TX | | 02/22/2011 | 5.750 | 935,210 | | | | | | 1,750,000 | 01/20/2011 |
| 0901395 | | EUGENE | OR | | 02/22/2011 | 5.800 | 4,031,231 | | | | | | 9,750,000 | 01/11/2011 |
| 0901398 | | STROUDSBURG | PA | | 01/31/2011 | 5.500 | 2,280,840 | | | | | | 6,000,000 | 12/31/2010 |
| 0901403 | | TEMPE | AZ | | 02/28/2011 | 5.750 | 1,099,867 | | | | | | 5,100,000 | 01/25/2011 |
| 0901417 | | CINCINNATI | OH | | 04/04/2011 | 5.890 | 1,007,546 | | | | | | 2,970,000 | 02/22/2011 |
| 0901424 | | PINEVILLE | NC | | 03/17/2011 | 5.750 | 1,554,629 | | | | | | 3,390,000 | 02/04/2011 |
| 0901432 | | MONROE | NC | | 04/12/2011 | 5.900 | 1,075,336 | | | | | | 3,340,000 | 03/23/2011 |
| 0901436 | | SWEDESBORO | NJ | | 04/07/2011 | 5.850 | 893,287 | | | | | | 1,875,000 | 02/18/2011 |
| 0901437 | | SWEDESBORO | NJ | | 03/30/2011 | 5.850 | 2,105,024 | | | | | | 4,125,000 | 02/18/2011 |
| 0901444 | | NATIONAL CITY | CA | | 06/13/2011 | 5.920 | 722,925 | | | | | | 2,500,000 | 03/11/2011 |
| 0901445 | | HEBRON | KY | | 05/11/2011 | 5.910 | 542,290 | | | | | | 1,480,000 | 04/19/2011 |
| 0901456 | | OMAHA | NE | | 05/31/2011 | 5.780 | 1,430,809 | | | | | | 3,600,000 | 05/11/2011 |
| 0901458 | | RIVERSIDE | CA | | 06/23/2011 | 5.840 | 2,204,431 | | | | | | 6,500,000 | 04/29/2011 |
| 0901462 | | STOW | OH | | 06/09/2011 | 5.750 | 2,935,867 | | | | | | 5,850,000 | 05/20/2011 |
| 0901472 | | MAYFIELD HEIGHTS | OH | | 07/28/2011 | 5.650 | 899,173 | | | | | | 5,000,000 | 06/06/2011 |
| 0901474 | | MONTCLAIR | CA | | 08/11/2011 | 5.660 | 4,124,366 | | | | | | 11,500,000 | 07/14/2011 |
| 0901475 | | HUNTSVILLE | AL | | 06/30/2011 | 5.750 | 821,803 | | | | | | 2,350,000 | 06/07/2011 |
| 0901480 | | MILWAUKEE | WI | | 07/12/2011 | 5.600 | 1,851,691 | | | | | | 3,300,000 | 06/01/2011 |
| 0901482 | | JACKSON | MS | | 07/21/2011 | 5.600 | 555,153 | | | | | | 1,425,000 | 06/02/2011 |
| 0901484 | | WEST ALLIS | WI | | 07/19/2011 | 5.500 | 481,085 | | | | | | 3,000,000 | 06/16/2011 |
| 0901486 | | BOULDER | CO | | 12/06/2011 | 5.600 | 1,484,167 | | | | | | 3,150,000 | 10/28/2011 |
| 0901514 | | GLENDALE | WI | | 09/23/2011 | 5.600 | 2,348,816 | | | | | | 4,075,000 | 07/19/2011 |
| 0901521 | | TAYLORSVILLE | UT | | 09/30/2011 | 5.600 | 1,358,963 | | | | | | 3,600,000 | 08/23/2011 |
| 0901523 | | KNOXVILLE | TN | | 09/30/2011 | 5.600 | 477,632 | | | | | | 4,200,000 | 08/31/2011 |
| 0901528 | | EDEN PRAIRIE | MN | | 09/26/2011 | 4.250 | 1,501,632 | | | | | | 5,620,000 | 03/06/2015 |
| 0901534 | | SAN ANTONIO | TX | | 09/12/2011 | 4.700 | 1,104,174 | | | | | | 4,900,000 | 07/16/2015 |
| 0901535 | | SALT LAKE CITY | UT | | 10/18/2011 | 4.500 | 758,059 | | | | | | 2,900,000 | 07/14/2015 |
| 0901538 | | KIRKLAND | WA | | 12/02/2011 | 5.600 | 822,378 | | | | | | 2,475,000 | 09/19/2011 |
| 0901542 | | DRAPER | UT | | 12/15/2011 | 5.600 | 1,838,719 | | | | | | 3,900,000 | 11/16/2011 |
| 0901557 | | CHARLOTTE | NC | | 02/06/2012 | 5.350 | 856,842 | | | | | | 1,410,000 | 01/10/2012 |
| 0901559 | | TACOMA | WA | | 02/15/2012 | 5.350 | 3,617,395 | | | | | | 9,000,000 | 12/15/2011 |
| 0901560 | | TACOMA | WA | | 02/15/2012 | 5.350 | 1,919,433 | | | | | | 5,200,000 | 12/15/2011 |
| 0901571 | | HARRISON CITY | PA | | 04/30/2012 | 5.100 | 7,595,034 | | | | | | 13,900,000 | 03/20/2012 |
| 0901575 | | ABERDEEN | NC | | 04/26/2012 | 5.000 | 6,813,428 | | | | | | 13,230,000 | 04/06/2012 |
| 0901579 | | JACKSON | MS | | 04/17/2012 | 5.100 | 5,220,132 | | | | | | 9,200,000 | 03/14/2012 |
| 0901583 | | WIXOM | MI | | 04/19/2012 | 5.000 | 634,120 | | | | | | 1,700,000 | 03/19/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0901585 | | DRAPER | UT | | 03/30/2012 | 4.950 | 404,096 | | | | | | 2,460,000 | 03/07/2012 |
| 0901586 | | FOUNTAIN VALLEY | CA | | 05/10/2012 | 4.850 | 728,930 | | | | | | 1,950,000 | 04/03/2012 |
| 0901602 | | TIGARD | OR | | 06/13/2012 | 4.850 | 1,383,775 | | | | | | 4,700,000 | 05/07/2012 |
| 0901603 | | ALISA VIEJO | CA | | 05/31/2012 | 4.750 | 3,270,770 | | | | | | 7,900,000 | 05/11/2012 |
| 0901606 | | ATLANTA | GA | | 06/13/2012 | 4.900 | 1,325,715 | | | | | | 2,760,000 | 04/16/2012 |
| 0901608 | | BRENTWOOD | TN | | 05/31/2012 | 4.750 | 2,549,713 | | | | | | 4,500,000 | 04/19/2012 |
| 0901610 | | SPRINGFIELD | MO | | 06/27/2012 | 5.100 | 1,343,196 | | | | | | 2,800,000 | 06/11/2012 |
| 0901611 | | PENNSAUKEN | NJ | | 05/18/2012 | 5.000 | 1,214,141 | | | | | | 2,300,000 | 02/10/2012 |
| 0901613 | | LOS ANGELES | CA | | 06/28/2012 | 5.000 | 1,320,945 | | | | | | 3,800,000 | 05/17/2012 |
| 0901616 | | ANDERSON | IN | | 07/12/2012 | 4.750 | 4,084,776 | | | | | | 8,500,000 | 05/15/2012 |
| 0901617 | | JACKSON | MS | | 06/28/2012 | 5.000 | 1,406,023 | | | | | | 3,690,000 | 05/21/2012 |
| 0901618 | | ORANGE | CA | | 06/27/2012 | 4.850 | 1,027,944 | | | | | | 2,500,000 | 05/23/2012 |
| 0901622 | | MINNEAPOLIS | MN | | 07/10/2012 | 5.000 | 1,241,735 | | | | | | 2,850,000 | 05/23/2012 |
| 0901625 | | RIVERVIEW | FL | | 08/28/2012 | 4.950 | 2,941,485 | | | | | | 6,900,000 | 06/15/2012 |
| 0901632 | | SOMERSET | KY | | 09/07/2012 | 5.000 | 2,471,690 | | | | | | 5,650,000 | 07/20/2012 |
| 0901633 | | DULUTH | GA | | 10/04/2012 | 5.000 | 2,330,754 | | | | | | 4,700,000 | 09/14/2012 |
| 0901636 | | PASADENA | CA | | 09/04/2012 | 4.600 | 3,376,534 | | | | | | 11,100,000 | 08/01/2012 |
| 0901641 | | JOHNSON CITY | TN | | 09/10/2012 | 4.650 | 5,775,677 | | | | | | 13,300,000 | 08/16/2012 |
| 0901642 | | LOGAN | UT | | 09/11/2012 | 4.650 | 4,826,816 | | | | | | 9,260,000 | 07/18/2012 |
| 0901643 | | SNELVILLE | GA | | 10/01/2012 | 4.850 | 867,495 | | | | | | 2,300,000 | 08/01/2012 |
| 0901644 | | KALAMAZOO | MI | | 09/20/2012 | 4.750 | 1,477,455 | | | | | | 4,710,000 | 08/14/2012 |
| 0901645 | | WEST SENECA | NY | | 10/18/2012 | 4.650 | 1,973,877 | | | | | | 4,350,000 | 07/14/2012 |
| 0901646 | | BENICIA | CA | | 09/05/2012 | 5.000 | 613,767 | | | | | | 2,790,000 | 07/17/2002 |
| 0901648 | | FOUNTAIN VALLEY | CA | | 09/10/2012 | 4.600 | 945,429 | | | | | | 2,900,000 | 08/20/2012 |
| 0901651 | | MILL VALLEY | CA | | 09/25/2012 | 4.850 | 1,787,206 | | | | | | 6,020,000 | 08/22/2012 |
| 0901654 | | CAMARILLO | CA | | 09/28/2012 | 4.500 | 1,175,306 | | | | | | 3,300,000 | 08/08/2012 |
| 0901655 | | CITY OF LEON VALLEY | TX | | 10/10/2012 | 4.750 | 887,465 | | | | | | 2,000,000 | 09/03/2012 |
| 0901661 | | PINSON | AL | | 11/20/2012 | 4.550 | 2,805,832 | | | | | | 6,525,000 | 09/26/2012 |
| 0901664 | | LEXINGTON | KY | | 11/01/2012 | 4.500 | 2,599,218 | | | | | | 5,500,000 | 09/19/2012 |
| 0901665 | | ATLANTA | GA | | 11/13/2012 | 4.500 | 1,897,660 | | | | | | 4,700,000 | 10/30/2012 |
| 0901667 | | GRAFTON | WI | | 11/08/2012 | 4.500 | 1,191,672 | | | | | | 2,350,000 | 09/04/2012 |
| 0901668 | | FOLSOM | PA | | 12/18/2012 | 4.500 | 1,225,274 | | | | | | 3,200,000 | 10/26/2012 |
| 0901673 | | DRAPER | UT | | 11/21/2012 | 4.500 | 930,227 | | | | | | 2,400,000 | 10/18/2012 |
| 0901674 | | LEXINGTON | KY | | 11/19/2012 | 4.350 | 3,211,786 | | | | | | 5,575,000 | 10/25/2012 |
| 0901675 | | MINNEAPOLIS | MN | | 12/18/2012 | 4.630 | 2,432,730 | | | | | | 4,600,000 | 12/14/2012 |
| 0901676 | | STERLING HEIGHTS | MI | | 12/21/2012 | 4.550 | 2,442,448 | | | | | | 5,750,000 | 10/26/2012 |
| 0901677 | | WIXOM | MI | | 12/21/2012 | 4.500 | 2,941,397 | | | | | | 5,375,000 | 10/26/2012 |
| 0901678 | | BROKEN ARROW | OK | | 12/12/2012 | 4.550 | 1,283,912 | | | | | | 2,700,000 | 11/05/2012 |
| 0901679 | | PHENIX CITY | AL | | 12/14/2012 | 4.600 | 2,099,694 | | | | | | 5,200,000 | 11/07/2012 |
| 0901682 | | MARYVILLE | TN | | 12/13/2012 | 4.500 | 1,773,353 | | | | | | 3,850,000 | 11/29/2012 |
| 0901683 | | NEW BERLIN | WI | | 12/28/2012 | 4.250 | 8,439,668 | | | | | | 16,740,000 | 11/27/2012 |
| 0901686 | | REDMOND | WA | | 12/20/2012 | 4.350 | 1,734,343 | | | | | | 4,600,000 | 11/06/2012 |
| 0901687 | | LYNNWOOD | WA | | 12/20/2012 | 4.350 | 949,759 | | | | | | 2,400,000 | 11/06/2012 |
| 0901688 | | NEW HOPE | MN | | 12/27/2012 | 4.650 | 1,240,957 | | | | | | 2,400,000 | 11/06/2012 |
| 0901689 | | SOMERSET | NJ | | 01/07/2013 | 4.500 | 1,662,617 | | | | | | 6,800,000 | 11/15/2012 |
| 0901690 | | AMERICAN FORK | UT | | 12/27/2012 | 4.500 | 2,196,878 | | | | | | 4,020,000 | 11/06/2012 |
| 0901691 | | ST CLOUD | MN | | 12/20/2012 | 4.450 | 2,194,120 | | | | | | 4,100,000 | 11/28/2012 |
| 0901693 | | CINCINNATI | OH | | 12/27/2012 | 4.260 | 565,684 | | 10,301 | | | | 6,710,000 | 11/07/2012 |
| 0901695 | | BENSALEM | PA | | 01/08/2013 | 4.350 | 6,714,664 | | | | | | 14,150,000 | 12/21/2012 |
| 0901697 | | DURHAM | NC | | 02/25/2013 | 4.750 | 1,470,950 | | | | | | 3,400,000 | 12/07/2012 |
| 0901699 | | FLORENCE | KY | | 01/24/2013 | 4.250 | 1,018,632 | | | | | | 4,360,000 | 12/04/2012 |
| 0901700 | | FRANKLIN | TN | | 02/19/2013 | 4.500 | 1,070,954 | | | | | | 2,900,000 | 01/13/2013 |
| 0901701 | | SNYDER | TX | | 02/20/2013 | 4.850 | 1,690,761 | | | | | | 3,750,000 | 01/04/2013 |
| 0901703 | | PACE | FL | | 02/01/2013 | 4.500 | 2,577,056 | | | | | | 4,500,000 | 12/04/2012 |
| 0901704 | | TOWN OF PERINTON | NY | | 01/28/2013 | 4.600 | 1,160,280 | | | | | | 2,525,000 | 12/17/2012 |
| 0901705 | | KENNESAW | GA | | 01/09/2013 | 4.650 | 1,734,231 | | | | | | 4,190,000 | 12/04/2012 |
| 0901707 | | TUCSON | AZ | | 03/28/2013 | 4.600 | 4,631,491 | | | | | | 10,850,000 | 02/13/2013 |
| 0901708 | | ORANGE | CA | | 01/30/2013 | 4.250 | 2,271,860 | | | | | | 6,100,000 | 01/04/2013 |
| 0901709 | | MINNEAPOLIS | MN | | 02/12/2013 | 4.250 | 3,916,811 | | | | | | 9,000,000 | 01/18/2013 |
| 0901710 | | ROCK HALL | MD | | 01/29/2013 | 4.350 | 79,057 | | | | | | 2,275,000 | 01/05/2013 |
| 0901711 | | COMMERCE TOWNSHIP | MI | | 02/28/2013 | 4.350 | 1,080,333 | | | | | | 3,200,000 | 12/28/2012 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0901713 | | CRESTVIEW HILLS | KY | | 02/26/2013 | 4.250 | 1,373,124 | | 10,130 | | | | 5,500,000 | 01/22/2013 |
| 0901714 | | ST LOUIS PARK | MN | | 03/20/2013 | 4.450 | 1,879,599 | | | | | | 3,890,000 | 02/01/2013 |
| 0901716 | | KENNESAW | GA | | 02/28/2013 | 4.350 | 1,038,812 | | | | | | 2,045,000 | 01/16/2013 |
| 0901717 | | WEST PALM BEACH | FL | | 03/05/2013 | 4.250 | 2,658,667 | | | | | | 8,900,000 | 02/06/2013 |
| 0901718 | | WOODSIDE | NY | | 03/25/2013 | 4.150 | 5,680,275 | | | | | | 11,000,000 | 03/04/2013 |
| 0901719 | | GLENDALE | WI | | 03/28/2013 | 4.250 | 2,078,242 | | | | | | 4,000,000 | 01/24/2013 |
| 0901720 | | WASHINGTON | DC | | 03/11/2013 | 4.250 | 3,408,317 | | | | | | 7,600,000 | 01/23/2013 |
| 0901721 | | TAKOMA PARK | MD | | 03/11/2013 | 4.250 | 1,246,945 | | | | | | 3,200,000 | 01/18/2013 |
| 0901722 | | CHICAGO | IL | | 05/17/2013 | 4.500 | 1,416,861 | | | | | | 5,900,000 | 03/21/2013 |
| 0901725 | | MINNETONKA | MN | | 04/01/2013 | 3.850 | 3,434,668 | | | | | | 11,670,000 | 02/12/2013 |
| 0901726 | | MINNETONKA | MN | | 04/01/2013 | 3.850 | 3,434,668 | | | | | | 12,910,000 | 02/12/2013 |
| 0901730 | | BLAINE | MN | | 04/01/2013 | 3.850 | 2,747,735 | | | | | | 13,800,000 | 02/07/2013 |
| 0901731 | | SAN ANTONIO | TX | | 04/18/2013 | 4.600 | 1,282,258 | | | | | | 2,500,000 | 03/05/2013 |
| 0901734 | | ROMEOVILLE | IL | | 04/30/2013 | 4.150 | 1,035,559 | | | | | | 2,590,000 | 02/22/2013 |
| 0901735 | | FOUNTAIN VALLEY | CA | | 04/10/2013 | 3.890 | 1,322,216 | | | | | | 9,500,000 | 03/12/2013 |
| 0901736 | | PLANTATION | FL | | 04/11/2013 | 4.250 | 2,106,611 | | | | | | 10,900,000 | 03/24/2013 |
| 0901738 | | HIGHLAND PARK | IL | | 04/16/2013 | 4.150 | 2,911,116 | | | | | | 6,350,000 | 03/08/2013 |
| 0901743 | | EAGAN | MN | | 04/01/2013 | 4.250 | 1,368,349 | | | | | | 3,520,000 | 01/07/2016 |
| 0901744 | | ROSWELL | GA | | 04/30/2013 | 4.350 | 5,368,973 | | | | | | 13,000,000 | 03/27/2018 |
| 0901745 | | MANSFIELD | TX | | 05/16/2013 | 4.360 | 988,009 | | | | | | 2,400,000 | 04/15/2013 |
| 0901746 | | MOBILE | AL | | 05/24/2013 | 4.350 | 791,548 | | | | | | 2,000,000 | 03/17/2013 |
| 0901748 | | SOUTH JORDAN | UT | | 05/22/2013 | 4.000 | 2,493,151 | | | | | | 5,100,000 | 04/25/2013 |
| 0901749 | | SAN DIEGO | CA | | 06/25/2013 | 4.150 | 2,467,939 | | | | | | 5,215,000 | 06/15/2013 |
| 0901751 | | HAMBURG | NY | | 05/09/2013 | 4.450 | 820,658 | | | | | | 1,800,000 | 03/25/2013 |
| 0901752 | | LEE'S SUMMIT | MO | | 04/23/2013 | 4.000 | 3,792,902 | | | | | | 6,470,000 | 03/06/2013 |
| 0901753 | | KIRKLAND | WA | | 04/30/2013 | 3.850 | 1,151,400 | | | | | | 4,200,000 | 03/24/2013 |
| 0901754 | | NOVI | MI | | 05/15/2013 | 4.450 | 878,364 | | | | | | 1,650,000 | 04/24/2013 |
| 0901755 | | DEERFIELD | IL | | 05/22/2013 | 4.150 | 2,001,833 | | | | | | 3,750,000 | 03/08/2013 |
| 0901757 | | WOODBRIDGE | VA | | 05/31/2013 | 4.280 | 874,366 | | | | | | 1,730,000 | 03/19/2013 |
| 0901760 | | SPRING | TX | | 05/30/2013 | 4.250 | 2,399,642 | | | | | | 4,180,000 | 05/02/2013 |
| 0901761 | | FAIRFIELD | OH | | 05/15/2013 | 3.950 | 2,423,763 | | | | | | 7,540,000 | 04/08/2013 |
| 0901762 | | CINCINNATI | OH | | 05/15/2013 | 3.950 | 1,211,882 | | | | | | 3,920,000 | 04/08/2013 |
| 0901763 | | WHITEFISH BAY | WI | | 06/06/2013 | 3.900 | 1,757,725 | | | | | | 4,000,000 | 05/13/2013 |
| 0901764 | | MOBILE | AL | | 06/18/2013 | 4.250 | 1,246,103 | | | | | | 3,620,000 | 05/07/2013 |
| 0901766 | | LA PUENTE | CA | | 06/03/2013 | 3.950 | 652,025 | | | | | | 15,150,000 | 04/26/2013 |
| 0901767 | | MILL VALLEY | CA | | 06/10/2013 | 4.400 | 759,762 | | | | | | 2,270,000 | 04/22/2013 |
| 0901768 | | RAPID CITY | SD | | 06/05/2013 | 4.100 | 3,425,908 | | | | | | 6,400,000 | 04/16/2013 |
| 0901769 | | SAINT JOHNS | FL | | 06/20/2013 | 4.150 | 2,601,466 | | | | | | 6,750,000 | 05/06/2013 |
| 0901770 | | KANSAS CITY | MO | | 06/14/2013 | 4.100 | 4,252,317 | | | | | | 10,140,000 | 05/15/2013 |
| 0901771 | | INDIANAPOLIS | IN | | 06/25/2013 | 4.150 | 960,255 | | | | | | 2,100,000 | 05/07/2013 |
| 0901772 | | TORRANCE | CA | | 06/27/2013 | 4.000 | 1,662,331 | | | | | | 3,900,000 | 05/19/2013 |
| 0901773 | | SOUTHAVEN | MS | | 07/08/2013 | 4.250 | 754,833 | | | | | | 2,100,000 | 05/25/2013 |
| 0901775 | | PHOENIX | AZ | | 07/10/2013 | 4.150 | 3,229,192 | | | | | | 6,500,000 | 05/13/2013 |
| 0901777 | | ROCKY MOUNT | NC | | 06/26/2013 | 4.250 | 1,890,366 | | | | | | 4,700,000 | 04/29/2013 |
| 0901778 | | ALPHARETTA | GA | | 06/27/2013 | 4.350 | 1,086,423 | | 2,574 | | | | 2,150,000 | 05/13/2013 |
| 0901780 | | ORANGE | CA | | 06/28/2013 | 4.150 | 920,248 | | | | | | 2,200,000 | 05/30/2013 |
| 0901781 | | CHARLOTTE | NC | | 07/19/2013 | 4.250 | 1,419,577 | | | | | | 4,100,000 | 06/24/2013 |
| 0901782 | | AGOURA HILLS | CA | | 08/14/2013 | 3.950 | 1,705,859 | | | | | | 9,000,000 | 07/12/2013 |
| 0901783 | | PLANTATION | FL | | 08/06/2013 | 4.150 | 1,430,121 | | | | | | 4,300,000 | 06/07/2013 |
| 0901785 | | TUCSON | AZ | | 07/03/2013 | 4.350 | 2,191,412 | | | | | | 3,950,000 | 06/18/2013 |
| 0901788 | | FERGUSON | MO | | 08/13/2013 | 3.900 | 4,390,724 | | | | | | 10,800,000 | 07/09/2013 |
| 0901792 | | NEW BERLIN | WI | | 08/07/2013 | 3.850 | 2,490,786 | | | | | | 4,700,000 | 06/04/2013 |
| 0901797 | | ELLISVILLE | MO | | 08/13/2013 | 3.900 | 6,690,627 | | | | | | 13,000,000 | 07/12/2013 |
| 0901801 | | STONE MOUNTAIN | GA | | 08/14/2013 | 4.050 | 4,829,395 | | | | | | 9,150,000 | 08/01/2013 |
| 0901802 | | NEWPORT NEWS | VA | | 08/01/2013 | 4.000 | 5,277,326 | | | | | | 11,100,000 | 06/19/2013 |
| 0901803 | | HAMBURG | NY | | 08/15/2013 | 4.170 | 3,029,895 | | | | | | 5,700,000 | 06/21/2013 |
| 0901804 | | WEST JORDAN | UT | | 08/27/2013 | 4.150 | 4,732,017 | | | | | | 14,230,000 | 07/19/2013 |
| 0901805 | | BIRMINGHAM | AL | | 09/03/2013 | 4.550 | 6,601,073 | | | | | | 13,950,000 | 07/16/2013 |
| 0901807 | | EL PASO | TX | | 09/05/2013 | 4.500 | 225,214 | | | | | | 1,792,727 | 07/15/2013 |
| 0901808 | | ANN ARBOR | MI | | 08/29/2013 | 4.300 | 1,560,399 | | | | | | 4,100,000 | 07/11/2013 |
| 0901809 | | PERRY | GA | | 07/31/2013 | 4.550 | 1,675,260 | | | | | | 3,000,000 | 07/01/2013 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0901814 | | TUSCON | AZ | | 09/26/2013 | 4.690 | 566,388 | | | | | | 6,397,368 | 07/16/2013 |
| 0901815 | | ATLANTA | GA | | 09/10/2013 | 4.570 | 1,826,074 | | | | | | 3,700,000 | 07/03/2013 |
| 0901818 | | SYRACUSE | NY | | 09/17/2013 | 4.620 | 2,165,709 | | | | | | 3,675,000 | 07/31/2013 |
| 0901819 | | LAWRENCEVILLE | NJ | | 10/09/2013 | 4.650 | 1,881,868 | | | | | | 4,000,000 | 08/14/2013 |
| 0901820 | | CARROLLTON | GA | | 09/26/2013 | 4.830 | 1,042,633 | | | | | | 2,125,000 | 09/09/2013 |
| 0901821 | | ATHENS | GA | | 09/26/2013 | 4.830 | 1,829,181 | | | | | | 3,600,000 | 09/04/2013 |
| 0901822 | | MIAMI | FL | | 09/25/2013 | 4.770 | 2,737,420 | | | | | | 7,600,000 | 08/07/2012 |
| 0901823 | | EL PASO | TX | | 10/17/2013 | 4.770 | 2,372,097 | | | | | | 5,720,000 | 09/04/2013 |
| 0901824 | | SPRING HILL | KS | | 10/03/2013 | 4.670 | 1,129,206 | | | | | | 3,270,000 | 07/31/2013 |
| 0901825 | | RIVERSIDE | CA | | 10/10/2013 | 4.680 | 1,540,705 | | | | | | 3,700,000 | 09/10/2013 |
| 0901826 | | BELLEVUE | WA | | 09/30/2013 | 4.660 | 983,498 | | | | | | 4,700,000 | 08/13/2013 |
| 0901828 | | INDIANAPOLIS | IN | | 09/19/2013 | 4.630 | 2,882,257 | | | | | | 5,750,000 | 08/26/2013 |
| 0901829 | | ADDISON | IL | | 10/10/2013 | 4.500 | 7,507,903 | | | | | | 16,400,000 | 09/06/2013 |
| 0901830 | | BREA | CA | | 10/30/2013 | 4.490 | 2,131,075 | | | | | | 5,100,000 | 09/12/2013 |
| 0901831 | | REDMOND | WA | | 10/07/2013 | 4.550 | 3,499,538 | | | | | | 7,500,000 | 08/16/2013 |
| 0901835 | | LORTON | VA | | 11/21/2013 | 4.810 | 6,626,931 | | | | | | 10,700,000 | 09/05/2013 |
| 0901836 | | SAINT JOHNS | FL | | 10/03/2013 | 4.900 | 684,096 | | | | | | 1,700,000 | 09/10/2013 |
| 0901837 | | SCOTTSDALE | AZ | | 10/24/2013 | 4.600 | 939,919 | | | | | | 2,575,000 | 09/26/2013 |
| 0901838 | | SCOTTSDALE | AZ | | 10/24/2013 | 4.600 | 1,281,708 | | | | | | 5,000,000 | 09/26/2013 |
| 0901839 | | SCOTTSDALE | AZ | | 10/24/2013 | 4.600 | 1,708,944 | | | | | | 5,200,000 | 09/26/2013 |
| 0901842 | | MIDDLETON | WI | | 10/24/2013 | 4.670 | 5,648,037 | | | | | | 11,900,000 | 09/09/2013 |
| 0901843 | | OAK RIDGE | NC | | 10/31/2013 | 4.650 | 7,099,777 | | | | | | 14,600,000 | 09/03/2013 |
| 0901844 | | HOUSTON | TX | | 11/12/2013 | 5.150 | 1,118,706 | | | | | | 2,160,000 | 10/14/2013 |
| 0901845 | | ORANGE | CA | | 11/06/2013 | 4.570 | 3,724,814 | | | | | | 10,600,000 | 09/18/2013 |
| 0901846 | | MEMPHIS | TN | | 01/15/2014 | 4.840 | 8,009,416 | | | | | | 14,600,000 | 11/05/2013 |
| 0901847 | | KENNESAW | GA | | 11/01/2013 | 5.060 | 1,617,132 | | | | | | 3,350,000 | 10/02/2013 |
| 0901849 | | SHERWOOD | OR | | 12/18/2013 | 4.970 | 1,859,845 | | | | | | 5,181,496 | 09/30/2013 |
| 0901850 | | RIVERVIEW | FL | | 12/04/2013 | 5.040 | 831,267 | | | | | | 1,979,167 | 10/22/2013 |
| 0901852 | | SANTA MONICA | CA | | 01/14/2014 | 5.090 | 1,123,477 | | | | | | 3,113,514 | 10/03/2013 |
| 0901855 | | WITCHITA FALLS | TX | | 11/19/2013 | 5.150 | 1,394,366 | | | | | | 2,900,000 | 10/10/2013 |
| 0901856 | | MURRELLS INLET | SC | | 01/08/2014 | 4.710 | 6,991,315 | | | | | | 12,600,000 | 11/04/2013 |
| 0901857 | | NEW YORK | NY | | 11/22/2013 | 4.850 | 2,554,300 | | | | | | 4,600,000 | 10/17/2013 |
| 0901861 | | LOUISVILLE | KY | | 01/02/2014 | 4.600 | 3,675,243 | | | | | | 6,900,000 | 11/21/2013 |
| 0901862 | | FORT WORTH | TX | | 01/02/2014 | 4.900 | 1,180,239 | | | | | | 3,640,000 | 10/25/2013 |
| 0901863 | | CHITTENANGO | NY | | 12/19/2013 | 4.900 | 2,235,978 | | | | | | 4,800,000 | 11/06/2013 |
| 0901866 | | GERMANTOWN | WI | | 01/07/2014 | 4.600 | 1,518,277 | | | | | | 4,888,889 | 10/22/2013 |
| 0901870 | | ST. PETER | MN | | 02/07/2014 | 4.850 | 2,300,777 | | | | | | 4,190,000 | 12/12/2013 |
| 0901871 | | CHANHASSEN | MN | | 01/21/2014 | 4.690 | 4,114,720 | | | | | | 8,780,000 | 12/05/2013 |
| 0901872 | | ARDMORE | PA | | 01/07/2014 | 4.730 | 1,100,934 | | | | | | 2,000,000 | 11/13/2013 |
| 0901873 | | BROOKFIELD | WI | | 01/17/2014 | 4.500 | 8,829,345 | | | | | | 15,650,000 | 06/23/2013 |
| 0901875 | | CHARLOTTE | NC | | 01/16/2014 | 4.750 | 1,252,554 | | | | | | 2,150,000 | 12/12/2013 |
| 0901877 | | TUALATIN | OR | | 01/22/2014 | 4.750 | 2,972,213 | | | | | | 5,900,000 | 05/06/2016 |
| 0901878 | | STONE MOUNTAIN | GA | | 01/22/2014 | 4.650 | 5,185,318 | | | | | | 9,400,000 | 11/18/2013 |
| 0901881 | | VIRGINIA BEACH | VA | | 01/31/2014 | 4.910 | 1,424,103 | | | | | | 2,930,000 | 12/14/2013 |
| 0901882 | | EXTON | PA | | 01/23/2014 | 5.000 | 639,588 | | 2,164 | | | | 2,268,452 | 11/22/2013 |
| 0901883 | | LOGAN | UT | | 04/14/2014 | 4.740 | 8,624,953 | | | | | | 17,600,000 | 02/28/2014 |
| 0901887 | | FORT WAYNE | IN | | 03/17/2014 | 4.950 | 6,528,619 | | | | | | 15,031,250 | 01/09/2014 |
| 0901888 | | COLORADO SPRINGS | CO | | 05/16/2014 | 5.030 | 3,795,683 | | | | | | 7,250,000 | 12/31/2013 |
| 0901889 | | CORPUS CHRISTI | TX | | 03/20/2014 | 5.200 | 1,945,934 | | | | | | 4,400,000 | 01/24/2014 |
| 0901891 | | KANNAPOLIS | NC | | 04/01/2014 | 5.090 | 2,623,127 | | | | | | 4,350,000 | 03/03/2014 |
| 0901892 | | CHARLOTTE | NC | | 03/27/2014 | 5.010 | 1,746,055 | | | | | | 5,090,000 | 02/24/2014 |
| 0901893 | | MIDLOTHIAN | VA | | 03/27/2014 | 4.840 | 1,944,756 | | | | | | 3,700,000 | 02/19/2014 |
| 0901894 | | MARIETTA | GA | | 04/10/2014 | 5.050 | 3,624,549 | | | | | | 7,190,000 | 01/27/2014 |
| 0901896 | | TUCSON | AZ | | 03/27/2014 | 4.900 | 1,623,744 | | | | | | 3,750,000 | 02/10/2014 |
| 0901897 | | SNELLVILLE | GA | | 05/02/2014 | 4.700 | 1,744,262 | | | | | | 4,100,000 | 03/18/2014 |
| 0901898 | | ODESSA | TX | | 04/30/2014 | 4.900 | 2,121,909 | | | | | | 5,240,000 | 04/03/2014 |
| 0901899 | | ODESSA | TX | | 04/30/2014 | 4.900 | 2,425,039 | | | | | | 5,890,000 | 04/03/2014 |
| 0901900 | | GAINESVILLE | FL | | 04/15/2014 | 4.900 | 3,624,652 | | | | | | 8,100,000 | 03/25/2014 |
| 0901901 | | VICTORIA | TX | | 05/14/2014 | 4.870 | 1,742,607 | | 4,036 | | | | 3,240,000 | 03/19/2014 |
| 0901902 | | MEBANE | NC | | 05/01/2014 | 4.790 | 6,710,946 | | | | | | 11,540,000 | 03/17/2014 |
| 0901903 | | INDIANAPOLIS | IN | | 06/27/2014 | 4.600 | 4,356,836 | | | | | | 7,350,000 | 01/17/2014 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0901906 | | WICHITA FALLS | TX | | 05/01/2014 | 4.500 | 6,537,290 | | | | | | 10,650,000 | 03/19/2014 |
| 0901907 | | SOUTHAVEN | MS | | 05/14/2014 | 4.670 | 1,661,039 | | | | | | 3,520,000 | 03/20/2014 |
| 0901911 | | NEW HUDSON | MI | | 06/02/2014 | 4.830 | 3,075,784 | | | | | | 6,350,000 | 04/22/2014 |
| 0901912 | | BLOOMFIELD HILLS | MI | | 06/02/2014 | 4.930 | 3,236,685 | | | | | | 7,000,000 | 04/24/2014 |
| 0901913 | | HOUSTON | TX | | 06/05/2014 | 4.800 | 3,241,415 | | | | | | 6,200,000 | 04/24/2014 |
| 0901914 | | DENVER | CO | | 05/01/2014 | 4.630 | 2,749,503 | | | | | | 5,950,000 | 04/08/2014 |
| 0901915 | | GAINESVILLE | FL | | 06/25/2014 | 4.730 | 4,729,180 | | | | | | 10,055,000 | 05/02/2014 |
| 0901916 | | CRANBURY | NJ | | 09/09/2014 | 4.500 | 835,947 | | | | | | 6,065,217 | 05/21/2014 |
| 0901917 | | RIALTO | CA | | 06/16/2014 | 4.650 | 3,820,279 | | | | | | 13,840,000 | 05/13/2014 |
| 0901919 | | KATY | TX | | 07/21/2014 | 4.730 | 3,286,256 | | | | | | 6,000,000 | 05/13/2014 |
| 0901920 | | FORT WORTH | TX | | 10/01/2014 | 4.680 | 6,828,211 | | | | | | 15,350,000 | 05/04/2018 |
| 0901921 | | CHESAPEAKE | MD | | 06/30/2014 | 4.560 | 6,278,877 | | | | | | 12,000,000 | 05/06/2014 |
| 0901922 | | WINCHESTER | KY | | 07/30/2014 | 4.610 | 3,889,840 | | | | | | 6,100,000 | 04/30/2014 |
| 0901923 | | DOTHAN | AL | | 10/01/2014 | 4.650 | 1,914,075 | | | | | | 3,300,000 | 06/04/2014 |
| 0901926 | | MINNETONKA | MN | | 07/29/2014 | 4.540 | 4,530,420 | | | | | | 9,500,000 | 06/19/2014 |
| 0901927 | | LONG BEACH | CA | | 08/18/2014 | 4.600 | 2,104,726 | | | | | | 4,900,000 | 06/24/2014 |
| 0901928 | | ANNADALE | VA | | 09/02/2014 | 4.600 | 3,077,326 | | | | | | 5,600,000 | 06/27/2014 |
| 0901930 | | CHICAGO | IL | | 07/31/2014 | 4.500 | 2,270,330 | | | | | | 5,275,000 | 07/10/2014 |
| 0901931 | | AMES | IA | | 09/18/2014 | 4.740 | 2,825,409 | | | | | | 5,300,000 | 07/17/2014 |
| 0901932 | | KENNESAW | GA | | 09/17/2014 | 4.500 | 1,938,681 | | | | | | 5,160,000 | 08/22/2014 |
| 0901933 | | CRANBURY | NJ | | 12/02/2014 | 4.500 | 1,968,952 | | | | | | 4,598,529 | 09/11/2014 |
| 0901934 | | AUSTIN | TX | | 10/21/2014 | 4.650 | 2,469,928 | | | | | | 4,930,000 | 08/27/2014 |
| 0901936 | | AUSTELL | GA | | 10/30/2014 | 4.500 | 2,244,227 | | | | | | 5,000,000 | 09/28/2014 |
| 0901937 | | LOUIVILLE | KY | | 10/31/2014 | 4.250 | 2,213,644 | | | | | | 4,320,000 | 08/28/2014 |
| 0901938 | | URBANDALE | IA | | 11/03/2014 | 4.050 | 11,856,662 | | | | | | 18,200,000 | 10/07/2014 |
| 0901939 | | RIVERSIDE | CA | | 12/01/2014 | 4.100 | 1,751,346 | | | | | | 3,930,000 | 09/25/2014 |
| 0901942 | | READINGTON | NJ | | 12/23/2014 | 4.100 | 9,249,825 | | | | | | 24,345,113 | 09/03/2014 |
| 0901943 | | LOPATCONG TWNSHIP/PHILLIPSBURG | NJ | | 12/23/2014 | 4.100 | 9,393,970 | | | | | | 28,852,221 | 01/22/2019 |
| 0901944 | | SEATTLE | WA | | 02/09/2015 | 4.000 | 3,103,484 | | | | | | 7,480,000 | 10/15/2014 |
| 0901945 | | BRENTWOOD | CA | | 12/01/2014 | 4.400 | 3,962,040 | | | | | | 7,400,000 | 10/29/2014 |
| 0901946 | | MADISON | TN | | 01/06/2015 | 4.180 | 988,183 | | | | | | 3,550,000 | 12/15/2014 |
| 0901947 | | CHICAGO | IL | | 12/12/2014 | 3.960 | 2,939,737 | | | | | | 6,000,000 | 10/17/2014 |
| 0901948 | | CHICAGO | IL | | 12/12/2014 | 3.960 | 2,542,873 | | | | | | 5,225,000 | 10/17/2014 |
| 0901951 | | ROUND ROCK | TX | | 02/25/2015 | 4.230 | 1,857,865 | | | | | | 3,580,000 | 01/22/2015 |
| 0901952 | | LEE'S SUMMIT | MO | | 01/09/2015 | 4.050 | 3,769,022 | | | | | | 5,800,000 | 11/25/2014 |
| 0901954 | | SARTELL | MN | | 12/17/2014 | 4.050 | 4,823,998 | | | | | | 7,900,000 | 10/27/2014 |
| 0901955 | | AUSTIN | TX | | 01/08/2015 | 3.950 | 1,878,359 | | | | | | 4,250,000 | 11/12/2014 |
| 0901956 | | KENNESAW | GA | | 12/17/2014 | 4.150 | 1,789,041 | | | | | | 4,450,000 | 11/03/2014 |
| 0901957 | | FOREST GROVE | OR | | 12/23/2014 | 3.900 | 2,623,869 | | | | | | 4,800,000 | 11/12/2014 |
| 0901958 | | FOREST GROVE | OR | | 12/23/2014 | 3.900 | 1,764,326 | | | | | | 3,020,000 | 11/12/2014 |
| 0901959 | | TUCSON | AZ | | 12/23/2014 | 4.250 | 1,539,938 | | | | | | 3,965,453 | 10/29/2014 |
| 0901960 | | WEST VALLEY CITY | UT | | 03/02/2015 | 4.100 | 5,737,555 | | | | | | 10,100,000 | 01/06/2015 |
| 0901961 | | VALENCIA | CA | | 12/30/2014 | 3.950 | 3,893,310 | | | | | | 11,700,000 | 11/04/2014 |
| 0901963 | | GRAND FORKS | ND | | 12/30/2014 | 4.150 | 2,196,688 | | | | | | 3,900,000 | 12/03/2014 |
| 0901964 | | LEXINGTON | KY | | 02/02/2015 | 3.960 | 5,195,118 | | | | | | 8,000,000 | 12/05/2014 |
| 0901965 | | THOUSAND OAKS | CA | | 07/14/2015 | 4.000 | 3,223,622 | | | | | | 7,100,000 | 01/13/2015 |
| 0901968 | | ORO VALLEY | AZ | | 01/28/2015 | 4.120 | 1,672,759 | | | | | | 3,400,000 | 12/15/2014 |
| 0901969 | | MUKILTEO | WA | | 01/30/2015 | 4.100 | 1,116,876 | | | | | | 4,425,000 | 12/17/2014 |
| 0901970 | | SAINT JOHNS | FL | | 02/19/2015 | 4.100 | 1,834,159 | | | | | | 3,560,000 | 01/08/2015 |
| 0901972 | | JACKSON | MS | | 02/11/2015 | 4.250 | 4,144,268 | | | | | | 6,800,000 | 01/05/2015 |
| 0901973 | | TUCSON | AZ | | 02/10/2015 | 4.060 | 4,397,319 | | | | | | 7,600,000 | 01/16/2015 |
| 0901974 | | TUSTIN | CA | | 03/24/2015 | 3.900 | 2,109,636 | | | | | | 11,975,000 | 02/26/2015 |
| 0901975 | | FULLERTON | CA | | 03/26/2015 | 3.900 | 5,889,398 | | | | | | 22,200,000 | 03/02/2015 |
| 0901977 | | GREECE | NY | | 03/11/2015 | 4.300 | 1,524,620 | | | | | | 4,950,000 | 01/06/2015 |
| 0901978 | | HAMBURG | NY | | 03/13/2015 | 4.350 | 877,110 | | | | | | 1,750,000 | 01/06/2015 |
| 0901979 | | ROCK TAVERN | NY | | 12/23/2014 | 4.100 | 1,448,280 | | | | | | 5,550,000 | 08/25/2014 |
| 0901980 | | AMELIA | OH | | 03/31/2015 | 3.900 | 3,739,281 | | | | | | 7,750,000 | 02/23/2015 |
| 0901981 | | GAHANNA | OH | | 03/10/2015 | 4.000 | 5,559,869 | | | | | | 8,400,000 | 02/12/2015 |
| 0901982 | | OAK CREEK | WI | | 03/11/2015 | 4.000 | 3,741,985 | | | | | | 6,660,000 | 02/01/2015 |
| 0901983 | | MONTICELLO | MN | | 04/28/2015 | 4.300 | 1,401,180 | | | | | | 3,990,000 | 02/04/2015 |
| 0901984 | | CHARLESTON | SC | | 02/26/2015 | 4.100 | 1,500,591 | | | | | | 2,380,000 | 01/20/2015 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0901985 | | BRIDGETON | MO | | 03/16/2015 | 4.000 | 3,445,132 | | | | | | 5,350,000 | 01/14/2015 |
| 0901986 | | LOUISVILLE | KY | | 04/29/2015 | 4.000 | 3,222,437 | | | | | | 5,110,000 | 02/17/2019 |
| 0901987 | | BIRMINGHAM | AL | | 03/02/2015 | 4.150 | 3,097,696 | | | | | | 7,540,000 | 01/26/2015 |
| 0901989 | | STERLING HEIGHTS | MI | | 06/17/2015 | 4.100 | 4,168,776 | | | | | | 7,600,000 | 05/20/2015 |
| 0901990 | | DURHAM | NC | | 03/24/2015 | 4.100 | 1,289,445 | | | | | | 2,510,000 | 02/04/2015 |
| 0901991 | | BRONX | NY | | 04/30/2015 | 4.100 | 7,294,815 | | | | | | 15,700,000 | 03/23/2015 |
| 0901992 | | OCOEE | FL | | 04/28/2015 | 4.100 | 4,157,928 | | | | | | 10,300,000 | 09/18/2019 |
| 0901994 | | HILLSBORO | OR | | 04/30/2015 | 4.100 | 3,193,952 | | | | | | 7,140,000 | 03/04/2015 |
| 0901995 | | BROOKFIELD | WI | | 04/13/2015 | 3.800 | 4,575,649 | | | | | | 6,930,000 | 10/24/2014 |
| 0901996 | | BROOKFIELD | WI | | 04/10/2015 | 3.800 | 1,627,875 | | | | | | 2,550,000 | 10/24/2014 |
| 0901997 | | WILMINGTON | CA | | 07/24/2015 | 3.975 | 13,417,753 | | | | | | 32,828,265 | 06/22/2018 |
| 0901998 | | OMAHA | NE | | 05/15/2015 | 3.800 | 4,449,212 | | | | | | 7,800,000 | 04/07/2015 |
| 0901999 | | MIDDLEBURG HEIGHTS | OH | | 04/23/2015 | 3.900 | 3,316,133 | | | | | | 5,730,000 | 02/25/2015 |
| 0902000 | | FULLERTON | CA | | 04/30/2015 | 4.100 | 6,387,904 | | | | | | 13,300,000 | 04/02/2015 |
| 0902001 | | ALBUQUERQUE | NM | | 04/28/2015 | 4.000 | 5,553,034 | | | | | | 11,320,000 | 03/18/2015 |
| 0902002 | | WEBSTER | TX | | 04/28/2015 | 4.000 | 4,342,128 | | | | | | 10,173,077 | 03/03/2015 |
| 0902004 | | LAS VEGAS | NV | | 05/14/2015 | 3.900 | 2,473,703 | | | | | | 7,743,125 | 03/14/2015 |
| 0902005 | | HOLDEN | MA | | 07/01/2015 | 3.900 | 9,152,251 | | | | | | 16,640,000 | 03/26/2015 |
| 0902006 | | GRESHAM | OR | | 04/30/2015 | 3.900 | 4,664,939 | | | | | | 8,700,000 | 03/13/2015 |
| 0902007 | | MENDOTA HEIGHTS | MN | | 06/11/2015 | 4.100 | 3,477,575 | | | | | | 7,200,000 | 04/27/2015 |
| 0902008 | | SAN JOSE | CA | | 05/21/2015 | 4.050 | 1,661,700 | | | | | | 4,800,000 | 03/26/2015 |
| 0902009 | | SAN JOSE | CA | | 05/28/2015 | 3.990 | 3,211,552 | | | | | | 10,700,000 | 04/11/2015 |
| 0902010 | | TUALATIN | OR | | 05/21/2015 | 3.900 | 3,988,918 | | | | | | 9,300,000 | 04/14/2015 |
| 0902012 | | FARMERS BRANCH | TX | | 06/01/2015 | 4.000 | 2,720,210 | | | | | | 5,880,000 | 05/08/2015 |
| 0902013 | | FULLERTON | CA | | 06/04/2015 | 3.950 | 2,296,896 | | | | | | 12,000,000 | 04/17/2015 |
| 0902014 | | MIDLAND | TX | | 05/14/2015 | 4.300 | 15,080,993 | | | | | | 24,250,000 | 05/21/2019 |
| 0902015 | | HUNTINGTON BEACH | CA | | 09/01/2015 | 3.850 | 6,904,575 | | | | | | 16,200,000 | 06/29/2015 |
| 0902016 | | AUSTIN | TX | | 06/19/2015 | 4.000 | 1,630,923 | | | | | | 3,281,739 | 04/22/2015 |
| 0902017 | | SAN JOSE | CA | | 07/06/2015 | 3.900 | 6,856,499 | | | | | | 16,800,000 | 04/01/2015 |
| 0902018 | | OCONOMOWOC | WI | | 08/27/2015 | 3.900 | 16,077,510 | | | | | | 24,300,000 | 05/11/2015 |
| 0902019 | | ORANGE | CA | | 06/18/2015 | 3.950 | 1,773,522 | | | | | | 3,800,000 | 05/08/2015 |
| 0902020 | | SALEM | OR | | 06/16/2015 | 3.950 | 1,898,140 | | | | | | 7,800,000 | 04/30/2015 |
| 0902021 | | NEWARK | DE | | 10/01/2015 | 4.050 | 5,087,334 | | | | | | 9,000,000 | 09/08/2015 |
| 0902022 | | WARREN | MI | | 06/17/2015 | 3.950 | 2,476,474 | | | | | | 5,687,500 | 05/20/2015 |
| 0902023 | | NEWPORT NEWS | VA | | 07/09/2015 | 4.100 | 1,340,767 | | | | | | 2,380,000 | 05/13/2015 |
| 0902024 | | FLORENCE | KY | | 06/18/2015 | 3.900 | 2,248,603 | | | | | | 3,650,000 | 05/05/2015 |
| 0902025 | | ANNAPOLIS | MD | | 07/01/2015 | 3.800 | 6,654,782 | | | | | | 13,700,000 | 05/10/2015 |
| 0902027 | | COLLEYVILLE | TX | | 06/26/2015 | 4.000 | 3,293,875 | | | | | | 6,000,000 | 05/15/2015 |
| 0902028 | | AUSTIN | TX | | 07/30/2015 | 4.000 | 3,194,872 | | | | | | 6,650,000 | 05/21/2015 |
| 0902029 | | SAN ANTONIO | TX | | 06/24/2015 | 4.150 | 2,298,249 | | | | | | 3,940,000 | 05/28/2015 |
| 0902030 | | AUBURN | WA | | 06/25/2015 | 4.000 | 1,358,939 | | | | | | 4,232,214 | 05/08/2015 |
| 0902031 | | TACOMA | WA | | 06/25/2015 | 4.000 | 2,847,300 | | | | | | 8,950,063 | 05/08/2015 |
| 0902034 | | LAWRENCEVILLE | GA | | 07/23/2015 | 4.050 | 3,200,696 | | | | | | 6,250,000 | 12/13/2018 |
| 0902035 | | ST PAUL | MN | | 07/15/2015 | 3.950 | 4,212,541 | | 11,848 | | | | 8,000,000 | 06/08/2015 |
| 0902036 | | ST. LOUIS PARK | MN | | 06/18/2015 | 3.900 | 9,465,464 | | | | | | 15,700,000 | 04/30/2015 |
| 0902037 | | MISSION VIEJO | CA | | 09/17/2015 | 4.000 | 5,829,874 | | | | | | 15,250,000 | 07/10/2015 |
| 0902038 | | IRVINE | CA | | 06/30/2015 | 4.050 | 3,118,369 | | | | | | 10,000,000 | 05/27/2015 |
| 0902039 | | CORPUS CHRISTI | TX | | 08/13/2015 | 4.150 | 1,799,448 | | | | | | 3,300,000 | 07/07/2015 |
| 0902040 | | PORT ARANSAS | TX | | 08/13/2015 | 4.150 | 2,271,701 | | | | | | 4,400,000 | 07/07/2015 |
| 0902041 | | SALEM | OR | | 07/30/2015 | 4.180 | 3,749,834 | | | | | | 9,400,000 | 06/04/2015 |
| 0902042 | | SOUTH BEND | IN | | 08/12/2015 | 4.400 | 1,317,378 | | | | | | 4,102,729 | 06/20/2015 |
| 0902043 | | OCOEE | FL | | 09/15/2015 | 4.250 | 1,099,310 | | | | | | 4,100,000 | 08/25/2015 |
| 0902044 | | ORLANDO | FL | | 09/15/2015 | 4.250 | 1,727,487 | | | | | | 6,700,000 | 08/25/2015 |
| 0902045 | | MECHANICSVILLE | VA | | 08/06/2015 | 4.040 | 8,794,949 | | | | | | 15,400,000 | 06/24/2015 |
| 0902046 | | VISTA | CA | | 07/08/2015 | 3.975 | 5,340,038 | | | | | | 10,500,000 | 06/12/2015 |
| 0902047 | | POMPANO BEACH | FL | | 08/14/2015 | 4.500 | 2,574,965 | | | | | | 6,800,000 | 07/16/2015 |
| 0902048 | | PEARLAND | TX | | 08/04/2015 | 4.320 | 3,686,007 | | | | | | 6,400,000 | 06/29/2015 |
| 0902050 | | ALBUQUERQUE | NM | | 08/13/2015 | 4.420 | 5,503,767 | | | | | | 11,740,000 | 07/07/2015 |
| 0902051 | | GREENFIELD | WI | | 09/09/2015 | 4.130 | 8,537,501 | | | | | | 13,250,000 | 08/19/2015 |
| 0902052 | | MIDDLETON | WI | | 08/13/2015 | 4.350 | 4,047,458 | | | | | | 6,500,000 | 07/21/2015 |
| 0902053 | | ALPHARETTA | GA | | 01/05/2016 | 4.370 | 3,641,095 | | | | | | 6,175,000 | 11/01/2015 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0902054 | | NASHVILLE | TN | | 12/01/2015 | 4.070 | 2,526,384 | | | | | | 5,500,000 | 08/26/2015 |
| 0902055 | | JACKSONVILLE | FL | | 10/07/2015 | 4.200 | 2,451,792 | | | | | | 5,820,000 | 07/30/2015 |
| 0902056 | | JACKSONVILLE | FL | | 10/01/2015 | 4.200 | 3,514,707 | | | | | | 7,470,000 | 07/30/2015 |
| 0902057 | | SAN JOSE | CA | | 11/03/2015 | 4.150 | 3,253,063 | | | | | | 8,000,000 | 10/16/2015 |
| 0902058 | | ROCKVILLE | MD | | 12/14/2015 | 4.600 | 3,279,968 | | | | | | 5,800,000 | 11/03/2015 |
| 0902059 | | SCOTTSDALE | AZ | | 10/01/2015 | 4.200 | 2,571,737 | | | | | | 13,200,000 | 09/04/2015 |
| 0902060 | | CHARLOTTE | NC | | 10/15/2015 | 4.320 | 4,299,852 | | | | | | 7,100,000 | 08/20/2015 |
| 0902061 | | STAFFORD | TX | | 09/29/2015 | 4.230 | 4,096,962 | | | | | | 12,000,000 | 08/19/2015 |
| 0902062 | | FLOWOOD | MS | | 10/27/2015 | 4.400 | 2,416,475 | | | | | | 5,200,000 | 09/23/2015 |
| 0902063 | | BELLEVUE | WA | | 10/26/2015 | 4.130 | 6,657,065 | | | | | | 15,500,000 | 09/11/2015 |
| 0902064 | | EARTH CITY | MO | | 11/17/2015 | 4.230 | 3,074,876 | | | | | | 4,710,000 | 09/16/2015 |
| 0902065 | | EXTON | PA | | 10/30/2015 | 4.130 | 4,729,265 | | | | | | 8,200,000 | 09/09/2015 |
| 0902066 | | SERLING HEIGHTS | MI | | 01/14/2016 | 4.400 | 2,231,991 | | | | | | 4,173,684 | 11/23/2015 |
| 0902067 | | WEST CHESTER | OH | | 01/11/2016 | 4.150 | 2,940,426 | | | | | | 4,560,000 | 10/26/2015 |
| 0902068 | | AUSTIN | TX | | 12/10/2015 | 4.300 | 4,825,628 | | | | | | 10,000,000 | 10/06/2015 |
| 0902069 | | WATAUGA | TX | | 11/19/2015 | 4.070 | 3,654,233 | | | | | | 6,200,000 | 10/27/2015 |
| 0902070 | | SAN ANTONIO | TX | | 11/12/2015 | 4.420 | 2,116,049 | | | | | | 4,600,000 | 10/09/2015 |
| 0902071 | | SHOREWOOD | MN | | 11/04/2015 | 4.200 | 5,423,906 | | | | | | 8,020,000 | 10/15/2015 |
| 0902072 | | PORTLAND | OR | | 11/30/2015 | 4.280 | 1,991,054 | | | | | | 3,880,000 | 10/23/2015 |
| 0902073 | | CHULA VISTA | CA | | 11/19/2015 | 4.180 | 2,754,579 | | | | | | 5,000,000 | 10/19/2015 |
| 0902074 | | TUCSON | AZ | | 12/03/2015 | 4.330 | 5,809,469 | | | | | | 9,700,000 | 10/08/2015 |
| 0902075 | | SOUTH JORDAN | UT | | 11/17/2015 | 4.400 | 2,991,687 | | | | | | 5,160,000 | 10/09/2015 |
| 0902076 | | OAKLAND | CA | | 02/01/2016 | 4.270 | 10,908,441 | | | | | | 22,350,000 | 10/29/2015 |
| 0902078 | | ST CLOUD | MN | | 01/29/2016 | 4.150 | 7,623,327 | | | | | | 12,300,000 | 12/21/2015 |
| 0902079 | | BOULDER | CO | | 12/31/2015 | 4.150 | 2,116,480 | | | | | | 4,700,000 | 12/14/2015 |
| 0902080 | | GAINESVILLE | FL | | 12/30/2015 | 4.200 | 2,491,994 | | | | | | 6,000,000 | 11/30/2015 |
| 0902081 | | GAINESVILLE | FL | | 12/30/2015 | 4.200 | 2,491,994 | | | | | | 5,000,000 | 11/30/2015 |
| 0902082 | | ADDISON | TX | | 12/30/2015 | 4.220 | 2,991,359 | | | | | | 5,000,000 | 11/13/2015 |
| 0902083 | | ELK RIVER | MN | | 01/19/2016 | 4.420 | 3,825,731 | | | | | | 6,400,000 | 12/03/2015 |
| 0902084 | | JACKSON | MS | | 12/21/2015 | 4.360 | 1,997,713 | | | | | | 3,500,000 | 11/18/2015 |
| 0902085 | | OWINGS MILLS | MD | | 01/29/2016 | 4.460 | 6,953,335 | | | | | | 12,150,000 | 12/09/2015 |
| 0902086 | | ELLICOTT CITY | MD | | 01/29/2016 | 4.460 | 15,997,215 | | | | | | 26,900,000 | 12/09/2015 |
| 0902088 | | SEATTLE | WA | | 01/27/2016 | 4.220 | 5,087,121 | | | | | | 19,360,000 | 01/07/2016 |
| 0902089 | | LAKE ZURICH | IL | | 02/11/2016 | 4.670 | 5,096,301 | | | | | | 10,400,000 | 11/30/2015 |
| 0902091 | | SURPRISE | AZ | | 03/01/2016 | 4.460 | 4,568,398 | | | | | | 8,150,000 | 12/16/2015 |
| 0902093 | | KIRKWOOD | MO | | 02/16/2016 | 4.400 | 9,129,560 | | | | | | 13,500,000 | 12/30/2015 |
| 0902094 | | WEBSTER | NY | | 04/15/2016 | 4.340 | 1,322,760 | | 4,833 | | | | 3,625,000 | 01/25/2016 |
| 0902095 | | PITTSFORD | NY | | 03/08/2016 | 4.340 | 826,219 | | 2,986 | | | | 2,500,000 | 01/27/2016 |
| 0902096 | | BRIGHTON | CO | | 03/24/2016 | 4.340 | 676,731 | | 2,423 | | | | 2,320,000 | 01/29/2016 |
| 0902097 | | HAMBURG | NY | | 03/08/2016 | 4.340 | 509,318 | | 1,827 | | | | 1,550,000 | 01/29/2016 |
| 0902098 | | WESTMINSTER | CO | | 03/09/2016 | 4.340 | 2,496,442 | | 8,111 | | | | 7,870,000 | 01/29/2016 |
| 0902099 | | WILSONVILLE | OR | | 03/17/2016 | 4.250 | 2,810,643 | | | | | | 5,910,000 | 02/25/2016 |
| 0902101 | | SAN DIEGO | CA | | 03/30/2016 | 3.900 | 19,697,830 | | | | | | 41,020,000 | 03/02/2016 |
| 0902102 | | MILWAUKEE | WI | | 02/24/2016 | 4.280 | 7,286,981 | | | | | | 12,660,000 | 02/16/2016 |
| 0902103 | | MILWAUKEE | WI | | 02/24/2016 | 4.280 | 4,718,189 | | | | | | 7,570,000 | 02/05/2016 |
| 0902104 | | MADISON | WI | | 04/26/2016 | 4.250 | 5,295,659 | | | | | | 7,900,000 | 03/10/2016 |
| 0902105 | | CANON CITY | CO | | 04/27/2016 | 4.300 | 3,080,095 | | | | | | 5,700,000 | 03/21/2016 |
| 0902106 | | ALBANY | NY | | 05/13/2016 | 4.200 | 8,323,546 | | | | | | 14,825,000 | 05/06/2016 |
| 0902107 | | CORPUS CHRISTI | TX | | 05/02/2016 | 4.200 | 3,759,075 | | | | | | 6,570,000 | 03/16/2016 |
| 0902108 | | PORTLAND | OR | | 05/02/2016 | 4.250 | 2,764,702 | | | | | | 6,170,000 | 04/06/2016 |
| 0902109 | | KINGSTON BOROUGH | PA | | 05/02/2016 | 4.200 | 3,759,075 | | | | | | 5,800,000 | 03/25/2016 |
| 0902110 | | MINNETONKA | MN | | 11/01/2016 | 4.000 | 8,640,843 | | | | | | 14,742,444 | 08/02/2016 |
| 0902111 | | DALLAS | TX | | 05/06/2016 | 4.250 | 10,182,565 | | | | | | 19,000,000 | 04/18/2016 |
| 0902112 | | ST. LOUIS | MO | | 05/24/2016 | 4.130 | 5,095,255 | | | | | | 9,210,000 | 04/18/2016 |
| 0902113 | | VANCOUVER | WA | | 06/01/2016 | 4.150 | 6,184,834 | | | | | | 11,150,000 | 05/06/2016 |
| 0902114 | | CHARLOTTE | NC | | 06/09/2016 | 4.200 | 1,884,017 | | | | | | 3,380,000 | 04/26/2016 |
| 0902115 | | NORCO | CA | | 07/01/2016 | 4.150 | 3,903,492 | | | | | | 7,600,000 | 05/24/2016 |
| 0902116 | | EARTH CITY | MO | | 06/28/2016 | 4.100 | 10,096,928 | | | | | | 17,770,000 | 05/06/2016 |
| 0902117 | | TUCSON | AZ | | 05/19/2016 | 4.250 | 1,529,218 | | | | | | 3,152,542 | 04/20/2016 |
| 0902118 | | FLORA | MS | | 06/13/2016 | 4.250 | 1,732,864 | | 3,069 | | | | 5,100,000 | 04/27/2016 |
| 0902119 | | DEERFIELD | IL | | 07/12/2016 | 4.150 | 2,761,576 | | | | | | 5,300,000 | 06/30/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0902120 | | KENNESAW | GA | | 10/07/2016 | 4.250 | 4,082,322 | | | | | | 6,943,750 | 09/09/2016 |
| 0902121 | | KENNESAW | GA | | 06/22/2016 | 4.250 | 8,835,362 | | 15,152 | | | | 18,100,000 | 06/06/2016 |
| 0902122 | | ROSWELL | GA | | 06/23/2016 | 4.250 | 3,894,831 | | | | | | 7,575,000 | 06/17/2016 |
| 0902123 | | CONYERS | GA | | 06/23/2016 | 4.250 | 2,868,089 | | | | | | 5,200,000 | 06/01/2016 |
| 0902124 | | SMYRNA | GA | | 06/23/2016 | 4.250 | 4,072,341 | | 7,264 | | | | 7,800,000 | 06/01/2016 |
| 0902125 | | SMYRNA | GA | | 06/15/2016 | 4.250 | 5,215,889 | | 9,555 | | | | 9,600,000 | 06/01/2016 |
| 0902126 | | NORCROSS | GA | | 06/23/2016 | 4.250 | 3,080,226 | | | | | | 5,750,000 | 06/03/2016 |
| 0902127 | | CARTERSVILLE | GA | | 06/15/2016 | 4.250 | 3,761,796 | | 5,830 | | | | 7,900,000 | 06/01/2016 |
| 0902128 | | MARIETTA | GA | | 06/17/2016 | 4.250 | 3,273,359 | | 8,429 | | | | 6,100,000 | 06/01/2016 |
| 0902129 | | CONYERS | GA | | 07/07/2016 | 4.250 | 2,408,088 | | | | | | 5,850,000 | 06/02/2016 |
| 0902130 | | PANAMA CITY | FL | | 06/17/2016 | 4.250 | 4,504,148 | | 7,383 | | | | 9,000,000 | 06/06/2016 |
| 0902131 | | CHARLOTTE | NC | | 06/27/2016 | 4.150 | 4,693,477 | | | | | | 7,800,000 | 06/21/2016 |
| 0902132 | | BIRMINGHAM | AL | | 06/13/2016 | 4.150 | 5,510,813 | | | | | | 8,475,000 | 05/16/2016 |
| 0902133 | | HERNANDO | MS | | 06/30/2016 | 3.900 | 12,470,725 | | | | | | 20,000,000 | 06/13/2016 |
| 0902134 | | EAGAN | MN | | 07/01/2016 | 4.200 | 1,239,259 | | | | | | 3,150,000 | 05/19/2016 |
| 0902135 | | TUCSON | AZ | | 08/08/2016 | 4.300 | 2,772,526 | | | | | | 6,700,000 | 07/22/2016 |
| 0902136 | | NEWINGTON | VA | | 11/01/2016 | 4.450 | 15,806,714 | | | | | | 23,352,632 | 06/22/2016 |
| 0902137 | | EDINA | MN | | 08/09/2016 | 4.150 | 4,336,102 | | | | | | 6,700,000 | 07/01/2016 |
| 0902138 | | ALPHARETTA | GA | | 08/10/2016 | 4.000 | 3,780,194 | | | | | | 7,400,000 | 08/01/2016 |
| 0902139 | | CORONA | CA | | 08/02/2016 | 3.950 | 5,419,831 | | | | | | 10,000,000 | 06/27/2016 |
| 0902140 | | AUSTIN | TX | | 08/19/2016 | 4.150 | 1,291,605 | | | | | | 2,347,059 | 07/05/2016 |
| 0902141 | | MENTOR | OH | | 08/22/2016 | 4.150 | 2,306,437 | | | | | | 3,861,111 | 06/23/2016 |
| 0902142 | | ARLINGTON | VA | | 09/01/2016 | 3.900 | 1,103,833 | | | | | | 2,250,000 | 08/03/2016 |
| 0902143 | | LAS VEGAS | NV | | 09/01/2016 | 4.250 | 2,909,479 | | | | | | 6,789,320 | 08/09/2016 |
| 0902145 | | WARREN | MI | | 09/22/2016 | 4.375 | 2,149,603 | | | | | | 4,675,000 | 08/24/2016 |
| 0902146 | | BLACKLICK | OH | | 10/03/2016 | 4.100 | 926,272 | | | | | | 1,560,000 | 08/19/2016 |
| 0902147 | | BLACKLICK (COLUMBUS) | OH | | 10/03/2016 | 4.100 | 3,126,169 | | | | | | 4,960,465 | 08/19/2016 |
| 0902148 | | HARRISBURG | PA | | 09/30/2016 | 3.750 | 1,882,091 | | | | | | 2,725,000 | 08/19/2016 |
| 0902149 | | YORBA LINDA | CA | | 10/31/2016 | 3.900 | 1,848,407 | | | | | | 3,400,000 | 09/14/2016 |
| 0902150 | | JACKSONVILLE | FL | | 10/25/2016 | 3.950 | 9,095,552 | | | | | | 23,310,000 | 09/23/2016 |
| 0902151 | | CHESAPEAKE | VA | | 11/07/2016 | 3.900 | 2,153,938 | | | | | | 3,359,827 | 10/14/2016 |
| 0902152 | | BROWNSVILLE | TX | | 10/19/2016 | 4.000 | 7,267,235 | | | | | | 13,125,000 | 09/09/2016 |
| 0902153 | | RACINE | WI | | 09/15/2016 | 4.100 | 3,276,922 | | | | | | 5,896,552 | 08/30/2016 |
| 0902154 | | CHARLOTTE | NC | | 10/05/2016 | 4.100 | 1,987,733 | | | | | | 3,357,108 | 08/31/2016 |
| 0902155 | | COLORADO SPRINGS | CO | | 11/09/2016 | 4.150 | 3,158,405 | | | | | | 10,450,000 | 10/14/2016 |
| 0902156 | | OREM | UT | | 10/11/2016 | 4.100 | 4,168,225 | | | | | | 6,640,000 | 09/27/2016 |
| 0902157 | | GIG HARBOR | WA | | 11/22/2016 | 3.750 | 6,147,175 | | 9,147 | | | | 20,550,000 | 11/18/2016 |
| 0902158 | | PANAMA CITY | FL | | 11/01/2016 | 3.950 | 3,778,375 | | | | | | 10,200,000 | 10/18/2016 |
| 0902159 | | SNELLVILLE | GA | | 11/29/2016 | 3.900 | 2,311,919 | | | | | | 4,750,000 | 11/03/2016 |
| 0902160 | | LITTLETON | CO | | 12/01/2016 | 3.650 | 12,734,976 | | | | | | 30,800,000 | 11/14/2016 |
| 0902161 | | SAN ANTONIO | TX | | 12/08/2016 | 3.800 | 16,695,424 | | | | | | 28,975,000 | 11/10/2016 |
| 0902162 | | HOUSTON | TX | | 12/06/2016 | 4.250 | 1,201,279 | | 1,568 | | | | 3,200,000 | 11/30/2016 |
| 0902163 | | GLEN BURNIE | MD | | 11/29/2016 | 4.150 | 6,951,757 | | | | | | 10,800,000 | 10/14/2016 |
| 0902164 | | SPOKANE VALLEY | WA | | 12/01/2016 | 4.000 | 2,040,365 | | | | | | 3,330,000 | 10/21/2016 |
| 0902165 | | OAKWOOD VILLAGE | OH | | 12/21/2016 | 4.150 | 2,885,987 | | | | | | 4,150,000 | 11/15/2016 |
| 0902166 | | INDEPENDENCE | OH | | 12/21/2016 | 4.150 | 1,722,283 | | | | | | 2,600,000 | 11/15/2016 |
| 0902167 | | SUGAR LAND | TX | | 01/18/2017 | 3.900 | 3,030,169 | | 7,787 | | | | 10,720,000 | 12/13/2016 |
| 0902168 | | SAN ANTONIO | TX | | 12/19/2016 | 4.150 | 2,420,505 | | | | | | 4,830,000 | 12/15/2016 |
| 0902169 | | CRESTVIEW | FL | | 03/02/2017 | 4.070 | 6,442,799 | | | | | | 9,700,000 | 01/08/2017 |
| 0902170 | | EDEN PRAIRIE | MN | | 12/01/2016 | 4.000 | 3,709,754 | | | | | | 5,800,000 | 12/01/2016 |
| 0902171 | | SAN DIEGO | CA | | 02/15/2017 | 4.100 | 3,809,762 | | | | | | 7,700,000 | 01/31/2017 |
| 0902172 | | MIDVALE | UT | | 04/06/2017 | 4.350 | 7,435,581 | | | | | | 11,900,000 | 01/12/2017 |
| 0902173 | | SAN DIEGO | CA | | 04/11/2017 | 4.370 | 5,862,943 | | | | | | 10,400,000 | 12/06/2016 |
| 0902174 | | CYPRESS | CA | | 01/31/2017 | 4.320 | 10,477,382 | | | | | | 18,700,000 | 12/09/2016 |
| 0902175 | | CUMMING | GA | | 02/01/2017 | 4.230 | 3,076,362 | | | | | | 5,400,000 | 01/17/2017 |
| 0902176 | | SAVANNAH | GA | | 02/01/2017 | 4.230 | 4,131,115 | | | | | | 6,600,000 | 01/18/2017 |
| 0902177 | | SAVANNAH | GA | | 02/01/2017 | 4.230 | 5,713,245 | | | | | | 9,400,000 | 01/20/2017 |
| 0902178 | | NORCROSS | GA | | 02/01/2017 | 4.230 | 1,608,498 | | | | | | 2,800,000 | 01/17/2017 |
| 0902179 | | CULVER CITY | CA | | 02/23/2017 | 4.580 | 1,432,368 | | | | | | 7,150,000 | 12/30/2016 |
| 0902180 | | WILMINGTON | DE | | 02/09/2017 | 4.420 | 3,916,556 | | | | | | 9,400,000 | 01/06/2017 |
| 0902181 | | COCOA | FL | | 01/27/2017 | 4.570 | 1,844,043 | | | | | | 4,610,000 | 01/18/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0902182 | | LAS VEGAS | NV | | 01/18/2017 | 4.410 | 9,256,610 | | | | | | 17,600,000 | 12/23/2016 |
| 0902183 | | NOTTINGHAM | MD | | 02/23/2017 | 4.330 | 6,077,817 | | | | | | 10,600,000 | 01/06/2017 |
| 0902184 | | NEWPORT NEWS | VA | | 03/13/2017 | 4.440 | 8,772,518 | | | | | | 20,400,000 | 02/02/2017 |
| 0902186 | | ROCHESTER | NY | | 03/07/2017 | 4.880 | 3,671,309 | | | | | | 7,100,000 | 02/07/2017 |
| 0902187 | | COLUMBUS | OH | | 01/25/2017 | 4.690 | 2,813,779 | | | | | | 4,400,000 | 01/12/2017 |
| 0902189 | | WESTMINSTER | CA | | 03/23/2017 | 4.210 | 4,259,824 | | | | | | 8,175,000 | 03/01/2017 |
| 0902190 | | GAHANNA | OH | | 02/28/2017 | 4.550 | 5,216,097 | | | | | | 9,250,000 | 02/06/2017 |
| 0902191 | | MORAGA | CA | | 04/13/2017 | 4.600 | 3,773,269 | | | | | | 7,500,000 | 02/17/2017 |
| 0902192 | | MANKATO | MN | | 03/30/2017 | 4.690 | 5,087,205 | | | | | | 8,050,000 | 03/15/2017 |
| 0902194 | | CINCINNATI | OH | | 03/31/2017 | 4.660 | 3,861,462 | | | | | | 7,500,000 | 03/28/2017 |
| 0902195 | | SOUTH JORDAN | UT | | 05/01/2017 | 4.290 | 11,382,476 | | | | | | 19,200,000 | 04/21/2017 |
| 0902196 | | SOUTH JORDAN | UT | | 05/01/2017 | 4.290 | 15,145,278 | | | | | | 22,400,000 | 04/05/2017 |
| 0902197 | | PALANTINE | IL | | 05/04/2017 | 4.730 | 1,987,051 | | | | | | 2,900,000 | 04/05/2017 |
| 0902198 | | CINCINNATI | OH | | 04/03/2017 | 4.590 | 2,442,976 | | | | | | 3,700,000 | 03/24/2017 |
| 0902199 | | TUCSON | AZ | | 05/04/2017 | 4.690 | 4,239,576 | | | | | | 7,300,000 | 04/05/2017 |
| 0902201 | | BASKING RIDGE | NJ | | 05/11/2017 | 4.530 | 2,484,718 | | | | | | 4,400,000 | 05/02/2017 |
| 0902202 | | TUCSON | AZ | | 06/22/2017 | 4.800 | 5,540,493 | | | | | | 10,100,000 | 05/04/2017 |
| 0902203 | | CENTENNIAL | CO | | 05/30/2017 | 4.570 | 3,445,983 | | | | | | 5,800,000 | 04/06/2017 |
| 0902204 | | DURHAM | OR | | 06/14/2017 | 4.570 | 4,148,032 | | | | | | 8,100,000 | 04/19/2017 |
| 0902205 | | MILWAUKEE | WI | | 04/28/2017 | 4.500 | 9,372,662 | | | | | | 15,350,000 | 04/17/2017 |
| 0902206 | | MINNETONKA | MN | | 06/13/2017 | 4.370 | 13,707,682 | | | | | | 20,300,000 | 04/19/2017 |
| 0902207 | | CHARLESTON | SC | | 06/01/2017 | 4.560 | 4,763,722 | | | | | | 8,180,000 | 04/07/2017 |
| 0902208 | | DALLAS | TX | | 07/12/2017 | 4.320 | 2,812,660 | | | | | | 4,520,000 | 05/15/2017 |
| 0902209 | | SCOTTSDALE | AZ | | 05/16/2017 | 4.500 | 16,054,252 | | | | | | 28,500,000 | 04/19/2017 |
| 0902210 | | LINCOLN | NE | | 06/28/2017 | 4.400 | 4,917,099 | | | | | | 7,675,000 | 06/21/2017 |
| 0902211 | | LINCOLN | NE | | 06/28/2017 | 4.400 | 2,647,669 | | | | | | 4,035,000 | 06/21/2017 |
| 0902212 | | LINCOLN | NE | | 06/28/2017 | 4.400 | 7,091,970 | | | | | | 10,225,000 | 06/21/2017 |
| 0902214 | | MILWAUKEE | WI | | 05/25/2017 | 4.400 | 6,144,881 | | | | | | 9,875,000 | 04/30/2017 |
| 0902215 | | SPOKANE VALLEY | WA | | 07/31/2017 | 4.300 | 8,484,319 | | | | | | 15,750,000 | 06/22/2017 |
| 0902216 | | FAYETTEVILLE | NC | | 07/11/2017 | 4.250 | 10,327,756 | | | | | | 17,400,000 | 07/07/2017 |
| 0902217 | | SPRINGFIELD | OR | | 08/01/2017 | 4.370 | 4,428,470 | | | | | | 8,840,000 | 06/14/2017 |
| 0902218 | | HAWAIIAN GARDENS | CA | | 06/29/2017 | 4.370 | 10,805,362 | | | | | | 22,400,000 | 05/30/2017 |
| 0902219 | | OMAHA | NE | | 07/27/2017 | 4.200 | 4,610,977 | | | | | | 6,800,000 | 07/13/2017 |
| 0902220 | | ORLANDO | FL | | 08/08/2017 | 4.620 | 14,124,790 | | | | | | 25,800,000 | 05/26/2017 |
| 0902221 | | ST. LOUIS | MO | | 06/22/2017 | 4.000 | 2,939,493 | | | | | | 5,320,000 | 06/13/2017 |
| 0902222 | | MESA | AZ | | 08/10/2017 | 4.450 | 5,223,666 | | | | | | 9,000,000 | 07/20/2017 |
| 0902223 | | LIVERPOOL | NY | | 08/18/2017 | 4.300 | 3,850,852 | | | | | | 5,440,000 | 08/01/2017 |
| 0902224 | | LOS ANGELES | CA | | 09/07/2017 | 4.310 | 8,081,518 | | | | | | 15,100,000 | 07/19/2017 |
| 0902225 | | VANCOUVER | WA | | 08/24/2017 | 4.400 | 4,177,315 | | | | | | 8,300,000 | 08/16/2017 |
| 0902226 | | LAKEWOOD | CO | | 07/25/2017 | 4.350 | 1,657,447 | | | | | | 2,975,000 | 07/07/2017 |
| 0902227 | | COSTA MESA | CA | | 10/04/2017 | 4.250 | 1,861,677 | | | | | | 6,300,000 | 07/06/2017 |
| 0902228 | | SEATTLE | WA | | 11/14/2017 | 4.200 | 2,861,899 | | | | | | 9,300,000 | 07/27/2017 |
| 0902229 | | PASADENA | CA | | 08/30/2017 | 3.850 | 2,448,596 | | 2,702 | | | | 12,200,000 | 08/14/2017 |
| 0902230 | | MESQUITE | TX | | 09/21/2017 | 4.170 | 8,729,167 | | | | | | 14,600,000 | 09/13/2017 |
| 0902231 | | NOTTINGHAM | MD | | 10/02/2017 | 4.150 | 16,374,402 | | | | | | 25,000,000 | 08/24/2017 |
| 0902232 | | WEST DES MOINES | IA | | 09/28/2017 | 4.400 | 18,404,656 | | | | | | 33,500,000 | 08/25/2017 |
| 0902233 | | WILSONVILLE | OR | | 09/20/2017 | 4.320 | 2,263,025 | | | | | | 4,750,000 | 08/24/2017 |
| 0902234 | | ALEXANDRIA | VA | | 10/02/2017 | 4.140 | 3,352,337 | | | | | | 5,900,000 | 09/06/2017 |
| 0902235 | | HALFMOON | NY | | 09/01/2017 | 4.420 | 20,542,496 | | | | | | 29,770,000 | 08/22/2017 |
| 0902236 | | BOISE | ID | | 10/31/2017 | 4.150 | 2,315,074 | | | | | | 5,095,000 | 10/27/2017 |
| 0902237 | | ONTARIO | CA | | 10/05/2017 | 4.440 | 2,193,195 | | | | | | 4,500,000 | 08/21/2017 |
| 0902238 | | FORT WORTH | TX | | 10/17/2017 | 4.500 | 2,381,351 | | | | | | 4,200,000 | 09/08/2017 |
| 0902239 | | VERNON | CA | | 11/02/2017 | 4.000 | 2,975,493 | | | | | | 16,000,000 | 09/13/2017 |
| 0902240 | | LONG BEACH | CA | | 11/02/2017 | 4.270 | 4,587,718 | | | | | | 11,200,000 | 10/11/2017 |
| 0902241 | | WOODLAND HILLS | CA | | 09/27/2017 | 4.090 | 3,851,208 | | | | | | 9,040,000 | 09/14/2017 |
| 0902242 | | ALPHARETTA | GA | | 10/24/2017 | 4.060 | 7,995,453 | | | | | | 12,000,000 | 09/27/2017 |
| 0902243 | | ALPHARETTA | GA | | 10/24/2017 | 4.060 | 3,398,637 | | | | | | 6,800,000 | 10/18/2017 |
| 0902244 | | MARIETTA | GA | | 10/19/2017 | 4.340 | 5,931,668 | | | | | | 8,800,000 | 10/02/2017 |
| 0902245 | | WESTLAKE VILLAGE | CA | | 10/30/2017 | 4.040 | 11,523,656 | | 12,676 | | | | 24,000,000 | 09/25/2017 |
| 0902246 | | ALPHARETTA | GA | | 10/31/2017 | 4.060 | 3,810,849 | | | | | | 7,100,000 | 09/25/2017 |
| 0902247 | | JACKSONVILLE BEACH | FL | | 11/28/2017 | 4.200 | 3,195,787 | | | | | | 5,450,000 | 10/03/2017 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0902248 | | SAN ANTONIO | TX | | 10/30/2017 | 4.400 | 3,574,837 | | | | | | 5,823,000 | 09/06/2017 |
| 0902249 | | CHARLOTTE | NC | | 10/12/2017 | 4.150 | 2,783,313 | | | | | | 4,375,000 | 10/10/2017 |
| 0902250 | | CHATSWORTH | CA | | 10/25/2017 | 4.000 | 3,809,885 | | 6,720 | | | | 9,650,000 | 09/21/2017 |
| 0902255 | | JACKSONVILLE BEACH | FL | | 11/28/2017 | 4.200 | 3,434,279 | | | | | | 6,100,000 | 10/03/2017 |
| 0902256 | | JACKSONVILLE | FL | | 11/28/2017 | 4.200 | 7,822,524 | | | | | | 13,200,000 | 10/17/2017 |
| 0902257 | | SACRAMENTO | CA | | 11/30/2017 | 4.500 | 3,741,691 | | | | | | 6,600,000 | 11/27/2017 |
| 0902258 | | PORTSMOUTH | VA | | 10/31/2017 | 4.470 | 4,530,393 | | | | | | 6,900,000 | 10/16/2017 |
| 0902259 | | EVERETT | WA | | 12/27/2017 | 4.360 | 3,397,026 | | | | | | 5,660,000 | 12/05/2017 |
| 0902260 | | ESCONDIDO | CA | | 01/30/2018 | 4.100 | 2,153,677 | | | | | | 6,220,000 | 01/08/2018 |
| 0902261 | | GAINESVILLE | GA | | 01/30/2018 | 4.000 | 12,731,053 | | | | | | 23,310,000 | 01/24/2018 |
| 0902262 | | MEMPHIS | TN | | 02/08/2018 | 4.350 | 4,997,076 | | | | | | 8,000,000 | 12/18/2017 |
| 0902263 | | OREM | UT | | 03/29/2018 | 4.330 | 6,627,027 | | | | | | 11,000,000 | 02/08/2018 |
| 0902264 | | WEST GOSHEN TOWNSHIP | PA | | 03/13/2018 | 4.240 | 4,541,648 | | | | | | 9,100,000 | 02/22/2018 |
| 0902265 | | COLLIERVILLE | TN | | 02/06/2018 | 4.340 | 9,609,176 | | | | | | 17,150,000 | 12/19/2017 |
| 0902266 | | SYRACUSE | NY | | 02/22/2018 | 4.540 | 2,020,361 | | | | | | 4,400,000 | 01/08/2018 |
| 0902268 | | MADISON | WI | | 01/17/2018 | 4.230 | 1,880,544 | | | | | | 3,500,000 | 12/12/2017 |
| 0902269 | | SANTA ANA | CA | | 01/25/2018 | 4.160 | 23,158,670 | | | | | | 38,600,000 | 01/09/2018 |
| 0902270 | | NORFOLK | VA | | 02/27/2018 | 4.240 | 3,700,000 | | | | | | 9,400,000 | 01/23/2018 |
| 0902272 | | HUNTSVILLE | AL | | 03/06/2018 | 4.400 | 3,060,097 | | | | | | 5,000,000 | 01/31/2018 |
| 0902273 | | FREDERICK | MD | | 05/16/2018 | 4.880 | 7,123,980 | | | | | | 15,500,000 | 04/03/2018 |
| 0902274 | | BRADENTON | FL | | 04/05/2018 | 4.700 | 2,813,954 | | | | | | 5,300,000 | 01/18/2018 |
| 0902275 | | RACINE | WI | | 02/22/2018 | 4.650 | 6,546,411 | | | | | | 9,850,000 | 01/18/2018 |
| 0902276 | | FLOWOOD | MS | | 03/15/2018 | 4.800 | 1,493,526 | | | | | | 2,400,000 | 02/09/2018 |
| 0902277 | | FLOWOOD | MS | | 03/15/2018 | 4.800 | 2,062,488 | | | | | | 3,200,000 | 02/09/2018 |
| 0902278 | | HILLIARD | OH | | 04/12/2018 | 4.590 | 2,507,137 | | | | | | 5,320,000 | 02/28/2018 |
| 0902279 | | VIRGINIA BEACH | VA | | 03/28/2018 | 4.630 | 3,101,466 | | | | | | 4,650,000 | 02/23/2018 |
| 0902280 | | LAS VEGAS | NV | | 03/27/2018 | 4.760 | 8,491,798 | | | | | | 12,700,000 | 02/20/2018 |
| 0902281 | | Corona | CA | | 04/26/2018 | 4.410 | 2,921,128 | | | | | | 10,100,000 | 04/16/2018 |
| 0902282 | | Hazelwood | MO | | 05/17/2018 | 4.670 | 8,956,230 | | | | | | 15,410,000 | 05/10/2018 |
| 0902283 | | BROOK PARK | OH | | 05/03/2018 | 4.490 | 12,562,479 | | | | | | 19,020,000 | 04/24/2018 |
| 0902284 | | MIDLAND | TX | | 05/10/2018 | 4.990 | 3,777,675 | | | | | | 7,500,000 | 04/12/2018 |
| 0902285 | | JACKSONVILLE | FL | | 05/17/2018 | 4.830 | 2,864,608 | | | | | | 4,500,000 | 04/24/2018 |
| 0902286 | | SALT LAKE CITY | UT | | 05/10/2018 | 4.650 | 2,638,487 | | | | | | 4,700,000 | 04/26/2018 |
| 0902287 | | SALT LAKE CITY | UT | | 06/26/2018 | 4.700 | 4,796,100 | | | | | | 8,100,000 | 05/29/2018 |
| 0902288 | | COLUMBIA | MD | | 04/30/2018 | 4.690 | 19,000,000 | | | | | | 27,300,000 | 03/29/2018 |
| 0902289 | | NORTH OLMSTED | OH | | 05/09/2018 | 4.580 | 2,735,338 | | | | | | 5,980,000 | 04/16/2018 |
| 0902290 | | NILES | OH | | 05/31/2018 | 4.490 | 3,335,753 | | | | | | 8,740,000 | 05/16/2018 |
| 0902291 | | NILES | OH | | 06/07/2018 | 4.540 | 5,354,031 | | | | | | 11,520,000 | 05/16/2018 |
| 0902292 | | MILWAUKEE | WI | | 04/19/2018 | 4.580 | 3,756,259 | | | | | | 5,600,000 | 03/29/2018 |
| 0902293 | | CLINTON | MS | | 05/24/2018 | 4.770 | 3,519,877 | | | | | | 5,800,000 | 05/08/2018 |
| 0902294 | | MOUNT PLEASANT | SC | | 04/30/2018 | 4.670 | 3,092,759 | | | | | | 4,625,000 | 04/10/2018 |
| 0902295 | | WILLOWICK | OH | | 05/24/2018 | 4.540 | 3,613,892 | | | | | | 6,450,000 | 05/14/2018 |
| 0902296 | | HOMEWOOD | AL | | 05/24/2018 | 4.710 | 3,142,977 | | | | | | 5,460,000 | 04/03/2018 |
| 0902297 | | MILWAUKEE | WI | | 06/07/2018 | 4.300 | 15,129,721 | | | | | | 24,000,000 | 04/24/2018 |
| 0902298 | | CORONA | CA | | 06/14/2018 | 4.250 | 2,442,168 | | | | | | 3,700,000 | 05/01/2018 |
| 0902299 | | CLINTON | MS | | 07/02/2018 | 5.080 | 1,119,640 | | | | | | 1,600,000 | 04/24/2018 |
| 0902300 | | SAN ANTONIO | TX | | 07/09/2018 | 4.690 | 12,635,394 | | | | | | 21,750,000 | 05/17/2018 |
| 0902301 | | RENTON | WA | | 06/19/2018 | 4.280 | 2,442,499 | | | | | | 4,900,000 | 05/04/2018 |
| 0902302 | | TUCSON | AZ | | 06/27/2018 | 4.700 | 5,970,655 | | | | | | 8,650,000 | 05/11/2018 |
| 0902303 | | AMERICAN FORK | UT | | 07/05/2018 | 4.570 | 9,617,190 | | | | | | 16,100,000 | 06/08/2018 |
| 0902304 | | TWINSBURG | OH | | 07/19/2018 | 4.790 | 3,068,495 | | | | | | 5,800,000 | 07/05/2018 |
| 0902305 | | SIGNAL HILLS | CA | | 07/11/2018 | 4.650 | 4,409,163 | | | | | | 9,100,000 | 06/19/2018 |
| 0902306 | | ALPHARETTA | GA | | 06/21/2018 | 4.910 | 2,036,013 | | | | | | 3,000,000 | 05/18/2018 |
| 0902307 | | TWINSBURG | OH | | 07/23/2018 | 4.780 | 2,368,370 | | | | | | 3,620,000 | 06/19/2018 |
| 0902308 | | ALBUQUERQUE | NM | | 07/18/2018 | 4.600 | 8,472,965 | | 9,387 | | | | 13,600,000 | 06/07/2018 |
| 0902309 | | ALBUQUERQUE | NM | | 07/18/2018 | 4.600 | 4,535,741 | | 5,128 | | | | 7,140,000 | 06/04/2018 |
| 0902310 | | MONTCLAIR | CA | | 06/15/2018 | 4.390 | 6,753,990 | | | | | | 13,900,000 | 05/29/2018 |
| 0902311 | | FAYETTEVILLE | NC | | 06/28/2018 | 4.620 | 11,250,000 | | | | | | 20,900,000 | 06/26/2018 |
| 0902312 | | LITTLETON | CO | | 06/28/2018 | 4.800 | 2,426,802 | | | | | | 5,540,000 | 06/11/2018 |
| 0902313 | | MENLO PARK | CA | | 07/19/2018 | 4.470 | 2,621,687 | | | | | | 18,700,000 | 07/10/2018 |
| 0902314 | | CORPUS CHRISTI | TX | | 07/26/2018 | 4.850 | 4,863,184 | | | | | | 7,910,000 | 06/20/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0902315 | | RIDGELAND | MS | | 07/19/2018 | 4.600 | 2,712,567 | | | | | | 7,100,000 | 06/24/2018 |
| 0902316 | | PITTSBURGH | PA | | 08/30/2018 | 4.980 | 2,574,726 | | | | | | 4,700,000 | 08/01/2018 |
| 0902317 | | HENDERSON | NV | | 08/07/2018 | 5.010 | 2,347,862 | | | | | | 4,000,000 | 07/15/2018 |
| 0902318 | | LOS GATOS | CA | | 08/08/2018 | 4.400 | 4,311,004 | | | | | | 10,600,000 | 07/06/2018 |
| 0902319 | | LIVERPOOL | NY | | 08/30/2018 | 4.750 | 5,103,280 | | | | | | 7,300,000 | 08/14/2018 |
| 0902320 | | LAS VEGAS | NV | | 08/30/2018 | 4.470 | 3,676,381 | | | | | | 8,300,000 | 08/21/2018 |
| 0902321 | | SAN ANTONIO | TX | | 09/13/2018 | 4.730 | 22,896,262 | | | | | | 36,900,000 | 08/17/2018 |
| 0902322 | | WESTMONT | IL | | 07/25/2018 | 4.470 | 6,600,274 | | | | | | 11,500,000 | 07/13/2018 |
| 0902323 | | FORT WORTH | TX | | 10/01/2018 | 4.650 | 4,175,156 | | | | | | 9,700,000 | 09/05/2018 |
| 0902324 | | TIMONIUM | MD | | 07/31/2018 | 4.600 | 2,428,910 | | | | | | 5,600,000 | 07/18/2018 |
| 0902325 | | ROSEVILLE | MI | | 09/13/2018 | 4.480 | 1,413,372 | | | | | | 4,300,000 | 08/03/2018 |
| 0902326 | | MILWAUKEE | WI | | 09/11/2018 | 4.580 | 9,476,507 | | | | | | 13,650,000 | 08/15/2018 |
| 0902328 | | PORTLAND | OR | | 10/03/2018 | 4.540 | 6,857,636 | | | | | | 10,790,000 | 08/08/2018 |
| 0902329 | | PEWAUKEE | WI | | 08/30/2018 | 4.640 | 7,295,230 | | | | | | 10,400,000 | 08/15/2018 |
| 0902330 | | CHARLOTTE | NC | | 09/13/2018 | 4.660 | 2,257,759 | | | | | | 5,150,000 | 08/09/2018 |
| 0902331 | | SANTA CLARITA | CA | | 10/17/2018 | 4.530 | 2,706,152 | | | | | | 6,340,000 | 10/05/2018 |
| 0902332 | | COLLEGE STATION | TX | | 09/28/2018 | 4.780 | 4,005,041 | | | | | | 7,000,000 | 09/14/2018 |
| 0902333 | | ATLANTA | GA | | 08/29/2018 | 4.520 | 4,179,990 | | | | | | 6,600,000 | 08/08/2018 |
| 0902334 | | MURRAY | UT | | 10/09/2018 | 4.650 | 3,419,898 | | | | | | 5,830,000 | 09/19/2018 |
| 0902335 | | MURRAY | UT | | 09/26/2018 | 4.650 | 3,901,553 | | | | | | 6,800,000 | 09/19/2018 |
| 0902336 | | MILWAUKEE | WI | | 08/30/2018 | 4.870 | 8,956,902 | | | | | | 13,750,000 | 08/21/2018 |
| 0902337 | | CHICAGO | IL | | 10/24/2018 | 4.870 | 4,978,648 | | | | | | 7,520,000 | 10/04/2018 |
| 0902338 | | FREDERICK | MD | | 11/09/2018 | 4.630 | 14,657,597 | | | | | | 22,300,000 | 09/27/2018 |
| 0902339 | | MCALLEN | TX | | 10/25/2018 | 4.500 | 13,763,700 | | | | | | 21,100,000 | 09/27/2018 |
| 0902340 | | MILWAUKEE | WI | | 10/24/2018 | 4.800 | 6,838,739 | | | | | | 11,350,000 | 09/27/2018 |
| 0902341 | | SANTA FE SPRINGS | CA | | 01/10/2019 | 4.680 | 12,500,000 | | | | | | 28,700,000 | 12/13/2018 |
| 0902342 | | TWINSBURG | OH | | 01/02/2019 | 4.830 | 6,975,479 | | | | | | 10,400,000 | 12/10/2018 |
| 0902344 | | PORTLAND | OR | | 12/05/2018 | 4.860 | 2,600,429 | | | | | | 4,850,000 | 11/09/2018 |
| 0902345 | | ST CLOUD | MN | | 12/20/2018 | 4.920 | 2,837,217 | | | | | | 4,880,000 | 11/20/2018 |
| 0902346 | | CHARLOTTE | NC | | 12/20/2018 | 5.040 | 13,761,525 | | | | | | 20,880,000 | 12/03/2018 |
| 0902347 | | MARIETTA | GA | | 01/09/2019 | 5.040 | 2,261,833 | | | | | | 3,600,000 | 12/05/2018 |
| 0902348 | | MARIETTA | GA | | 02/07/2019 | 4.920 | 2,265,831 | | | | | | 3,900,000 | 11/16/2018 |
| 0902350 | | TUKWILA | WA | | 02/28/2019 | 4.730 | 3,910,865 | | | | | | 10,990,000 | 12/28/2018 |
| 0902351 | | ABINGDON | MD | | 12/14/2018 | 4.980 | 8,932,917 | | | | | | 14,900,000 | 12/04/2018 |
| 0902352 | | HOUSTON | TX | | 12/17/2018 | 5.380 | 7,370,682 | | | | | | 14,200,000 | 12/03/2018 |
| 0902353 | | MOORESTOWN | NJ | | 02/11/2019 | 4.640 | 8,687,858 | | | | | | 13,600,000 | 11/30/2018 |
| 0902354 | | KENNESAW | GA | | 01/30/2019 | 4.800 | 4,275,103 | | | | | | 6,354,783 | 11/30/2018 |
| 0902356 | | ALBUQUERQUE | NM | | 02/01/2019 | 4.600 | 2,630,025 | | | | | | 8,200,000 | 01/09/2019 |
| 0902357 | | ALBUQUERQUE | NM | | 02/01/2019 | 4.600 | 4,578,192 | | | | | | 8,370,000 | 01/07/2019 |
| 0902358 | | CEDAR PARK | TX | | 02/28/2019 | 4.800 | 2,462,133 | | | | | | 4,551,282 | 01/11/2019 |
| 0902359 | | SOUTH SALT LAKE | UT | | 03/05/2019 | 4.650 | 4,128,844 | | | | | | 6,420,000 | 01/09/2019 |
| 0902360 | | NEWPORT BEACH | CA | | 03/12/2019 | 4.500 | 15,342,368 | | | | | | 31,400,000 | 02/04/2019 |
| 0902361 | | MIDDLETOWN | NJ | | 03/08/2019 | 4.550 | 21,778,481 | | | | | | 32,000,000 | 01/09/2019 |
| 0902362 | | PASADENA | TX | | 02/27/2019 | 4.450 | 6,852,336 | | | | | | 15,790,000 | 01/29/2019 |
| 0902363 | | DULUTH | GA | | 03/12/2019 | 4.500 | 8,330,395 | | | | | | 12,344,721 | 01/10/2019 |
| 0902364 | | ST CLOUD | MN | | 03/07/2019 | 4.500 | 3,637,626 | | | | | | 5,700,000 | 02/19/2019 |
| 0902366 | | COLUMBUS | OH | | 03/04/2019 | 4.560 | 4,336,061 | | | | | | 6,400,000 | 02/27/2019 |
| 0902367 | | INDIANAPOLIS | IN | | 04/22/2019 | 4.500 | 2,814,953 | | | | | | 4,259,341 | 03/28/2019 |
| 0902368 | | ADDISON | TX | | 05/01/2019 | 4.700 | 6,521,403 | | | | | | 12,360,000 | 03/14/2019 |
| 0902369 | | HALFMOON | NY | | 05/06/2019 | 4.710 | 15,287,829 | | | | | | 22,350,000 | 04/09/2019 |
| 0902370 | | GARDNER | KS | | 05/09/2019 | 4.500 | 3,161,655 | | 611 | | | | 4,700,000 | 04/24/2019 |
| 0902371 | | MOUNT PROSPECT | IL | | 04/17/2019 | 4.580 | 2,568,434 | | | | | | 5,050,000 | 02/28/2019 |
| 0902372 | | KNOXVILLE | TN | | 05/24/2019 | 4.600 | 3,117,213 | | | | | | 4,630,825 | 04/29/2019 |
| 0902373 | | LOS ANGELES | CA | | 05/29/2019 | 4.500 | 10,500,000 | | | | | | 21,800,000 | 05/08/2019 |
| 0902374 | | LAS VEGAS | NV | | 04/30/2019 | 4.600 | 14,300,000 | | | | | | 25,114,375 | 04/17/2019 |
| 0902375 | | SALT LAKE CITY | UT | | 04/30/2019 | 4.600 | 9,800,000 | | | | | | 16,191,304 | 04/19/2019 |
| 0902376 | | OCEANSIDE | CA | | 07/01/2019 | 4.850 | 5,300,000 | | | | | | 8,328,571 | 04/30/2019 |
| 0902377 | | BROOKLYN | NY | | 08/02/2019 | 4.580 | 15,915,928 | | | | | | 28,900,000 | 07/23/2019 |
| 0902378 | | PHILADELPHIA | PA | | 07/15/2019 | 4.400 | 2,586,617 | | | | | | 5,048,837 | 06/05/2019 |
| 0902379 | | RACINE | WI | | 06/13/2019 | 4.570 | 6,885,353 | | | | | | 10,400,000 | 05/22/2019 |
| 0902380 | | STERLING | VA | | 07/18/2019 | 4.550 | 20,300,000 | | | | | | 31,800,000 | 06/04/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 0902381 | | CHICAGO | IL | | 08/14/2019 | 4.480 | 6,176,099 | | | | | | 9,437,342 | 06/27/2019 |
| 0902382 | | HOUSTON | TX | | 07/25/2019 | 4.400 | 3,081,874 | | | | | | 4,520,833 | 06/20/2019 |
| 0902383 | | PORTLAND | OR | | 08/26/2019 | 4.700 | 9,328,706 | | | | | | 17,500,000 | 07/02/2019 |
| 0902384 | | NASHVILLE | TN | | 08/02/2019 | 4.400 | 2,976,827 | | | | | | 6,300,000 | 06/27/2019 |
| 0902385 | | TUKWILA | WA | | 07/24/2019 | 4.300 | 1,027,498 | | | | | | 2,263,268 | 06/07/2019 |
| 0902386 | | SANTA FE SPRINGS | CA | | 07/17/2019 | 4.250 | 4,350,000 | | | | | | 8,350,000 | 06/17/2019 |
| 0902387 | | PEACHTREE CORNERS | GA | | 08/29/2019 | 4.450 | 7,385,192 | | | | | | 12,205,479 | 06/25/2019 |
| 0902388 | | HIGHLAND PARK | MI | | 10/03/2019 | 4.250 | 3,581,308 | | | | | | 7,900,000 | 07/23/2019 |
| 0902389 | | BENSALEM | PA | | 09/04/2019 | 4.050 | 2,366,080 | | | | | | 3,613,497 | 07/17/2019 |
| 0902390 | | MIDDLE RIVER | MD | | 08/28/2019 | 4.000 | 16,176,169 | | | | | | 23,800,000 | 07/29/2019 |
| 0902391 | | BENSALEM | PA | | 09/18/2019 | 4.150 | 1,793,345 | | | | | | 2,777,143 | 09/04/2019 |
| 0902392 | | BLAINE | MN | | 09/05/2019 | 4.150 | 1,992,605 | | | | | | 3,675,000 | 07/29/2019 |
| 0902393 | | ALBUQUERQUE | NM | | 09/27/2019 | 3.900 | 5,425,000 | | | | | | 7,746,467 | 08/07/2019 |
| 0902394 | | Creve Coeur | MO | | 09/05/2019 | 4.000 | 1,793,187 | | | | | | 2,463,429 | 07/18/2019 |
| 0902395 | | MIDDLETON | WI | | 10/01/2019 | 3.860 | 3,290,590 | | | | | | 4,819,048 | 08/16/2019 |
| 0902396 | | FORT WORTH | TX | | 10/29/2019 | 4.070 | 2,391,820 | | | | | | 5,340,000 | 08/21/2019 |
| 0902397 | | JACKSONVILLE | FL | | 10/11/2019 | 3.990 | 10,460,189 | | | | | | 17,500,000 | 08/29/2019 |
| 0902398 | | COVINGTON | WA | | 09/12/2019 | 3.970 | 11,966,505 | | | | | | 20,392,157 | 08/08/2019 |
| 0902399 | | ARDEN HILLS | MN | | 09/26/2019 | 3.700 | 4,187,217 | | | | | | 6,387,500 | 08/12/2019 |
| 0902400 | | STERLING HEIGHTS | MI | | 10/08/2019 | 3.770 | 6,500,000 | | | | | | 9,373,684 | 08/05/2019 |
| 0902401 | | SACRAMENTO | CA | | 10/15/2019 | 3.650 | 14,178,232 | | | | | | 25,211,086 | 09/25/2019 |
| 0902402 | | ELMA | NY | | 10/03/2019 | 4.150 | 3,640,215 | | | | | | 5,200,000 | 09/26/2019 |
| 0902403 | | WALDORF | MD | | 09/25/2019 | 3.820 | 4,573,343 | | | | | | 7,142,105 | 08/29/2019 |
| 0902404 | | IRVINE | CA | | 10/15/2019 | 3.870 | 3,750,000 | | | | | | 6,800,000 | 10/11/2019 |
| 0902405 | | PHILADELPHIA | PA | | 10/16/2019 | 3.750 | 3,344,954 | | | | | | 5,250,000 | 09/05/2019 |
| 0902406 | | NORTHGLENN | CO | | 10/10/2019 | 3.900 | 7,189,440 | | | | | | 11,100,000 | 09/03/2019 |
| 0902407 | | AUBURN HILLS | MI | | 09/26/2019 | 3.800 | 11,350,000 | | | | | | 15,700,000 | 09/19/2019 |
| 0902409 | | SAN DIEGO | CA | | 11/14/2019 | 4.000 | 4,200,000 | | | | | | 7,705,833 | 09/24/2019 |
| 0902410 | | ALBUQUERQUE | NM | | 11/13/2019 | 3.900 | 2,750,000 | | | | | | 7,650,000 | 10/11/2019 |
| 0902411 | | CHARLESTON | SC | | 11/05/2019 | 3.900 | 1,500,000 | | | | | | 2,366,667 | 09/15/2019 |
| 0902412 | | SAN ANTONIO | TX | | 11/14/2019 | 4.000 | 6,800,000 | | | | | | 11,573,878 | 10/01/2019 |
| 0902413 | | DOWNINGTON | PA | | 09/30/2019 | 3.500 | 3,983,649 | | | | | | 8,285,714 | 09/25/2019 |
| 0902415 | | LANSDALE | PA | | 09/30/2019 | 3.500 | 1,493,868 | | | | | | 3,168,000 | 09/25/2019 |
| 0902416 | | DENVER | CO | | 10/31/2019 | 3.600 | 16,973,710 | | | | | | 31,705,000 | 10/11/2019 |
| 0902417 | | INDIO | CA | | 11/21/2019 | 3.250 | 9,000,000 | | | | | | 21,750,000 | 11/18/2019 |
| 0902419 | | HOMEWOOD | AL | | 11/07/2019 | 3.800 | 6,800,000 | | | | | | 9,957,143 | 11/06/2019 |
| 0902420 | | LEAGUE CITY | TX | | 12/06/2019 | 4.050 | 2,100,000 | | | | | | 3,400,976 | 10/15/2019 |
| 0902421 | | BROOKLYN | NY | | 11/26/2019 | 4.250 | 2,100,000 | | | | | | 6,100,000 | 11/12/2019 |
| 0902422 | | ONTARIO | CA | | 12/12/2019 | 3.530 | 1,800,000 | | | | | | 3,000,000 | 12/03/2019 |
| 0902423 | | PLEASANTON | CA | | 12/12/2019 | 3.700 | 3,500,000 | | | | | | 6,690,833 | 11/07/2019 |
| 0902425 | | COLUMBUS | OH | | 12/10/2019 | 3.600 | 1,700,000 | | | | | | 2,648,710 | 11/13/2019 |
| 0902426 | | SPOKANE | WA | | 12/11/2019 | 3.550 | 1,880,000 | | | | | | 3,437,396 | 10/23/2019 |
| 0902427 | | EDEN PRAIRIE | MN | | 11/27/2019 | 3.500 | 12,000,000 | | | | | | 20,960,000 | 11/18/2019 |
| 0902428 | | ATLANTA | GA | | 12/20/2019 | 3.600 | 5,000,000 | | | | | | 9,000,000 | 11/20/2019 |
| 0902429 | | STILLWATER | NY | | 12/24/2019 | 4.050 | 25,500,000 | | | | | | 34,447,368 | 10/09/2019 |
| 0902430 | | CHICAGO | IL | | 12/19/2019 | 3.600 | 1,725,000 | | | | | | 2,995,349 | 11/26/2019 |
| 0902431 | | LAKEWOOD | NJ | | 12/19/2019 | 3.800 | 5,000,000 | | | | | | 7,218,750 | 10/31/2019 |
| 0902432 | | LAS VEGAS | NV | | 12/18/2019 | 3.700 | 1,400,000 | | | | | | 4,030,833 | 12/09/2019 |
| 0902433 | | CHICAGO | IL | | 12/13/2019 | 3.650 | 5,000,000 | | | | | | 9,150,000 | 11/13/2019 |
| 0902435 | | FOUNTAIN VALLEY | CA | | 11/19/2019 | 3.750 | 12,200,000 | | | | | | 21,000,000 | 10/24/2019 |
| 0902436 | | ASHBURN | VA | | 12/30/2019 | 3.900 | 3,500,000 | | | | | | 7,222,727 | 12/09/2019 |
| 0902439 | | DOUGLASSVILLE | PA | | 12/24/2019 | 3.950 | 6,000,000 | | | | | | 9,200,000 | 11/21/2019 |
| 0902442 | | SAN JUAN CAPISTRANO | CA | | 12/23/2019 | 3.550 | 5,700,000 | | | | | | 9,696,552 | 12/13/2019 |
| 0902443 | | HUNTINGTON BEACH | CA | | 12/23/2019 | 3.550 | 3,200,000 | | | | | | 6,916,129 | 12/13/2019 |
| 0902444 | | RANCHO DOMINGUEZ | CA | | 12/23/2019 | 3.550 | 3,000,000 | | | | | | 5,916,667 | 12/13/2019 |
| 0902449 | | CHARLOTTE | NC | | 12/20/2019 | 4.000 | 6,900,000 | | | | | | 10,000,000 | 11/25/2019 |
| 9905ST1 | 0 | CHARLOTTESVILLE | VA | | 05/21/2018 | 5.500 | 9,300,000 | | | | | | 7,194,880 | 03/23/2018 |
| 9908AVE | 0 | NEW YORK | NY | | 05/21/2018 | 4.419 | 4,642,857 | | | | | | 12,133,072 | 05/15/2018 |
| 990AIR2 | 0 | HONOLULU | HI | | 01/25/2018 | 3.677 | 1,818,182 | | | | | | 2,797,212 | 07/27/2017 |
| 990AIR3 | 0 | HONOLULU | HI | | 01/25/2018 | 6.086 | 1,818,182 | | | | | | 2,797,212 | 07/27/2017 |
| 990BLK1 | 0 | AMITYVILLE | NY | | 10/17/2018 | 4.618 | 5,019,279 | | (3,530) | | | | 8,638,190 | 09/12/2018 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 990BR01 | 0 | NEW YORK | NY | | 09/11/2019 | 3.540 | 5,000,000 | | | | | | 34,305,317 | 08/22/2019 |
| 990CAR1 | 0 | AVONDALE | OH | | 07/11/2019 | 5.000 | 26,588,250 | | | | | | 35,688,926 | 06/30/2019 |
| 990CBS1 | 0 | LOS ANGELES | CA | | 06/28/2019 | 5.190 | 4,687,500 | | | | | | 9,380,863 | 01/19/2019 |
| 990COLO | 0 | ADDISON | TX | | 01/22/2019 | 5.250 | 5,000,000 | | | | | | 30,410,595 | 12/01/2018 |
| 990ECC1 | 0 | WEST PALM BEACH | FL | | 09/28/2018 | 4.990 | 7,500,000 | | | | | | 11,677,200 | 08/01/2018 |
| 990ELJ1 | 0 | LA JOLLA | CA | | 08/09/2018 | 5.067 | 9,700,715 | | | | | | 14,780,700 | 07/01/2018 |
| 990ELM1 | 0 | VARIOUS | TX | | 05/25/2017 | 5.400 | 14,999,320 | | 13,532 | | | | 22,522,523 | 03/01/2017 |
| 990H&R1 | 0 | VARIOUS | FL | | 06/07/2018 | 4.730 | 42,912,621 | | | | | | 55,727,160 | 04/15/2018 |
| 990HAR1 | 0 | ST. HELENA | CA | | 06/05/2019 | 4.299 | 4,954,928 | | | | | | 12,376,238 | 05/06/2019 |
| 990HILL | 0 | DALLAS | TX | | 02/28/2017 | 5.027 | 16,103,734 | | | | | | 21,613,833 | 12/20/2016 |
| 990HOLL | 0 | HOLLYWOOD | FL | | 06/17/2019 | 5.100 | 4,800,000 | | | | | | 9,345,794 | 05/02/2019 |
| 990HOW1 | 0 | SAN FRANCISCO | CA | | 07/09/2019 | 6.737 | 1,828,565 | | | | | | 28,521,360 | 02/15/2018 |
| 990LAP1 | 0 | CEDAR PARK | TX | | 07/31/2018 | 4.800 | 5,000,000 | | | | | | 7,513,760 | 07/01/2018 |
| 990LBV1 | 0 | BOSTON | MA | | 12/18/2018 | 4.720 | 5,000,000 | | | | | | 9,134,622 | 11/01/2018 |
| 990LUM1 | 0 | LOS ANGELES | CA | | 12/20/2019 | 4.500 | 2,653,191 | | | | | | 26,441,036 | 10/01/2019 |
| 990MAIN | 0 | SAN FRANCISCO | CA | | 04/28/2017 | 4.900 | 4,000,000 | | | | | | 6,024,096 | 03/15/2017 |
| 990MOTR | 0 | NORWALK | CT | | 08/01/2018 | 5.120 | 5,000,000 | | | | | | 8,940,400 | 07/18/2018 |
| 990NCAP | 0 | WASHINGTON | DC | | 12/20/2019 | 3.756 | 4,808,501 | | | | | | 9,074,410 | 12/11/2019 |
| 990NMA1 | 0 | CHICAGO | IL | | 10/26/2017 | 4.740 | 5,000,000 | | | | | | 7,704,160 | 10/05/2017 |
| 990PLH1 | 0 | NEW YORK | NY | | 06/26/2019 | 5.483 | 5,640,225 | | | | | | 13,457,557 | 04/29/2019 |
| 990RBLD | 0 | WEST HOLLYWOOD | CA | | 02/22/2018 | 5.250 | 10,200,000 | | | | | | 14,908,400 | 01/17/2018 |
| 990REN1 | 0 | PHOENIX | AZ | | 08/01/2018 | 5.031 | 9,186,834 | | | | | | 15,571,545 | 07/01/2018 |
| 990RPK1 | 0 | BROOKLYN | NY | | 07/18/2018 | 7.592 | 4,630,621 | | | | | | 6,953,555 | 07/01/2018 |
| 990SOL1 | 0 | CHICAGO | IL | | 09/13/2019 | 5.000 | 5,000,000 | | | | | | 8,532,423 | 06/09/2019 |
| 990VER1 | 0 | SAN FRANCISCO | CA | | 07/24/2019 | 4.487 | 11,470,895 | | | | | | 29,761,905 | 01/31/2019 |
| 990W561 | 0 | NEW YORK | NY | | 04/11/2018 | 8.050 | 7,141,312 | | | | | | 5,047,525 | 02/01/2015 |
| 990WEN1 | 0 | ROCHESTER | NY | | 11/07/2017 | 4.618 | 4,880,126 | | | | | | 8,550,489 | 08/21/2017 |
| 990WTS1 | 0 | NEW YORK | NY | | 12/15/2017 | 5.000 | 5,000,000 | | | | | | 8,398,000 | 11/08/2017 |
| V029656 | 0 | DALLAS | TX | | | 5.209 | 12,419,683 | | | | | | 15,704,500 | 11/14/2017 |
| V029682 | 0 | ARLINGTON HEIGHTS | IL | | 02/06/2018 | 6.509 | 4,900,000 | | | | | | 6,811,000 | 01/25/2018 |
| V029750 | 0 | BENBROOK | TX | | 06/20/2018 | 5.059 | 10,983,673 | | | | | | 30,900,000 | 06/06/2018 |
| V029754 | 0 | TAMPA | FL | | 08/01/2018 | 4.659 | 14,806,982 | | | | | | 19,475,807 | 07/24/2018 |
| V029761 | 0 | LEWISVILLE | TX | | 08/07/2018 | 4.659 | 13,482,741 | | | | | | 17,395,000 | 07/27/2018 |
| V029762 | 0 | MIAMI | FL | | 09/12/2018 | 4.509 | 13,300,000 | | | | | | 17,500,765 | 07/18/2018 |
| V029777 | 0 | BENBOOK | TX | | 11/22/2019 | 4.409 | 11,825,308 | | | | | | 18,662,793 | 10/29/2019 |
| V029781 | 0 | TUCSON | AZ | | 10/17/2018 | 5.459 | 9,472,577 | | | | | | 14,852,067 | 10/01/2018 |
| V029816 | 0 | HOUSTON | TX | | 03/21/2019 | 4.659 | 18,154,062 | | | | | | 23,253,476 | 02/22/2019 |
| V029851 | 0 | IRVING | TX | | 06/21/2019 | 4.409 | 16,172,750 | | | | | | 27,046,957 | 06/04/2019 |
| V029854 | 0 | CORPUS CHRISTI | TX | | 07/30/2019 | 4.409 | 11,257,560 | | | | | | 20,221,377 | 07/17/2019 |
| V029874 | 0 | DALLAS | TX | | 09/09/2019 | 4.159 | 12,289,728 | | | | | | 27,048,670 | 08/29/2019 |
| V029881 | 0 | DALLAS | TX | | 09/09/2019 | 4.159 | 9,025,272 | | | | | | 19,698,009 | 08/29/2019 |
| V029900 | 0 | INDIANAPOLIS | IN | | 11/06/2019 | 4.829 | 19,952,362 | | | | | | 37,210,593 | 10/23/2019 |
| V029922 | 0 | STAFFORD | VA | | 12/12/2019 | 5.100 | 3,370,000 | | | | | | 10,004,881 | 12/09/2019 |
| VC29790 | 0 | TAMPA | FL | | 02/28/2019 | 4.900 | 8,057,964 | | | | | | 13,515,181 | 12/05/2018 |
| General Reserve Loan Loss | | IOWA | IA | | 12/31/2019 | 1.000 | (8,500,000) | (600,000) | | | | | 1 | 12/31/2019 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 3,504,199,728 | (600,000) | 183,643 | | | | 6,989,517,239 | XXX |
| 922USA1 | 0 | VARIOUS | AL | | 09/11/2013 | 7.375 | 69,293,573 | | 262,531 | | | | 107,047,199 | 03/01/2013 |
| 987JCR9 | 0 | HOLYOKE | MA | | 02/08/2011 | 8.500 | 30,086,651 | | | | | | 62,507,435 | 01/07/2011 |
| 988MAYF | 0 | Washington | DC | | 06/26/2015 | 6.437 | 12,250,000 | | | | | | 20,081,967 | 03/16/2015 |
| 989BEL1 | 0 | LAKEWOOD | CO | | 09/24/2015 | 6.696 | 20,865,777 | | | | | | 30,882,353 | 09/03/2015 |
| 990AAL1 | 0 | NEW YORK | NY | | 04/06/2018 | 5.000 | 5,000,000 | | | | | | 8,011,080 | 02/15/2018 |
| 990ALB1 | 0 | TRACY | CA | | 08/24/2018 | 5.410 | 5,583,333 | | | | | | 8,296,186 | 07/18/2018 |
| 990AON1 | 0 | CHICAGO | IL | | 10/25/2018 | 5.450 | 5,000,000 | | | | | | 63,501,000 | 10/01/2018 |
| 990AOS1 | 0 | LOS ANGELES | CA | | 05/15/2017 | 5.000 | 7,500,000 | | | | | | 12,908,778 | 03/15/2017 |
| 990APP1 | 0 | SUNNYVALE | CA | | 01/18/2018 | 4.620 | 5,000,000 | | | | | | 6,502,380 | 12/31/2017 |
| 990BHP1 | 0 | PHILADELPHIA | PA | | 06/15/2018 | 7.111 | 5,000,000 | | | | | | 7,715,535 | 03/15/2018 |
| 990BLCK | 0 | FAIRBURN | GA | | 11/07/2018 | 5.630 | 5,468,439 | | | | | | 10,736,640 | 10/01/2018 |
| 990BUSH | 0 | SAN FRANCISCO | CA | | 04/25/2019 | 5.250 | 5,000,000 | | | | | | 37,065,800 | 09/05/2019 |
| 990COS2 | 0 | LAS VEGAS | NV | | 12/14/2017 | 6.501 | 5,000,000 | | | | | | 8,576,329 | 08/19/2016 |
| 990FEDX | 0 | BRIDGEPORT | PA | | 11/16/2016 | 6.500 | 10,000,000 | | | | | | 17,543,860 | 10/01/2016 |
| 990GEN1 | 0 | PHILADELPHIA | PA | | 11/17/2016 | 9.970 | 15,494,536 | | | | | | 46,153,846 | 09/01/2016 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of Interest | Book Value/Recorded Investment Excluding Accrued Interest | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book Value | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 990GVS1 | 0 | HOUSTON | TX | | 12/03/2018 | 5.500 | 5,000,000 | | | | | | 15,825,243 | 11/20/2018 |
| 990HUD1 | 0 | NEW YORK | NY | | 02/28/2017 | 7.273 | 10,000,000 | | | | | | 20,491,800 | 01/03/2017 |
| 990MBP1 | 0 | MCCLELLAN | CA | | 12/20/2017 | 8.251 | 4,868,464 | | | | | | 7,084,000 | 11/21/2017 |
| 990PARK | 0 | NEW YORK | NY | | 05/31/2017 | 5.000 | 16,500,000 | | | | | | 25,581,395 | 04/01/2017 |
| 990PLH2 | 0 | NEW YORK | NY | | 06/26/2019 | 7.163 | 8,676,174 | | | | | | 16,920,473 | 04/29/2019 |
| 990SWAN | 0 | LAKE BUENA VISTA | FL | | 11/02/2018 | 6.294 | 1,678,042 | | | | | | 99,622,500 | 08/01/2018 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | 253,264,989 | | 262,531 | | | | 633,055,799 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 3,873,433,948 | (600,000) | 458,748 | | | | 7,866,213,949 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | | | | | | | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 3,873,433,948 | (600,000) | 458,748 | | | | 7,866,213,949 | XXX |

General Interrogatory:

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

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | Additional | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Investment Made After Acquisition | Value of Land and Buildings |
| 0AG1003 | OTHELLO | WA | | 01/03/2019 | 6.520 | 3,845,451 | | 7,500,000 |
| 0AG1004 | MILBANK | SD | | 01/11/2019 | 6.250 | 3,428,400 | | 6,300,000 |
| 0AG1007 | JEFFERSON | OR | | 04/26/2019 | 7.000 | 3,600,000 | | 15,138,542 |
| 0AG1008 | TURNER | OR | | 04/26/2019 | 7.750 | 3,425,000 | | 15,138,542 |
| 0AG1010 | MADERA | CA | | 10/31/2019 | 4.990 | 500,000 | | 1,000,000 |
| 0AG1011 | MADERA | CA | | 10/31/2019 | 4.990 | 950,000 | | 2,400,000 |
| 0AG1013 | ST JOHN | KS | | 12/30/2019 | 4.600 | 10,733,249 | | 19,515,000 |
| 0199999. Mortgages in good standing - Farm Mortgages | | | | | | 26,482,100 | | 66,992,084 |
| 990AMH1 | JONESBORO | GA | | 07/31/2019 | 3.556 | 5,000,000 | | 6,666,667 |
| 990CON1 | CINCINNATTI | OH | | 03/02/2018 | 4.850 | | 3,430,676 | 1,196,244 |
| 990HPA2 | ORLANDO | FL | | 05/16/2019 | 4.115 | 5,000,000 | | 7,469,704 |
| 990SFR1 | ATLANTA | GA | | 04/10/2019 | 4.481 | 11,817,379 | | 16,408,923 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | 21,817,379 | 3,430,676 | 31,741,538 |
| 0901943 | LOPATCONG TWNSHIP/PHILLIPSBURG | NJ | | 12/23/2014 | 4.100 | 4,000,000 | | 28,852,221 |
| 0901986 | LOUISVILLE | KY | | 04/29/2015 | 4.000 | 1,189,272 | | 5,110,000 |
| 0901992 | OCOEE | FL | | 04/28/2015 | 4.100 | 1,500,000 | | 10,300,000 |
| 0902014 | MIDLAND | TX | | 05/14/2015 | 4.300 | 2,800,000 | | 24,250,000 |
| 0902034 | LAWRENCEVILLE | GA | | 07/23/2015 | 4.050 | 1,200,000 | | 6,250,000 |
| 0902341 | SANTA FE SPRINGS | CA | | 01/10/2019 | 4.680 | 12,500,000 | | 28,700,000 |
| 0902342 | TWINSBURG | OH | | 01/02/2019 | 4.830 | 7,100,000 | | 10,400,000 |
| 0902347 | MARIETTA | GA | | 01/09/2019 | 5.040 | 2,300,000 | | 3,600,000 |
| 0902348 | MARIETTA | GA | | 02/07/2019 | 4.920 | 2,300,000 | | 3,900,000 |
| 0902350 | TUKWILA | WA | | 02/28/2019 | 4.730 | 4,000,000 | | 10,990,000 |
| 0902353 | MOORESTOWN | NJ | | 02/11/2019 | 4.640 | 8,825,000 | | 13,600,000 |
| 0902354 | KENNESAW | GA | | 01/30/2019 | 4.800 | 4,350,000 | | 6,354,783 |
| 0902355 | EL PASO | TX | | 02/14/2019 | 4.970 | 3,700,000 | | 5,750,000 |
| 0902356 | ALBUQUERQUE | NM | | 02/01/2019 | 4.600 | 2,700,000 | | 8,200,000 |
| 0902357 | ALBUQUERQUE | NM | | 02/01/2019 | 4.600 | 4,700,000 | | 8,370,000 |
| 0902358 | CEDAR PARK | TX | | 02/28/2019 | 4.800 | 2,500,000 | | 4,551,282 |
| 0902359 | SOUTH SALT LAKE | UT | | 03/05/2019 | 4.650 | 4,170,000 | | 6,420,000 |
| 0902360 | NEWPORT BEACH | CA | | 03/12/2019 | 4.500 | 15,500,000 | | 31,400,000 |
| 0902361 | MIDDLETOWN | NJ | | 03/08/2019 | 4.550 | 22,000,000 | | 32,000,000 |
| 0902362 | PASADENA | TX | | 02/27/2019 | 4.450 | 7,060,000 | | 15,790,000 |
| 0902363 | DULUTH | GA | | 03/12/2019 | 4.500 | 8,450,000 | | 12,344,721 |
| 0902364 | ST CLOUD | MN | | 03/07/2019 | 4.500 | 3,675,000 | | 5,700,000 |
| 0902366 | COLUMBUS | OH | | 03/04/2019 | 4.560 | 4,400,000 | | 6,400,000 |
| 0902367 | INDIANAPOLIS | IN | | 04/22/2019 | 4.500 | 2,850,000 | | 4,259,341 |
| 0902368 | ADDISON | TX | | 05/01/2019 | 4.700 | 6,600,000 | | 12,360,000 |
| 0902369 | HALFMOON | NY | | 05/06/2019 | 4.710 | 15,400,000 | | 22,350,000 |
| 0902370 | GARDNER | KS | | 05/09/2019 | 4.500 | 3,186,566 | | 4,700,000 |
| 0902371 | MOUNT PROSPECT | IL | | 04/17/2019 | 4.580 | 2,600,000 | | 5,050,000 |
| 0902372 | KNOXVILLE | TN | | 05/24/2019 | 4.600 | 3,150,000 | | 4,630,825 |
| 0902373 | LOS ANGELES | CA | | 05/29/2019 | 4.500 | 10,500,000 | | 21,800,000 |
| 0902374 | LAS VEGAS | NV | | 04/30/2019 | 4.600 | 14,300,000 | | 25,114,375 |
| 0902375 | SALT LAKE CITY | UT | | 04/30/2019 | 4.600 | 9,800,000 | | 16,191,304 |
| 0902376 | OCEANSIDE | CA | | 07/01/2019 | 4.850 | 5,300,000 | | 8,328,571 |
| 0902377 | BROOKLYN | NY | | 08/02/2019 | 4.580 | 16,000,000 | | 28,900,000 |
| 0902378 | PHILADELPHIA | PA | | 07/15/2019 | 4.400 | 2,600,000 | | 5,048,837 |
| 0902379 | RACINE | WI | | 06/13/2019 | 4.570 | 7,000,000 | | 10,400,000 |
| 0902380 | STERLING | VA | | 07/18/2019 | 4.550 | 20,300,000 | | 31,800,000 |
| 0902381 | CHICAGO | IL | | 08/14/2019 | 4.480 | 6,200,000 | | 9,437,342 |
| 0902382 | HOUSTON | TX | | 07/25/2019 | 4.400 | 3,100,000 | | 4,520,833 |
| 0902383 | PORTLAND | OR | | 08/26/2019 | 4.700 | 9,400,000 | | 17,500,000 |
| 0902384 | NASHVILLE | TN | | 08/02/2019 | 4.400 | 3,000,000 | | 6,300,000 |
| 0902385 | TUKWILA | WA | | 07/24/2019 | 4.300 | 1,035,000 | | 2,263,268 |
| 0902386 | SANTA FE SPRINGS | CA | | 07/17/2019 | 4.250 | 4,350,000 | | 8,350,000 |
| 0902387 | PEACHTREE CORNERS | GA | | 08/29/2019 | 4.450 | 7,425,000 | | 12,205,479 |
| 0902388 | HIGHLAND PARK | MI | | 10/03/2019 | 4.250 | 3,600,000 | | 7,900,000 |
| 0902389 | BENSALEM | PA | | 09/04/2019 | 4.050 | 2,375,000 | | 3,613,497 |
| 0902390 | MIDDLE RIVER | MD | | 08/28/2019 | 4.000 | 16,300,000 | | 23,800,000 |
| 0902391 | BENSALEM | PA | | 09/18/2019 | 4.150 | 1,800,000 | | 2,777,143 |
| 0902392 | BLAINE | MN | | 09/05/2019 | 4.150 | 2,000,000 | | 3,675,000 |
| 0902393 | ALBUQUERQUE | NM | | 09/27/2019 | 3.900 | 5,425,000 | | 7,746,467 |
| 0902394 | Creve Coeur | MO | | 09/05/2019 | 4.000 | 1,800,000 | | 2,463,429 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| 0902395 | MIDDLETON | WI | | 10/01/2019 | 3.860 | 3,300,000 | | 4,819,048 |
| 0902396 | FORT WORTH | TX | | 10/29/2019 | 4.070 | 2,400,000 | | 5,340,000 |
| 0902397 | JACKSONVILLE | FL | | 10/11/2019 | 3.990 | 10,500,000 | | 17,500,000 |
| 0902398 | COVINGTON | WA | | 09/12/2019 | 3.970 | 12,000,000 | | 20,392,157 |
| 0902399 | ARDEN HILLS | MN | | 09/26/2019 | 3.700 | 4,200,000 | | 6,387,500 |
| 0902400 | STERLING HEIGHTS | MI | | 10/08/2019 | 3.770 | 6,500,000 | | 9,373,684 |
| 0902401 | SACRAMENTO | CA | | 10/15/2019 | 3.650 | 14,200,000 | | 25,211,086 |
| 0902402 | ELMA | NY | | 10/03/2019 | 4.150 | 3,650,000 | | 5,200,000 |
| 0902403 | WALDORF | MD | | 09/25/2019 | 3.820 | 4,600,000 | | 7,142,105 |
| 0902404 | IRVINE | CA | | 10/15/2019 | 3.870 | 3,750,000 | | 6,800,000 |
| 0902405 | PHILADELPHIA | PA | | 10/16/2019 | 3.750 | 3,350,000 | | 5,250,000 |
| 0902406 | NORTHGLENN | CO | | 10/10/2019 | 3.900 | 7,200,000 | | 11,100,000 |
| 0902407 | AUBURN HILLS | MI | | 09/26/2019 | 3.800 | 11,350,000 | | 15,700,000 |
| 0902409 | SAN DIEGO | CA | | 11/14/2019 | 4.000 | 4,200,000 | | 7,705,833 |
| 0902410 | ALBUQUERQUE | NM | | 11/13/2019 | 3.900 | 2,750,000 | | 7,650,000 |
| 0902411 | CHARLESTON | SC | | 11/05/2019 | 3.900 | 1,500,000 | | 2,366,667 |
| 0902412 | SAN ANTONIO | TX | | 11/14/2019 | 4.000 | 6,800,000 | | 11,573,878 |
| 0902413 | DOWNINGTON | PA | | 09/30/2019 | 3.500 | 4,000,000 | | 8,285,714 |
| 0902415 | LANSDALE | PA | | 09/30/2019 | 3.500 | 1,500,000 | | 3,168,000 |
| 0902416 | DENVER | CO | | 10/31/2019 | 3.600 | 17,000,000 | | 31,705,000 |
| 0902417 | INDIO | CA | | 11/21/2019 | 3.250 | 9,000,000 | | 21,750,000 |
| 0902419 | HOMEWOOD | AL | | 11/07/2019 | 3.800 | 6,800,000 | | 9,957,143 |
| 0902420 | LEAGUE CITY | TX | | 12/06/2019 | 4.050 | 2,100,000 | | 3,400,976 |
| 0902421 | BROOKLYN | NY | | 11/26/2019 | 4.250 | 2,100,000 | | 6,100,000 |
| 0902422 | ONTARIO | CA | | 12/12/2019 | 3.530 | 1,800,000 | | 3,000,000 |
| 0902423 | PLEASANTON | CA | | 12/12/2019 | 3.700 | 3,500,000 | | 6,690,833 |
| 0902425 | COLUMBUS | OH | | 12/10/2019 | 3.600 | 1,700,000 | | 2,648,710 |
| 0902426 | SPOKANE | WA | | 12/11/2019 | 3.550 | 1,880,000 | | 3,437,396 |
| 0902427 | EDEN PRAIRIE | MN | | 11/27/2019 | 3.500 | 12,000,000 | | 20,960,000 |
| 0902428 | ATLANTA | GA | | 12/20/2019 | 3.600 | 5,000,000 | | 9,000,000 |
| 0902429 | STILLWATER | NY | | 12/24/2019 | 4.050 | 25,500,000 | | 34,447,368 |
| 0902430 | CHICAGO | IL | | 12/19/2019 | 3.600 | 1,725,000 | | 2,995,349 |
| 0902431 | LAKEWOOD | NJ | | 12/19/2019 | 3.800 | 5,000,000 | | 7,218,750 |
| 0902432 | LAS VEGAS | NV | | 12/18/2019 | 3.700 | 1,400,000 | | 4,030,833 |
| 0902433 | CHICAGO | IL | | 12/13/2019 | 3.650 | 5,000,000 | | 9,150,000 |
| 0902435 | FOUNTAIN VALLEY | CA | | 11/19/2019 | 3.750 | 12,200,000 | | 21,000,000 |
| 0902436 | ASHBURN | VA | | 12/30/2019 | 3.900 | 3,500,000 | | 7,222,727 |
| 0902439 | DOUGLASSVILLE | PA | | 12/24/2019 | 3.950 | 6,000,000 | | 9,200,000 |
| 0902442 | SAN JUAN CAPISTRANO | CA | | 12/23/2019 | 3.550 | 5,700,000 | | 9,696,552 |
| 0902443 | HUNTINGTON BEACH | CA | | 12/23/2019 | 3.550 | 3,200,000 | | 6,916,129 |
| 0902444 | RANCHO DOMINGUEZ | CA | | 12/23/2019 | 3.550 | 3,000,000 | | 5,916,667 |
| 0902449 | CHARLOTTE | NC | | 12/20/2019 | 4.000 | 6,900,000 | | 10,000,000 |
| 990APOP | CHICAGO | IL | | 04/25/2019 | 4.400 | 5,000,000 | | 7,934,600 |
| 990BRO1 | NEW YORK | NY | | 09/11/2019 | 3.540 | 5,000,000 | | 34,305,317 |
| 990CAR1 | AVONDALE | OH | | 07/11/2019 | 5.000 | 26,588,250 | | 35,688,926 |
| 990CBC1 | LOMA LINDA | CA | | 01/24/2019 | 4.362 | 1,100,000 | | 2,845,000 |
| 990CBS1 | LOS ANGELES | CA | | 06/28/2019 | 5.190 | 4,687,500 | | 9,380,863 |
| 990COLO | ADDISON | TX | | 01/22/2019 | 5.250 | 5,000,000 | | 30,410,595 |
| 990HAR1 | ST. HELENA | CA | | 06/05/2019 | 4.299 | 5,000,000 | | 12,376,238 |
| 990HILL | DALLAS | TX | | 02/28/2017 | 5.027 | | 682,844 | 21,613,833 |
| 990HOLL | HOLLYWOOD | FL | | 06/17/2019 | 5.100 | 4,800,000 | | 9,345,794 |
| 990HOW1 | SAN FRANCISCO | CA | | 07/09/2019 | 6.737 | 215,883 | 1,612,681 | 28,521,360 |
| 990HPPZ | SPRING | TX | | 04/04/2019 | 4.400 | 5,000,000 | | 7,129,080 |
| 990KIR1 | HOUSTON | TX | | 12/28/2018 | 4.233 | | 220,808 | 12,822,229 |
| 990LUM1 | LOS ANGELES | CA | | 12/20/2019 | 4.500 | 2,653,191 | | 26,441,036 |
| 990MAIM | BROOKLYN | NY | | 01/25/2019 | 4.362 | 1,741,333 | | 3,750,000 |
| 990NCAP | WASHINGTON | DC | | 12/20/2019 | 3.756 | 4,808,501 | | 9,074,410 |
| 990PLH1 | NEW YORK | NY | | 06/26/2019 | 5.483 | 5,479,024 | 161,200 | 13,457,557 |
| 990QUAD | DALLAS | TX | | 03/01/2019 | 4.367 | 1,508,002 | | 2,930,000 |
| 990REN1 | PHOENIX | AZ | | 08/01/2018 | 5.031 | | 518,715 | 15,571,545 |
| 990SHOR | CHICAGO | IL | | 04/30/2019 | 4.400 | 6,000,000 | | 9,755,200 |
| 990SOL1 | CHICAGO | IL | | 09/13/2019 | 5.000 | 5,000,000 | | 8,532,423 |
| 990STAR | CHICAGO | IL | | 02/08/2018 | 4.190 | | 2,507,672 | 3,089,760 |
| 990VER1 | SAN FRANCISCO | CA | | 07/24/2019 | 4.487 | 11,250,000 | 220,895 | 29,761,905 |
| 990WS61 | NEW YORK | NY | | 04/11/2018 | 8.050 | | 3,120,579 | 5,047,525 |

# SCHEDULE B - PART 2

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

| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Rate of Interest | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Value of Land and Buildings |
| V029644 | DENVER | CO | | 11/28/2017 | 7.270 | | 70,929 | 21,805,000 |
| V029656 | DALLAS | TX | | | 5.911 | | 146,264 | 15,704,500 |
| V029719 | SAN ANTONIO | TX | | 04/27/2018 | 5.989 | | 40,616 | 27,300,000 |
| V029750 | BENBROOK | TX | | 06/20/2018 | 5.579 | | 731,278 | 30,900,000 |
| V029754 | TAMPA | FL | | 08/01/2018 | 5.166 | | 532,789 | 19,475,807 |
| V029761 | LEWISVILLE | TX | | 08/07/2018 | 5.395 | | 336,531 | 17,395,000 |
| V029762 | MIAMI | FL | | 09/12/2018 | 5.100 | | 655,738 | 17,500,765 |
| V029777 | BENBOOK | TX | | 11/22/2019 | 4.500 | 11,825,308 | | 18,662,793 |
| V029781 | TUCSON | AZ | | 10/17/2018 | 6.190 | | 74,077 | 14,852,067 |
| V029816 | HOUSTON | TX | | 03/21/2019 | 5.390 | 16,332,000 | 1,822,062 | 23,253,476 |
| V029851 | IRVING | TX | | 06/21/2019 | 5.083 | 16,172,750 | | 27,046,957 |
| V029854 | CORPUS CHRISTI | TX | | 07/30/2019 | 4.950 | 11,257,560 | | 20,221,377 |
| V029874 | DALLAS | TX | | 09/09/2019 | 4.492 | 12,289,728 | | 27,048,670 |
| V029881 | DALLAS | TX | | 09/09/2019 | 4.492 | 9,025,272 | | 19,698,009 |
| V029900 | INDIANAPOLIS | IN | | 11/06/2019 | 4.970 | 19,952,362 | | 37,210,593 |
| V029922 | STAFFORD | VA | | 12/12/2019 | 5.100 | 3,370,000 | | 10,004,881 |
| VC29790 | TAMPA | FL | | 02/28/2019 | 4.900 | 8,243,570 | | 13,515,181 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 766,681,800 | 24,144,950 | 1,731,509,095 |
| 990BUSH | SAN FRANCISCO | CA | | 04/25/2019 | 5.250 | 5,000,000 | | 37,065,800 |
| 990MBP1 | MCCLELLAN | CA | | 12/20/2017 | 8.251 | | 69,539 | 7,084,000 |
| 990PLH2 | NEW YORK | NY | | 06/26/2019 | 7.163 | 8,429,268 | 246,906 | 16,920,473 |
| 990ROCK | ROCKVILLE | MD | | 03/15/2019 | 4.343 | 3,332,685 | | 6,050,000 |
| 990SWAN | LAKE BUENA VISTA | FL | | 11/02/2018 | 6.294 | | 1,249,160 | 99,622,500 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | 16,761,953 | 1,565,605 | 166,742,773 |
| 0899999. Total Mortgages in good standing | | | | | | 831,743,232 | 29,141,231 | 1,996,985,490 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 831,743,232 | 29,141,231 | 1,996,985,490 |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0900374 | NORCROSS | GA | | 12/16/2004 | 09/24/2019 | 76,288 | | | | | | | 24,002 | 24,002 | | | |
| 0900377 | KNOXVILLE | TN | | 12/14/2004 | 12/12/2019 | 222,914 | | | | | | | 40,337 | 40,337 | | | |
| 0900440 | POWDER SPRINGS | GA | | 04/27/2005 | 12/17/2019 | 609,949 | | | | | | | 452,851 | 452,851 | | | |
| 0900601 | SAN ANTONIO | TX | | 02/16/2006 | 09/18/2019 | 957,514 | | | | | | | 814,099 | 814,099 | | | |
| 0900735 | LELAND | NC | | 09/07/2006 | 09/16/2019 | 347,243 | | | | | | | 302,717 | 302,717 | | | |
| 0900926 | ROCKVILLE | MD | | 12/06/2007 | 02/26/2019 | 2,972,817 | | | | | | | 2,952,645 | 2,952,645 | | | |
| 0900972 | FARMERS BRANCH | TX | | 02/26/2008 | 07/31/2019 | 598,643 | | | | | | | 559,612 | 559,612 | | | |
| 0900976 | PONTIAC | MI | | 02/29/2008 | 03/28/2019 | 1,417,041 | | | | | | | 1,376,354 | 1,376,354 | | | |
| 0900986 | AUBURN HILLS | MI | | 05/01/2008 | 12/05/2019 | 1,817,194 | | | | | | | 1,762,370 | 1,762,370 | | | |
| 0900999 | SAN ANTONIO | TX | | 05/14/2008 | 12/03/2019 | 350,414 | | | | | | | 263,620 | 263,620 | | | |
| 0901036 | GULF BREEZE | FL | | 05/29/2008 | 05/14/2019 | 3,556,254 | | | | | | | 3,495,107 | 3,495,107 | | | |
| 0901077 | MADISON HEIGHTS | MI | | 11/14/2008 | 07/22/2019 | 1,888,499 | | | | | | | 1,828,828 | 1,828,828 | | | |
| 0901117 | DALLAS | TX | | 11/18/2008 | 10/16/2019 | 1,604,322 | | | | | | | 1,468,578 | 1,468,578 | | | |
| 0901138 | LANCASTER | PA | | 02/05/2009 | 01/25/2019 | 4,371,311 | | | | | | | 4,358,642 | 4,358,642 | | | |
| 0901182 | CRESTWOOD | MO | | 08/26/2009 | 09/05/2019 | 1,066,150 | | | | | | | 1,042,534 | 1,042,534 | | | |
| 0901184 | OFALLON | MO | | 09/24/2009 | 02/15/2019 | 3,947,894 | | | | | | | 3,927,576 | 3,927,576 | | | |
| 0901189 | LAKE WORTH | TX | | 09/29/2009 | 09/18/2019 | 115,560 | | | | | | | 19,806 | 19,806 | | | |
| 0901196 | FLOWOOD | MS | | 09/15/2009 | 04/01/2019 | 1,151,469 | | | | | | | 1,141,885 | 1,141,885 | | | |
| 0901209 | WALTON HILLS | OH | | 11/20/2009 | 01/11/2019 | 3,256,167 | | | | | | | 3,240,906 | 3,240,906 | | | |
| 0901299 | ARTESIA | CA | | 08/25/2010 | 05/03/2019 | 351,681 | | | | | | | 347,056 | 347,056 | | | |
| 0901301 | ARTESIA | CA | | 08/25/2010 | 05/03/2019 | 1,410,913 | | | | | | | 1,392,358 | 1,392,358 | | | |
| 0901302 | ARTESIA | CA | | 08/25/2010 | 05/03/2019 | 343,308 | | | | | | | 338,794 | 338,794 | | | |
| 0901303 | ARTESIA | CA | | 08/25/2010 | 05/03/2019 | 494,028 | | | | | | | 487,531 | 487,531 | | | |
| 0901316 | WEST HENRIETTA | NY | | 09/14/2010 | 05/30/2019 | 364,262 | | | | | | | 351,562 | 351,562 | | | |
| 0901342 | STERLING HEIGHTS | MI | | 11/30/2010 | 10/24/2019 | 1,786,436 | | | | | | | 1,703,210 | 1,703,210 | | | |
| 0901347 | NASHVILLE | TN | | 12/17/2010 | 10/23/2019 | 581,235 | | | | | | | 541,258 | 541,258 | | | |
| 0901381 | ELLISVILLE | MO | | 03/04/2011 | 07/29/2019 | 6,635,656 | | | | | | | 6,523,531 | 6,523,531 | | | |
| 0901394 | PORTLAND | OR | | 02/16/2011 | 08/16/2019 | 2,081,849 | | | | | | | 2,036,054 | 2,036,054 | | | |
| 0901453 | LOS ANGELES | CA | | 06/08/2011 | 03/19/2019 | 1,855,459 | | | | | | | 1,840,602 | 1,840,602 | | | |
| 0901467 | CHANHASSEN | MN | | 08/29/2011 | 10/11/2019 | 2,051,113 | | | | | | | 1,738,379 | 1,738,379 | | | |
| 0901492 | CARLSBAD | CA | | 07/29/2011 | 12/24/2019 | 1,302,837 | | | | | | | 1,260,378 | 1,260,378 | | | |
| 0901500 | CAMBRIDGE | MN | | 09/01/2011 | 05/03/2019 | 1,032,209 | | | | | | | 1,021,178 | 1,021,178 | | | |
| 0901501 | COON RAPIDS | MN | | 09/01/2011 | 05/03/2019 | 1,095,405 | | | | | | | 1,083,698 | 1,083,698 | | | |
| 0901515 | RICHMOND | KY | | 09/13/2011 | 02/14/2019 | 3,573,204 | | | | | | | 3,563,371 | 3,563,371 | | | |
| 0901525 | NIAGARA FALLS | NY | | 11/29/2011 | 11/25/2019 | 848,631 | | | | | | | 791,099 | 791,099 | | | |
| 0901544 | LADUE | MO | | 12/20/2011 | 04/04/2019 | 3,319,563 | | | | | | | 3,282,902 | 3,282,902 | | | |
| 0901548 | AUBURN HILLS | MI | | 12/23/2011 | 12/23/2019 | 648,983 | | | | | | | 585,486 | 585,486 | | | |
| 0901563 | TUCSON | AZ | | 03/29/2012 | 12/16/2019 | 3,544,269 | | | | | | | 3,432,687 | 3,432,687 | | | |
| 0901572 | EGAN | MN | | 04/05/2012 | 08/29/2019 | 1,531,070 | | | | | | | 1,498,262 | 1,498,262 | | | |
| 0901580 | MEMPHIS | TN | | 03/27/2012 | 04/15/2019 | 5,083,494 | | | | | | | 5,028,545 | 5,028,545 | | | |
| 0901597 | VENTURA | CA | | 05/29/2012 | 02/01/2019 | 1,497,463 | | | | | | | 1,497,463 | 1,497,463 | | | |
| 0901604 | FORT COLLINS | CO | | 06/08/2012 | 08/16/2019 | 3,622,546 | | | | | | | 3,536,245 | 3,536,245 | | | |
| 0901612 | AKRON | OH | | 06/27/2012 | 11/22/2019 | 1,998,551 | | 16,726 | | | 16,726 | | 1,903,318 | 1,916,261 | | | |
| 0901627 | GARDNER | KS | | 09/04/2012 | 05/08/2019 | 1,362,180 | | | | | | | 1,343,435 | 1,343,435 | | | |
| 0901630 | BLAINE | MN | | 08/16/2012 | 09/04/2019 | 1,480,610 | | 14,916 | | | 14,916 | | 1,447,872 | 1,459,437 | | | |
| 0901650 | PORTLAND | OR | | 11/15/2012 | 12/11/2019 | 2,218,808 | | | | | | | 2,105,302 | 2,105,302 | | | |
| 0901657 | SAN ANTONIO | TX | | 10/29/2012 | 11/12/2019 | 1,065,758 | | | | | | | 1,033,343 | 1,033,343 | | | |
| 0901660 | LEXINGTON | KY | | 12/04/2012 | 02/22/2019 | 4,350,542 | | | | | | | 4,325,787 | 4,325,787 | | | |
| 0901702 | ANDREWS | TX | | 02/19/2013 | 08/09/2019 | 1,268,181 | | | | | | | 1,226,760 | 1,226,760 | | | |
| 0901737 | KENOSHA | WI | | 04/16/2013 | 11/01/2019 | 5,198,509 | | | | | | | 5,046,442 | 5,046,442 | | | |
| 0901750 | TUCSON | AZ | | 05/22/2013 | 11/20/2019 | 8,687,581 | | | | | | | 8,430,626 | 8,430,626 | | | |
| 0901765 | HAWTHORNE | CA | | 07/16/2013 | 07/12/2019 | 2,688,687 | | | | | | | 2,556,991 | 2,556,991 | | | |
| 0901774 | WINTER PARK | FL | | 07/09/2013 | 05/15/2019 | 861,376 | | | | | | | 831,383 | 831,383 | | | |
| 0901793 | WINDER | GA | | 07/18/2013 | 12/05/2019 | 1,745,555 | | | | | | | 1,666,846 | 1,666,846 | | | |
| 0901806 | BROOKLYN | NY | | 08/02/2013 | 08/01/2019 | 6,357,077 | | | | | | | 6,235,393 | 6,235,393 | | | |
| 0901816 | ATLANTA | GA | | 09/10/2013 | 12/19/2019 | 2,248,710 | | | | | | | 2,179,534 | 2,179,534 | | | |
| 0901827 | SAN ANTONIO | TX | | 09/30/2013 | 06/10/2019 | 2,817,606 | | | | | | | 2,775,163 | 2,775,163 | | | |
| 0901851 | TALLAHASSEE | FL | | 12/09/2013 | 09/17/2019 | 8,610,196 | | | | | | | 8,427,617 | 8,427,617 | | | |
| 0901860 | BROOMFIELD | CO | | 12/05/2013 | 08/06/2019 | 4,265,654 | | | | | | | 4,182,655 | 4,182,655 | | | |
| 0901886 | DUBLIN | OH | | 02/20/2014 | 01/09/2019 | 1,511,781 | | | | | | | 1,497,252 | 1,497,252 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901895 | MINNEAPOLIS | MN | | 04/30/2014 | 05/15/2019 | 3,791,273 | | | | | | | 3,733,447 | 3,733,447 | | | |
| 0901940 | PORTLAND | OR | | 11/20/2014 | 08/25/2019 | 6,220,830 | | | | | | | 6,077,554 | 6,077,554 | | | |
| 0901949 | BRANCHBURG | NJ | | 11/25/2014 | 12/23/2019 | 4,540,069 | | | | | | | 4,360,676 | 4,360,676 | | | |
| 0901962 | LITHIA SPRINGS | GA | | 01/13/2015 | 02/12/2019 | 2,862,261 | | | | | | | 2,835,812 | 2,835,812 | | | |
| 0901967 | NORFOLK | VA | | 02/18/2015 | 07/31/2019 | 3,899,784 | | | | | | | 3,822,635 | 3,822,635 | | | |
| 0901971 | JACKSONVILLE | FL | | 02/19/2015 | 10/10/2019 | 2,483,912 | | | | | | | 2,394,309 | 2,394,309 | | | |
| 0901993 | VISTA | CA | | 04/15/2015 | 11/14/2019 | 3,791,872 | | | | | | | 3,593,936 | 3,593,936 | | | |
| 0902032 | AUBURN | WA | | 06/25/2015 | 08/16/2019 | 2,083,983 | | | | | | | 1,989,455 | 1,989,455 | | | |
| 0902033 | KENT | WA | | 06/25/2015 | 08/16/2019 | 1,766,125 | | | | | | | 1,685,009 | 1,685,009 | | | |
| 0902213 | PANAMA CITY | FL | | 07/24/2017 | 12/09/2019 | 3,008,828 | | | | | | | 2,908,613 | 2,908,613 | | | |
| 0902251 | SARASOTA | FL | | 10/27/2017 | 11/20/2019 | 2,028,143 | | | | | | | 1,767,744 | 1,767,744 | | | |
| 0902252 | SARASOTA | FL | | 10/27/2017 | 11/20/2019 | 3,090,504 | | | | | | | 2,693,705 | 2,693,705 | | | |
| 0902253 | ST. PETERSBURG | FL | | 10/27/2017 | 11/20/2019 | 2,800,769 | | | | | | | 2,441,170 | 2,441,170 | | | |
| 0902254 | ST. PETERSBURG | FL | | 10/27/2017 | 11/20/2019 | 3,274,003 | | | | | | | 2,853,644 | 2,853,644 | | | |
| 0902271 | ALBUQUERQUE | NM | | 01/31/2018 | 06/05/2019 | 4,025,560 | | | | | | | 3,979,657 | 3,979,657 | | | |
| 0902355 | EL PASO | TX | | 02/14/2019 | 11/05/2019 | | | | | | | | 3,589,914 | 3,589,914 | | | |
| 975TRGI | LANCASTER | PA | | 08/18/2011 | 09/10/2019 | 10,589,153 | | | | | | | 10,453,410 | 10,453,410 | | | |
| 979MAQI | NEW YORK CITY | NY | | 01/30/2014 | 06/05/2019 | 20,000,000 | | | | | | | 20,000,000 | 20,000,000 | | | |
| 990APDP | CHICAGO | IL | | 04/25/2019 | 08/29/2019 | | | | | | | | 5,000,000 | 5,000,000 | | | |
| 990BIS1 | KATY | TX | | 12/06/2017 | 11/26/2019 | 4,452,434 | | | | | | | 4,367,102 | 4,367,102 | | | |
| 990CBC1 | LOMA LINDA | CA | | 01/24/2019 | 09/27/2019 | | | | | | | | 1,100,000 | 1,100,000 | | | |
| 990COLL | PHOENIX | AZ | | 05/01/2017 | 12/02/2019 | 20,000,000 | | | | | | | 20,000,000 | 20,000,000 | | | |
| 990HIT1 | MIAMI | FL | | 05/24/2017 | 05/02/2019 | 5,000,000 | | | | | | | 5,000,000 | 5,000,000 | | | |
| 990HPD1 | PORTLAND | OR | | 12/13/2017 | 04/29/2019 | 5,000,000 | | | | | | | 5,000,000 | 5,000,000 | | | |
| 990HPPZ | SPRING | TX | | 04/04/2019 | 08/29/2019 | | | | | | | | 5,000,000 | 5,000,000 | | | |
| 990KIR1 | HOUSTON | TX | | 12/28/2018 | 09/27/2019 | 5,701,041 | | | | | | | 5,921,850 | 5,921,850 | | | |
| 990MAIM | BROOKLYN | NY | | 01/25/2019 | 09/27/2019 | | | | | | | | 1,623,010 | 1,623,010 | | | |
| 9900VR1 | DULUTH | GA | | 05/25/2017 | 08/29/2019 | 3,000,000 | | | | | | | 2,992,382 | 2,992,382 | | | |
| 990QUAD | DALLAS | TX | | 03/01/2019 | 09/27/2019 | | | | | | | | 1,508,002 | 1,508,002 | | | |
| 990RED1 | REDMOND | WA | | 09/26/2017 | 08/29/2019 | 5,000,000 | | | | | | | 5,000,000 | 5,000,000 | | | |
| 990RIV1 | HAPPY VALLEY | OR | | 06/28/2018 | 10/03/2019 | 29,232 | | | | | | | 29,212 | 29,212 | | | |
| 990RIV2 | OREGON CITY | OR | | 06/28/2018 | 08/20/2019 | 31,806 | | | | | | | 31,806 | 31,806 | | | |
| 990ROCK | ROCKVILLE | MD | | 03/15/2019 | 09/27/2019 | | | | | | | | 3,332,685 | 3,332,685 | | | |
| 990SHOR | CHICAGO | IL | | 04/30/2019 | 08/29/2019 | | | | | | | | 6,000,000 | 6,000,000 | | | |
| 990SROA | BELLEVILLE | NJ | | 07/21/2017 | 04/29/2019 | 4,626,866 | | | | | | | 4,626,866 | 4,626,866 | | | |
| 990STAR | CHICAGO | IL | | 02/08/2018 | 11/26/2019 | 2,518,248 | | | | | | | 5,025,920 | 5,025,920 | | | |
| 990SVJR | VARIOUS | TX | | 10/11/2016 | 01/14/2019 | 3,132,761 | | | | | | | 2,985,135 | 2,985,135 | | | |
| 990SVSR | VARIOUS | TX | | 10/11/2016 | 01/14/2019 | 21,929,324 | | | | | | | 20,895,943 | 20,895,943 | | | |
| V029644 | DENVER | CO | | 11/28/2017 | 04/05/2019 | 12,322,532 | | | | | | | 12,393,461 | 12,393,461 | | | |
| V029719 | SAN ANTONIO | TX | | 04/27/2018 | 05/06/2019 | 10,162,908 | | | | | | | 10,203,524 | 10,203,524 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 317,284,840 | | 31,642 | | | 31,642 | | 339,387,425 | 339,411,933 | | | |
| 0900131 | SOLON | OH | | 01/30/2003 | | 421,827 | | | | | | | | 304,450 | | | |
| 0900189 | SPOKANE | WA | | 08/01/2003 | | 172,313 | | | | | | | | 91,144 | | | |
| 0900208 | DUBLIN | OH | | 10/07/2003 | | 164,811 | | | | | | | | 76,067 | | | |
| 0900209 | COLUMBUS | OH | | 10/07/2003 | | 329,622 | | | | | | | | 152,135 | | | |
| 0900249 | ALICE | TX | | 04/15/2004 | | 558,141 | | | | | | | | 201,697 | | | |
| 0900292 | AMMON | ID | | 05/27/2004 | | 570,239 | | | | | | | | 202,915 | | | |
| 0900374 | NORCROSS | GA | | 12/16/2004 | | 76,288 | | | | | | | | 52,286 | | | |
| 0900377 | KNOXVILLE | TN | | 12/14/2004 | | 222,914 | | | | | | | | 182,577 | | | |
| 0900413 | OREM | UT | | 03/18/2005 | | 338,784 | | | | | | | | 227,387 | | | |
| 0900440 | POWDER SPRINGS | GA | | 04/27/2005 | | 609,949 | | | | | | | | 157,098 | | | |
| 0900447 | MEMPHIS | TN | | 05/10/2005 | | 611,423 | | | | | | | | 153,432 | | | |
| 0900509 | ALBUQUERQUE | NM | | 09/15/2005 | | 546,493 | | | | | | | | 135,186 | | | |
| 0900510 | ALBUQUERQUE | NM | | 09/15/2005 | | 254,259 | | | | | | | | 62,896 | | | |
| 0900513 | DORAVILLE | GA | | 09/19/2005 | | 140,700 | | | | | | | | 69,302 | | | |
| 0900561 | SOUTHFIELD | MI | | 12/15/2005 | | 5,215,516 | | | | | | | | 145,627 | | | |
| 0900588 | CAREFREE | AZ | | 02/21/2006 | | 295,387 | | | | | | | | 117,887 | | | |
| 0900589 | SCOTTSDALE | AZ | | 04/13/2006 | | 241,749 | | | | | | | | 89,748 | | | |
| 0900590 | MESA | AZ | | 02/21/2006 | | 287,221 | | | | | | | | 115,502 | | | |
| 0900601 | SAN ANTONIO | TX | | 02/16/2006 | | 957,514 | | | | | | | | 143,414 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0900678 | FOUNTAIN HILL | AZ | | 05/11/2006 | | 1,023,708 | | | | | | | | 24,040 | | | |
| 0900735 | LELAND | NC | | 09/07/2006 | | 347,243 | | | | | | | | 44,526 | | | |
| 0900755 | TUALATIN | OR | | 10/11/2006 | | 505,259 | | | | | | | | 85,902 | | | |
| 0900767 | ANN ARBOR | MI | | 04/30/2007 | | 1,171,710 | | | | | | | | 302,278 | | | |
| 0900783 | GARDENDALE | AL | | 02/16/2007 | | 379,533 | | | | | | | | 60,175 | | | |
| 0900863 | MADISON HEIGHTS | MI | | 09/12/2007 | | 607,445 | | | | | | | | 84,377 | | | |
| 0900864 | BRIGHTON | MI | | 09/12/2007 | | 1,166,294 | | | | | | | | 162,003 | | | |
| 0900869 | BAKERSFIELD | CA | | 10/03/2007 | | 623,738 | | | | | | | | 141,229 | | | |
| 0900926 | ROCKVILLE | MD | | 12/06/2007 | | 2,972,817 | | | | | | | | 20,170 | | | |
| 0900932 | DALLAS | TX | | 12/13/2007 | | 690,475 | | | | | | | | 92,673 | | | |
| 0900972 | FARMERS BRANCH | TX | | 02/26/2008 | | 598,643 | | | | | | | | 39,031 | | | |
| 0900976 | PONTIAC | MI | | 02/29/2008 | | 1,417,041 | | | | | | | | 40,687 | | | |
| 0900984 | MARTINSBURG | WV | | 03/17/2008 | | 1,146,539 | | | | | | | | 315,008 | | | |
| 0900986 | AUBURN HILLS | MI | | 05/01/2008 | | 1,817,194 | | | | | | | | 54,824 | | | |
| 0900999 | SAN ANTONIO | TX | | 05/14/2008 | | 350,414 | | | | | | | | 86,794 | | | |
| 0901003 | JACKSONVILLE | FL | | 06/06/2008 | | 1,829,363 | | | | | | | | 224,399 | | | |
| 0901018 | UPPER MARLBOROUGH | MD | | 05/30/2008 | | 4,138,738 | | | | | | | | 515,628 | | | |
| 0901036 | GULF BREEZE | FL | | 05/29/2008 | | 3,556,254 | | | | | | | | 61,147 | | | |
| 0901057 | WILSON | NC | | 07/15/2008 | | 458,226 | | | | | | | | 56,127 | | | |
| 0901077 | MADISON HEIGHTS | MI | | 11/14/2008 | | 1,888,499 | | | | | | | | 59,671 | | | |
| 0901094 | PINEVILLE | NC | | 08/28/2008 | | 702,175 | | | | | | | | 82,585 | | | |
| 0901114 | WIXOM | MI | | 12/17/2008 | | 1,881,545 | | | | | | | | 101,457 | | | |
| 0901117 | DALLAS | TX | | 11/18/2008 | | 1,604,322 | | | | | | | | 135,744 | | | |
| 0901138 | LANCASTER | PA | | 02/05/2009 | | 4,371,311 | | | | | | | | 12,669 | | | |
| 0901172 | BETHESDA | MD | | 07/30/2009 | | 1,908,755 | | | | | | | | 194,994 | | | |
| 0901180 | JONESBORO | AR | | 12/02/2009 | | 1,960,606 | | | | | | | | 61,776 | | | |
| 0901182 | CRESTWOOD | MO | | 08/26/2009 | | 1,066,150 | | | | | | | | 23,616 | | | |
| 0901184 | OFALLON | MO | | 09/24/2009 | | 3,947,894 | | | | | | | | 20,318 | | | |
| 0901187 | DALLAS | TX | | 08/17/2009 | | 765,496 | | | | | | | | 74,002 | | | |
| 0901189 | LAKE WORTH | TX | | 09/29/2009 | | 115,560 | | | | | | | | 95,755 | | | |
| 0901195 | MARTINSBURG | WV | | 11/09/2009 | | 2,150,174 | | | | | | | | 288,105 | | | |
| 0901196 | FLOWOOD | MS | | 09/15/2009 | | 1,151,469 | | | | | | | | 9,584 | | | |
| 0901205 | AUSTIN | TX | | 10/30/2009 | | 1,793,094 | | | | | | | | 190,461 | | | |
| 0901207 | HICKORY | NC | | 10/29/2009 | | 1,024,504 | | | | | | | | 323,703 | | | |
| 0901209 | WALTON HILLS | OH | | 11/20/2009 | | 3,256,167 | | | | | | | | 15,261 | | | |
| 0901223 | PASADENA | CA | | 01/28/2010 | | 3,538,306 | | | | | | | | 118,319 | | | |
| 0901228 | BEACHWOOD | OH | | 12/15/2009 | | 753,411 | | | | | | | | 218,891 | | | |
| 0901233 | OVERLAND PARK | KS | | 02/01/2010 | | 2,476,723 | | | | | | | | 336,111 | | | |
| 0901246 | CHARLOTTE | NC | | 03/15/2010 | | 926,384 | | | | | | | | 91,832 | | | |
| 0901253 | SALT LAKE CITY | UT | | 04/13/2010 | | 1,865,447 | | | | | | | | 160,162 | | | |
| 0901254 | BRECKSVILLE | OH | | 04/19/2010 | | 4,151,044 | | | | | | | | 135,026 | | | |
| 0901261 | HELENA | MT | | 05/06/2010 | | 196,517 | | | | | | | | 24,477 | | | |
| 0901262 | BETHANY | OK | | 05/06/2010 | | 227,398 | | | | | | | | 28,323 | | | |
| 0901290 | VANDALIA | OH | | 08/05/2010 | | 1,325,101 | | | | | | | | 161,667 | | | |
| 0901293 | JACKSONVILLE | FL | | 08/12/2010 | | 1,945,967 | | | | | | | | 107,393 | | | |
| 0901294 | INDIANAPOLIS | IN | | 07/01/2010 | | 1,660,218 | | | | | | | | 54,345 | | | |
| 0901299 | ARTESIA | CA | | 08/25/2010 | | 351,681 | | | | | | | | 4,625 | | | |
| 0901301 | ARTESIA | CA | | 08/25/2010 | | 1,410,913 | | | | | | | | 18,555 | | | |
| 0901302 | ARTESIA | CA | | 08/25/2010 | | 343,308 | | | | | | | | 4,515 | | | |
| 0901303 | ARTESIA | CA | | 08/25/2010 | | 494,028 | | | | | | | | 6,497 | | | |
| 0901304 | AUSTINTOWN | OH | | 08/19/2010 | | 1,871,898 | | | | | | | | 61,055 | | | |
| 0901305 | OREM | UT | | 07/01/2010 | | 3,503,075 | | | | | | | | 324,066 | | | |
| 0901306 | SANTA FE | NM | | 07/06/2010 | | 498,288 | | | | | | | | 16,327 | | | |
| 0901307 | ALBUQUERQUE | NM | | 07/06/2010 | | 830,480 | | | | | | | | 27,211 | | | |
| 0901308 | ALBUQUERQUE | NM | | 07/06/2010 | | 830,480 | | | | | | | | 27,211 | | | |
| 0901314 | PHOENIX | AZ | | 09/08/2010 | | 2,239,314 | | | | | | | | 124,557 | | | |
| 0901316 | WEST HENRIETTA | NY | | 09/14/2010 | | 364,262 | | | | | | | | 12,700 | | | |
| 0901322 | JACKSON | MS | | 10/29/2010 | | 2,575,803 | | | | | | | | 77,582 | | | |
| 0901325 | BEAUMONT | TX | | 12/02/2010 | | 368,736 | | | | | | | | 42,153 | | | |
| 0901326 | SPARKS | NV | | 10/19/2010 | | 1,703,354 | | | | | | | | 56,240 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901331 | CARROLLTON | TX | | 10/08/2010 | | 802,159 | | | | | | | | 68,106 | | | |
| 0901334 | CLEVELAND | OH | | 12/09/2010 | | 1,121,658 | | | | | | | | 127,693 | | | |
| 0901342 | STERLING HEIGHTS | MI | | 11/30/2010 | | 1,786,436 | | | | | | | | 83,227 | | | |
| 0901345 | RANCHO SANTA MARGARITA | CA | | 12/20/2010 | | 1,059,475 | | | | | | | | 88,315 | | | |
| 0901347 | NASHVILLE | TN | | 12/17/2010 | | 581,235 | | | | | | | | 39,977 | | | |
| 0901354 | POMPANO BEACH | FL | | 12/17/2010 | | 1,186,237 | | | | | | | | 99,651 | | | |
| 0901355 | PENNSAUKEN | NJ | | 12/09/2010 | | 351,266 | | | | | | | | 40,381 | | | |
| 0901356 | MONTCLAIR | CA | | 03/01/2011 | | 1,162,833 | | | | | | | | 39,084 | | | |
| 0901361 | LINCOLN | NE | | 02/01/2011 | | 1,463,205 | | | | | | | | 122,017 | | | |
| 0901366 | EL PASO | TX | | 11/22/2010 | | 816,320 | | | | | | | | 94,601 | | | |
| 0901368 | HOUSTON | TX | | 01/13/2011 | | 1,133,004 | | | | | | | | 93,385 | | | |
| 0901371 | BOULDER | CO | | 01/14/2011 | | 1,484,074 | | | | | | | | 51,184 | | | |
| 0901381 | ELLISVILLE | MO | | 03/04/2011 | | 6,635,656 | | | | | | | | 112,125 | | | |
| 0901386 | CONROE | TX | | 02/22/2011 | | 967,616 | | | | | | | | 32,406 | | | |
| 0901394 | PORTLAND | OR | | 02/16/2011 | | 2,081,849 | | | | | | | | 45,795 | | | |
| 0901395 | EUGENE | OR | | 02/22/2011 | | 4,169,035 | | | | | | | | 137,804 | | | |
| 0901398 | STROUDSBURG | PA | | 01/31/2011 | | 2,391,557 | | | | | | | | 110,717 | | | |
| 0901403 | TEMPE | AZ | | 02/28/2011 | | 1,241,675 | | | | | | | | 141,809 | | | |
| 0901417 | CINCINNATI | OH | | 04/04/2011 | | 1,176,380 | | | | | | | | 168,833 | | | |
| 0901424 | PINEVILLE | NC | | 03/17/2011 | | 1,691,805 | | | | | | | | 137,176 | | | |
| 0901432 | MONROE | NC | | 04/12/2011 | | 1,205,477 | | | | | | | | 130,142 | | | |
| 0901436 | SWEDESBORO | NJ | | 04/07/2011 | | 923,179 | | | | | | | | 29,892 | | | |
| 0901437 | SWEDESBORO | NJ | | 03/30/2011 | | 2,176,045 | | | | | | | | 71,021 | | | |
| 0901444 | NATIONAL CITY | CA | | 06/13/2011 | | 807,724 | | | | | | | | 84,799 | | | |
| 0901445 | HEBRON | KY | | 05/11/2011 | | 608,773 | | | | | | | | 66,484 | | | |
| 0901453 | LOS ANGELES | CA | | 06/08/2011 | | 1,855,459 | | | | | | | | 14,856 | | | |
| 0901456 | OMAHA | NE | | 05/31/2011 | | 1,607,121 | | | | | | | | 176,312 | | | |
| 0901458 | RIVERSIDE | CA | | 06/23/2011 | | 2,277,154 | | | | | | | | 72,723 | | | |
| 0901462 | STOW | OH | | 06/09/2011 | | 3,104,797 | | | | | | | | 168,930 | | | |
| 0901467 | CHANHASSEN | MN | | 08/29/2011 | | 2,051,113 | | | | | | | | 312,734 | | | |
| 0901472 | MAYFIELD HEIGHTS | OH | | 07/28/2011 | | 1,168,528 | | | | | | | | 269,355 | | | |
| 0901474 | MONTCLAIR | CA | | 08/11/2011 | | 4,261,352 | | | | | | | | 136,986 | | | |
| 0901475 | HUNTSVILLE | AL | | 06/30/2011 | | 891,679 | | | | | | | | 69,877 | | | |
| 0901480 | MILWAUKEE | WI | | 07/12/2011 | | 1,917,135 | | | | | | | | 65,444 | | | |
| 0901482 | JACKSON | MS | | 07/21/2011 | | 620,303 | | | | | | | | 65,150 | | | |
| 0901484 | WEST ALLIS | WI | | 07/19/2011 | | 599,301 | | | | | | | | 118,216 | | | |
| 0901486 | BOULDER | CO | | 12/06/2011 | | 1,532,345 | | | | | | | | 48,178 | | | |
| 0901492 | CARLSBAD | CA | | 07/29/2011 | | 1,302,837 | | | | | | | | 42,459 | | | |
| 0901500 | CAMBRIDGE | MN | | 09/01/2011 | | 1,032,209 | | | | | | | | 11,031 | | | |
| 0901501 | COON RAPIDS | MN | | 09/01/2011 | | 1,095,405 | | | | | | | | 11,706 | | | |
| 0901514 | GLENDALE | WI | | 09/23/2011 | | 2,430,567 | | | | | | | | 81,751 | | | |
| 0901515 | RICHMOND | KY | | 09/13/2011 | | 3,573,204 | | | | | | | | 9,833 | | | |
| 0901521 | TAYLORSVILLE | UT | | 09/30/2011 | | 1,513,858 | | | | | | | | 154,895 | | | |
| 0901523 | KNOXVILLE | TN | | 09/30/2011 | | 718,260 | | | | | | | | 240,628 | | | |
| 0901525 | NIAGARA FALLS | NY | | 11/29/2011 | | 848,631 | | | | | | | | 57,531 | | | |
| 0901528 | EDEN PRAIRIE | MN | | 09/26/2011 | | 1,687,759 | | | | | | | | 186,128 | | | |
| 0901534 | SAN ANTONIO | TX | | 09/12/2011 | | 1,227,314 | | | | | | | | 123,140 | | | |
| 0901535 | SALT LAKE CITY | UT | | 10/18/2011 | | 825,558 | | | | | | | | 67,499 | | | |
| 0901538 | KIRKLAND | WA | | 12/02/2011 | | 849,263 | | | | | | | | 26,885 | | | |
| 0901542 | DRAPER | UT | | 12/15/2011 | | 1,898,406 | | | | | | | | 59,687 | | | |
| 0901544 | LADUE | MO | | 12/20/2011 | | 3,319,563 | | | | | | | | 36,661 | | | |
| 0901548 | AUBURN HILLS | MI | | 12/23/2011 | | 648,983 | | | | | | | | 63,497 | | | |
| 0901557 | CHARLOTTE | NC | | 02/06/2012 | | 885,055 | | | | | | | | 28,213 | | | |
| 0901559 | TACOMA | WA | | 02/15/2012 | | 3,814,852 | | | | | | | | 197,457 | | | |
| 0901560 | TACOMA | WA | | 02/15/2012 | | 2,024,207 | | | | | | | | 104,773 | | | |
| 0901563 | TUCSON | AZ | | 03/29/2012 | | 3,544,269 | | | | | | | | 111,582 | | | |
| 0901571 | HARRISON CITY | PA | | 04/30/2012 | | 7,859,252 | | | | | | | | 264,219 | | | |
| 0901572 | EGAN | MN | | 04/05/2012 | | 1,531,070 | | | | | | | | 32,808 | | | |
| 0901575 | ABERDEEN | NC | | 04/26/2012 | | 7,043,916 | | | | | | | | 230,488 | | | |
| 0901579 | JACKSON | MS | | 04/17/2012 | | 5,418,473 | | | | | | | | 198,341 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901580 | MEMPHIS | TN | | 03/27/2012 | | 5,083,494 | | | | | | | | 54,949 | | | |
| 0901583 | WIXOM | MI | | 04/19/2012 | | 701,646 | | | | | | | | 67,526 | | | |
| 0901585 | DRAPER | UT | | 03/30/2012 | | 516,950 | | | | | | | | 112,855 | | | |
| 0901586 | FOUNTAIN VALLEY | CA | | 05/10/2012 | | 786,668 | | | | | | | | 57,738 | | | |
| 0901602 | TIGARD | OR | | 06/13/2012 | | 1,530,813 | | | | | | | | 147,038 | | | |
| 0901603 | ALISA VIEJO | CA | | 05/31/2012 | | 3,383,940 | | | | | | | | 113,171 | | | |
| 0901604 | FORT COLLINS | CO | | 06/08/2012 | | 3,622,546 | | | | | | | | 86,301 | | | |
| 0901606 | ATLANTA | GA | | 06/13/2012 | | 1,400,125 | | | | | | | | 74,410 | | | |
| 0901608 | BRENTWOOD | TN | | 05/31/2012 | | 2,641,055 | | | | | | | | 91,342 | | | |
| 0901610 | SPRINGFIELD | MO | | 06/27/2012 | | 1,449,223 | | | | | | | | 106,027 | | | |
| 0901611 | PENNSAUKEN | NJ | | 05/18/2012 | | 1,254,938 | | | | | | | | 40,796 | | | |
| 0901612 | AKRON | OH | | 06/27/2012 | | 1,998,551 | | | | | | | | 99,016 | | | |
| 0901613 | LOS ANGELES | CA | | 06/28/2012 | | 1,365,006 | | | | | | | | 44,061 | | | |
| 0901616 | ANDERSON | IN | | 07/12/2012 | | 4,229,080 | | | | | | | | 144,304 | | | |
| 0901617 | JACKSON | MS | | 06/28/2012 | | 1,501,479 | | | | | | | | 95,456 | | | |
| 0901618 | ORANGE | CA | | 06/27/2012 | | 1,062,845 | | | | | | | | 34,901 | | | |
| 0901622 | MINNEAPOLIS | MN | | 07/10/2012 | | 1,282,877 | | | | | | | | 41,142 | | | |
| 0901625 | RIVERVIEW | FL | | 08/28/2012 | | 3,239,701 | | | | | | | | 298,217 | | | |
| 0901627 | GARDNER | KS | | 09/04/2012 | | 1,362,180 | | | | | | | | 18,746 | | | |
| 0901630 | BLAINE | MN | | 08/16/2012 | | 1,480,610 | | | | | | | | 36,090 | | | |
| 0901632 | SOMERSET | KY | | 09/07/2012 | | 2,605,789 | | | | | | | | 134,098 | | | |
| 0901633 | DULUTH | GA | | 10/04/2012 | | 2,406,934 | | | | | | | | 76,180 | | | |
| 0901636 | PASADENA | CA | | 09/04/2012 | | 3,636,933 | | | | | | | | 260,400 | | | |
| 0901641 | JOHNSON CITY | TN | | 09/10/2012 | | 5,972,410 | | | | | | | | 196,734 | | | |
| 0901642 | LOGAN | UT | | 09/11/2012 | | 4,991,229 | | | | | | | | 164,413 | | | |
| 0901643 | SNELVILLE | GA | | 10/01/2012 | | 933,337 | | | | | | | | 65,842 | | | |
| 0901644 | KALAMAZOO | MI | | 09/20/2012 | | 1,792,763 | | | | | | | | 315,307 | | | |
| 0901645 | WEST SENECA | NY | | 10/18/2012 | | 2,124,079 | | | | | | | | 150,202 | | | |
| 0901646 | BENICIA | CA | | 09/05/2012 | | 675,833 | | | | | | | | 62,066 | | | |
| 0901648 | FOUNTAIN VALLEY | CA | | 09/10/2012 | | 1,018,341 | | | | | | | | 72,912 | | | |
| 0901650 | PORTLAND | OR | | 11/15/2012 | | 2,218,808 | | | | | | | | 113,506 | | | |
| 0901651 | MILL VALLEY | CA | | 09/25/2012 | | 1,966,991 | | | | | | | | 179,784 | | | |
| 0901654 | CAMARILLO | CA | | 09/28/2012 | | 1,216,052 | | | | | | | | 40,746 | | | |
| 0901655 | CITY OF LEON VALLEY | TX | | 10/10/2012 | | 954,564 | | | | | | | | 67,099 | | | |
| 0901657 | SAN ANTONIO | TX | | 10/29/2012 | | 1,065,758 | | | | | | | | 32,415 | | | |
| 0901660 | LEXINGTON | KY | | 12/04/2012 | | 4,350,542 | | | | | | | | 24,756 | | | |
| 0901661 | PINSON | AL | | 11/20/2012 | | 3,090,193 | | | | | | | | 284,361 | | | |
| 0901664 | LEXINGTON | KY | | 11/01/2012 | | 2,744,403 | | | | | | | | 145,185 | | | |
| 0901665 | ATLANTA | GA | | 11/13/2012 | | 2,043,430 | | | | | | | | 145,770 | | | |
| 0901667 | GRAFTON | WI | | 11/08/2012 | | 1,233,729 | | | | | | | | 42,057 | | | |
| 0901668 | FOLSOM | PA | | 12/18/2012 | | 1,317,501 | | | | | | | | 92,227 | | | |
| 0901673 | DRAPER | UT | | 11/21/2012 | | 1,023,175 | | | | | | | | 92,948 | | | |
| 0901674 | LEXINGTON | KY | | 11/19/2012 | | 3,323,611 | | | | | | | | 111,825 | | | |
| 0901675 | MINNEAPOLIS | MN | | 12/18/2012 | | 2,514,147 | | | | | | | | 81,417 | | | |
| 0901676 | STERLING HEIGHTS | MI | | 12/21/2012 | | 2,682,945 | | | | | | | | 240,497 | | | |
| 0901677 | WIXOM | MI | | 12/21/2012 | | 3,099,353 | | | | | | | | 157,956 | | | |
| 0901678 | BROKEN ARROW | OK | | 12/12/2012 | | 1,352,570 | | | | | | | | 68,658 | | | |
| 0901679 | PHENIX CITY | AL | | 12/14/2012 | | 2,256,718 | | | | | | | | 157,024 | | | |
| 0901682 | MARYVILLE | TN | | 12/13/2012 | | 1,909,316 | | | | | | | | 135,963 | | | |
| 0901683 | NEW BERLIN | WI | | 12/28/2012 | | 8,743,530 | | | | | | | | 303,862 | | | |
| 0901686 | REDMOND | WA | | 12/20/2012 | | 1,794,345 | | | | | | | | 60,002 | | | |
| 0901687 | LYNNWOOD | WA | | 12/20/2012 | | 982,617 | | | | | | | | 32,858 | | | |
| 0901688 | NEW HOPE | MN | | 12/27/2012 | | 1,333,461 | | | | | | | | 92,503 | | | |
| 0901689 | SOMERSET | NJ | | 01/07/2013 | | 1,718,766 | | | | | | | | 56,149 | | | |
| 0901690 | AMERICAN FORK | UT | | 12/27/2012 | | 2,271,547 | | | | | | | | 74,669 | | | |
| 0901691 | ST CLOUD | MN | | 12/20/2012 | | 2,269,137 | | | | | | | | 75,018 | | | |
| 0901693 | CINCINNATI | OH | | 12/27/2012 | | 1,058,623 | | | | | | | | 503,240 | | | |
| 0901695 | BENSALEM | PA | | 01/08/2013 | | 7,076,878 | | | | | | | | 362,214 | | | |
| 0901697 | DURHAM | NC | | 02/25/2013 | | 1,577,589 | | | | | | | | 106,639 | | | |
| 0901699 | FLORENCE | KY | | 01/24/2013 | | 1,189,118 | | | | | | | | 170,485 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901700 | FRANKLIN | TN | | 02/19/2013 | | 1,151,404 | | | | | | | | 80,451 | | | |
| 0901701 | SNYDER | TX | | 02/20/2013 | | 1,777,350 | | | | | | | | 86,589 | | | |
| 0901702 | ANDREWS | TX | | 02/19/2013 | | 1,268,181 | | | | | | | | 41,421 | | | |
| 0901703 | PACE | FL | | 02/01/2013 | | 2,657,180 | | | | | | | | 80,124 | | | |
| 0901704 | TOWN OF PERINTON | NY | | 01/28/2013 | | 1,246,188 | | | | | | | | 85,908 | | | |
| 0901705 | KENNESAW | GA | | 01/09/2013 | | 1,862,217 | | | | | | | | 127,986 | | | |
| 0901707 | TUCSON | AZ | | 03/28/2013 | | 4,967,284 | | | | | | | | 335,792 | | | |
| 0901708 | ORANGE | CA | | 01/30/2013 | | 2,350,886 | | | | | | | | 79,026 | | | |
| 0901709 | MINNEAPOLIS | MN | | 02/12/2013 | | 4,052,031 | | | | | | | | 135,220 | | | |
| 0901710 | ROCK HALL | MD | | 01/29/2013 | | 190,276 | | | | | | | | 111,219 | | | |
| 0901711 | COMMERCE TOWNSHIP | MI | | 02/28/2013 | | 1,117,189 | | | | | | | | 36,856 | | | |
| 0901713 | CRESTVIEW HILLS | KY | | 02/26/2013 | | 1,555,406 | | | | | | | | 192,412 | | | |
| 0901714 | ST LOUIS PARK | MN | | 03/20/2013 | | 1,942,559 | | | | | | | | 62,960 | | | |
| 0901716 | KENNESAW | GA | | 02/28/2013 | | 1,116,137 | | | | | | | | 77,325 | | | |
| 0901717 | WEST PALM BEACH | FL | | 03/05/2013 | | 2,800,849 | | | | | | | | 142,182 | | | |
| 0901718 | WOODSIDE | NY | | 03/25/2013 | | 5,861,753 | | | | | | | | 181,478 | | | |
| 0901719 | GLENDALE | WI | | 03/28/2013 | | 2,149,540 | | | | | | | | 71,298 | | | |
| 0901720 | WASHINGTON | DC | | 03/11/2013 | | 3,525,246 | | | | | | | | 116,929 | | | |
| 0901721 | TAKOMA PARK | MD | | 03/11/2013 | | 1,289,724 | | | | | | | | 42,779 | | | |
| 0901722 | CHICAGO | IL | | 05/17/2013 | | 1,518,238 | | | | | | | | 101,377 | | | |
| 0901725 | MINNETONKA | MN | | 04/01/2013 | | 3,696,289 | | | | | | | | 261,621 | | | |
| 0901726 | MINNETONKA | MN | | 04/01/2013 | | 3,696,289 | | | | | | | | 261,621 | | | |
| 0901730 | BLAINE | MN | | 04/01/2013 | | 2,957,032 | | | | | | | | 209,297 | | | |
| 0901731 | SAN ANTONIO | TX | | 04/18/2013 | | 1,324,151 | | | | | | | | 41,893 | | | |
| 0901734 | ROMEOVILLE | IL | | 04/30/2013 | | 1,112,138 | | | | | | | | 76,579 | | | |
| 0901735 | FOUNTAIN VALLEY | CA | | 04/10/2013 | | 1,369,241 | | | | | | | | 47,025 | | | |
| 0901736 | PLANTATION | FL | | 04/11/2013 | | 2,178,578 | | | | | | | | 71,967 | | | |
| 0901737 | KENOSHA | WI | | 04/16/2013 | | 5,198,509 | | | | | | | | 152,067 | | | |
| 0901738 | HIGHLAND PARK | IL | | 04/16/2013 | | 3,011,514 | | | | | | | | 100,398 | | | |
| 0901743 | EAGAN | MN | | 04/01/2013 | | 1,469,559 | | | | | | | | 101,210 | | | |
| 0901744 | ROSWELL | GA | | 04/30/2013 | | 5,674,203 | | | | | | | | 305,230 | | | |
| 0901745 | MANSFIELD | TX | | 05/16/2013 | | 1,059,368 | | | | | | | | 71,359 | | | |
| 0901746 | MOBILE | AL | | 05/24/2013 | | 865,732 | | | | | | | | 74,184 | | | |
| 0901748 | SOUTH JORDAN | UT | | 05/22/2013 | | 2,580,143 | | | | | | | | 86,992 | | | |
| 0901749 | SAN DIEGO | CA | | 06/25/2013 | | 2,551,973 | | | | | | | | 84,034 | | | |
| 0901750 | TUCSON | AZ | | 05/22/2013 | | 8,687,581 | | | | | | | | 256,955 | | | |
| 0901751 | HAMBURG | NY | | 05/09/2013 | | 879,574 | | | | | | | | 58,916 | | | |
| 0901752 | LEE'S SUMMIT | MO | | 04/23/2013 | | 3,929,573 | | | | | | | | 136,671 | | | |
| 0901753 | KIRKLAND | WA | | 04/30/2013 | | 1,263,545 | | | | | | | | 112,145 | | | |
| 0901754 | NOVI | MI | | 05/15/2013 | | 923,796 | | | | | | | | 45,432 | | | |
| 0901755 | DEERFIELD | IL | | 05/22/2013 | | 2,070,445 | | | | | | | | 68,613 | | | |
| 0901757 | WOODBRIDGE | VA | | 05/31/2013 | | 903,872 | | | | | | | | 29,506 | | | |
| 0901760 | SPRING | TX | | 05/30/2013 | | 2,480,911 | | | | | | | | 81,269 | | | |
| 0901761 | FAIRFIELD | OH | | 05/15/2013 | | 2,659,115 | | | | | | | | 235,352 | | | |
| 0901762 | CINCINNATI | OH | | 05/15/2013 | | 1,329,558 | | | | | | | | 117,676 | | | |
| 0901763 | WHITEFISH BAY | WI | | 06/06/2013 | | 1,819,777 | | | | | | | | 62,052 | | | |
| 0901764 | MOBILE | AL | | 06/18/2013 | | 1,341,457 | | | | | | | | 95,354 | | | |
| 0901765 | HAWTHORNE | CA | | 07/16/2013 | | 2,688,687 | | | | | | | | 131,696 | | | |
| 0901766 | LA PUENTE | CA | | 06/03/2013 | | 816,267 | | | | | | | | 164,242 | | | |
| 0901767 | MILL VALLEY | CA | | 06/10/2013 | | 829,941 | | | | | | | | 70,179 | | | |
| 0901768 | RAPID CITY | SD | | 06/05/2013 | | 3,543,262 | | | | | | | | 117,354 | | | |
| 0901769 | SAINT JOHNS | FL | | 06/20/2013 | | 2,845,096 | | | | | | | | 243,629 | | | |
| 0901770 | KANSAS CITY | MO | | 06/14/2013 | | 4,656,261 | | | | | | | | 403,943 | | | |
| 0901771 | INDIANAPOLIS | IN | | 06/25/2013 | | 1,029,899 | | | | | | | | 69,645 | | | |
| 0901772 | TORRANCE | CA | | 06/27/2013 | | 1,724,940 | | | | | | | | 62,609 | | | |
| 0901773 | SOUTHAVEN | MS | | 07/08/2013 | | 868,770 | | | | | | | | 113,938 | | | |
| 0901774 | WINTER PARK | FL | | 07/09/2013 | | 861,376 | | | | | | | | 29,992 | | | |
| 0901775 | PHOENIX | AZ | | 07/10/2013 | | 3,382,640 | | | | | | | | 153,448 | | | |
| 0901777 | ROCKY MOUNT | NC | | 06/26/2013 | | 2,026,552 | | | | | | | | 136,186 | | | |
| 0901778 | ALPHARETTA | GA | | 06/27/2013 | | 1,120,171 | | | | | | | | 36,322 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901780 | ORANGE | CA | | 06/28/2013 | | 951,583 | | | | | | | | 31,335 | | | |
| 0901781 | CHARLOTTE | NC | | 07/19/2013 | | 1,575,910 | | | | | | | | 156,333 | | | |
| 0901782 | AGOURA HILLS | CA | | 08/14/2013 | | 1,828,926 | | | | | | | | 123,067 | | | |
| 0901783 | PLANTATION | FL | | 08/06/2013 | | 1,478,221 | | | | | | | | 48,101 | | | |
| 0901785 | TUCSON | AZ | | 07/03/2013 | | 2,263,799 | | | | | | | | 72,387 | | | |
| 0901788 | FERGUSON | MO | | 08/13/2013 | | 4,530,739 | | | | | | | | 140,015 | | | |
| 0901792 | NEW BERLIN | WI | | 08/07/2013 | | 2,623,289 | | | | | | | | 132,503 | | | |
| 0901793 | WINDER | GA | | 07/18/2013 | | 1,745,555 | | | | | | | | 78,709 | | | |
| 0901797 | ELLISVILLE | MO | | 08/13/2013 | | 6,903,983 | | | | | | | | 213,356 | | | |
| 0901801 | STONE MOUNTAIN | GA | | 08/14/2013 | | 4,970,846 | | | | | | | | 141,451 | | | |
| 0901802 | NEWPORT NEWS | VA | | 08/01/2013 | | 5,404,243 | | | | | | | | 126,917 | | | |
| 0901803 | HAMBURG | NY | | 08/15/2013 | | 3,131,556 | | | | | | | | 101,661 | | | |
| 0901804 | WEST JORDAN | UT | | 08/27/2013 | | 4,891,173 | | | | | | | | 159,156 | | | |
| 0901805 | BIRMINGHAM | AL | | 09/03/2013 | | 6,928,758 | | | | | | | | 327,685 | | | |
| 0901806 | BROOKLYN | NY | | 08/02/2013 | | 6,357,077 | | | | | | | | 121,684 | | | |
| 0901807 | EL PASO | TX | | 09/05/2013 | | 338,832 | | | | | | | | 113,618 | | | |
| 0901808 | ANN ARBOR | MI | | 08/29/2013 | | 1,670,331 | | | | | | | | 109,932 | | | |
| 0901809 | PERRY | GA | | 07/31/2013 | | 1,759,775 | | | | | | | | 84,515 | | | |
| 0901814 | TUSCON | AZ | | 09/26/2013 | | 851,154 | | | | | | | | 284,766 | | | |
| 0901815 | ATLANTA | GA | | 09/10/2013 | | 1,884,031 | | | | | | | | 57,957 | | | |
| 0901816 | ATLANTA | GA | | 09/10/2013 | | 2,248,710 | | | | | | | | 69,176 | | | |
| 0901818 | SYRACUSE | NY | | 09/17/2013 | | 2,254,088 | | | | | | | | 88,379 | | | |
| 0901819 | LAWRENCEVILLE | NJ | | 10/09/2013 | | 1,940,635 | | | | | | | | 58,767 | | | |
| 0901820 | CARROLLTON | GA | | 09/26/2013 | | 1,112,758 | | | | | | | | 70,125 | | | |
| 0901821 | ATHENS | GA | | 09/26/2013 | | 1,952,207 | | | | | | | | 123,026 | | | |
| 0901822 | MIAMI | FL | | 09/25/2013 | | 2,822,168 | | | | | | | | 84,748 | | | |
| 0901823 | EL PASO | TX | | 10/17/2013 | | 2,580,644 | | | | | | | | 208,546 | | | |
| 0901824 | SPRING HILL | KS | | 10/03/2013 | | 1,272,440 | | | | | | | | 143,234 | | | |
| 0901825 | RIVERSIDE | CA | | 10/10/2013 | | 1,588,638 | | | | | | | | 47,933 | | | |
| 0901826 | BELLEVUE | WA | | 09/30/2013 | | 1,050,431 | | | | | | | | 66,934 | | | |
| 0901827 | SAN ANTONIO | TX | | 09/30/2013 | | 2,817,606 | | | | | | | | 42,443 | | | |
| 0901828 | INDIANAPOLIS | IN | | 09/19/2013 | | 3,140,461 | | | | | | | | 258,204 | | | |
| 0901829 | ADDISON | IL | | 10/10/2013 | | 7,887,642 | | | | | | | | 379,739 | | | |
| 0901830 | BREA | CA | | 10/30/2013 | | 2,198,959 | | | | | | | | 67,884 | | | |
| 0901831 | REDMOND | WA | | 10/07/2013 | | 3,610,189 | | | | | | | | 110,650 | | | |
| 0901835 | LORTON | VA | | 11/21/2013 | | 6,828,385 | | | | | | | | 201,454 | | | |
| 0901836 | SAINT JOHNS | FL | | 10/03/2013 | | 742,793 | | | | | | | | 58,696 | | | |
| 0901837 | SCOTTSDALE | AZ | | 10/24/2013 | | 969,454 | | | | | | | | 29,535 | | | |
| 0901838 | SCOTTSDALE | AZ | | 10/24/2013 | | 1,321,983 | | | | | | | | 40,275 | | | |
| 0901839 | SCOTTSDALE | AZ | | 10/24/2013 | | 1,762,644 | | | | | | | | 53,700 | | | |
| 0901842 | MIDDLETON | WI | | 10/24/2013 | | 5,823,974 | | | | | | | | 175,937 | | | |
| 0901843 | OAK RIDGE | NC | | 10/31/2013 | | 7,321,489 | | | | | | | | 221,711 | | | |
| 0901844 | HOUSTON | TX | | 11/12/2013 | | 1,190,843 | | | | | | | | 72,137 | | | |
| 0901845 | ORANGE | CA | | 11/06/2013 | | 3,832,272 | | | | | | | | 107,458 | | | |
| 0901846 | MEMPHIS | TN | | 01/15/2014 | | 8,257,256 | | | | | | | | 247,840 | | | |
| 0901847 | KENNESAW | GA | | 11/01/2013 | | 1,693,218 | | | | | | | | 76,086 | | | |
| 0901849 | SHERWOOD | OR | | 12/18/2013 | | 2,015,204 | | | | | | | | 155,360 | | | |
| 0901850 | RIVERVIEW | FL | | 12/04/2013 | | 911,202 | | | | | | | | 79,936 | | | |
| 0901851 | TALLAHASSEE | FL | | 12/09/2013 | | 8,610,196 | | | | | | | | 182,578 | | | |
| 0901852 | SANTA MONICA | CA | | 01/14/2014 | | 1,215,640 | | | | | | | | 92,163 | | | |
| 0901855 | WITCHITA FALLS | TX | | 11/19/2013 | | 1,442,745 | | | | | | | | 48,379 | | | |
| 0901856 | MURRELLS INLET | SC | | 01/08/2014 | | 7,203,848 | | | | | | | | 212,534 | | | |
| 0901857 | NEW YORK | NY | | 11/22/2013 | | 2,722,549 | | | | | | | | 168,249 | | | |
| 0901860 | BROOMFIELD | CO | | 12/05/2013 | | 4,265,654 | | | | | | | | 82,999 | | | |
| 0901861 | LOUISVILLE | KY | | 01/02/2014 | | 3,756,368 | | | | | | | | 81,124 | | | |
| 0901862 | FORT WORTH | TX | | 01/02/2014 | | 1,338,102 | | | | | | | | 157,863 | | | |
| 0901863 | CHITTENANGO | NY | | 12/19/2013 | | 2,381,358 | | | | | | | | 145,380 | | | |
| 0901866 | GERMANTOWN | WI | | 01/07/2014 | | 1,648,479 | | | | | | | | 130,202 | | | |
| 0901870 | ST. PETER | MN | | 02/07/2014 | | 2,368,947 | | | | | | | | 68,170 | | | |
| 0901871 | CHANHASSEN | MN | | 01/21/2014 | | 4,276,693 | | | | | | | | 161,973 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901872 | ARDMORE | PA | | 01/07/2014 | | 1,134,318 | | | | | | | | 33,384 | | | |
| 0901873 | BROOKFIELD | WI | | 01/17/2014 | | 9,113,396 | | | | | | | | 284,051 | | | |
| 0901875 | CHARLOTTE | NC | | 01/16/2014 | | 1,290,439 | | | | | | | | 37,885 | | | |
| 0901877 | TUALATIN | OR | | 01/22/2014 | | 3,064,952 | | | | | | | | 92,739 | | | |
| 0901878 | STONE MOUNTAIN | GA | | 01/22/2014 | | 5,344,148 | | | | | | | | 158,830 | | | |
| 0901881 | VIRGINIA BEACH | VA | | 01/31/2014 | | 1,515,763 | | | | | | | | 91,660 | | | |
| 0901882 | EXTON | PA | | 01/23/2014 | | 690,872 | | | | | | | | 53,448 | | | |
| 0901883 | LOGAN | UT | | 04/14/2014 | | 8,799,873 | | | | | | | | 174,920 | | | |
| 0901886 | DUBLIN | OH | | 02/20/2014 | | 1,511,781 | | | | | | | | 14,530 | | | |
| 0901887 | FORT WAYNE | IN | | 03/17/2014 | | 7,065,833 | | | | | | | | 537,213 | | | |
| 0901888 | COLORADO SPRINGS | CO | | 05/16/2014 | | 3,903,428 | | | | | | | | 107,745 | | | |
| 0901889 | CORPUS CHRISTI | TX | | 03/20/2014 | | 2,066,135 | | | | | | | | 120,201 | | | |
| 0901891 | KANNAPOLIS | NC | | 04/01/2014 | | 2,697,997 | | | | | | | | 74,870 | | | |
| 0901892 | CHARLOTTE | NC | | 03/27/2014 | | 1,796,413 | | | | | | | | 50,357 | | | |
| 0901893 | MIDLOTHIAN | VA | | 03/27/2014 | | 2,002,089 | | | | | | | | 57,333 | | | |
| 0901894 | MARIETTA | GA | | 04/10/2014 | | 3,788,294 | | | | | | | | 163,745 | | | |
| 0901895 | MINNEAPOLIS | MN | | 04/30/2014 | | 3,791,273 | | | | | | | | 57,826 | | | |
| 0901896 | TUCSON | AZ | | 03/27/2014 | | 1,698,130 | | | | | | | | 74,386 | | | |
| 0901897 | SNELLVILLE | GA | | 05/02/2014 | | 1,791,866 | | | | | | | | 47,604 | | | |
| 0901898 | ODESSA | TX | | 04/30/2014 | | 2,257,352 | | | | | | | | 135,443 | | | |
| 0901899 | ODESSA | TX | | 04/30/2014 | | 2,579,831 | | | | | | | | 154,793 | | | |
| 0901900 | GAINESVILLE | FL | | 04/15/2014 | | 3,729,962 | | | | | | | | 105,310 | | | |
| 0901901 | VICTORIA | TX | | 05/14/2014 | | 1,764,048 | | | | | | | | 25,477 | | | |
| 0901902 | MEBANE | NC | | 05/01/2014 | | 6,908,718 | | | | | | | | 197,771 | | | |
| 0901903 | INDIANAPOLIS | IN | | 06/27/2014 | | 4,545,031 | | | | | | | | 188,195 | | | |
| 0901906 | WICHITA FALLS | TX | | 05/01/2014 | | 6,708,717 | | | | | | | | 171,427 | | | |
| 0901907 | SOUTHAVEN | MS | | 05/14/2014 | | 1,739,371 | | | | | | | | 78,332 | | | |
| 0901911 | NEW HUDSON | MI | | 06/02/2014 | | 3,265,515 | | | | | | | | 189,731 | | | |
| 0901912 | BLOOMFIELD HILLS | MI | | 06/02/2014 | | 3,434,866 | | | | | | | | 198,182 | | | |
| 0901913 | HOUSTON | TX | | 06/05/2014 | | 3,335,583 | | | | | | | | 94,168 | | | |
| 0901914 | DENVER | CO | | 05/01/2014 | | 2,926,501 | | | | | | | | 176,997 | | | |
| 0901915 | GAINESVILLE | FL | | 06/25/2014 | | 4,945,775 | | | | | | | | 216,594 | | | |
| 0901916 | CRANBURY | NJ | | 09/09/2014 | | 987,380 | | | | | | | | 151,433 | | | |
| 0901917 | RIALTO | CA | | 06/16/2014 | | 3,898,057 | | | | | | | | 77,778 | | | |
| 0901919 | KATY | TX | | 07/21/2014 | | 3,434,451 | | | | | | | | 148,195 | | | |
| 0901920 | FORT WORTH | TX | | 10/01/2014 | | 7,240,613 | | | | | | | | 412,402 | | | |
| 0901921 | CHESAPEAKE | MD | | 06/30/2014 | | 6,467,038 | | | | | | | | 188,161 | | | |
| 0901922 | WINCHESTER | KY | | 07/30/2014 | | 4,008,700 | | | | | | | | 118,860 | | | |
| 0901923 | DOTHAN | AL | | 10/01/2014 | | 1,969,711 | | | | | | | | 55,636 | | | |
| 0901926 | MINNETONKA | MN | | 07/29/2014 | | 4,689,606 | | | | | | | | 159,186 | | | |
| 0901927 | LONG BEACH | CA | | 08/18/2014 | | 2,166,710 | | | | | | | | 61,984 | | | |
| 0901928 | ANNADALE | VA | | 09/02/2014 | | 3,167,359 | | | | | | | | 90,033 | | | |
| 0901930 | CHICAGO | IL | | 07/31/2014 | | 2,338,475 | | | | | | | | 68,145 | | | |
| 0901931 | AMES | IA | | 09/18/2014 | | 2,996,118 | | | | | | | | 170,710 | | | |
| 0901932 | KENNESAW | GA | | 09/17/2014 | | 2,057,941 | | | | | | | | 119,260 | | | |
| 0901933 | CRANBURY | NJ | | 12/02/2014 | | 2,119,912 | | | | | | | | 150,960 | | | |
| 0901934 | AUSTIN | TX | | 10/21/2014 | | 2,541,283 | | | | | | | | 71,355 | | | |
| 0901936 | AUSTELL | GA | | 10/30/2014 | | 2,342,820 | | | | | | | | 98,594 | | | |
| 0901937 | LOUIVILLE | KY | | 10/31/2014 | | 2,317,784 | | | | | | | | 104,139 | | | |
| 0901938 | URBANDALE | IA | | 11/03/2014 | | 12,234,078 | | | | | | | | 377,416 | | | |
| 0901939 | RIVERSIDE | CA | | 12/01/2014 | | 1,805,333 | | | | | | | | 53,987 | | | |
| 0901940 | PORTLAND | OR | | 11/20/2014 | | 6,220,830 | | | | | | | | 143,276 | | | |
| 0901942 | READINGTON | NJ | | 12/23/2014 | | 9,975,889 | | | | | | | | 726,064 | | | |
| 0901943 | LOPATCONG TWNSHIP/PHILLIPSBURG | NJ | | 12/23/2014 | | 5,949,763 | | | | | | | | 555,793 | | | |
| 0901944 | SEATTLE | WA | | 02/09/2015 | | 3,170,920 | | | | | | | | 67,436 | | | |
| 0901945 | BRENTWOOD | CA | | 12/01/2014 | | 4,079,531 | | | | | | | | 117,491 | | | |
| 0901946 | MADISON | TN | | 01/06/2015 | | 1,228,268 | | | | | | | | 240,084 | | | |
| 0901947 | CHICAGO | IL | | 12/12/2014 | | 3,172,392 | | | | | | | | 232,655 | | | |
| 0901948 | CHICAGO | IL | | 12/12/2014 | | 2,744,119 | | | | | | | | 201,246 | | | |
| 0901949 | BRANCHBURG | NJ | | 11/25/2014 | | 4,540,069 | | | | | | | | 179,393 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0901951 | ROUND ROCK | TX | | 02/25/2015 | | 1,913,133 | | | | | | | | 55,268 | | | |
| 0901952 | LEE'S SUMMIT | MO | | 01/09/2015 | | 3,887,551 | | | | | | | | 118,529 | | | |
| 0901954 | SARTELL | MN | | 12/17/2014 | | 4,972,788 | | | | | | | | 148,790 | | | |
| 0901955 | AUSTIN | TX | | 01/08/2015 | | 1,932,054 | | | | | | | | 53,695 | | | |
| 0901956 | KENNESAW | GA | | 12/17/2014 | | 1,900,045 | | | | | | | | 111,004 | | | |
| 0901957 | FOREST GROVE | OR | | 12/23/2014 | | 2,684,393 | | | | | | | | 60,523 | | | |
| 0901958 | FOREST GROVE | OR | | 12/23/2014 | | 1,805,023 | | | | | | | | 40,697 | | | |
| 0901959 | TUCSON | AZ | | 12/23/2014 | | 1,658,122 | | | | | | | | 118,184 | | | |
| 0901960 | WEST VALLEY CITY | UT | | 03/02/2015 | | 5,911,156 | | | | | | | | 173,601 | | | |
| 0901961 | VALENCIA | CA | | 12/30/2014 | | 4,136,396 | | | | | | | | 243,086 | | | |
| 0901962 | LITHIA SPRINGS | GA | | 01/13/2015 | | 2,862,261 | | | | | | | | 26,450 | | | |
| 0901963 | GRAND FORKS | ND | | 12/30/2014 | | 2,263,575 | | | | | | | | 66,887 | | | |
| 0901964 | LEXINGTON | KY | | 02/02/2015 | | 5,355,187 | | | | | | | | 160,069 | | | |
| 0901965 | THOUSAND OAKS | CA | | 07/14/2015 | | 3,291,896 | | | | | | | | 68,274 | | | |
| 0901967 | NORFOLK | VA | | 02/18/2015 | | 3,899,784 | | | | | | | | 77,149 | | | |
| 0901968 | ORO VALLEY | AZ | | 01/28/2015 | | 1,723,592 | | | | | | | | 50,833 | | | |
| 0901969 | MUKILTEO | WA | | 01/30/2015 | | 1,202,557 | | | | | | | | 85,681 | | | |
| 0901970 | SAINT JOHNS | FL | | 02/19/2015 | | 1,917,405 | | | | | | | | 83,246 | | | |
| 0901971 | JACKSONVILLE | FL | | 02/19/2015 | | 2,483,912 | | | | | | | | 89,602 | | | |
| 0901972 | JACKSON | MS | | 02/11/2015 | | 4,270,747 | | | | | | | | 126,478 | | | |
| 0901973 | TUCSON | AZ | | 02/10/2015 | | 4,531,987 | | | | | | | | 134,669 | | | |
| 0901974 | TUSTIN | CA | | 03/24/2015 | | 2,170,910 | | | | | | | | 61,275 | | | |
| 0901975 | FULLERTON | CA | | 03/26/2015 | | 6,060,457 | | | | | | | | 171,058 | | | |
| 0901977 | GREECE | NY | | 03/11/2015 | | 1,727,551 | | | | | | | | 202,932 | | | |
| 0901978 | HAMBURG | NY | | 03/13/2015 | | 928,849 | | | | | | | | 51,739 | | | |
| 0901979 | ROCK TAVERN | NY | | 12/23/2014 | | 1,561,962 | | | | | | | | 113,682 | | | |
| 0901980 | AMELIA | OH | | 03/31/2015 | | 3,914,124 | | | | | | | | 174,843 | | | |
| 0901981 | GAHANNA | OH | | 03/10/2015 | | 5,674,056 | | | | | | | | 114,187 | | | |
| 0901982 | OAK CREEK | WI | | 03/11/2015 | | 3,858,952 | | | | | | | | 116,968 | | | |
| 0901983 | MONTICELLO | MN | | 04/28/2015 | | 1,483,427 | | | | | | | | 82,247 | | | |
| 0901984 | CHARLESTON | SC | | 02/26/2015 | | 1,545,995 | | | | | | | | 45,403 | | | |
| 0901985 | BRIDGETON | MO | | 03/16/2015 | | 3,550,125 | | | | | | | | 104,994 | | | |
| 0901986 | LOUISVILLE | KY | | 04/29/2015 | | 2,141,713 | | | | | | | | 108,548 | | | |
| 0901987 | BIRMINGHAM | AL | | 03/02/2015 | | 3,283,262 | | | | | | | | 185,566 | | | |
| 0901989 | STERLING HEIGHTS | MI | | 06/17/2015 | | 4,434,986 | | | | | | | | 266,211 | | | |
| 0901990 | DURHAM | NC | | 03/24/2015 | | 1,366,986 | | | | | | | | 77,541 | | | |
| 0901991 | BRONX | NY | | 04/30/2015 | | 7,518,764 | | | | | | | | 223,948 | | | |
| 0901992 | OCOEE | FL | | 04/28/2015 | | 2,734,877 | | | | | | | | 76,950 | | | |
| 0901993 | VISTA | CA | | 04/15/2015 | | 3,791,872 | | | | | | | | 197,935 | | | |
| 0901994 | HILLSBORO | OR | | 04/30/2015 | | 3,289,441 | | | | | | | | 95,489 | | | |
| 0901995 | BROOKFIELD | WI | | 04/13/2015 | | 4,721,278 | | | | | | | | 145,629 | | | |
| 0901996 | BROOKFIELD | WI | | 04/10/2015 | | 1,679,685 | | | | | | | | 51,810 | | | |
| 0901997 | WILMINGTON | CA | | 07/24/2015 | | 14,177,513 | | | | | | | | 759,761 | | | |
| 0901998 | OMAHA | NE | | 05/15/2015 | | 4,722,183 | | | | | | | | 272,971 | | | |
| 0901999 | MIDDLEBURG HEIGHTS | OH | | 04/23/2015 | | 3,470,077 | | | | | | | | 153,945 | | | |
| 0902000 | FULLERTON | CA | | 04/30/2015 | | 6,578,882 | | | | | | | | 190,976 | | | |
| 0902001 | ALBUQUERQUE | NM | | 04/28/2015 | | 5,891,701 | | | | | | | | 338,666 | | | |
| 0902002 | WEBSTER | TX | | 04/28/2015 | | 4,671,645 | | | | | | | | 329,516 | | | |
| 0902004 | LAS VEGAS | NV | | 05/14/2015 | | 2,658,442 | | | | | | | | 184,738 | | | |
| 0902005 | HOLDEN | MA | | 07/01/2015 | | 9,417,582 | | | | | | | | 265,331 | | | |
| 0902006 | GRESHAM | OR | | 04/30/2015 | | 4,766,949 | | | | | | | | 102,009 | | | |
| 0902007 | MENDOTA HEIGHTS | MN | | 06/11/2015 | | 3,580,311 | | | | | | | | 102,735 | | | |
| 0902008 | SAN JOSE | CA | | 05/21/2015 | | 1,760,323 | | | | | | | | 98,622 | | | |
| 0902009 | SAN JOSE | CA | | 05/28/2015 | | 3,280,391 | | | | | | | | 68,838 | | | |
| 0902010 | TUALATIN | OR | | 05/21/2015 | | 4,110,633 | | | | | | | | 121,713 | | | |
| 0902012 | FARMERS BRANCH | TX | | 06/01/2015 | | 2,882,283 | | | | | | | | 162,072 | | | |
| 0902013 | FULLERTON | CA | | 06/04/2015 | | 2,346,197 | | | | | | | | 49,300 | | | |
| 0902014 | MIDLAND | TX | | 05/14/2015 | | 12,670,127 | | | | | | | | 389,133 | | | |
| 0902015 | HUNTINGTON BEACH | CA | | 09/01/2015 | | 7,053,820 | | | | | | | | 149,245 | | | |
| 0902016 | AUSTIN | TX | | 06/19/2015 | | 1,750,756 | | | | | | | | 119,833 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902017 | SAN JOSE | CA | | 07/06/2015 | | 7,261,389 | | | | | | | | 404,890 | | | |
| 0902018 | OCONOMOWOC | WI | | 08/27/2015 | | 16,559,651 | | | | | | | | 482,141 | | | |
| 0902019 | ORANGE | CA | | 06/18/2015 | | 1,823,825 | | | | | | | | 50,302 | | | |
| 0902020 | SALEM | OR | | 06/16/2015 | | 2,056,096 | | | | | | | | 157,956 | | | |
| 0902021 | NEWARK | DE | | 10/01/2015 | | 5,193,076 | | | | | | | | 105,742 | | | |
| 0902022 | WARREN | MI | | 06/17/2015 | | 2,675,657 | | | | | | | | 199,182 | | | |
| 0902023 | NEWPORT NEWS | VA | | 07/09/2015 | | 1,380,149 | | | | | | | | 39,382 | | | |
| 0902024 | FLORENCE | KY | | 06/18/2015 | | 2,316,804 | | | | | | | | 68,200 | | | |
| 0902025 | ANNAPOLIS | MD | | 07/01/2015 | | 6,859,277 | | | | | | | | 204,495 | | | |
| 0902027 | COLLEYVILLE | TX | | 06/26/2015 | | 3,392,476 | | | | | | | | 98,601 | | | |
| 0902028 | AUSTIN | TX | | 07/30/2015 | | 3,289,965 | | | | | | | | 95,092 | | | |
| 0902029 | SAN ANTONIO | TX | | 06/24/2015 | | 2,432,434 | | | | | | | | 134,185 | | | |
| 0902030 | AUBURN | WA | | 06/25/2015 | | 1,458,788 | | | | | | | | 99,849 | | | |
| 0902031 | TACOMA | WA | | 06/25/2015 | | 3,056,508 | | | | | | | | 209,207 | | | |
| 0902032 | AUBURN | WA | | 06/25/2015 | | 2,083,983 | | | | | | | | 94,527 | | | |
| 0902033 | KENT | WA | | 06/25/2015 | | 1,766,125 | | | | | | | | 81,117 | | | |
| 0902034 | LAWRENCEVILLE | GA | | 07/23/2015 | | 2,109,061 | | | | | | | | 108,364 | | | |
| 0902035 | ST PAUL | MN | | 07/15/2015 | | 4,431,596 | | | | | | | | 230,903 | | | |
| 0902036 | ST. LOUIS PARK | MN | | 06/18/2015 | | 9,752,552 | | | | | | | | 287,088 | | | |
| 0902037 | MISSION VIEJO | CA | | 09/17/2015 | | 6,001,372 | | | | | | | | 171,498 | | | |
| 0902038 | IRVINE | CA | | 06/30/2015 | | 3,211,104 | | | | | | | | 92,734 | | | |
| 0902039 | CORPUS CHRISTI | TX | | 08/13/2015 | | 1,902,788 | | | | | | | | 103,341 | | | |
| 0902040 | PORT ARANSAS | TX | | 08/13/2015 | | 2,402,163 | | | | | | | | 130,462 | | | |
| 0902041 | SALEM | OR | | 07/30/2015 | | 3,868,136 | | | | | | | | 118,302 | | | |
| 0902042 | SOUTH BEND | IN | | 08/12/2015 | | 1,512,583 | | | | | | | | 195,206 | | | |
| 0902043 | OCOEE | FL | | 09/15/2015 | | 1,176,512 | | | | | | | | 77,203 | | | |
| 0902044 | ORLANDO | FL | | 09/15/2015 | | 1,848,805 | | | | | | | | 121,318 | | | |
| 0902045 | MECHANICSVILLE | VA | | 08/06/2015 | | 9,053,859 | | | | | | | | 258,910 | | | |
| 0902046 | VISTA | CA | | 07/08/2015 | | 5,453,616 | | | | | | | | 113,577 | | | |
| 0902047 | POMPANO BEACH | FL | | 08/14/2015 | | 2,682,564 | | | | | | | | 107,599 | | | |
| 0902048 | PEARLAND | TX | | 08/04/2015 | | 3,790,537 | | | | | | | | 104,531 | | | |
| 0902050 | ALBUQUERQUE | NM | | 08/13/2015 | | 5,818,357 | | | | | | | | 314,590 | | | |
| 0902051 | GREENFIELD | WI | | 09/09/2015 | | 8,784,333 | | | | | | | | 246,832 | | | |
| 0902052 | MIDDLETON | WI | | 08/13/2015 | | 4,161,777 | | | | | | | | 114,319 | | | |
| 0902053 | ALPHARETTA | GA | | 01/05/2016 | | 3,732,778 | | | | | | | | 91,683 | | | |
| 0902054 | NASHVILLE | TN | | 12/01/2015 | | 2,599,154 | | | | | | | | 72,770 | | | |
| 0902055 | JACKSONVILLE | FL | | 10/07/2015 | | 2,555,844 | | | | | | | | 104,051 | | | |
| 0902056 | JACKSONVILLE | FL | | 10/01/2015 | | 3,664,912 | | | | | | | | 150,205 | | | |
| 0902057 | SAN JOSE | CA | | 11/03/2015 | | 3,318,845 | | | | | | | | 65,783 | | | |
| 0902058 | ROCKVILLE | MD | | 12/14/2015 | | 3,367,355 | | | | | | | | 87,387 | | | |
| 0902059 | SCOTTSDALE | AZ | | 10/01/2015 | | 2,681,643 | | | | | | | | 109,906 | | | |
| 0902060 | CHARLOTTE | NC | | 10/15/2015 | | 4,420,333 | | | | | | | | 120,481 | | | |
| 0902061 | STAFFORD | TX | | 09/29/2015 | | 4,328,774 | | | | | | | | 231,812 | | | |
| 0902062 | FLOWOOD | MS | | 10/27/2015 | | 2,516,994 | | | | | | | | 100,519 | | | |
| 0902063 | BELLEVUE | WA | | 10/26/2015 | | 7,033,665 | | | | | | | | 376,601 | | | |
| 0902064 | EARTH CITY | MO | | 11/17/2015 | | 3,154,688 | | | | | | | | 79,813 | | | |
| 0902065 | EXTON | PA | | 10/30/2015 | | 4,865,215 | | | | | | | | 135,950 | | | |
| 0902066 | SERLING HEIGHTS | MI | | 01/14/2016 | | 2,472,565 | | | | | | | | 240,575 | | | |
| 0902067 | WEST CHESTER | OH | | 01/11/2016 | | 3,023,265 | | | | | | | | 82,839 | | | |
| 0902068 | AUSTIN | TX | | 12/10/2015 | | 5,090,480 | | | | | | | | 264,852 | | | |
| 0902069 | WATAUGA | TX | | 11/19/2015 | | 3,751,132 | | | | | | | | 96,898 | | | |
| 0902070 | SAN ANTONIO | TX | | 11/12/2015 | | 2,232,003 | | | | | | | | 115,954 | | | |
| 0902071 | SHOREWOOD | MN | | 11/04/2015 | | 5,577,423 | | | | | | | | 153,516 | | | |
| 0902072 | PORTLAND | OR | | 11/30/2015 | | 2,046,801 | | | | | | | | 55,747 | | | |
| 0902073 | CHULA VISTA | CA | | 11/19/2015 | | 2,819,919 | | | | | | | | 65,339 | | | |
| 0902074 | TUCSON | AZ | | 12/03/2015 | | 5,970,093 | | | | | | | | 160,625 | | | |
| 0902075 | SOUTH JORDAN | UT | | 11/17/2015 | | 3,074,093 | | | | | | | | 82,406 | | | |
| 0902076 | OAKLAND | CA | | 02/01/2016 | | 11,210,781 | | | | | | | | 302,340 | | | |
| 0902078 | ST CLOUD | MN | | 01/29/2016 | | 7,838,095 | | | | | | | | 214,769 | | | |
| 0902079 | BOULDER | CO | | 12/31/2015 | | 2,234,066 | | | | | | | | 117,586 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902080 | GAINESVILLE | FL | | 12/30/2015 | | 2,629,882 | | | | | | | | 137,888 | | | |
| 0902081 | GAINESVILLE | FL | | 12/30/2015 | | 2,629,882 | | | | | | | | 137,888 | | | |
| 0902082 | ADDISON | TX | | 12/30/2015 | | 3,156,609 | | | | | | | | 165,251 | | | |
| 0902083 | ELK RIVER | MN | | 01/19/2016 | | 3,929,609 | | | | | | | | 103,879 | | | |
| 0902084 | JACKSON | MS | | 12/21/2015 | | 2,079,957 | | | | | | | | 82,244 | | | |
| 0902085 | OWINGS MILLS | MD | | 01/29/2016 | | 7,146,686 | | | | | | | | 193,351 | | | |
| 0902086 | ELLICOTT CITY | MD | | 01/29/2016 | | 16,442,048 | | | | | | | | 444,833 | | | |
| 0902088 | SEATTLE | WA | | 01/27/2016 | | 5,229,081 | | | | | | | | 141,960 | | | |
| 0902089 | LAKE ZURICH | IL | | 02/11/2016 | | 5,296,573 | | | | | | | | 200,273 | | | |
| 0902091 | SURPRISE | AZ | | 03/01/2016 | | 4,690,942 | | | | | | | | 122,545 | | | |
| 0902093 | KIRKWOOD | MO | | 02/16/2016 | | 9,376,496 | | | | | | | | 246,936 | | | |
| 0902094 | WEBSTER | NY | | 04/15/2016 | | 1,466,168 | | | | | | | | 148,241 | | | |
| 0902095 | PITTSFORD | NY | | 03/08/2016 | | 917,035 | | | | | | | | 93,802 | | | |
| 0902096 | BRIGHTON | CO | | 03/24/2016 | | 751,129 | | | | | | | | 76,821 | | | |
| 0902097 | HAMBURG | NY | | 03/08/2016 | | 565,309 | | | | | | | | 57,818 | | | |
| 0902098 | WESTMINSTER | CO | | 03/09/2016 | | 2,771,354 | | | | | | | | 283,023 | | | |
| 0902099 | WILSONVILLE | OR | | 03/17/2016 | | 2,865,349 | | | | | | | | 54,706 | | | |
| 0902101 | SAN DIEGO | CA | | 03/30/2016 | | 20,105,345 | | | | | | | | 407,515 | | | |
| 0902102 | MILWAUKEE | WI | | 02/24/2016 | | 7,585,062 | | | | | | | | 298,081 | | | |
| 0902103 | MILWAUKEE | WI | | 02/24/2016 | | 4,911,191 | | | | | | | | 193,002 | | | |
| 0902104 | MADISON | WI | | 04/26/2016 | | 5,444,201 | | | | | | | | 148,542 | | | |
| 0902105 | CANON CITY | CO | | 04/27/2016 | | 3,204,071 | | | | | | | | 123,976 | | | |
| 0902106 | ALBANY | NY | | 05/13/2016 | | 8,557,134 | | | | | | | | 233,588 | | | |
| 0902107 | CORPUS CHRISTI | TX | | 05/02/2016 | | 3,861,783 | | | | | | | | 102,708 | | | |
| 0902108 | PORTLAND | OR | | 05/02/2016 | | 2,910,949 | | | | | | | | 146,247 | | | |
| 0902109 | KINGSTON BOROUGH | PA | | 05/02/2016 | | 3,861,783 | | | | | | | | 102,708 | | | |
| 0902110 | MINNETONKA | MN | | 11/01/2016 | | 8,846,654 | | | | | | | | 205,811 | | | |
| 0902111 | DALLAS | TX | | 05/06/2016 | | 10,729,651 | | | | | | | | 547,086 | | | |
| 0902112 | ST. LOUIS | MO | | 05/24/2016 | | 5,367,500 | | | | | | | | 272,245 | | | |
| 0902113 | VANCOUVER | WA | | 06/01/2016 | | 6,354,991 | | | | | | | | 170,157 | | | |
| 0902114 | CHARLOTTE | NC | | 06/09/2016 | | 1,935,184 | | | | | | | | 51,168 | | | |
| 0902115 | NORCO | CA | | 07/01/2016 | | 4,010,244 | | | | | | | | 106,752 | | | |
| 0902116 | EARTH CITY | MO | | 06/28/2016 | | 10,352,933 | | | | | | | | 256,005 | | | |
| 0902117 | TUCSON | AZ | | 05/19/2016 | | 1,628,894 | | | | | | | | 99,677 | | | |
| 0902118 | FLORA | MS | | 06/13/2016 | | 1,892,757 | | | | | | | | 162,962 | | | |
| 0902119 | DEERFIELD | IL | | 07/12/2016 | | 2,836,677 | | | | | | | | 75,101 | | | |
| 0902120 | KENNESAW | GA | | 10/07/2016 | | 4,181,428 | | | | | | | | 99,106 | | | |
| 0902121 | KENNESAW | GA | | 06/22/2016 | | 9,301,645 | | | | | | | | 481,436 | | | |
| 0902122 | ROSWELL | GA | | 06/23/2016 | | 4,104,091 | | | | | | | | 209,260 | | | |
| 0902123 | CONYERS | GA | | 06/23/2016 | | 3,022,185 | | | | | | | | 154,096 | | | |
| 0902124 | SMYRNA | GA | | 06/23/2016 | | 4,287,103 | | | | | | | | 222,026 | | | |
| 0902125 | SMYRNA | GA | | 06/15/2016 | | 5,490,819 | | | | | | | | 284,485 | | | |
| 0902126 | NORCROSS | GA | | 06/23/2016 | | 3,245,720 | | | | | | | | 165,493 | | | |
| 0902127 | CARTERSVILLE | GA | | 06/15/2016 | | 3,960,668 | | | | | | | | 204,701 | | | |
| 0902128 | MARIETTA | GA | | 06/17/2016 | | 3,444,557 | | | | | | | | 179,627 | | | |
| 0902129 | CONYERS | GA | | 07/07/2016 | | 2,536,427 | | | | | | | | 128,339 | | | |
| 0902130 | PANAMA CITY | FL | | 06/17/2016 | | 4,742,042 | | | | | | | | 245,277 | | | |
| 0902131 | CHARLOTTE | NC | | 06/27/2016 | | 4,941,807 | | | | | | | | 248,331 | | | |
| 0902132 | BIRMINGHAM | AL | | 06/13/2016 | | 5,661,521 | | | | | | | | 150,709 | | | |
| 0902133 | HERNANDO | MS | | 06/30/2016 | | 12,832,262 | | | | | | | | 361,537 | | | |
| 0902134 | EAGAN | MN | | 07/01/2016 | | 1,319,581 | | | | | | | | 80,322 | | | |
| 0902135 | TUCSON | AZ | | 08/08/2016 | | 2,845,946 | | | | | | | | 73,420 | | | |
| 0902136 | NEWINGTON | VA | | 11/01/2016 | | 16,211,726 | | | | | | | | 405,012 | | | |
| 0902137 | EDINA | MN | | 08/09/2016 | | 4,453,363 | | | | | | | | 117,261 | | | |
| 0902138 | ALPHARETTA | GA | | 08/10/2016 | | 3,979,622 | | | | | | | | 199,428 | | | |
| 0902139 | CORONA | CA | | 08/02/2016 | | 5,574,182 | | | | | | | | 154,351 | | | |
| 0902140 | AUSTIN | TX | | 08/19/2016 | | 1,326,534 | | | | | | | | 34,929 | | | |
| 0902141 | MENTOR | OH | | 08/22/2016 | | 2,368,810 | | | | | | | | 62,373 | | | |
| 0902142 | ARLINGTON | VA | | 09/01/2016 | | 1,134,737 | | | | | | | | 30,904 | | | |
| 0902143 | LAS VEGAS | NV | | 09/01/2016 | | 2,987,068 | | | | | | | | 77,589 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902145 | WARREN | MI | | 09/22/2016 | | 2,232,516 | | | | | | | | 82,913 | | | |
| 0902146 | BLACKLICK | OH | | 10/03/2016 | | 951,209 | | | | | | | | 24,937 | | | |
| 0902147 | BLACKLICK (COLUMBUS) | OH | | 10/03/2016 | | 3,210,331 | | | | | | | | 84,162 | | | |
| 0902148 | HARRISBURG | PA | | 09/30/2016 | | 1,920,879 | | | | | | | | 38,788 | | | |
| 0902149 | YORBA LINDA | CA | | 10/31/2016 | | 1,899,577 | | | | | | | | 51,171 | | | |
| 0902150 | JACKSONVILLE | FL | | 10/25/2016 | | 9,569,989 | | | | | | | | 474,438 | | | |
| 0902151 | CHESAPEAKE | VA | | 11/07/2016 | | 2,213,224 | | | | | | | | 59,286 | | | |
| 0902152 | BROWNSVILLE | TX | | 10/19/2016 | | 7,650,007 | | | | | | | | 382,771 | | | |
| 0902153 | RACINE | WI | | 09/15/2016 | | 3,449,485 | | | | | | | | 172,563 | | | |
| 0902154 | CHARLOTTE | NC | | 10/05/2016 | | 2,042,620 | | | | | | | | 54,887 | | | |
| 0902155 | COLORADO SPRINGS | CO | | 11/09/2016 | | 3,242,342 | | | | | | | | 83,937 | | | |
| 0902156 | OREM | UT | | 10/11/2016 | | 4,280,441 | | | | | | | | 112,215 | | | |
| 0902157 | GIG HARBOR | WA | | 11/22/2016 | | 6,147,441 | | | | | | | | 9,413 | | | |
| 0902158 | PANAMA CITY | FL | | 11/01/2016 | | 3,853,206 | | | | | | | | 74,831 | | | |
| 0902159 | SNELLVILLE | GA | | 11/29/2016 | | 2,377,069 | | | | | | | | 65,150 | | | |
| 0902160 | LITTLETON | CO | | 12/01/2016 | | 12,999,462 | | | | | | | | 264,486 | | | |
| 0902161 | SAN ANTONIO | TX | | 12/08/2016 | | 17,158,893 | | | | | | | | 463,469 | | | |
| 0902162 | HOUSTON | TX | | 12/06/2016 | | 1,305,117 | | | | | | | | 105,406 | | | |
| 0902163 | GLEN BURNIE | MD | | 11/29/2016 | | 7,137,573 | | | | | | | | 185,816 | | | |
| 0902164 | SPOKANE VALLEY | WA | | 12/01/2016 | | 2,095,745 | | | | | | | | 55,380 | | | |
| 0902165 | OAKWOOD VILLAGE | OH | | 12/21/2016 | | 2,962,260 | | | | | | | | 76,273 | | | |
| 0902166 | INDEPENDENCE | OH | | 12/21/2016 | | 1,767,800 | | | | | | | | 45,518 | | | |
| 0902167 | SUGAR LAND | TX | | 01/18/2017 | | 3,143,546 | | | | | | | | 121,164 | | | |
| 0902168 | SAN ANTONIO | TX | | 12/19/2016 | | 2,484,476 | | | | | | | | 63,971 | | | |
| 0902169 | CRESTVIEW | FL | | 03/02/2017 | | 6,690,812 | | | | | | | | 248,013 | | | |
| 0902170 | EDEN PRAIRIE | MN | | 12/01/2016 | | 3,810,445 | | | | | | | | 100,691 | | | |
| 0902171 | SAN DIEGO | CA | | 02/15/2017 | | 3,909,949 | | | | | | | | 100,186 | | | |
| 0902172 | MIDVALE | UT | | 04/06/2017 | | 7,622,060 | | | | | | | | 186,479 | | | |
| 0902173 | SAN DIEGO | CA | | 04/11/2017 | | 6,078,481 | | | | | | | | 215,538 | | | |
| 0902174 | CYPRESS | CA | | 01/31/2017 | | 10,668,702 | | | | | | | | 191,320 | | | |
| 0902175 | CUMMING | GA | | 02/01/2017 | | 3,231,701 | | | | | | | | 155,339 | | | |
| 0902176 | SAVANNAH | GA | | 02/01/2017 | | 4,339,713 | | | | | | | | 208,598 | | | |
| 0902177 | SAVANNAH | GA | | 02/01/2017 | | 6,001,731 | | | | | | | | 288,486 | | | |
| 0902178 | NORCROSS | GA | | 02/01/2017 | | 1,689,718 | | | | | | | | 81,220 | | | |
| 0902179 | CULVER CITY | CA | | 02/23/2017 | | 1,467,517 | | | | | | | | 35,149 | | | |
| 0902180 | WILMINGTON | DE | | 02/09/2017 | | 4,061,723 | | | | | | | | 145,168 | | | |
| 0902181 | COCOA | FL | | 01/27/2017 | | 2,112,504 | | | | | | | | 268,460 | | | |
| 0902182 | LAS VEGAS | NV | | 01/18/2017 | | 9,602,733 | | | | | | | | 346,123 | | | |
| 0902183 | NOTTINGHAM | MD | | 02/23/2017 | | 6,233,367 | | | | | | | | 155,550 | | | |
| 0902184 | NEWPORT NEWS | VA | | 03/13/2017 | | 9,094,802 | | | | | | | | 322,283 | | | |
| 0902186 | ROCHESTER | NY | | 03/07/2017 | | 3,799,806 | | | | | | | | 128,497 | | | |
| 0902187 | COLUMBUS | OH | | 01/25/2017 | | 2,882,212 | | | | | | | | 68,433 | | | |
| 0902189 | WESTMINSTER | CA | | 03/23/2017 | | 4,372,468 | | | | | | | | 112,644 | | | |
| 0902190 | GAHANNA | OH | | 02/28/2017 | | 5,344,656 | | | | | | | | 128,559 | | | |
| 0902191 | MORAGA | CA | | 04/13/2017 | | 3,864,506 | | | | | | | | 91,236 | | | |
| 0902192 | MANKATO | MN | | 03/30/2017 | | 5,209,346 | | | | | | | | 122,141 | | | |
| 0902194 | CINCINNATI | OH | | 03/31/2017 | | 3,954,582 | | | | | | | | 93,121 | | | |
| 0902195 | SOUTH JORDAN | UT | | 05/01/2017 | | 11,670,436 | | | | | | | | 287,960 | | | |
| 0902196 | SOUTH JORDAN | UT | | 05/01/2017 | | 15,528,431 | | | | | | | | 383,153 | | | |
| 0902197 | PALANTINE | IL | | 05/04/2017 | | 2,033,916 | | | | | | | | 46,865 | | | |
| 0902198 | CINCINNATI | OH | | 04/03/2017 | | 2,502,133 | | | | | | | | 59,157 | | | |
| 0902199 | TUCSON | AZ | | 05/04/2017 | | 4,389,021 | | | | | | | | 149,444 | | | |
| 0902201 | BASKING RIDGE | NJ | | 05/11/2017 | | 2,573,872 | | | | | | | | 89,154 | | | |
| 0902202 | TUCSON | AZ | | 06/22/2017 | | 5,669,010 | | | | | | | | 128,517 | | | |
| 0902203 | CENTENNIAL | CO | | 05/30/2017 | | 3,518,108 | | | | | | | | 72,125 | | | |
| 0902204 | DURHAM | OR | | 06/14/2017 | | 4,298,393 | | | | | | | | 150,361 | | | |
| 0902205 | MILWAUKEE | WI | | 04/28/2017 | | 9,824,632 | | | | | | | | 451,970 | | | |
| 0902206 | MINNETONKA | MN | | 06/13/2017 | | 14,046,528 | | | | | | | | 338,847 | | | |
| 0902207 | CHARLESTON | SC | | 06/01/2017 | | 4,934,083 | | | | | | | | 170,361 | | | |
| 0902208 | DALLAS | TX | | 07/12/2017 | | 2,873,292 | | | | | | | | 60,632 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902209 | SCOTTSDALE | AZ | | 05/16/2017 | | 16,445,957 | | | | | | | | 391,706 | | | |
| 0902210 | LINCOLN | NE | | 06/28/2017 | | 5,038,114 | | | | | | | | 121,015 | | | |
| 0902211 | LINCOLN | NE | | 06/28/2017 | | 2,712,831 | | | | | | | | 65,162 | | | |
| 0902212 | LINCOLN | NE | | 06/28/2017 | | 7,266,511 | | | | | | | | 174,541 | | | |
| 0902213 | PANAMA CITY | FL | | 07/24/2017 | | 3,008,828 | | | | | | | | 100,215 | | | |
| 0902214 | MILWAUKEE | WI | | 05/25/2017 | | 6,415,590 | | | | | | | | 270,709 | | | |
| 0902215 | SPOKANE VALLEY | WA | | 07/31/2017 | | 8,667,807 | | | | | | | | 183,488 | | | |
| 0902216 | FAYETTEVILLE | NC | | 07/11/2017 | | 10,712,170 | | | | | | | | 384,415 | | | |
| 0902217 | SPRINGFIELD | OR | | 08/01/2017 | | 4,537,333 | | | | | | | | 108,863 | | | |
| 0902218 | HAWAIIAN GARDENS | CA | | 06/29/2017 | | 10,980,907 | | | | | | | | 175,545 | | | |
| 0902219 | OMAHA | NE | | 07/27/2017 | | 4,694,371 | | | | | | | | 83,394 | | | |
| 0902220 | ORLANDO | FL | | 08/08/2017 | | 14,616,431 | | | | | | | | 491,641 | | | |
| 0902221 | ST. LOUIS | MO | | 06/22/2017 | | 3,050,528 | | | | | | | | 111,035 | | | |
| 0902222 | MESA | AZ | | 08/10/2017 | | 5,349,868 | | | | | | | | 126,202 | | | |
| 0902223 | LIVERPOOL | NY | | 08/18/2017 | | 3,918,892 | | | | | | | | 68,041 | | | |
| 0902224 | LOS ANGELES | CA | | 09/07/2017 | | 8,279,665 | | | | | | | | 198,147 | | | |
| 0902225 | VANCOUVER | WA | | 08/24/2017 | | 4,278,985 | | | | | | | | 101,670 | | | |
| 0902226 | LAKEWOOD | CO | | 07/25/2017 | | 1,698,311 | | | | | | | | 40,864 | | | |
| 0902227 | COSTA MESA | CA | | 10/04/2017 | | 1,929,599 | | | | | | | | 67,921 | | | |
| 0902228 | SEATTLE | WA | | 11/14/2017 | | 2,932,417 | | | | | | | | 70,518 | | | |
| 0902229 | PASADENA | CA | | 08/30/2017 | | 2,510,700 | | | | | | | | 64,806 | | | |
| 0902230 | MESQUITE | TX | | 09/21/2017 | | 9,046,500 | | | | | | | | 317,334 | | | |
| 0902231 | NOTTINGHAM | MD | | 10/02/2017 | | 16,670,380 | | | | | | | | 295,977 | | | |
| 0902232 | WEST DES MOINES | IA | | 09/28/2017 | | 18,804,821 | | | | | | | | 400,165 | | | |
| 0902233 | WILSONVILLE | OR | | 09/20/2017 | | 2,304,178 | | | | | | | | 41,153 | | | |
| 0902234 | ALEXANDRIA | VA | | 10/02/2017 | | 3,473,830 | | | | | | | | 121,494 | | | |
| 0902235 | HALFMOON | NY | | 09/01/2017 | | 20,897,437 | | | | | | | | 354,941 | | | |
| 0902236 | BOISE | ID | | 10/31/2017 | | 2,356,710 | | | | | | | | 41,636 | | | |
| 0902237 | ONTARIO | CA | | 10/05/2017 | | 2,245,652 | | | | | | | | 52,457 | | | |
| 0902238 | FORT WORTH | TX | | 10/17/2017 | | 2,464,236 | | | | | | | | 82,884 | | | |
| 0902239 | VERNON | CA | | 11/02/2017 | | 3,115,524 | | | | | | | | 140,032 | | | |
| 0902240 | LONG BEACH | CA | | 11/02/2017 | | 4,798,313 | | | | | | | | 210,594 | | | |
| 0902241 | WOODLAND HILLS | CA | | 09/27/2017 | | 3,921,578 | | | | | | | | 70,370 | | | |
| 0902242 | ALPHARETTA | GA | | 10/24/2017 | | 8,377,854 | | | | | | | | 382,401 | | | |
| 0902243 | ALPHARETTA | GA | | 10/24/2017 | | 3,561,185 | | | | | | | | 162,548 | | | |
| 0902244 | MARIETTA | GA | | 10/19/2017 | | 6,075,666 | | | | | | | | 143,998 | | | |
| 0902245 | WESTLAKE VILLAGE | CA | | 10/30/2017 | | 11,723,273 | | | | | | | | 212,293 | | | |
| 0902246 | ALPHARETTA | GA | | 10/31/2017 | | 3,952,690 | | | | | | | | 141,841 | | | |
| 0902247 | JACKSONVILLE BEACH | FL | | 11/28/2017 | | 3,274,532 | | | | | | | | 78,745 | | | |
| 0902248 | SAN ANTONIO | TX | | 10/30/2017 | | 3,660,851 | | | | | | | | 86,014 | | | |
| 0902249 | CHARLOTTE | NC | | 10/12/2017 | | 2,852,802 | | | | | | | | 69,489 | | | |
| 0902250 | CHATSWORTH | CA | | 10/25/2017 | | 3,874,432 | | | | | | | | 71,267 | | | |
| 0902251 | SARASOTA | FL | | 10/27/2017 | | 2,028,143 | | | | | | | | 260,399 | | | |
| 0902252 | SARASOTA | FL | | 10/27/2017 | | 3,090,504 | | | | | | | | 396,798 | | | |
| 0902253 | ST. PETERSBURG | FL | | 10/27/2017 | | 2,800,769 | | | | | | | | 359,599 | | | |
| 0902254 | ST. PETERSBURG | FL | | 10/27/2017 | | 3,274,003 | | | | | | | | 420,358 | | | |
| 0902255 | JACKSONVILLE BEACH | FL | | 11/28/2017 | | 3,518,900 | | | | | | | | 84,621 | | | |
| 0902256 | JACKSONVILLE | FL | | 11/28/2017 | | 8,015,273 | | | | | | | | 192,749 | | | |
| 0902257 | SACRAMENTO | CA | | 11/30/2017 | | 3,873,745 | | | | | | | | 132,055 | | | |
| 0902258 | PORTSMOUTH | VA | | 10/31/2017 | | 4,638,268 | | | | | | | | 107,875 | | | |
| 0902259 | EVERETT | WA | | 12/27/2017 | | 3,478,317 | | | | | | | | 81,291 | | | |
| 0902260 | ESCONDIDO | CA | | 01/30/2018 | | 2,206,957 | | | | | | | | 53,280 | | | |
| 0902261 | GAINESVILLE | GA | | 01/30/2018 | | 13,018,819 | | | | | | | | 287,766 | | | |
| 0902262 | MEMPHIS | TN | | 02/08/2018 | | 5,115,395 | | | | | | | | 118,320 | | | |
| 0902263 | OREM | UT | | 03/29/2018 | | 6,854,410 | | | | | | | | 227,383 | | | |
| 0902264 | WEST GOSHEN TOWNSHIP | PA | | 03/13/2018 | | 4,699,098 | | | | | | | | 157,450 | | | |
| 0902265 | COLLIERVILLE | TN | | 02/06/2018 | | 9,837,043 | | | | | | | | 227,867 | | | |
| 0902266 | SYRACUSE | NY | | 02/22/2018 | | 2,066,842 | | | | | | | | 46,481 | | | |
| 0902268 | MADISON | WI | | 01/17/2018 | | 1,946,709 | | | | | | | | 66,165 | | | |
| 0902269 | SANTA ANA | CA | | 01/25/2018 | | 23,568,318 | | | | | | | | 409,648 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902271 | ALBUQUERQUE | NM | | 01/31/2018 | | 4,025,560 | | | | | | | | 45,902 | | | |
| 0902272 | HUNTSVILLE | AL | | 03/06/2018 | | 3,133,698 | | | | | | | | 73,601 | | | |
| 0902273 | FREDERICK | MD | | 05/16/2018 | | 7,276,849 | | | | | | | | 152,869 | | | |
| 0902274 | BRADENTON | FL | | 04/05/2018 | | 2,933,352 | | | | | | | | 119,398 | | | |
| 0902275 | RACINE | WI | | 02/22/2018 | | 6,810,106 | | | | | | | | 263,695 | | | |
| 0902276 | FLOWOOD | MS | | 03/15/2018 | | 1,543,189 | | | | | | | | 49,663 | | | |
| 0902277 | FLOWOOD | MS | | 03/15/2018 | | 2,131,070 | | | | | | | | 68,582 | | | |
| 0902278 | HILLIARD | OH | | 04/12/2018 | | 2,564,052 | | | | | | | | 56,914 | | | |
| 0902279 | VIRGINIA BEACH | VA | | 03/28/2018 | | 3,173,679 | | | | | | | | 72,213 | | | |
| 0902280 | LAS VEGAS | NV | | 03/27/2018 | | 8,641,947 | | | | | | | | 150,149 | | | |
| 0902281 | Corona | CA | | 04/26/2018 | | 2,971,579 | | | | | | | | 50,452 | | | |
| 0902282 | Hazelwood | MO | | 05/17/2018 | | 9,139,290 | | | | | | | | 183,061 | | | |
| 0902283 | BROOK PARK | OH | | 05/03/2018 | | 12,857,415 | | | | | | | | 294,936 | | | |
| 0902284 | MIDLAND | TX | | 05/10/2018 | | 3,860,236 | | | | | | | | 82,561 | | | |
| 0902285 | JACKSONVILLE | FL | | 05/17/2018 | | 2,956,104 | | | | | | | | 91,496 | | | |
| 0902286 | SALT LAKE CITY | UT | | 05/10/2018 | | 2,680,094 | | | | | | | | 41,607 | | | |
| 0902287 | SALT LAKE CITY | UT | | 06/26/2018 | | 4,870,584 | | | | | | | | 74,484 | | | |
| 0902289 | NORTH OLMSTED | OH | | 05/09/2018 | | 2,779,064 | | | | | | | | 43,726 | | | |
| 0902290 | NILES | OH | | 05/31/2018 | | 3,446,638 | | | | | | | | 110,884 | | | |
| 0902291 | NILES | OH | | 06/07/2018 | | 5,529,774 | | | | | | | | 175,743 | | | |
| 0902292 | MILWAUKEE | WI | | 04/19/2018 | | 3,880,618 | | | | | | | | 124,359 | | | |
| 0902293 | CLINTON | MS | | 05/24/2018 | | 3,574,095 | | | | | | | | 54,218 | | | |
| 0902294 | MOUNT PLEASANT | SC | | 04/30/2018 | | 3,161,707 | | | | | | | | 68,949 | | | |
| 0902295 | WILLOWICK | OH | | 05/24/2018 | | 3,672,112 | | | | | | | | 58,220 | | | |
| 0902296 | HOMEWOOD | AL | | 05/24/2018 | | 3,214,486 | | | | | | | | 71,510 | | | |
| 0902297 | MILWAUKEE | WI | | 06/07/2018 | | 15,393,422 | | | | | | | | 263,701 | | | |
| 0902298 | CORONA | CA | | 06/14/2018 | | 2,483,548 | | | | | | | | 41,380 | | | |
| 0902299 | CLINTON | MS | | 07/02/2018 | | 1,142,646 | | | | | | | | 23,006 | | | |
| 0902300 | SAN ANTONIO | TX | | 07/09/2018 | | 12,911,435 | | | | | | | | 276,041 | | | |
| 0902301 | RENTON | WA | | 06/19/2018 | | 2,483,647 | | | | | | | | 41,149 | | | |
| 0902302 | TUCSON | AZ | | 06/27/2018 | | 6,063,380 | | | | | | | | 92,725 | | | |
| 0902303 | AMERICAN FORK | UT | | 07/05/2018 | | 9,831,246 | | | | | | | | 214,056 | | | |
| 0902304 | TWINSBURG | OH | | 07/19/2018 | | 3,167,905 | | | | | | | | 99,411 | | | |
| 0902305 | SIGNAL HILLS | CA | | 07/11/2018 | | 4,477,971 | | | | | | | | 68,808 | | | |
| 0902306 | ALPHARETTA | GA | | 06/21/2018 | | 2,082,850 | | | | | | | | 46,836 | | | |
| 0902307 | TWINSBURG | OH | | 07/23/2018 | | 2,467,873 | | | | | | | | 99,503 | | | |
| 0902308 | ALBUQUERQUE | NM | | 07/18/2018 | | 8,651,916 | | | | | | | | 188,339 | | | |
| 0902309 | ALBUQUERQUE | NM | | 07/18/2018 | | 4,631,455 | | | | | | | | 100,842 | | | |
| 0902310 | MONTCLAIR | CA | | 06/15/2018 | | 6,800,000 | | | | | | | | 46,010 | | | |
| 0902312 | LITTLETON | CO | | 06/28/2018 | | 2,479,210 | | | | | | | | 52,408 | | | |
| 0902313 | MENLO PARK | CA | | 07/19/2018 | | 2,680,948 | | | | | | | | 59,261 | | | |
| 0902314 | CORPUS CHRISTI | TX | | 07/26/2018 | | 4,966,804 | | | | | | | | 103,619 | | | |
| 0902315 | RIDGELAND | MS | | 07/19/2018 | | 2,816,531 | | | | | | | | 103,964 | | | |
| 0902316 | PITTSBURGH | PA | | 08/30/2018 | | 2,654,437 | | | | | | | | 79,711 | | | |
| 0902317 | HENDERSON | NV | | 08/07/2018 | | 2,389,769 | | | | | | | | 41,908 | | | |
| 0902318 | LOS GATOS | CA | | 08/08/2018 | | 4,453,939 | | | | | | | | 142,935 | | | |
| 0902319 | LIVERPOOL | NY | | 08/30/2018 | | 5,180,983 | | | | | | | | 77,703 | | | |
| 0902320 | LAS VEGAS | NV | | 08/30/2018 | | 3,735,516 | | | | | | | | 59,135 | | | |
| 0902321 | SAN ANTONIO | TX | | 09/13/2018 | | 23,846,020 | | | | | | | | 949,759 | | | |
| 0902322 | WESTMONT | IL | | 07/25/2018 | | 6,707,506 | | | | | | | | 107,233 | | | |
| 0902323 | FORT WORTH | TX | | 10/01/2018 | | 4,239,638 | | | | | | | | 64,482 | | | |
| 0902324 | TIMONIUM | MD | | 07/31/2018 | | 2,482,721 | | | | | | | | 53,811 | | | |
| 0902325 | ROSEVILLE | MI | | 09/13/2018 | | 1,444,912 | | | | | | | | 31,540 | | | |
| 0902326 | MILWAUKEE | WI | | 09/11/2018 | | 9,500,000 | | | | | | | | 23,493 | | | |
| 0902328 | PORTLAND | OR | | 10/03/2018 | | 6,988,961 | | | | | | | | 131,325 | | | |
| 0902329 | PEWAUKEE | WI | | 08/30/2018 | | 7,459,989 | | | | | | | | 164,759 | | | |
| 0902330 | CHARLOTTE | NC | | 09/13/2018 | | 2,294,105 | | | | | | | | 36,346 | | | |
| 0902331 | SANTA CLARITA | CA | | 10/17/2018 | | 2,792,810 | | | | | | | | 86,658 | | | |
| 0902332 | COLLEGE STATION | TX | | 09/28/2018 | | 4,065,325 | | | | | | | | 60,284 | | | |
| 0902333 | ATLANTA | GA | | 08/29/2018 | | 4,200,000 | | | | | | | | 20,010 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902334 | MURRAY | UT | | 10/09/2018 | | 3,493,809 | | | | | | | | 73,912 | | | |
| 0902335 | MURRAY | UT | | 09/26/2018 | | 3,986,341 | | | | | | | | 84,788 | | | |
| 0902336 | MILWAUKEE | WI | | 08/30/2018 | | 9,152,555 | | | | | | | | 195,653 | | | |
| 0902337 | CHICAGO | IL | | 10/24/2018 | | 5,091,268 | | | | | | | | 112,621 | | | |
| 0902338 | FREDERICK | MD | | 11/09/2018 | | 15,000,000 | | | | | | | | 342,403 | | | |
| 0902339 | MCALLEN | TX | | 10/25/2018 | | 13,981,564 | | | | | | | | 217,864 | | | |
| 0902340 | MILWAUKEE | WI | | 10/24/2018 | | 6,987,890 | | | | | | | | 149,152 | | | |
| 0902342 | TWINSBURG | OH | | 01/02/2019 | | | | | | | | | | 124,521 | | | |
| 0902344 | PORTLAND | OR | | 12/05/2018 | | 2,650,000 | | | | | | | | 49,571 | | | |
| 0902345 | ST CLOUD | MN | | 12/20/2018 | | 2,875,000 | | | | | | | | 37,783 | | | |
| 0902346 | CHARLOTTE | NC | | 12/20/2018 | | 13,975,000 | | | | | | | | 213,475 | | | |
| 0902347 | MARIETTA | GA | | 01/09/2019 | | | | | | | | | | 38,167 | | | |
| 0902348 | MARIETTA | GA | | 02/07/2019 | | | | | | | | | | 34,169 | | | |
| 0902350 | TUKWILA | WA | | 02/28/2019 | | | | | | | | | | 89,135 | | | |
| 0902351 | ABINGDON | MD | | 12/14/2018 | | 9,100,000 | | | | | | | | 167,083 | | | |
| 0902352 | HOUSTON | TX | | 12/17/2018 | | 7,500,000 | | | | | | | | 129,318 | | | |
| 0902353 | MOORESTOWN | NJ | | 02/11/2019 | | | | | | | | | | 137,142 | | | |
| 0902354 | KENNESAW | GA | | 01/30/2019 | | | | | | | | | | 74,897 | | | |
| 0902355 | EL PASO | TX | | 02/14/2019 | | | | | | | | | | 110,086 | | | |
| 0902356 | ALBUQUERQUE | NM | | 02/01/2019 | | | | | | | | | | 69,975 | | | |
| 0902357 | ALBUQUERQUE | NM | | 02/01/2019 | | | | | | | | | | 121,808 | | | |
| 0902358 | CEDAR PARK | TX | | 02/28/2019 | | | | | | | | | | 37,867 | | | |
| 0902359 | SOUTH SALT LAKE | UT | | 03/05/2019 | | | | | | | | | | 41,156 | | | |
| 0902360 | NEWPORT BEACH | CA | | 03/12/2019 | | | | | | | | | | 157,632 | | | |
| 0902361 | MIDDLETOWN | NJ | | 03/08/2019 | | | | | | | | | | 221,519 | | | |
| 0902362 | PASADENA | TX | | 02/27/2019 | | | | | | | | | | 207,664 | | | |
| 0902363 | DULUTH | GA | | 03/12/2019 | | | | | | | | | | 119,605 | | | |
| 0902364 | ST CLOUD | MN | | 03/07/2019 | | | | | | | | | | 37,374 | | | |
| 0902366 | COLUMBUS | OH | | 03/04/2019 | | | | | | | | | | 63,939 | | | |
| 0902367 | INDIANAPOLIS | IN | | 04/22/2019 | | | | | | | | | | 35,047 | | | |
| 0902368 | ADDISON | TX | | 05/01/2019 | | | | | | | | | | 78,597 | | | |
| 0902369 | HALFMOON | NY | | 05/06/2019 | | | | | | | | | | 112,171 | | | |
| 0902370 | GARDNER | KS | | 05/09/2019 | | | | | | | | | | 25,522 | | | |
| 0902371 | MOUNT PROSPECT | IL | | 04/17/2019 | | | | | | | | | | 31,566 | | | |
| 0902372 | KNOXVILLE | TN | | 05/24/2019 | | | | | | | | | | 32,787 | | | |
| 0902377 | BROOKLYN | NY | | 08/02/2019 | | | | | | | | | | 84,072 | | | |
| 0902378 | PHILADELPHIA | PA | | 07/15/2019 | | | | | | | | | | 13,383 | | | |
| 0902379 | RACINE | WI | | 06/13/2019 | | | | | | | | | | 114,647 | | | |
| 0902381 | CHICAGO | IL | | 08/14/2019 | | | | | | | | | | 23,901 | | | |
| 0902382 | HOUSTON | TX | | 07/25/2019 | | | | | | | | | | 18,126 | | | |
| 0902383 | PORTLAND | OR | | 08/26/2019 | | | | | | | | | | 71,294 | | | |
| 0902384 | NASHVILLE | TN | | 08/02/2019 | | | | | | | | | | 23,173 | | | |
| 0902385 | TUKWILA | WA | | 07/24/2019 | | | | | | | | | | 7,502 | | | |
| 0902387 | PEACHTREE CORNERS | GA | | 08/29/2019 | | | | | | | | | | 39,808 | | | |
| 0902388 | HIGHLAND PARK | MI | | 10/03/2019 | | | | | | | | | | 18,692 | | | |
| 0902389 | BENSALEM | PA | | 09/04/2019 | | | | | | | | | | 8,920 | | | |
| 0902390 | MIDDLE RIVER | MD | | 08/28/2019 | | | | | | | | | | 123,831 | | | |
| 0902391 | BENSALEM | PA | | 09/18/2019 | | | | | | | | | | 6,655 | | | |
| 0902392 | BLAINE | MN | | 09/05/2019 | | | | | | | | | | 7,395 | | | |
| 0902394 | Creve Coeur | MO | | 09/05/2019 | | | | | | | | | | 6,813 | | | |
| 0902395 | MIDDLETON | WI | | 10/01/2019 | | | | | | | | | | 9,410 | | | |
| 0902396 | FORT WORTH | TX | | 10/29/2019 | | | | | | | | | | 8,180 | | | |
| 0902397 | JACKSONVILLE | FL | | 10/11/2019 | | | | | | | | | | 39,811 | | | |
| 0902398 | COVINGTON | WA | | 09/12/2019 | | | | | | | | | | 33,495 | | | |
| 0902399 | ARDEN HILLS | MN | | 09/26/2019 | | | | | | | | | | 12,783 | | | |
| 0902401 | SACRAMENTO | CA | | 10/15/2019 | | | | | | | | | | 21,768 | | | |
| 0902402 | ELMA | NY | | 10/03/2019 | | | | | | | | | | 9,785 | | | |
| 0902403 | WALDORF | MD | | 09/25/2019 | | | | | | | | | | 26,657 | | | |
| 0902405 | PHILADELPHIA | PA | | 10/16/2019 | | | | | | | | | | 5,046 | | | |
| 0902406 | NORTHGLENN | CO | | 10/10/2019 | | | | | | | | | | 10,560 | | | |

# SCHEDULE B - PART 3

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

| 1 | Location | | 4 | 5 | 6 | 7 | Change in Book Value/Recorded Investment | | | | | | 14 | 15 | 16 | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | 12 | 13 | | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) /Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in Book Value (8+9-10+11) | Total Foreign Exchange Change in Book Value | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| 0902413 | DOWNINGTON | PA | | 09/30/2019 | | | | | | | | | | 16,351 | | | |
| 0902415 | LANSDALE | PA | | 09/30/2019 | | | | | | | | | | 6,132 | | | |
| 0902416 | DENVER | CO | | 10/31/2019 | | | | | | | | | | 26,290 | | | |
| 0AG1003 | OTHELLO | WA | | 01/03/2019 | | | | | | | | | | 43,530 | | | |
| 0AG1004 | MILBANK | SD | | 01/11/2019 | | | | | | | | | | 40,781 | | | |
| 0AG1007 | JEFFERSON | OR | | 04/26/2019 | | | | | | | | | | 74,655 | | | |
| 0AG1008 | TURNER | OR | | 04/26/2019 | | | | | | | | | | 19,630 | | | |
| 975TRGI | LANCASTER | PA | | 08/18/2011 | | 10,589,153 | | | | | | | | 135,743 | | | |
| 987JCR9 | HOLYOKE | MA | | 02/08/2011 | | 30,954,465 | | | | | | | | 867,814 | | | |
| 990BIS1 | KATY | TX | | 12/06/2017 | | 4,452,434 | | | | | | | | 85,332 | | | |
| 990BLCK | FAIRBURN | GA | | 11/07/2018 | | 7,500,000 | | | | | | | | 2,031,561 | | | |
| 990CCN1 | CINCINNATTI | OH | | 03/02/2018 | | 5,938,192 | | | | | | | | 80,569 | | | |
| 990CSFR | FORT MYERS | FL | | 08/16/2018 | | 6,796,312 | | | | | | | | 196,170 | | | |
| 990ELJ1 | LA JOLLA | CA | | 08/09/2018 | | 9,941,391 | | | | | | | | 240,677 | | | |
| 990GEN1 | PHILADELPHIA | PA | | 11/17/2016 | | 23,711,518 | | | | | | | | 8,216,982 | | | |
| 990GOR1 | CLEARWATER | TX | | 06/29/2018 | | 8,355,505 | | | | | | | | 7,875 | | | |
| 990HAR1 | ST. HELENA | CA | | 06/05/2019 | | | | | | | | | | 45,072 | | | |
| 990HPA1 | VARIOUS | CA | | 07/25/2018 | | 4,918,402 | | | | | | | | 178,386 | | | |
| 990HPA2 | ORLANDO | FL | | 05/16/2019 | | | | | | | | | | 104,760 | | | |
| 990MAIM | BROOKLYN | NY | | 01/25/2019 | | | | | | | | | | 118,324 | | | |
| 990OVR1 | DULUTH | GA | | 05/25/2017 | | 3,000,000 | | | | | | | | 7,618 | | | |
| 990RIV1 | HAPPY VALLEY | OR | | 06/28/2018 | | 29,232 | | | | | | | | 20 | | | |
| 990SVJR | VARIOUS | TX | | 10/11/2016 | | 3,132,761 | | | | | | | | 147,626 | | | |
| 990SVSR | VARIOUS | TX | | 10/11/2016 | | 21,929,324 | | | | | | | | 1,033,381 | | | |
| 990WEN1 | ROCHESTER | NY | | 11/07/2017 | | 5,069,383 | | | | | | | | 189,258 | | | |
| VC29790 | TAMPA | FL | | 02/28/2019 | | | | | | | | | | 185,606 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 2,891,374,826 | | | | | | | | 119,966,857 | | | |
| 0599999 - Totals | | | | | | 3,208,659,666 | | 31,642 | | | 31,642 | | 339,387,425 | 459,378,790 | | | |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 63046#-AC-1 | NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC | | New York | NY | | | 08/09/2017 | | 1,941,548 | 1,939,974 | 1,939,974 | 29,259 | | | | | 432 | | 3.310 |
| 63046#-AC-2 | NAPIER PARK AIRCRAFT ROLLOVER LEASING Unaffiliated | | New York | NY | | | 11/14/2014 | | 5,604,687 | 6,834,181 | 6,834,181 | 935,505 | | | | | 374,634 | | 3.140 |
| 63046#-RC-1 | NAPIER PARK RAILCAR Investments II LLC Equipment- | | New York | NY | | | 05/02/2013 | | 17,499,005 | 20,334,133 | 20,334,133 | 2,451,278 | | | | | | | 6.010 |
| 63046#-RC-2 | NAPIER PARK RAILCAR LEASE FUND, LLC | | New York | NY | | | 12/18/2015 | | 18,266,767 | 17,500,623 | 17,500,623 | (1,223,193) | | | | | 466,652 | | 5.400 |
| 63046#-RC-3 | NAPIER PARK RAILCAR INVESTMENTS III | | New York | NY | | | 12/18/2018 | | 17,040,107 | 16,484,841 | 16,484,841 | (555,266) | | | | | | | 19.780 |
| 0399999. Transportation Equipment - Unaffiliated | | | | | | | | | 60,352,114 | 63,093,752 | 63,093,752 | 1,637,583 | | | | | 841,718 | | XXX |
| 001678-41-1 | Rockbridge Fund VII LP | | | | | | 06/30/2017 | | 5,360,692 | 5,131,513 | 5,131,513 | 161,076 | | | | | | | 2.400 |
| 14307#-10-7 | Carlyle Energy Mezzanine Opp | | WASHINGTON | DC | | | 06/26/2012 | | 6,054,087 | 6,279,279 | 6,279,279 | (700,161) | | | | | 780,334 | | 1.810 |
| 18064@-10-3 | Claritas Cap Spec Debt Fund LP | | DOVER | DC | | 5 | 02/03/2011 | | 896,237 | 1,574,499 | 1,574,499 | 673,568 | | | | | 459,177 | | 12.644 |
| 000000-00-0 | CCSD II LP | | DOVER | DE | | 5 | 06/28/2012 | | 1,877,924 | 3,700,822 | 3,700,822 | 1,760,050 | | | | | 691,296 | | 16.848 |
| 000000-00-0 | Capital Alignment Partners | | DOVER | DE | | | 09/09/2016 | | 8,000,000 | 7,534,763 | 7,534,763 | (52,421) | | | | | | | 16.873 |
| 466993-50-8 | PEG Secondary Private Equity | | | | | | 08/12/2016 | | 3,063,753 | 2,986,411 | 2,986,411 | (84,430) | | | | | 172,490 | | 4.730 |
| G2957*-10-2 | A-A ASIA PRIVATE CREDIT FD, LP | 0 | | | | | 04/20/2012 | | 1,037,847 | 1,024,261 | 1,024,261 | 434,031 | | | | | | | 32.000 |
| G4384@-10-9 | GS HEDGE FUND SEEDING STRATEGY | 0 | | | | | 02/27/2012 | | 200,244 | 401,440 | 401,440 | 121,211 | | | | | | | 1.602 |
| 00032#-10-8 | A-A EUROPEAN SR DEBT FUND, LP | 0 | DOVER | DE | | | 05/02/2017 | | 15,519,719 | 17,779,038 | 17,779,038 | 1,113,261 | | | | | | | 25.000 |
| BAN0N8-DY-1 | AA DIRECT | 0 | | | | | 07/05/2018 | | 6,205,711 | 6,205,711 | 6,205,711 | 8,218 | | | | | 103,658 | | 19.000 |
| 1BA0DS-4G-7 | Apollo Asia Real Estate Fund, LP | 0 | | | | | 09/23/2016 | | 5,831,154 | 6,145,762 | 6,145,762 | 314,608 | | | | | 130,581 | | 2.911 |
| BAN0N8-DC-9 | APOLLO HYBRID VALUE FUND | 0 | | | | | 07/05/2018 | | 18,370,860 | 18,666,010 | 18,666,010 | 391,372 | | | | | | | 2.790 |
| 1BAN0B-1H-0 | Bluewater Investment Holdings | 0 | | | | | 11/21/2017 | | 49,799,143 | 53,094,776 | 53,094,776 | 3,176,514 | | | | | 716,746 | | 24.000 |
| 1BAN0D-LV-8 | Apollo USREF II | 0 | | | | | 06/30/2016 | | 6,090,097 | 12,026,399 | 12,026,399 | 2,541,891 | | | | | 289,416 | | 25.000 |
| 1BAN0E-V7-2 | Castlelake Aviation III | 0 | | | | | 07/28/2017 | | 9,601,782 | 14,287,290 | 14,287,290 | 1,650,881 | | | | | 1,440,653 | | 1.486 |
| BAN0KF-BP-9 | CIII RECOVERY FUND LP | 0 | | | | | 09/24/2018 | | 4,881,741 | 4,930,963 | 4,930,963 | 197,061 | | | | | 18,816 | | 2.049 |
| 1BAN0F-SH-L | Mezzanine Partners III | 0 | | | | | 02/27/2017 | | 8,216,712 | 9,019,249 | 9,019,249 | 400,543 | | | | | 280,082 | | 0.529 |
| 1BAN0H-XT-A | Levine Leichtman | 0 | | | | | 05/31/2017 | | 3,225,654 | 3,307,682 | 3,307,682 | (3,610) | | | | | 145,393 | | 1.048 |
| 1BAN0J-GU-9 | Redding Ridge Holdings, LP | 0 | | | | | 07/14/2017 | | 18,435,151 | 19,229,541 | 19,229,541 | (223,474) | | | | | 844,519 | | 4.261 |
| 1BAN0N-RP-0 | Apollo Natural Resource Partners | 0 | | | | | 02/10/2017 | | 10,110,633 | 10,110,633 | 10,110,633 | (308,764) | | | | | 703,858 | | 0.940 |
| 537784-5*-1 | A-A Mortgage Opportunities, LP | 0 | | | | | 12/30/2015 | | 64,144,264 | 86,455,455 | 86,455,455 | 2,205,045 | | | | | 7,938,077 | | 10.640 |
| BAN0JF-RS-8 | Athene Momentum Investor | 0 | | | | | 09/28/2017 | | 25,392,514 | 24,319,258 | 24,319,258 | (4,934,025) | | | | | 6,414,468 | | 39.960 |
| BAN0JH-KP-7 | Apollo USREF Granite Coinvest | 0 | | | | | 08/21/2017 | | 22,334,758 | 22,431,040 | 22,431,040 | (3,196,687) | | | | | 1,384,126 | | 25.340 |
| BAN0KF-BW-4 | Rockbridge Hospitality Fund VII | 0 | | | | | 10/13/2017 | | 2,693,659 | 2,565,756 | 2,565,756 | (7,091) | | | | | | | 1.264 |
| BAN0KX-RF-5 | APOLLO STRUCTURED RECOVERY FUN | 0 | | | | | 12/11/2017 | | 15,464,638 | 17,016,595 | 17,016,595 | 1,551,957 | | | | | | | 4.416 |
| BAN0KP-ET-6 | JCR Income Plus Fund | 0 | | | | | 05/04/2018 | | 2,080,160 | 2,153,975 | 2,153,975 | 44,250 | | | | | 122,675 | | 3.477 |
| BAN0NK-Z8-7 | BISHOP SENIOR LIVING COINVEST | 0 | | | | | 06/04/2018 | | 10,033,487 | 10,109,221 | 10,109,221 | 75,734 | | | | | | | 9.600 |
| BAN0NL-H7-7 | NNN INVESTOR I | 0 | | | | | 06/07/2018 | | 14,082,403 | 14,834,090 | 14,834,090 | 751,687 | | | | | 1,401,340 | | 9.000 |
| BAN0PE-FS-7 | ACE CREDIT FUND | 0 | | | | | 10/01/2018 | | 71,425,195 | 78,144,654 | 78,144,654 | 7,247,895 | | | | | 2,122,962 | | 36.850 |
| BAN0R5-QS-2 | APOLLO INFRA EQUITY US FUND LP | 0 | | | | | 12/12/2018 | | 61,276,313 | 69,174,764 | 69,174,764 | 7,898,451 | | | | | | | 7.890 |
| BAN0RL-F1-8 | A-A SPN-2 (MHC-AEL), LP | 0 | | | | | 11/19/2018 | | 5,113,775 | 5,002,690 | 5,002,690 | (111,085) | | | | | | | 8.200 |
| BAN0UA-CQ-6 | NNN INVESTOR II (AUTO) | 0 | | | | | 07/11/2019 | | 9,023,777 | 9,109,888 | 9,109,888 | 86,111 | | | | | 183,339 | | 6.000 |
| G3435*-10-3 | Financial Credit Investment III | 0 | | | | | 07/08/2017 | | 18,819,264 | 22,436,190 | 22,436,190 | (256,946) | | | | | 416,643 | | 1.538 |
| 00163H-AD-7 | ALM LOAN FUNDING | 0 | | | | | 10/05/2016 | | 17,860,708 | 14,869,897 | 14,869,897 | (2,990,811) | (2,607,859) | | | | 2,747,226 | | 35.940 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 522,524,056 | 582,059,515 | 582,059,515 | 19,935,910 | (2,607,859) | | | | 29,507,875 | | XXX |
| 401378-AA-2 | GUARDIAN LIFE INSURANCE | | NEW YORK | NY | TAX FREE EXCHANGE | 1 | 10/01/2011 | | 9,197,964 | 13,179,931 | 9,155,928 | | (6,206) | | | | 658,219 | | 0.000 |
| 41020V-AA-9 | JOHN HANCOCK LIFE INS CO | | BOSTON | MA | JP MORGAN SECURITIES | 1 | 10/05/2010 | | 24,585,200 | 23,292,680 | 21,749,386 | | (373,466) | | | | 1,475,000 | | 0.000 |
| 53079Q-AC-1 | LIBERTY MUTUAL INS | | BOSTON | MA | MERRILL LYNCH | 2 | 01/21/2011 | | 11,608,190 | 13,916,353 | 11,347,462 | | (38,391) | | | | 866,250 | | 0.000 |
| 575767-AG-3 | MASS MUTUAL LIFE INS CO | | | MA | DIRECT | 1 | 08/01/2009 | | 7,846,445 | 12,760,011 | 7,806,593 | | (5,694) | | | | 667,400 | | 0.000 |
| 628312-AA-8 | MUTUAL OF OMAHA INS CO | | OMAHA | NE | GOLDMAN SACHS & CO | 1 | 08/01/2009 | | 16,664,987 | 23,496,462 | 16,866,101 | | 26,799 | | | | 1,207,680 | | 0.000 |
| 628312-AB-6 | MUTUAL OF OMAHA INS CO | | OMAHA | NE | GOLDMAN SACHS & CO | 1 | 10/12/2010 | | 10,283,780 | 14,236,971 | 10,310,932 | | 3,861 | | | | 729,750 | | 0.000 |
| 638671-AC-1 | NATIONWIDE MUTUAL INS | LS | COLUMBUS | OH | JP MORGAN SECURIITIES | 1 | 07/08/2010 | | 106,138 | 148,231 | 105,352 | | (115) | | | | 8,498 | | 0.000 |
| 638671-AC-1 | NATIONWIDE MUTUAL INS | | COLUMBUS | OH | JP MORGAN SECURIITIES | 1 | 07/08/2010 | | 15,167,489 | 21,182,672 | 15,055,072 | | (16,455) | | | | 1,214,317 | | 0.000 |
| 638671-AL-1 | NATIONWIDE MTUUAL INS | | COLUMBUS | OH | BANK OF AMERICA | 1 | 04/16/2014 | | 6,997,830 | 7,882,567 | 6,998,039 | | 41 | | | | 346,500 | | 0.000 |
| 694475-AA-2 | PACIFIC LIFE INS CO | | NEWPORT BEACH | CA | ROBERT W BAIRD | 1 | 06/16/2009 | | 6,996,640 | 11,518,311 | 6,996,884 | | 56 | | | | 647,500 | | 0.000 |
| 694606-AA-2 | PACIFIC LIFE INS CO | | NEWPORT BEACH | CA | GOLDMAN SACHS & CO | 1 | 03/04/2010 | | 3,186,750 | 3,533,109 | 3,073,910 | | (15,455) | | | | 237,000 | | 0.000 |
| 707567-AA-1 | PENN MUTUAL LIFE INS CO | | HORSHAM | PA | ROBERT W BAIRD | 1 | 09/21/2009 | | 19,934,621 | 27,802,762 | 20,216,090 | | 33,216 | | | | 1,412,925 | | 0.000 |
| 878091-BC-0 | TEACHERS INSUR & ANNUITY | | | | MORGAN STANLEY | 1 | 12/31/2017 | | 4,994,347 | 7,357,660 | 4,994,797 | | 119 | | | | 342,500 | | 0.000 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identi-fication | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Admini-strative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encum-brances | Unrealized Valuation Increase (Decrease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Invest-ment Income | Commit-ment for Additional Invest-ment | Percen-tage of Owner-ship |
| 878091-BD-8 | TEACHERS INSUR & ANNUITY | | | | JP MORGAN SECUIRITIES | 1 | 12/31/2017 | | 45,021,564 | 54,356,940 | 44,984,275 | | (20,634) | | | | 2,156,000 | | 0.000 |
| 628312-AA-8 | MUTUAL OF OMAHA INS CO | 0 | OMAHA | NE | ATHENE | 1 | 03/15/2019 | | 2,500,400 | 2,645,998 | 2,485,430 | | (14,970) | | | | 136,000 | | 0.000 |
| 878091-BF-3 | TEACHERS INSUR & ANNUITY | 0 | | | ATHENE | 1 | 12/31/2017 | | 1,993,687 | 2,276,554 | 1,993,996 | | 114 | | | | 85,400 | | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 187,086,032 | 239,587,212 | 184,140,247 | | (427,180) | | | | 12,190,939 | | XXX |
| BANOLT-KW-3 | FINANCIAL CREDIT INVESTMENT II 0.500% 12/31/57 | 0 | | | | | 12/31/2017 | | 44,340,508 | 44,340,508 | 44,340,508 | | | | | | 3,594,183 | | 27.025 |
| BANOVX-YF-5 | PK AIR FINANCE 2019 | 0 | | | | | 12/11/2019 | | 26,814,792 | 26,814,792 | 26,814,792 | | | | | | | | 11.600 |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | | | 71,155,300 | 71,155,300 | 71,155,300 | | | | | | 3,594,183 | | XXX |
| 000000-00-0 | AERL, LC | | DES MOINES | IA | AERL, LC | | 04/03/2009 | | 49,546,524 | 533,594 | 533,594 | 7,231 | | | | | | | |
| 4799999. Any Other Class of Assets - Affiliated | | | | | | | | | 49,546,524 | 533,594 | 533,594 | 7,231 | | | | | | | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | 841,117,502 | 955,895,779 | 900,448,814 | 21,573,493 | (3,035,039) | | | | 46,134,715 | | XXX |
| 4999999. Total - Affiliated | | | | | | | | | 49,546,524 | 533,594 | 533,594 | 7,231 | | | | | | | XXX |
| 5099999 - Totals | | | | | | | | | 890,664,026 | 956,429,373 | 900,982,408 | 21,580,724 | (3,035,039) | | | | 46,134,715 | | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| 000000-00-0 | NAPIER RAILCAR INV III | NEW YORK | NY | | 12/18/2018 | | | 3,753,557 | | |
| 000000-00-0 | NAPIER AIRCRAFT ROLLOVER LEASING FUND | NEW YORK | NY | | 08/09/2017 | | | 705,436 | | |
| 0399999. Transportation Equipment - Unaffiliated | | | | | | | | 4,458,993 | | XXX |
| BANON8-DY-1 | AA DIRECT | | | | 07/05/2018 | | | 5,484,090 | | |
| BANON8-DC-9 | APOLLO HYBRID VALUE FUND | | | | 07/05/2018 | | | 15,052,268 | | |
| 1BANON-RP-0 | APOLLO NATURAL RESOURCE PARTNERS | | | | 02/10/2017 | | | 2,498,852 | | |
| BANOKX-RF-5 | APOLLO STRUCTURED RECOVER FUND | | | | 12/11/2017 | | | 3,476,133 | | |
| BANOU8-FT-2 | ATH-INVEST NET LEASE 2 | | | | 05/28/2019 | | 588,198 | 1,817,246 | | |
| BANOJF-RS-8 | ATHENE MOMENTUM INVESTORS | | | | 09/28/2017 | | | 22,859,975 | | |
| BANORL-F1-8 | A-A SPN-2 (MHC-AEL) LP | | | | 11/19/2018 | | | 3,183,597 | | |
| 000000-00-0 | BLUEWATER INVESTMENT HOLDINGS | | | | 11/21/2017 | | | 52,860,000 | | |
| 000000-00-0 | CAPITAL ALIGNMENT PARTNERS III | | | | 09/09/2016 | | | 4,200,000 | | |
| 000000-00-0 | CASTLELAKE AVIATION III | | | | 07/28/2017 | | | 4,452,140 | | |
| 000000-00-0 | FINANCIAL CREDIT INVESTMENT | | | | 07/18/2017 | | | 5,874,188 | | |
| BANOKP-ET-6 | JCR INCOME PLUS FUND IV | | | | 05/04/2018 | | | 1,235,000 | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | | 05/31/2017 | | | 1,867,027 | | |
| BANOUA-CQ-6 | NNN INVESTOR II | | | | 07/11/2019 | | 6,711,750 | 2,405,444 | | |
| 466993-50-8 | PEG SECONDARY PRIVATE EQUITY | | | | 08/12/2016 | | | 532,987 | | |
| BANOKF-BP-9 | CIII RECOVER FUND | | | | 09/24/2018 | | | 2,957,244 | | |
| 000000-00-0 | MEZZANINE PARTNERS III | | | | 02/27/2017 | | | 1,214,756 | | |
| BANOJH-KP-7 | APOLLO USREF GRANITE COINVEST | | | | 08/21/2017 | | | 2,484,983 | | |
| BANONK-Z8-7 | BISHOP SENIOR LIVING COINVEST | | | | 06/04/2018 | | | 29,164 | | |
| 000000-00-0 | APOLLO USREF II | | | | 06/30/2016 | | | 1,517,535 | | |
| 000000-00-0 | REDDING RIDGE HOLDINGS, LP | | | | 07/14/2017 | | | 3,279,915 | | |
| BANOKF-BW-4 | ROCKBRIDGE HOSPITALITY FUND VII | | | | 10/13/2017 | | | 1,570,744 | | |
| BANORQ-5D-2 | AA INFRASTRUCTURE DEBT FUND I | | | | 11/20/2018 | | | 45,786,517 | | |
| BANOSJ-WJ-4 | NNN INVESTOR III | | | | 01/17/2019 | | 100,000 | | | |
| 000000-00-0 | ROCKBRIDGE FUND VII LP | | | | 06/30/2017 | | | 3,141,487 | | |
| 14307#-10-7 | CARLYLE ENERGY MEZZANINE | | | | 06/26/2012 | | | 1,843,695 | | |
| 000000-00-0 | APOLLO ASIA REAL ESTATE FUND LP | | | | 09/23/2016 | | | 2,784,196 | | |
| BANOR5-QS-2 | APOLLO INFRA EQUITY | | | | 12/12/2018 | | | 6,276,313 | | |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 7,399,948 | 200,685,496 | | XXX |
| 628312-AA-8 | MUTUAL OF OMAHA INS CO | OMAHA | NE | | 03/15/2019 | | 2,500,400 | | | |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | 2,500,400 | | | XXX |
| BANOVX-YF-5 | PK AIR FINANCE | | | | 12/11/2019 | | 26,814,792 | | | |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | 26,814,792 | | | XXX |
| 4899999. Total - Unaffiliated | | | | | | | 36,715,140 | 205,144,489 | | XXX |
| 4999999. Total - Affiliated | | | | | | | | | | XXX |
| 5099999 - Totals | | | | | | | 36,715,140 | 205,144,489 | | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| 000000-00-0 | NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC | NEW YORK | NY | CAPITAL DISTRIBUTION | 11/14/2014 | 02/27/2019 | 130,152 | | | | | | | 130,152 | | | | | |
| 000000-00-0 | NAPIER PARK AIRCRAFT ROLLOVER LEASING | NEW YORK | NY | CAPITAL DISTRIBUTION | 08/09/2017 | 03/04/2019 | 13,984 | | | | | | | 13,984 | 13,984 | | | | |
| 000000-00-0 | NAPIER PARK RAILCAR INVESTMENTS II LLC | NEW YORK | NY | CAPITAL DISTRIBUTION | 12/18/2015 | 02/22/2019 | 71,946 | | | | | | | 71,946 | | | | | |
| 000000-00-0 | NAPIER AIRCRAFT LEASING VEHICLE | NEW YORK | NY | CAPITAL DISTRIBUTION | 11/14/2014 | 06/05/2019 | 60,035 | | | | | | | 60,035 | | | | | |
| 000000-00-0 | NAPIER PARK AIRCRAFT LEASING ROLLOVER FUND | NEW YORK | NY | DISTRIBUTION | 08/09/2017 | 06/19/2019 | 12,107 | | | | | | | 12,107 | 12,107 | | | | |
| 000000-00-0 | NAPIER RAILCAR INVESTMENTS II | NEW YORK | NY | DISTRIBUTION | 12/18/2015 | 05/24/2019 | 202,461 | | | | | | | 202,461 | | | | | |
| 000000-00-0 | NAPIER RAILCAR INVESTMENTS III | NEW YORK | NY | DISTRIBUTION | 12/18/2018 | 05/28/2019 | 210,544 | | | | | | | 210,544 | 210,544 | | | | |
| 000000-00-0 | NAPIER PARK AIRCRAFT LEASING VEHICLE | NEW YORK | NY | DISTRIBUTION | 11/14/2014 | 08/27/2019 | 90,139 | | | | | | | 90,139 | | | | | |
| 000000-00-0 | NAPIER PARK AIRCRAFT ROLLOVER LEASING | NEW YORK | NY | DISTRIBUTION | 08/09/2017 | 08/28/2019 | 21,482 | | | | | | | 21,482 | 21,050 | | | | |
| 000000-00-0 | NAPIER PARK RAILCAR INVESTMENTS II | NEW YORK | NY | DISTRIBUTION | 12/18/2015 | 08/23/2019 | 192,245 | | | | | | | 192,245 | | | | | |
| 000000-00-0 | NAPIER PARK RAILCAR INVESTMENTS III | NEW YORK | NY | DISTRIBUTION | 12/18/2018 | 09/27/2019 | 2,451,638 | | | | | | | 2,451,638 | 2,451,638 | | | | |
| 000000-00-0 | NAPIER PARK AIRCRAFT LEASING ROLLOVER FUND | NEW YORK | NY | DISTRIBUTION | 08/09/2017 | 12/05/2019 | 18,866 | | | | | | | 18,866 | 18,866 | | | | |
| 000000-00-0 | NAPIER PARK RAILCAR INVESTMENTS II | NEW YORK | NY | DISTRIBUTION | 12/18/2015 | 11/25/2019 | 71,780 | | | | | | | 71,780 | 71,780 | | | | |
| 000000-00-0 | NAPIER PARK RAILCAR INVESTMENTS III | NEW YORK | NY | DISTRIBUTION | 12/18/2018 | 12/06/2019 | 286,065 | | | | | | | 286,065 | 286,065 | | | | |
| 000000-00-0 | NAPIER PARK AIRCRAFT LEASING VEHICLE | NEW YORK | NY | DISTRIBUTION | 11/14/2014 | 12/04/2019 | 94,308 | | | | | | | 94,308 | | | | | |
| 0399999. Transportation Equipment - Unaffiliated | | | | | | | 3,927,752 | | | | | | | 3,927,752 | 3,086,034 | | | | |
| 000000-00-0 | A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP | | | Capital Distribution | 12/30/2015 | 01/14/2019 | 7,938,077 | | | | | | | 7,938,077 | | | | | |
| 000000-00-0 | AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1 | | | Sale | 11/20/2018 | 02/28/2019 | 59,952,767 | | | | | | | 59,952,767 | 59,952,767 | | | | |
| 000000-00-0 | APOLLO USREF APOLLO USREF II HP COINVEST | | US | Capital Distribution | 06/30/2016 | 03/06/2019 | 168,555 | | | | | | | 168,555 | | | | | |
| 000000-00-0 | BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS | | | Capital Distribution | 11/21/2017 | 01/31/2019 | 2,856,000 | | | | | | | 2,856,000 | 2,736,881 | | | | |
| 000000-00-0 | CASTLELAKE AVIATION III CASTLELAKE AVIATION III | | | Capital Distribution | 07/28/2017 | 03/29/2019 | 247,941 | | | | | | | 247,941 | | | | | |
| 000000-00-0 | CCSD II, LP | DOVER | DE | Capital Distribution | 06/28/2012 | 02/05/2019 | 746,058 | | | | | | | 746,058 | 683,210 | | | | |
| 000000-00-0 | CLARITAS CAP SPEC DEBT FUND LP | DOVER | DE | Capital Distribution | 02/03/2011 | 02/05/2019 | 100,341 | | | | | | | 100,341 | 95,647 | | | | |
| 000000-00-0 | FINANCIAL CREDIT INVESTMENT | | | Capital Distribution | 07/18/2017 | 03/01/2019 | 76,540 | | | | | | | 76,540 | | | | | |
| 000000-00-0 | JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV | | | Capital Distribution | 05/04/2018 | 02/07/2019 | 137,473 | | | | | | | 137,473 | 107,909 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN CAPITAL PART | | | Capital Distribution | 05/31/2017 | 03/04/2019 | 139,157 | | | | | | | 139,157 | 139,157 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN CAPITAL PART | | | Capital Distribution | 05/31/2017 | 03/29/2019 | 4,244 | | | | | | | 4,244 | 4,244 | | | | |
| 000000-00-0 | MEZZANINE PARTNERS III MEZZANINE PARTNERS III | | US | Capital Distribution | 02/27/2017 | 03/07/2019 | 40,438 | | | | | | | 40,438 | | | | | |
| 000000-00-0 | NNN INVESTOR I NNN INVESTOR I | | | Capital Distribution | 06/07/2018 | 02/04/2019 | 157,169 | | | | | | | 157,169 | | | | | |
| 000000-00-0 | NNN INVESTOR I NNN INVESTOR I | | | Capital Distribution | 06/07/2018 | 03/01/2019 | 131,575 | | | | | | | 131,575 | | | | | |
| 000000-00-0 | NNN INVESTOR I NNN INVESTOR I | | | Capital Distribution | 06/07/2018 | 03/29/2019 | 89,865 | | | | | | | 89,865 | | | | | |
| 000000-00-0 | REDDING RIDGE HOLDINGS LP | | | Capital Distribution | 07/14/2017 | 02/15/2019 | 308,523 | | | | | | | 308,523 | 308,523 | | | | |
| 72002#-11-1 | THE HUB | | US | Capital Distribution | 12/29/2014 | 01/14/2019 | 452,963 | | | | | | | 452,963 | | | | | |
| 72002#-11-1 | THE HUB | | US | Capital Distribution | 12/29/2014 | 02/21/2019 | 464,500 | | | | | | | 464,500 | | | | | |
| 72002#-11-1 | THE HUB | | US | Capital Distribution | 12/29/2014 | 03/13/2019 | 419,764 | | | | | | | 419,764 | | | | | |
| 72002#-11-1 | THE HUB | | US | Sale | 12/29/2014 | 03/18/2019 | 49,668,611 | (22,595,075) | | | | (22,595,075) | | 49,668,611 | 49,794,970 | | 126,359 | 126,359 | 23,968,385 |
| 72002#-11-1 | THE HUB | | US | Capital Distribution | 12/29/2014 | 03/18/2019 | 22,436,888 | | | | | | | 22,436,888 | | | | | |
| 000000-00-0 | ACE CREDIT FUND LP | | | Capital Distribution | 10/01/2018 | 01/15/2019 | 951,915 | | | | | | | 951,915 | 951,915 | | | | |
| 14307#-10-7 | CARLYLE ENERGY MEZZANINE OPPORTUNITIES | WASHINGTON DC | DC | CAPITAL DISTRIBUTION | 06/26/2012 | 05/10/2019 | 141,245 | | | 13,039,412 | | (13,039,412) | | 141,245 | | | | | |
| 18064@-10-3 | CLARITAS CAPITAL SPECIALTY DEBT FUND | DOVER | DE | CAPITAL DISTRIBUTION | 02/03/2011 | 06/27/2019 | 523,098 | | | | | | | 523,098 | 436,203 | | | | |
| 000000-00-0 | CCSD II | DOVER | DE | CAPITAL DISTRIBUTION | 06/28/2012 | 06/27/2019 | 1,925,367 | | | | | | | 1,925,367 | 1,925,367 | | | | |
| 466993-50-8 | PEG SECONDARY PRIVATE EQUITY | | | CAPITAL DISTRIBUTION | 08/12/2016 | 05/31/2019 | 23,154 | | | | | | | 23,154 | 16,808 | | | | |
| G2957*-10-2 | AA ASIA PRIVATE CREDIT FUND | | | CAPITAL DISTRIBUTION | 04/20/2012 | 04/15/2019 | 444,360 | | | | | | | 444,360 | 444,360 | | | | |
| BANON8-DY-1 | AA DIRECT | | | CAPITAL DISTRIBUTION | 07/05/2018 | 06/07/2019 | 24,438 | | | | | | | 24,438 | | | | | |
| BANOPE-FS-7 | ACE CREDIT FUND | | | CAPITAL DISTRIBUTION | 08/10/2018 | 04/15/2019 | 867,592 | | | | | | | 867,592 | | | | | |
| BANON8-DC-9 | APOLLO HYBRID VALUE FUND | | | CAPITAL DISTRIBUTION | 07/05/2018 | 05/15/2019 | 201,617 | | | | | | | 201,617 | 201,617 | | | | |
| 1BANON-RP-0 | APOLLO NATURAL RESOURCE PARTNERS II | | | CAPITAL DISTRIBUTION | 02/10/2017 | 05/16/2019 | 143,815 | | | | | | | 143,815 | | | | | |
| BANOJH-KP-7 | APOLLO USREF GRAINTE COINVEST | | | CAPITAL DISTRIBUTION | 08/21/2017 | 05/09/2019 | 6,910,169 | | | | | | | 6,910,169 | 5,526,043 | | | | |
| 000000-00-0 | APOLLO USREF II HP COINVEST | | | CAPITAL DISTRIBUTION | 06/30/2016 | 05/08/2019 | 120,861 | | | | | | | 120,861 | | | | | |
| 000000-00-0 | CASTLELAKE AVIATION III | | | CAPITAL DISTRIBUTION | 07/28/2017 | 06/28/2019 | 317,349 | | | | | | | 317,349 | | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| BANOKP-ET-6 | JCR INCOME PLUS FUND IV | | | CAPITAL DISTRIBUTION | 05/04/2018 | 04/25/2019 | 106,711 | | | | | | | 106,711 | 78,448 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 04/30/2019 | 4,101 | | | | | | | 4,101 | 4,101 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 05/31/2019 | 8,810 | | | | | | | 8,810 | 8,810 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 06/28/2019 | 7,647 | | | | | | | 7,647 | 7,647 | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | CAPITAL DISTRIBUTION | 06/07/2018 | 04/30/2019 | 137,442 | | | | | | | 137,442 | | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | CAPITAL DISTRIBUTION | 06/07/2018 | 05/31/2019 | 205,509 | | | | | | | 205,509 | | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | CAPITAL DISTRIBUTION | 06/07/2018 | 06/28/2019 | 74,971 | | | | | | | 74,971 | | | | | |
| BANOSJ-WJ-4 | NNN INVESTOR III | | | SALE | 01/17/2019 | 04/15/2019 | 100,000 | | | | | | | 100,000 | 100,000 | | | | 114 |
| 000000-00-0 | REDDING RIDGE HOLDINGS LP | | | CAPITAL DISTRIBUTION | 07/14/2017 | 05/15/2019 | 330,027 | | | | | | | 330,027 | 236,188 | | | | |
| BANOPE-FS-7 | ACE CREDIT FUND | | | DISTRIBUTION | 08/10/2018 | 07/15/2019 | 594,853 | | | | | | | 594,853 | | | | | |
| 000000-00-0 | APOLLO NATURAL RESOURCES | | | DISTRIBUTION | 02/10/2017 | 09/24/2019 | 395,357 | | | | | | | 395,357 | | | | | |
| BANOJF-RS-8 | ATHENE MOMENTUM INVESTORS | | | DISTRIBUTION | 09/28/2017 | 07/01/2019 | 45,441,394 | | | | | | | 45,441,394 | 39,026,926 | | | | |
| BANONK-Z8-7 | BISHOP SENIOR LIVING | | | DISTRIBUTION | 06/04/2018 | 08/09/2019 | 191,176 | | | | | | | 191,176 | 191,176 | | | | |
| 000000-00-0 | BLUEWATER INVESTMENT HOLDINGS | | | DISTRIBUTION | 11/21/2017 | 07/11/2019 | 18,000,000 | | | | | | | 18,000,000 | 17,402,373 | | | | |
| 000000-00-0 | CARLYLE ENERGY | | | DISTRIBUTION | 06/26/2012 | 08/02/2019 | 2,147,631 | | | | | | | 2,147,631 | 1,508,542 | | | | |
| 000000-00-0 | CASTLELAKE AVIATION III | | | DISTRIBUTION | 07/28/2017 | 09/30/2019 | 424,561 | | | | | | | 424,561 | | | | | |
| BANOKP-ET-6 | JCR INCOME PLUS FUND | | | DISTRIBUTION | 05/04/2018 | 07/25/2019 | 107,065 | | | | | | | 107,065 | 42,218 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | DISTRIBUTION | 05/31/2017 | 07/24/2019 | 372,409 | | | | | | | 372,409 | 345,117 | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | DISTRIBUTION | 06/07/2018 | 07/30/2019 | 310,018 | | | | | | | 310,018 | | | | | |
| BANOUA-CQ-6 | NNN INVESTOR II | | | DISTRIBUTION | 07/11/2019 | 08/29/2019 | 134,609 | | | | | | | 134,609 | | | | | |
| 000000-00-0 | REDDING RIDGE HOLDINGS | | | DISTRIBUTION | 07/14/2017 | 08/15/2019 | 375,340 | | | | | | | 375,340 | | | | | |
| 000000-00-0 | AA ASIA PRIVATE CREDIT | | | DISTRIBUTION | 04/20/2012 | 07/12/2019 | 318,075 | | | | | | | 318,075 | 318,075 | | | | |
| 466993-50-8 | PEG SECONDARY PRIVATE EQUITY INVESTORS | | | DISTRIBUTION | 08/12/2016 | 11/04/2019 | 166,144 | | | | | | | 166,144 | | | | | |
| 14307#-10-7 | CARLYLE ENERGY MEZZANINE | | | DISTRIBUTION | 06/26/2012 | 11/04/2019 | 106,875 | | | 3,149,149 | | (3,149,149) | | 106,875 | 106,875 | | | | |
| 18064@-10-3 | CLARITAS CAPITAL SPECIALTY DEBT FUND | | | DISTRIBUTION | 02/03/2011 | 12/12/2019 | 367,588 | | | | | | | 367,588 | | | | | |
| 000000-00-0 | CCSD II LP | | | DISTRIBUTION | 06/28/2012 | 12/12/2019 | 628,448 | | | | | | | 628,448 | | | | | |
| G2957*-10-2 | AA ASIA PRIVATE CREDIT FUND LP | | | DISTRIBUTION | 04/20/2012 | 10/15/2019 | 1,944,517 | | | | | | | 1,944,517 | 1,944,517 | | | | |
| BANON8-DY-1 | AA DIRECT | | | DISTRIBUTION | 07/05/2018 | 11/14/2019 | 120,155 | | | | | | | 120,155 | 40,935 | | | | |
| BANORL-F1-8 | A-A SPN-2 (MHC-AEL) LP | | | DISTRIBUTION | 11/09/2018 | 10/03/2019 | 814,185 | | | | | | | 814,185 | 814,185 | | | | |
| BANOPE-FS-7 | ACE CREDIT FUND | | | CAPITAL DISTRIBUTION | 08/10/2018 | 10/15/2019 | 660,517 | | | | | | | 660,517 | | | | | |
| 000000-00-0 | APOLLO ASIA REAL ESTATE FUND | | | DISTRIBUTION | 09/23/2016 | 12/09/2019 | 130,581 | | | | | | | 130,581 | | | | | |
| 000000-00-0 | APOLLO NATURAL RESOURCE PARTNERS II | | | DISTRIBUTION | 02/10/2017 | 11/08/2019 | 2,436,657 | | | | | | | 2,436,657 | 2,271,971 | | | | |
| BANOU8-FT-2 | ATH-INVEST NET LEASE 2 LLC | | | SALE | 05/28/2019 | 10/31/2019 | 2,405,444 | | | | | | | 2,405,444 | 2,405,444 | | | | |
| 000000-00-0 | BLUEWATER INVESTMENT HOLDINGS | | | DISTRIBUTION | 11/21/2017 | 11/01/2019 | 3,600,000 | | | | | | | 3,600,000 | 3,600,000 | | | | |
| 000000-00-0 | CASTLELAKE AVIATION III | | | DISTRIBUTION | 07/28/2017 | 12/31/2019 | 450,802 | | | | | | | 450,802 | | | | | |
| BANOKF-BP-9 | CIII RECOVERY FUND III LP | | | DISTRIBUTION | 09/24/2018 | 12/17/2019 | 61,431 | | | | | | | 61,431 | 42,615 | | | | |
| 000000-00-0 | FINANCIAL CREDIT INVESTMENT III | | | DISTRIBUTION | 07/18/2017 | 12/27/2019 | 263,564 | | | | | | | 263,564 | | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 10/22/2019 | 107,436 | | | | | | | 107,436 | 15,125 | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 10/31/2019 | 13,902 | | | | | | | 13,902 | | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 12/02/2019 | 5,534 | | | | | | | 5,534 | | | | | |
| 000000-00-0 | LEVINE LEICHTMAN | | | CAPITAL DISTRIBUTION | 05/31/2017 | 12/30/2019 | 6,353 | | | | | | | 6,353 | | | | | |
| 000000-00-0 | MEZZANINE PARTNERS III | | | DISTRIBUTION | 02/27/2017 | 12/10/2019 | 239,644 | | | | | | | 239,644 | | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | DISTRIBUTION | 06/07/2018 | 10/31/2019 | 96,906 | | | | | | | 96,906 | | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | DISTRIBUTION | 06/07/2018 | 11/27/2019 | 104,262 | | | | | | | 104,262 | | | | | |
| BANONL-H7-7 | NNN INVESTOR I | | | DISTRIBUTION | 06/07/2018 | 12/30/2019 | 93,624 | | | | | | | 93,624 | | | | | |
| BANOUA-CQ-6 | NNN INVESTOR II | | | DISTRIBUTION | 07/11/2019 | 10/31/2019 | 48,730 | | | | | | | 48,730 | | | | | |
| BANOUA-CQ-6 | NNN INVESTOR II | | | DISTRIBUTION | 07/11/2019 | 11/27/2019 | 46,438 | | | | | | | 46,438 | 46,438 | | | | |
| BANOUA-CQ-6 | NNN INVESTOR II | | | DISTRIBUTION | 07/11/2019 | 12/30/2019 | 46,978 | | | | | | | 46,978 | 46,978 | | | | |
| 000000-00-0 | REDDING RIDGE | | | DISTRIBUTION | 07/14/2017 | 11/15/2019 | 375,340 | | | | | | | 375,340 | | | | | |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 244,262,190 | (22,595,075) | | 16,188,561 | | (38,783,636) | | 244,262,190 | 193,930,325 | | 126,359 | 126,359 | 23,968,499 |
| 677412-AD-0 | OHIO NATIONAL LIFE INS | | | SALE | 04/05/2011 | 10/17/2019 | 1,357,000 | | 828,595 | | | 828,595 | | 1,357,000 | 1,357,000 | | 102,938 | 102,938 | 91,233 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | 1,357,000 | | 828,595 | | | 828,595 | | 1,357,000 | 1,357,000 | | 102,938 | 102,938 | 91,233 |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | REDEMPTION | 12/31/2017 | 05/31/2019 | 20,970,052 | | | | | | | 20,970,052 | 20,970,052 | | (602,567) | (602,567) | |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | REDEMPTION | 12/31/2017 | 06/28/2019 | 101,268 | | | | | | | 101,268 | 101,268 | | (219,481) | (219,481) | |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | REDEMPTION | 12/31/2017 | 08/31/2019 | 91,129 | | | | | | | 91,129 | 91,129 | | (11,982,986) | (11,982,986) | |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | REDEMPTION | 12/31/2017 | 09/30/2019 | 12,611 | | | | | | | 12,611 | 12,611 | | | | |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/ Adjusted Carrying Value Less Encum-brances, Prior Year | Unrealized Valuation Increase (De-crease) | Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion | Current Year's Other-Than-Temporary Impair-ment Recog-nized | Capital-ized Deferred Interest and Other | Total Change in Book/ Adjusted Carrying Value (9+10-11+12) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encum-brances on Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Invest-ment Income |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | REDEMPTION | 12/31/2017 | 11/30/2019 | 100,986 | | | | | | | 100,986 | 100,986 | | | | |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | REDEMPTION | 12/31/2017 | 10/31/2019 | 6,943,278 | | | | | | | 6,943,278 | 6,943,278 | | | | |
| BANOLJ-N8-5 | FINANCIAL CREDIT INVESTMENT I | | | SALE | 12/31/2017 | 12/31/2019 | 18,367,229 | | 2,320,069 | | | 2,320,069 | | 18,367,229 | 18,367,229 | | (1,120,763) | (1,120,763) | 2,636,705 |
| 4699999. Any Other Class of Assets - Unaffiliated | | | | | | | 46,586,553 | | 2,320,069 | | | 2,320,069 | | 46,586,553 | 46,586,553 | | (13,925,797) | (13,925,797) | 2,636,705 |
| 000000-00-0 | AERIL, LC | WEST DES MOINES | IA | DISTRIBUTION | 04/03/2009 | 09/26/2019 | 1,645,891 | | | | | | | 1,645,891 | 1,645,891 | | | | |
| 000000-00-0 | AERIL, LC | WEST DES MOINES | IA | DISTRIBUTION | 04/03/2009 | 12/30/2019 | 20,000 | | | | | | | 20,000 | 20,000 | | | | |
| 4799999. Any Other Class of Assets - Affiliated | | | | | | | 1,665,891 | | | | | | | 1,665,891 | 1,665,891 | | | | |
| 4899999. Total - Unaffiliated | | | | | | | 296,133,495 | (22,595,075) | 3,148,664 | 16,188,561 | | (35,634,972) | | 296,133,495 | 244,959,912 | | (13,696,500) | (13,696,500) | 26,696,437 |
| 4999999. Total - Affiliated | | | | | | | 1,665,891 | | | | | | | 1,665,891 | 1,665,891 | | | | |
| 5099999 - Totals | | | | | | | 297,799,386 | (22,595,075) | 3,148,664 | 16,188,561 | | (35,634,972) | | 297,799,386 | 246,625,803 | | (13,696,500) | (13,696,500) | 26,696,437 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 228027-AB-4 | VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 | | | | 1 | 5,715,142 | 104.9470 | 5,820,338 | 5,546,000 | 5,693,691 | | (6,386) | | | 3.477 | 3.272 | JJ | 88,382 | 192,834 | 06/28/2016 | 01/16/2037 |
| 912828-B6-6 | US TREASURY N/B T 2 3/4 02/15/24 | SD | | | 1 | 916,824 | 104.3130 | 923,166 | 885,000 | 904,854 | | (4,573) | | | 2.750 | 2.177 | FA | 9,193 | 24,338 | 09/13/2017 | 02/15/2024 |
| 912828-B6-6 | US TREASURY N/B T 2 3/4 02/15/24 | SD | | | 1 | 25,899 | 104.3130 | 26,078 | 25,000 | 25,561 | | (129) | | | 2.750 | 2.177 | FA | 260 | 688 | 09/13/2017 | 02/15/2024 |
| 912828-B6-6 | US TREASURY N/B T 2 3/4 02/15/24 | | | | 1 | 145,034 | 104.3130 | 146,038 | 140,000 | 143,141 | | (723) | | | 2.750 | 2.177 | FA | 1,454 | 3,850 | 09/13/2017 | 02/15/2024 |
| 912828-K7-4 | US TREASURY N/B T 2 08/15/25 | SD | | | 1 | 487,754 | 101.3590 | 506,797 | 500,000 | 492,722 | | 1,200 | | | 2.000 | 2.277 | FA | 3,777 | 10,000 | 09/15/2015 | 08/15/2025 |
| 912828-PC-8 | US TREASURY N/B T 2 5/8 11/15/20 | SD | | | 1 | 316,466 | 100.8440 | 342,869 | 340,000 | 337,598 | | 2,670 | | | 2.625 | 3.455 | MN | 1,152 | 8,925 | 12/14/2010 | 11/15/2020 |
| 912828-UN-8 | US TREASURY N/B T 2 02/15/23 | SD | | | 1 | 515,273 | 101.1560 | 505,781 | 500,000 | 505,139 | | (1,591) | | | 2.000 | 1.661 | FA | 3,777 | 10,000 | 04/26/2013 | 02/15/2023 |
| 912828-WJ-5 | US TREASURY N/B T 2 1/2 05/15/24 | SD | | | 1 | 148,383 | 103.4690 | 155,203 | 150,000 | 149,236 | | 163 | | | 2.500 | 2.624 | MN | 484 | 3,750 | 06/17/2014 | 05/15/2024 |
| 912828-Y8-7 | US TREASURY N/B NOTES | | | | 1 | 5,016,731 | 100.3130 | 5,015,625 | 5,000,000 | 5,016,359 | | (371) | | | 1.750 | 1.675 | JJ | 36,617 | | 11/19/2019 | 07/31/2024 |
| 912828-YD-6 | US TREASURY N/B NOTES | | | | 1 | 4,899,858 | 97.2810 | 4,864,063 | 5,000,000 | 4,901,951 | | 2,094 | | | 1.375 | 1.686 | FA | 22,418 | | 11/13/2019 | 08/31/2026 |
| 912828-YF-1 | US TREASURY N/B NOTES | | | | 1 | 4,981,781 | 99.7660 | 4,988,282 | 5,000,000 | 4,982,656 | | 875 | | | 1.500 | 1.631 | MS | 22,047 | | 11/15/2019 | 09/15/2022 |
| 912828-YG-9 | US TREASURY N/B NOTES | | | | 1 | 4,958,345 | 98.7970 | 4,939,844 | 5,000,000 | 4,959,094 | | 748 | | | 1.625 | 1.754 | MS | 20,646 | | 11/20/2019 | 09/30/2026 |
| 912828-YH-7 | US TREASURY N/B NOTES | | | | 1 | 4,965,336 | 99.1560 | 4,957,813 | 5,000,000 | 4,966,304 | | 968 | | | 1.500 | 1.648 | MS | 19,057 | | 11/14/2019 | 09/30/2024 |
| 912828-YJ-3 | US TREASURY N/B NOTES | | | | 1 | 124,833,983 | 99.8440 | 124,804,688 | 125,000,000 | 124,834,251 | | 268 | | | 1.500 | 1.577 | MS | 476,434 | | 12/31/2019 | 09/30/2021 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 157,926,809 | XXX | 157,996,585 | 158,086,000 | 157,912,557 | | (4,787) | | | XXX | XXX | XXX | 705,698 | 254,385 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 157,926,809 | XXX | 157,996,585 | 158,086,000 | 157,912,557 | | (4,787) | | | XXX | XXX | XXX | 705,698 | 254,385 | XXX | XXX |
| 00254E-MA-7 | SWEDISH EXPORT CREDIT SEK 3.91 03/14/32 | | D | 2 | 1FE | 50,000,000 | 103.5130 | 51,756,450 | 50,000,000 | 50,000,000 | | | | | 3.910 | 3.910 | MS | 581,069 | 1,955,000 | 02/27/2014 | 03/14/2032 |
| 00386S-AB-8 | TAQA ABU DHABI NATIONAL TAQAUH 6 1/2 10/27/36 | | D | | 1FE | 8,747,250 | 135.0130 | 14,446,338 | 10,700,000 | 9,074,388 | | 43,927 | | | 6.500 | 8.178 | AO | 123,644 | 695,500 | 06/01/2009 | 10/27/2036 |
| 00386S-AL-6 | TAQA ABU DHABI NATIONAL TAQAUH 3 5/8 01/12/23 | | D | | 1FE | 4,970,200 | 102.6270 | 5,131,330 | 5,000,000 | 4,989,916 | | 3,090 | | | 3.625 | 3.696 | JJ | 85,087 | 181,250 | 12/05/2012 | 01/12/2023 |
| 62630C-AC-5 | MUNICIPALITY FINANCE PLC KUNTA 3.66 09/30/39 | | D | 2 | 1FE | 50,000,000 | 103.7000 | 51,850,000 | 50,000,000 | 50,000,000 | | | | | 3.660 | 3.660 | MS | 462,583 | 1,830,000 | 09/16/2014 | 09/30/2039 |
| 71645W-AQ-4 | PETROBRAS GLOBAL FINANCE PETBRA 6 7/8 01/20/40 | LS | D | | 3FE | 2,678,350 | 117.2500 | 2,696,750 | 2,300,000 | 2,617,441 | | (8,305) | | | 6.875 | 5.710 | JJ | 70,717 | 158,125 | 10/27/2010 | 01/20/2040 |
| 71645W-AQ-4 | PETROBRAS GLOBAL FINANCE PETBRA 6 7/8 01/20/40 | | D | | 3FE | 11,877,900 | 117.2500 | 11,959,500 | 10,200,000 | 11,607,784 | | (36,833) | | | 6.875 | 5.710 | JJ | 313,615 | 701,250 | 10/27/2010 | 01/20/2040 |
| 71647N-AQ-2 | PETROBRAS GLOBAL FINANCE BASIC | 0 | D | | 3FE | 6,106,500 | 128.5850 | 6,429,250 | 5,000,000 | 6,031,643 | | (74,857) | | | 8.750 | 4.946 | MN | 46,181 | 218,750 | 06/10/2019 | 05/23/2026 |
| 71647N-AV-1 | PETROBRAS GLOBAL FINANCE PETBRA 5.299 01/27/25 | | D | | 3FE | 10,217,267 | 108.5750 | 11,536,094 | 10,625,000 | 10,287,865 | | 55,509 | | | 5.299 | 6.035 | JJ | 240,847 | 563,019 | 09/24/2018 | 01/27/2025 |
| 71647N-AY-5 | PETROBRAS GLOBAL FINANCE BASIC | 0 | D | | 3FE | 6,252,000 | 114.2890 | 6,857,340 | 6,000,000 | 6,239,485 | | (12,515) | | | 5.999 | 5.383 | JJ | 153,974 | 179,970 | 06/10/2019 | 01/27/2028 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS PEMEX 4 7/8 01/24/22 | LS | D | | 2FE | 2,925,301 | 103.9110 | 3,065,360 | 2,950,000 | 2,943,588 | | 2,881 | | | 4.875 | 4.987 | JJ | 62,718 | 143,813 | 09/11/2012 | 01/24/2022 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS PEMEX 4 7/8 01/24/22 | | D | | 2FE | 6,990,974 | 103.9110 | 7,325,690 | 7,050,000 | 7,034,676 | | 6,885 | | | 4.875 | 4.987 | JJ | 149,886 | 343,688 | 09/11/2012 | 01/24/2022 |
| 74727P-AL-5 | STATE OF QATAR QATAR 6.4 01/20/40 | LS | D | | 1FE | 151,736 | 144.8780 | 217,317 | 150,000 | 151,443 | | (36) | | | 6.400 | 6.314 | JJ | 4,293 | 9,600 | 11/17/2009 | 01/20/2040 |
| 74727P-AL-5 | STATE OF QATAR QATAR 6.4 01/20/40 | | D | | 1FE | 13,251,651 | 144.8780 | 18,979,018 | 13,100,000 | 13,226,032 | | (3,116) | | | 6.400 | 6.314 | JJ | 374,951 | 838,400 | 11/17/2009 | 01/20/2040 |
| 80413T-AK-5 | SAUDI INTERNATIONAL BOND GOVT NATIONAL | 0 | D | | 1FE | 3,038,360 | 112.3680 | 3,371,025 | 3,000,000 | 3,036,187 | | (2,173) | | | 4.375 | 4.212 | AO | 27,344 | 98,438 | 04/08/2019 | 04/16/2029 |
| 91087B-AA-8 | UNITED MEXICAN STATES MEX 3.6 01/30/25 | | D | | 2FE | 25,106,000 | 104.5300 | 26,132,450 | 25,000,000 | 25,059,895 | | (10,585) | | | 3.600 | 3.548 | JJ | 377,500 | 900,000 | 01/14/2015 | 01/30/2025 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 202,313,489 | XXX | 221,753,912 | 201,075,000 | 202,300,343 | | (36,128) | | | XXX | XXX | XXX | 3,074,409 | 8,816,803 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 202,313,489 | XXX | 221,753,912 | 201,075,000 | 202,300,343 | | (36,128) | | | XXX | XXX | XXX | 3,074,409 | 8,816,803 | XXX | XXX |
| 011770-T8-7 | ALASKA ST BUILD AMERICA BONDS | | | | 1FE | 1,000,000 | 118.6620 | 1,186,620 | 1,000,000 | 1,000,000 | | | | | 5.342 | 5.342 | FA | 22,258 | 53,420 | 12/08/2010 | 08/01/2027 |
| 011770-T9-5 | ALASKA ST BUILD AMERICA BONDS | | | | 1FE | 1,000,000 | 120.8320 | 1,208,320 | 1,000,000 | 1,000,000 | | | | | 5.442 | 5.442 | FA | 22,675 | 54,420 | 12/08/2010 | 08/01/2028 |
| 011770-U4-4 | ALASKA ST BUILD AMERICA BONDS | | | 4 | 1FE | 2,000,000 | 129.2000 | 2,584,000 | 2,000,000 | 2,000,000 | | | | | 5.742 | 5.741 | FA | 47,850 | 114,840 | 12/08/2010 | 08/01/2033 |
| 011770-U5-1 | ALASKA ST QUALIFIED SCH CONSTR BDS | | | | 1FE | 2,000,000 | 120.8320 | 2,416,640 | 2,000,000 | 2,000,000 | | | | | 5.442 | 5.442 | FA | 45,350 | 108,840 | 12/08/2010 | 08/01/2028 |
| 011770-U7-7 | ALASKA ST QUALIFIED SCH CONSTR BDS | | | | 1FE | 2,000,000 | 118.6620 | 2,373,240 | 2,000,000 | 2,000,000 | | | | | 5.342 | 5.342 | FA | 44,517 | 106,840 | 12/08/2010 | 08/01/2027 |
| 13063A-5E-0 | CALIFORNIA ST GENERAL OBLIGATION | 0 | | | 1FE | 5,416,539 | 150.7330 | 6,360,933 | 4,220,000 | 5,168,763 | | (43,890) | | | 7.500 | 5.241 | AO | 79,125 | 316,500 | 07/05/2013 | 04/01/2034 |
| 13063B-M3-3 | CALIFORNIA ST REF-VARIOUS PURPOSE | | | 2 | 1FE | 10,000,000 | 103.8340 | 10,383,400 | 10,000,000 | 10,000,000 | | | | | 3.500 | 3.500 | MS | 116,667 | 350,000 | 10/24/2012 | 09/01/2031 |
| 20772J-AC-6 | CONNECTICUT ST BUILD AMERICA BONDS-TAXABLE-SE | | | 4 | 1FE | 12,052,680 | 115.0770 | 14,142,963 | 12,290,000 | 12,158,723 | | 14,324 | | | 5.090 | 5.267 | AO | 156,390 | 625,561 | 11/01/2010 | 10/01/2030 |
| 373384-SC-1 | GEORGIA ST BUILD AMERICA BONDS | | | | 1FE | 25,596,231 | 117.9520 | 28,001,805 | 23,740,000 | 25,036,363 | | (95,226) | | | 4.565 | 3.937 | AO | 270,933 | 1,083,731 | 06/11/2013 | 10/01/2030 |
| 373384-X7-6 | GEORGIA ST QUALIFIED SCH CONSTRUCTION BON | | | 2 | 1FE | 3,010,000 | 106.4150 | 3,203,092 | 3,010,000 | 3,010,000 | | | | | 4.000 | 4.000 | FA | 50,167 | 120,400 | 06/18/2014 | 02/01/2034 |
| 373384-ZS-8 | GEORGIA ST TXBL-SER B | | | 2 | 1FE | 3,606,777 | 101.6110 | 3,795,171 | 3,735,000 | 3,647,155 | | 6,109 | | | 3.250 | 3.500 | JJ | 60,694 | 121,388 | 08/21/2012 | 07/01/2031 |
| 373384-ZT-6 | GEORGIA ST TXBL-SER B | | | 2 | 1FE | 2,252,248 | 101.6840 | 2,374,321 | 2,335,000 | 2,276,437 | | 3,665 | | | 3.300 | 3.550 | JJ | 38,528 | 77,055 | 08/21/2012 | 07/01/2032 |
| 373385-FM-0 | GEORGIA ST GENERAL OBLIGATION | | | 2 | 1FE | 10,000,000 | 100.7550 | 10,075,500 | 10,000,000 | 10,000,000 | | | | | 3.100 | 3.100 | JJ | 140,361 | | 06/20/2019 | 07/01/2039 |
| 419791-YV-4 | HAWAII ST BUILD AMERICA BONDS-TAXABLE-SE | | | | 1FE | 2,564,400 | 120.5360 | 3,013,400 | 2,500,000 | 2,537,472 | | (3,638) | | | 5.480 | 5.250 | FA | 57,083 | 137,000 | 11/10/2010 | 02/01/2028 |
| 419792-TK-2 | HAWAII ST REF-SER DZ | | | 2 | 1FE | 3,420,000 | 105.5660 | 3,610,357 | 3,420,000 | 3,420,000 | | | | | 4.000 | 4.000 | JD | 11,400 | 136,800 | 06/06/2017 | 12/01/2030 |
| 419792-TP-1 | HAWAII ST UNREFUNDED-SER DZ | | | 2 | 1FE | 4,580,000 | 104.7680 | 4,798,374 | 4,580,000 | 4,580,000 | | | | | 4.000 | 4.000 | JD | 15,267 | 183,200 | 06/06/2017 | 12/01/2030 |
| 59447T-KA-0 | MICHIGAN ST FIN AUTH REVENUE TXBL-REF-DETROIT-SER C-1 | | | | 1FE | 15,000,000 | 103.3760 | 15,506,400 | 15,000,000 | 15,000,000 | | | | | 3.260 | 3.260 | MN | 81,500 | 489,000 | 07/29/2016 | 11/01/2031 |
| 594612-BF-9 | MICHIGAN ST TXBL-SCH LOAN-SER A | | | 2 | 1FE | 10,000,000 | 103.4080 | 10,340,800 | 10,000,000 | 10,000,000 | | | | | 3.400 | 3.400 | MN | 43,444 | 340,000 | 04/11/2013 | 05/15/2029 |
| 60412A-AT-0 | MINNESOTA ST SER A | | | 2 | 1Z | 109,412 | 104.9250 | 115,418 | 110,000 | 109,490 | | 33 | | | 4.000 | 4.050 | AO | 1,100 | 4,400 | 09/01/2017 | 10/01/2031 |
| 60412A-BM-4 | MINNESOTA ST SER A | | | 2 | 1FE | 7,052,074 | 104.5240 | 7,410,752 | 7,090,000 | 7,057,150 | | 2,146 | | | 4.000 | 4.050 | AO | 70,900 | 283,600 | 09/01/2017 | 10/01/2031 |
| 60416S-G4-6 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG | | | 2 | 1FE | 2,735,000 | 107.8930 | 2,950,874 | 2,735,000 | 2,735,000 | | | | | 4.630 | 4.630 | JJ | 63,315 | 70,622 | 11/16/2018 | 07/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 60416S-PY-0 | MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C | | | 2 | 1FE | 325,000 | 105.1170 | 341,630 | 325,000 | 325,000 | | | | | 3.800 | 3.800 | JJ | 6,175 | 12,704 | 05/26/2016 | 07/01/2031 |
| 60416S-PZ-7 | MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C | | | 2 | 1FE | 540,000 | 105.8970 | 571,844 | 540,000 | 540,000 | | | | | 4.200 | 4.200 | JJ | 11,340 | 23,370 | 05/26/2016 | 07/01/2037 |
| 60416S-W2-2 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG | | | 2 | 1FE | 2,200,000 | 99.8350 | 2,196,370 | 2,200,000 | 2,200,000 | | | | | 2.905 | 2.905 | JJ | 19,528 | | 08/21/2019 | 07/01/2034 |
| 60416S-W3-0 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG | | | 2 | 1FE | 2,750,000 | 97.8340 | 2,690,435 | 2,750,000 | 2,750,000 | | | | | 3.164 | 3.164 | JJ | 26,586 | | 08/21/2019 | 01/01/2040 |
| 60416S-YQ-7 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG | | | 2 | 1FE | 2,200,000 | 108.1120 | 2,378,464 | 2,200,000 | 2,200,000 | | | | | 4.450 | 4.450 | JJ | 48,950 | 99,805 | 06/11/2018 | 07/01/2040 |
| 605580-4X-4 | MISSISSIPPI ST BUILD AMERICA BONDS-TAXABLE-SE | | | 4 | 1FE | 21,827,400 | 134.2000 | 26,840,000 | 20,000,000 | 21,337,434 | | (64,413) | | | 5.669 | 5.000 | AO | 283,450 | 1,133,800 | 10/12/2010 | 10/01/2034 |
| 612103-RL-7 | MONTANA ST TAXABLE-TRUST LANDS-SER F | | | 2 | 1FE | 525,418 | 101.5670 | 553,540 | 545,000 | 532,685 | | 975 | | | 4.800 | 5.101 | FA | 10,900 | 26,160 | 11/23/2010 | 08/01/2029 |
| 64990C-7H-8 | NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION | | | 2 | 1FE | 2,508,042 | 107.4720 | 2,697,547 | 2,510,000 | 2,508,314 | | 77 | | | 3.994 | 4.000 | JJ | 50,125 | 112,502 | 05/04/2018 | 07/01/2035 |
| 64990C-7J-4 | NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION | | | 2 | 1FE | 5,000,000 | 105.9790 | 5,298,950 | 5,000,000 | 5,000,000 | | | | | 4.071 | 4.071 | JJ | 101,775 | 228,428 | 05/04/2018 | 07/01/2040 |
| 64990C-7K-1 | NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION | | | 2 | 1FE | 5,256,650 | 111.8010 | 5,590,050 | 5,000,000 | 5,222,784 | | (21,382) | | | 4.850 | 4.221 | JJ | 121,250 | 272,139 | 05/04/2018 | 07/01/2048 |
| 64990C-ER-8 | NEW YORK ST DORM AUTH REVENUES TXBL-NEW YORK UNIVERSITY-SER B | | | 2 | 1FE | 10,000,000 | 103.4470 | 10,344,700 | 10,000,000 | 10,000,000 | | | | | 3.879 | 3.879 | JJ | 193,950 | 387,900 | 06/02/2016 | 07/01/2046 |
| 64990C-ZV-6 | NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY | | | 2 | 1FE | 2,500,000 | 105.4710 | 2,636,775 | 2,500,000 | 2,500,000 | | | | | 3.779 | 3.779 | JJ | 47,238 | 94,475 | 05/18/2017 | 07/01/2034 |
| 64990C-ZW-4 | NEW YORK ST DORM AUTH REVENUES NYSHGR-NEW YORK UNIVERSITY | | | 2 | 1FE | 8,000,000 | 106.3450 | 8,507,600 | 8,000,000 | 8,000,000 | | | | | 3.998 | 3.998 | JJ | 159,920 | 319,840 | 05/17/2017 | 07/01/2039 |
| 64990E-AY-3 | NEW YORK ST DORM AUTH ST PERSO SER G | | | 2 | 1FE | 1,889,645 | 103.8610 | 1,973,359 | 1,900,000 | 1,892,876 | | 472 | | | 4.000 | 4.041 | FA | 28,711 | 76,000 | 12/02/2011 | 08/15/2031 |
| 64990G-UE-0 | NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION | | | 2 | 1FE | 6,000,000 | 96.0970 | 5,765,820 | 6,000,000 | 6,000,000 | | | | | 3.439 | 3.439 | JJ | 47,573 | | 09/20/2019 | 07/01/2042 |
| 650035-VC-9 | NEW YORK ST URBAN DEV CORP REV BUILD AMERICA BONDS-TAXABLE-ST | | | | 1FE | 7,000,000 | 109.2810 | 7,649,670 | 7,000,000 | 7,000,000 | | | | | 5.210 | 5.210 | MS | 107,384 | 364,700 | 12/02/2010 | 03/15/2023 |
| 677521-PY-6 | OHIO ST COMMON SCHS-SER B | | | 2 | 1FE | 9,868,900 | 103.2090 | 10,320,900 | 10,000,000 | 9,913,810 | | 6,300 | | | 4.000 | 4.100 | MS | 117,778 | 400,000 | 10/06/2011 | 09/15/2030 |
| 70914P-MJ-8 | PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE | | | 4 | 1FE | 187,525 | 120.1890 | 222,350 | 185,000 | 186,537 | | (138) | | | 5.450 | 5.328 | FA | 3,809 | 10,083 | 04/04/2011 | 02/15/2030 |
| 70914P-NE-8 | PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 4,434,203 | 101.1930 | 4,447,432 | 4,395,000 | 4,396,689 | | (4,918) | | | 5.350 | 5.232 | MN | 39,189 | 235,133 | 07/22/2010 | 05/01/2030 |
| 70914P-PQ-9 | PENNSYLVANIA ST BUILD AMERICA BONDS-TAXABLE-TH | | | 2 | 1FE | 14,981,850 | 102.1620 | 15,324,300 | 15,000,000 | 14,989,239 | | 967 | | | 5.850 | 5.861 | JJ | 404,625 | 877,500 | 12/12/2010 | 07/15/2030 |
| 76222R-HT-2 | RHODE ISLAND ST & PROVIDENCE P BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 8,049,700 | 101.0540 | 8,054,004 | 7,970,000 | 8,015,880 | | (4,266) | | | 6.098 | 6.007 | AO | 121,503 | 486,011 | 05/13/2010 | 04/01/2030 |
| 772487-Q9-8 | ROCK ISLAND IL SER B-TXBL | | | 2 | 1FE | 4,253,512 | 103.6480 | 4,462,046 | 4,305,000 | 4,262,579 | | 1,987 | | | 4.250 | 4.340 | JD | 15,247 | 182,963 | 12/09/2014 | 12/01/2034 |
| 810489-RB-2 | SCOTTSDALE AZ MUNI PROPERTY CO TXBL-SER A | | | 2 | 1FE | 3,865,000 | 105.9170 | 4,093,692 | 3,865,000 | 3,865,000 | | | | | 4.000 | 4.000 | JJ | 77,300 | 154,600 | 12/10/2014 | 07/01/2034 |
| 857536-PY-6 | ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U | | | 2 | 1FE | 1,444,362 | 102.5970 | 1,518,436 | 1,480,000 | 1,462,633 | | 1,999 | | | 3.250 | 3.429 | JJ | 24,050 | 48,100 | 08/31/2015 | 07/01/2027 |
| 857536-QA-7 | ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U | | | 2 | 1FE | 1,715,000 | 103.2170 | 1,770,172 | 1,715,000 | 1,715,000 | | | | | 3.500 | 3.500 | JJ | 30,013 | 60,025 | 08/06/2015 | 07/01/2029 |
| 857536-QC-3 | ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U | | | 2 | 1FE | 1,890,000 | 103.8350 | 1,962,482 | 1,890,000 | 1,890,000 | | | | | 3.700 | 3.700 | JJ | 34,965 | 69,930 | 08/06/2015 | 07/01/2031 |
| 857536-SM-9 | ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U | | | 2 | 1FE | 1,575,000 | 104.1300 | 1,640,048 | 1,575,000 | 1,575,000 | | | | | 3.750 | 3.750 | JJ | 29,531 | 59,063 | 10/23/2015 | 07/01/2030 |
| 857536-SN-7 | ST UNIV OF IOWA UNIV REVENUE TXBL-REF-ATHLETIC FACS-SER S U | | | 2 | 1FE | 1,635,000 | 104.5390 | 1,709,213 | 1,635,000 | 1,635,000 | | | | | 3.850 | 3.850 | JJ | 31,474 | 62,948 | 10/23/2015 | 07/01/2031 |
| 882722-K5-9 | TEXAS ST REF-TAXABLE-PUB FIN AUTH | | | 2 | 1FE | 2,500,000 | 104.3780 | 2,609,450 | 2,500,000 | 2,500,000 | | | | | 5.016 | 5.016 | AO | 31,350 | 125,400 | 07/26/2011 | 10/01/2030 |
| 882722-K6-7 | TEXAS ST REF-TAXABLE-PUB FIN AUTH | | | 2 | 1FE | 1,000,000 | 104.4970 | 1,044,970 | 1,000,000 | 1,000,000 | | | | | 5.116 | 5.116 | AO | 12,790 | 51,160 | 07/26/2011 | 10/01/2031 |
| 882723-B7-3 | TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C | | | 2 | 1FE | 5,000,000 | 106.5620 | 5,328,100 | 5,000,000 | 5,000,000 | | | | | 3.738 | 3.738 | AO | 46,725 | 186,900 | 10/15/2015 | 10/01/2031 |
| 882723-C2-3 | TEXAS ST TXBL-REF-PUBLIC FIN AUTH-SER C | | | 2 | 1FE | 3,500,000 | 107.2120 | 3,752,420 | 3,500,000 | 3,500,000 | | | | | 4.028 | 4.028 | AO | 35,245 | 140,980 | 10/15/2015 | 10/01/2034 |
| 882724-DK-0 | STATE OF TEXAS STATE OF TEXAS | | | 2 | 1FE | 6,455,000 | 106.9270 | 6,902,138 | 6,455,000 | 6,455,000 | | | | | 3.820 | 3.820 | FA | 102,742 | 246,581 | 05/24/2017 | 08/01/2037 |
| 88278P-VM-3 | TEXAS ST UNIV SYS FING REVENUE TXBL-REF-SER B | | | 2 | 1FE | 8,000,000 | 105.6870 | 8,454,960 | 8,000,000 | 8,000,000 | | | | | 4.123 | 4.123 | MS | 97,120 | 329,840 | 02/27/2015 | 03/15/2035 |
| 92818L-XK-3 | VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B | | | 2 | 1FE | 165,000 | 105.4830 | 174,047 | 165,000 | 165,000 | | | | | 3.560 | 3.560 | MN | 979 | 5,874 | 07/29/2015 | 11/01/2027 |
| 92818L-XL-1 | VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B | | | 2 | 1FE | 175,000 | 105.7880 | 185,129 | 175,000 | 175,000 | | | | | 3.760 | 3.760 | MN | 1,097 | 6,580 | 07/29/2015 | 11/01/2028 |
| 92818L-XM-9 | VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B | | | 2 | 1FE | 185,000 | 106.1550 | 196,387 | 185,000 | 185,000 | | | | | 3.910 | 3.910 | MN | 1,206 | 7,234 | 07/29/2015 | 11/01/2029 |
| 92818L-XN-7 | VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B | | | 2 | 1FE | 145,000 | 106.2580 | 154,074 | 145,000 | 145,000 | | | | | 4.010 | 4.010 | MN | 969 | 5,815 | 07/29/2015 | 11/01/2030 |
| 92818L-XP-2 | VIRGINIA ST RESOURCES AUTH INF TXBL-REF-INFRASTRUCTURE-SER B | | | 2 | 1FE | 740,000 | 106.7980 | 790,305 | 740,000 | 740,000 | | | | | 4.290 | 4.290 | MN | 5,291 | 31,746 | 07/29/2015 | 11/01/2035 |
| 93974C-8K-9 | WASHINGTON ST REF-VARIOUS PURPOSE-SER R-C | | | 2 | 1FE | 20,326,822 | 103.4070 | 23,157,998 | 22,395,000 | 20,938,324 | | 99,995 | | | 3.000 | 3.700 | JJ | 335,925 | 671,850 | 03/15/2013 | 07/01/2031 |
| 93974C-PL-8 | WASHINGTON ST BUILD AMERICA BONDS-SER D | | | 4 | 1FE | 8,888,501 | 119.1420 | 10,371,311 | 8,705,000 | 8,806,306 | | (10,666) | | | 5.381 | 5.193 | FA | 195,173 | 468,416 | 07/13/2010 | 08/01/2029 |
| 97705L-A9-8 | WISCONSIN ST BUILD AMERICA BONDS-SER D | | | 2 | 1FE | 9,986,100 | 103.5140 | 10,351,400 | 10,000,000 | 9,991,257 | | 502 | | | 5.000 | 5.010 | MN | 83,333 | 500,000 | 08/18/2010 | 05/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 97705L-R4-1 | WISCONSIN ST SER C | | | 2 | 1FE | 4,480,450 | 103.8240 | 4,692,845 | 4,520,000 | 4,492,207 | | 1,706 | | | 4.000 | 4.064 | MN | 30,133 | 180,800 | 12/06/2011 | 05/01/2032 |
| 97705L-Z0-3 | WISCONSIN ST BUILD AMERICA BONDS | | | 2 | 1FE | 12,288,182 | 101.0930 | 12,616,406 | 12,480,000 | 12,355,202 | | 8,623 | | | 5.650 | 5.780 | MN | 117,520 | 705,120 | 03/24/2010 | 05/01/2030 |
| 977100-DR-4 | WISCONSIN ST GEN FUND ANNUAL A TXBL-REF-SER B | | | | 1FE | 5,000,000 | 103.7450 | 5,187,250 | 5,000,000 | 5,000,000 | | | | | 3.294 | 3.294 | MN | 27,450 | 164,700 | 08/03/2016 | 05/01/2037 |
| 1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations | | | | | | 346,652,623 | XXX | 373,383,399 | 344,215,000 | 346,101,309 | | (98,657) | | | XXX | XXX | XXX | 4,758,911 | 14,404,792 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 346,652,623 | XXX | 373,383,399 | 344,215,000 | 346,101,309 | | (98,657) | | | XXX | XXX | XXX | 4,758,911 | 14,404,792 | XXX | XXX |
| 005482-X2-5 | ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 2,500,000 | 102.7510 | 2,568,775 | 2,500,000 | 2,500,000 | | | | | 5.312 | 5.312 | JD | 11,067 | 132,800 | 09/02/2010 | 12/01/2028 |
| 005482-Y7-3 | ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS | | | 2 | 1FE | 2,500,000 | 103.1380 | 2,578,450 | 2,500,000 | 2,500,000 | | | | | 5.586 | 5.586 | JD | 11,638 | 139,650 | 12/09/2010 | 12/01/2025 |
| 005482-Y8-1 | ADAMS & ARAPAHOE CNTYS CO JT S BUILD AMERICA BONDS | | | 2 | 1FE | 1,500,000 | 103.4090 | 1,551,135 | 1,500,000 | 1,500,000 | | | | | 6.045 | 6.045 | JD | 7,556 | 90,675 | 12/09/2010 | 12/01/2028 |
| 015131-KV-6 | ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A | | | 2 | 1FE | 4,106,248 | 103.1030 | 4,155,051 | 4,030,000 | 4,040,586 | | (9,382) | | | 4.250 | 4.000 | FA | 71,365 | 171,275 | 11/17/2011 | 02/01/2029 |
| 015131-KW-4 | ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A | | | 2 | 1FE | 2,228,160 | 103.0810 | 2,267,782 | 2,200,000 | 2,203,928 | | (3,479) | | | 4.250 | 4.080 | FA | 38,958 | 93,500 | 11/17/2011 | 02/01/2030 |
| 015302-2K-7 | ALEXANDRIA VA TXBL-REF-SER C | | | | 1FE | 143,588 | 106.9420 | 155,066 | 145,000 | 144,042 | | 110 | | | 3.350 | 3.450 | JJ | 2,240 | 4,858 | 07/24/2015 | 07/15/2027 |
| 015302-2L-5 | ALEXANDRIA VA TXBL-REF-SER C | | | | 1FE | 89,998 | 108.4170 | 97,575 | 90,000 | 89,998 | | | | | 3.500 | 3.500 | JJ | 1,453 | 3,150 | 07/24/2015 | 07/15/2028 |
| 03588E-4E-0 | ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS | | | 2 | 1FE | 980,486 | 100.8490 | 897,556 | 890,000 | 893,211 | | (12,569) | | | 5.875 | 4.400 | AO | 13,072 | 52,288 | 12/06/2011 | 04/01/2030 |
| 03588E-4Q-3 | ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND | | | 2 | 1FE | 4,874,254 | 100.7900 | 4,928,631 | 4,890,000 | 4,880,948 | | 852 | | | 5.350 | 5.378 | AO | 65,404 | 261,615 | 12/28/2010 | 04/01/2028 |
| 03588E-4R-1 | ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND | | | 2 | 1FE | 5,017,400 | 100.8080 | 5,040,400 | 5,000,000 | 5,000,607 | | (2,364) | | | 5.450 | 5.400 | AO | 68,125 | 272,500 | 04/12/2011 | 04/01/2029 |
| 03588E-4S-9 | ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND | | | 2 | 1FE | 5,034,900 | 100.8300 | 5,041,500 | 5,000,000 | 5,001,215 | | (4,733) | | | 5.550 | 5.450 | AO | 69,375 | 277,500 | 04/12/2011 | 04/01/2030 |
| 041431-GG-6 | ARLINGTON CNTY VA BUILD AMERICA BONDS | | | 2 | 1FE | 3,000,000 | 102.1970 | 3,065,910 | 3,000,000 | 3,000,000 | | | | | 5.301 | 5.301 | FA | 60,078 | 159,030 | 07/29/2010 | 08/15/2030 |
| 044357-RH-6 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 168,496 | 103.6110 | 170,958 | 165,000 | 166,975 | | (340) | | | 3.500 | 3.250 | AO | 1,444 | 5,775 | 03/25/2015 | 04/01/2028 |
| 044357-RJ-2 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 174,136 | 104.1620 | 177,075 | 170,000 | 172,347 | | (401) | | | 3.750 | 3.460 | AO | 1,594 | 6,375 | 03/25/2015 | 04/01/2029 |
| 044357-RK-9 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 179,011 | 104.2820 | 182,494 | 175,000 | 177,283 | | (388) | | | 3.875 | 3.600 | AO | 1,695 | 6,781 | 03/25/2015 | 04/01/2030 |
| 044357-RL-7 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 189,603 | 104.7440 | 193,776 | 185,000 | 187,625 | | (445) | | | 4.000 | 3.700 | AO | 1,850 | 7,400 | 03/25/2015 | 04/01/2031 |
| 044357-RM-5 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 194,704 | 105.2300 | 199,937 | 190,000 | 192,689 | | (455) | | | 4.100 | 3.800 | AO | 1,948 | 7,790 | 03/25/2015 | 04/01/2032 |
| 044357-RN-3 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 204,528 | 105.3010 | 210,602 | 200,000 | 202,591 | | (437) | | | 4.125 | 3.850 | AO | 2,063 | 8,250 | 03/25/2015 | 04/01/2033 |
| 044357-RQ-6 | ASHLAND MA TXBL-QUALIFIED ENERGY CONSV BO | | | 2 | 1FE | 430,349 | 105.6510 | 443,734 | 420,000 | 425,927 | | (999) | | | 4.200 | 3.900 | AO | 4,410 | 17,640 | 03/25/2015 | 04/01/2035 |
| 045333-CV-1 | ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 2,500,000 | 103.1540 | 2,578,850 | 2,500,000 | 2,500,000 | | | | | 5.573 | 5.573 | JD | 11,610 | 139,325 | 12/10/2010 | 12/01/2025 |
| 045333-CW-9 | ASPEN VLY CO HOSP DIST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 4,515,000 | 103.3330 | 4,665,485 | 4,515,000 | 4,515,000 | | | | | 6.049 | 6.049 | JD | 22,759 | 273,112 | 12/10/2010 | 12/01/2030 |
| 052396-S2-5 | AUSTIN TX TXBL-SER B | | | 2 | 1FE | 1,350,000 | 103.0730 | 1,391,486 | 1,350,000 | 1,350,000 | | | | | 3.500 | 3.500 | MS | 15,750 | 47,250 | 08/24/2012 | 09/01/2032 |
| 052396-UV-8 | AUSTIN TX BUILD AMERICA BONDS SER B | | | 4 | 1FE | 8,201,370 | 119.6770 | 9,795,562 | 8,185,000 | 8,193,904 | | (1,014) | | | 5.310 | 5.291 | MS | 144,875 | 434,624 | 11/18/2010 | 09/01/2029 |
| 052397-GQ-3 | AUSTIN TX TXBL-PUBLIC IMPT | | | 2 | 1FE | 1,000,000 | 101.8590 | 1,018,590 | 1,000,000 | 1,000,000 | | | | | 3.061 | 3.061 | MS | 10,203 | 30,610 | 09/08/2016 | 09/01/2034 |
| 052397-GR-1 | AUSTIN TX TXBL-PUBLIC IMPT | | | 2 | 1FE | 1,525,000 | 101.5820 | 1,549,126 | 1,525,000 | 1,525,000 | | | | | 3.161 | 3.161 | MS | 16,068 | 48,205 | 09/08/2016 | 09/01/2036 |
| 052397-RP-3 | AUSTIN TX GENERAL OBLIGATION | | | 2 | 1FE | 7,185,000 | 98.7580 | 7,095,762 | 7,185,000 | 7,185,000 | | | | | 2.926 | 2.926 | MS | 51,974 | | 09/11/2019 | 09/01/2039 |
| 052397-SF-4 | AUSTIN TX GENERAL OBLIGATION | | | 2 | 1FE | 3,000,000 | 97.7970 | 2,933,910 | 3,000,000 | 3,000,000 | | | | | 2.926 | 2.926 | MS | 21,701 | | 09/11/2019 | 09/01/2039 |
| 052430-FC-4 | AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL | | | 4 | 1FE | 5,000,000 | 119.6230 | 5,981,150 | 5,000,000 | 5,000,000 | | | | | 5.141 | 5.141 | FA | 107,104 | 257,050 | 11/05/2010 | 08/01/2030 |
| 052430-FD-2 | AUSTIN TX INDEP SCH DIST BUILD AMERICA BONDS-REF-TAXABL | | | 4 | 1FE | 4,500,000 | 128.0070 | 5,760,315 | 4,500,000 | 4,500,000 | | | | | 5.241 | 5.241 | FA | 98,269 | 235,845 | 08/11/2010 | 08/01/2035 |
| 054879-HF-1 | AZTEC NM MUNI SCH DIST #2 QUALIFIED SCH CONSTR BDS | | | 2 | 1FE | 7,500,000 | 102.1040 | 7,657,800 | 7,500,000 | 7,500,000 | | | | | 5.686 | 5.686 | FA | 177,688 | 426,450 | 07/23/2010 | 08/01/2027 |
| 055033-RR-7 | AZUSA CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 5,600,000 | 92.0230 | 5,153,288 | 5,600,000 | 5,600,000 | | | | | 2.901 | 2.901 | FA | 42,870 | | 08/28/2019 | 08/01/2041 |
| 05914F-JT-8 | BALTIMORE CNTY MD BUILD AMERICA BONDS | | | | 1FE | 11,849,280 | 121.1940 | 14,543,280 | 12,000,000 | 11,900,336 | | 6,789 | | | 4.900 | 5.000 | MN | 98,000 | 588,000 | 10/28/2010 | 11/01/2030 |
| 059189-PD-6 | BALTIMORE MD TAXABLE-CONS PUB IMPT-SER B | | | 2 | 1FE | 3,500,000 | 105.3870 | 3,688,545 | 3,500,000 | 3,500,000 | | | | | 5.314 | 5.314 | AO | 39,265 | 185,990 | 06/03/2011 | 10/15/2031 |
| 071554-CE-7 | BATTLE GROUND WA RECOVERY ZONE ECONOMIC DEV BDS | | | 2 | 1FE | 1,115,000 | 103.7710 | 1,157,047 | 1,115,000 | 1,115,000 | | | | | 6.250 | 6.250 | JD | 5,807 | 69,688 | 12/09/2010 | 12/01/2025 |
| 074527-NG-3 | BEAUMONT TX INDEP SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 17,886,813 | 100.3820 | 17,451,411 | 17,385,000 | 17,393,190 | | (65,701) | | | 5.810 | 5.414 | FA | 381,581 | 1,010,069 | 07/21/2010 | 02/15/2038 |
| 088365-EU-1 | BEXAR CNTY TX HOSP DIST BUILD AMERICA BONDS | | | 2 | 1FE | 10,000,000 | 100.3710 | 10,037,100 | 10,000,000 | 10,000,000 | | | | | 5.263 | 5.263 | FA | 198,824 | 526,300 | 08/27/2010 | 02/15/2031 |
| 094780-YE-7 | BLOOMINGTON MN REF-TXBL-TAX INCR-SER B | | | 2 | 1FE | 134,237 | 103.8220 | 140,160 | 135,000 | 134,595 | | 48 | | | 4.100 | 4.149 | FA | 2,306 | 5,535 | 10/20/2011 | 02/01/2027 |
| 094780-YF-4 | BLOOMINGTON MN REF-TXBL-TAX INCR-SER B | | | 2 | 1FE | 198,822 | 103.8140 | 207,628 | 200,000 | 199,329 | | 68 | | | 4.150 | 4.199 | FA | 3,458 | 8,300 | 10/20/2011 | 02/01/2028 |
| 094780-YG-2 | BLOOMINGTON MN REF-TXBL-TAX INCR-SER B | | | 2 | 1FE | 208,715 | 103.7180 | 217,808 | 210,000 | 209,225 | | 69 | | | 4.200 | 4.249 | FA | 3,675 | 8,820 | 10/20/2011 | 02/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 094780-YH-0 | BLOOMINGTON MN REF-TXBL-TAX INCR-SER B | | | 2 | 1FE | 218,607 | 103.6160 | 227,955 | 220,000 | 219,118 | | 69 | | | 4.250 | 4.299 | FA | 3,896 | 9,350 | 10/20/2011 | 02/01/2030 |
| 094780-YJ-6 | BLOOMINGTON MN REF-TXBL-TAX INCR-SER B | | | 2 | 1FE | 228,498 | 103.6180 | 238,321 | 230,000 | 229,008 | | 68 | | | 4.300 | 4.349 | FA | 4,121 | 9,890 | 10/20/2011 | 02/01/2031 |
| 094780-YK-3 | BLOOMINGTON MN REF-TXBL-TAX INCR-SER B | | | 2 | 1FE | 168,859 | 103.6590 | 176,220 | 170,000 | 169,219 | | 48 | | | 4.350 | 4.399 | FA | 3,081 | 7,395 | 10/20/2011 | 02/01/2032 |
| 094808-CQ-3 | BLOOMINGTON MN PORT AUTH TXBL-TAX INCR | | | 2 | 1FE | 4,065,000 | 105.8880 | 4,304,347 | 4,065,000 | 4,065,000 | | | | | 3.600 | 3.600 | FA | 60,975 | 146,340 | 10/05/2015 | 02/01/2025 |
| 138735-XL-4 | CANUTILLO TX INDEP SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 2,000,000 | 98.7960 | 1,975,920 | 2,000,000 | 2,000,000 | | | | | 2.964 | 2.964 | FA | 19,760 | | 09/11/2019 | 02/15/2036 |
| 139465-GS-1 | CAPE GIRARDEAU MO SCH DIST #63 BUILD AMERICA BONDS-TAXABLE-MO | | | 2 | 1FE | 2,470,000 | 100.6500 | 2,486,055 | 2,470,000 | 2,470,000 | | | | | 5.700 | 5.698 | MS | 46,930 | 140,790 | 06/09/2010 | 03/01/2029 |
| 145231-5F-9 | CARROLL TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC | | | 2 | 1FE | 3,500,000 | 100.3520 | 3,512,320 | 3,500,000 | 3,500,000 | | | | | 5.192 | 5.192 | FA | 68,650 | 181,720 | 09/10/2010 | 02/15/2035 |
| 150461-N4-9 | CEDAR PARK TX TXBL-REF | | | 2 | 1FE | 2,980,000 | 105.8330 | 3,153,823 | 2,980,000 | 2,980,000 | | | | | 3.900 | 3.900 | FA | 43,905 | 116,220 | 03/26/2015 | 08/15/2032 |
| 150461-N5-6 | CEDAR PARK TX TXBL-REF | | | 2 | 1FE | 1,885,000 | 106.0270 | 1,998,609 | 1,885,000 | 1,885,000 | | | | | 4.000 | 4.000 | FA | 28,484 | 75,400 | 03/26/2015 | 08/15/2033 |
| 150528-NC-7 | CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C | | | 2 | 1FE | 2,265,000 | 100.5420 | 2,277,276 | 2,265,000 | 2,265,000 | | | | | 4.000 | 4.000 | JD | 7,550 | 90,600 | 05/09/2012 | 06/01/2031 |
| 150528-RV-1 | CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C | | | 2 | 1FE | 1,400,000 | 101.3880 | 1,419,432 | 1,400,000 | 1,400,000 | | | | | 3.300 | 3.300 | JD | 3,850 | 46,200 | 05/15/2013 | 06/01/2027 |
| 152735-XH-4 | CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C | | | 2 | 1FE | 195,000 | 104.2280 | 203,245 | 195,000 | 195,000 | | | | | 5.100 | 5.100 | MN | 1,271 | 9,945 | 07/09/2013 | 05/15/2028 |
| 152735-XJ-0 | CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C | | | 2 | 1Z | 450,000 | 104.3620 | 469,629 | 450,000 | 450,000 | | | | | 5.200 | 5.200 | MN | 2,990 | 23,400 | 07/09/2013 | 05/15/2029 |
| 152735-XM-3 | CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C | | | 2 | 1FE | 1,305,000 | 104.3390 | 1,361,624 | 1,305,000 | 1,305,000 | | | | | 5.100 | 5.100 | MN | 8,504 | 66,555 | 07/09/2013 | 05/15/2028 |
| 152735-XN-1 | CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C | | | 2 | 1FE | 3,390,000 | 104.4730 | 3,541,635 | 3,390,000 | 3,390,000 | | | | | 5.200 | 5.200 | MN | 22,525 | 176,280 | 07/09/2013 | 05/15/2029 |
| 159195-SM-9 | CHANNELVIEW TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE- | | | 2 | 1FE | 7,795,570 | 100.4310 | 7,783,403 | 7,750,000 | 7,782,445 | | (1,545) | | | 5.926 | 5.880 | FA | 173,500 | 459,265 | 03/24/2010 | 08/15/2035 |
| 164231-KS-0 | CHEROKEE CNTY GA SCH SYS QUALIFIED SCHOOL CONSTR BDS-TA | | | 4 | 1FE | 6,465,000 | 120.6510 | 7,800,087 | 6,465,000 | 6,465,000 | | | | | 5.626 | 5.627 | FA | 151,550 | 363,721 | 11/12/2010 | 08/01/2028 |
| 167560-PL-9 | CHICAGO IL MET WTR RECLAMATION BUILD AMERICA BONDS-TXBL-DIREC | | | 4 | 1FE | 1,972,133 | 130.9840 | 2,475,598 | 1,890,000 | 1,955,135 | | (2,394) | | | 5.720 | 5.402 | JD | 9,009 | 108,108 | 08/15/2011 | 12/01/2038 |
| 180848-FR-9 | CLARK CNTY NV BUILD AMERICA BONDS-TAXABLE-TR | | | 4 | 1FE | 1,000,000 | 125.6390 | 1,256,390 | 1,000,000 | 1,000,000 | | | | | 6.554 | 6.555 | JJ | 32,770 | 65,540 | 01/14/2010 | 07/01/2030 |
| 180848-HW-6 | CLARK CNTY NV BUILD AMERICA BONDS | | | 2 | 1FE | 5,645,000 | 102.0450 | 5,760,440 | 5,645,000 | 5,645,000 | | | | | 6.000 | 6.000 | JJ | 169,350 | 338,700 | 11/17/2010 | 07/01/2024 |
| 180848-N2-5 | CLARK CNTY NV GENERAL OBLIGATION | | | 2 | 1FE | 10,685,000 | 97.2280 | 10,388,812 | 10,685,000 | 10,685,000 | | | | | 3.150 | 3.150 | JJ | 63,576 | | 10/02/2019 | 07/01/2041 |
| 185468-RU-1 | CLEBURNE TX TXBL | | | 2 | 1FE | 1,220,000 | 108.8160 | 1,327,555 | 1,220,000 | 1,220,000 | | | | | 4.434 | 4.434 | FA | 20,436 | 54,095 | 01/13/2016 | 08/15/2036 |
| 198036-5L-5 | COLUMBIA MO SCH DIST QUALIFIED SCH CONSTR BDS-DIREC | | | | 1FE | 2,610,000 | 119.2930 | 3,113,547 | 2,610,000 | 2,610,000 | | | | | 5.189 | 5.189 | MS | 45,144 | 135,433 | 11/09/2010 | 09/01/2029 |
| 199491-5A-5 | COLUMBUS OH TAXABLE-SER C | | | 2 | 1FE | 1,750,000 | 105.2080 | 1,841,140 | 1,750,000 | 1,750,000 | | | | | 5.220 | 5.220 | JJ | 45,675 | 91,350 | 07/28/2011 | 07/01/2032 |
| 206423-DE-2 | CONCORD NH SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 13,030,835 | 102.1520 | 13,376,804 | 13,095,000 | 13,049,069 | | 2,655 | | | 5.750 | 5.791 | AO | 158,959 | 752,963 | 11/22/2010 | 10/15/2031 |
| 220147-W6-5 | CORPUS CHRISTI TX INDEP SCH DI BUILD AMERICA BONDS-TAXABLE-SC | | | 2 | 1FE | 4,711,257 | 102.7180 | 4,694,213 | 4,570,000 | 4,581,710 | | (18,021) | | | 6.124 | 5.698 | FA | 105,727 | 279,867 | 01/14/2011 | 08/15/2032 |
| 223093-VV-4 | COVINA-VLY CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 2,250,000 | 93.8060 | 2,110,635 | 2,250,000 | 2,250,000 | | | | | 3.071 | 3.071 | FA | 22,265 | | 08/14/2019 | 08/01/2039 |
| 225903-CF-8 | CREST HILL IL BUILD AMERICA BONDS | | | 2 | 1FE | 6,835,000 | 101.4660 | 6,935,201 | 6,835,000 | 6,835,000 | | | | | 6.200 | 6.201 | MN | 70,628 | 423,770 | 11/10/2010 | 05/01/2031 |
| 23410N-BJ-3 | DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 7,616,522 | 100.2160 | 7,606,394 | 7,590,000 | 7,590,520 | | (2,979) | | | 5.792 | 5.744 | JJ | 219,806 | 439,613 | 07/07/2010 | 01/01/2035 |
| 23410N-BL-8 | DAKOTA CNTY MN CMNTY DEV AGY G BUILD AMERICA BONDS-SER D | | | 2 | 1FE | 3,462,420 | 100.2090 | 3,457,211 | 3,450,000 | 3,450,369 | | (1,250) | | | 5.550 | 5.502 | JJ | 95,738 | 191,475 | 07/07/2010 | 01/01/2031 |
| 234554-GB-3 | DALLAS CENTER IA GRIMES CMNTY QUALIFIED SCH CONSTR BD | | | 2 | 1FE | 10,275,000 | 100.8820 | 10,365,626 | 10,275,000 | 10,275,000 | | | | | 5.625 | 5.625 | JD | 48,164 | 577,969 | 11/09/2010 | 06/01/2029 |
| 234667-JH-7 | DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER C | | | | 1FE | 3,333,038 | 115.4060 | 3,750,695 | 3,250,000 | 3,289,075 | | (5,885) | | | 5.248 | 5.000 | FA | 64,434 | 170,560 | 11/19/2010 | 08/15/2025 |
| 235218-J9-6 | DALLAS TX TAXABLE-PENSION-SER A | | | 4 | 1FE | 5,262,400 | 121.4080 | 6,677,440 | 5,500,000 | 5,336,172 | | 10,340 | | | 5.195 | 5.556 | FA | 107,941 | 285,725 | 04/05/2011 | 02/15/2035 |
| 235308-QP-1 | DALLAS TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC | | | 2 | 1FE | 10,100,000 | 103.9970 | 10,399,700 | 10,000,000 | 10,014,022 | | (11,837) | | | 5.400 | 5.270 | FA | 204,000 | 540,000 | 11/16/2010 | 02/15/2024 |
| 235308-QR-7 | DALLAS TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC | | | 2 | 1FE | 10,150,000 | 104.5590 | 10,455,900 | 10,000,000 | 10,021,401 | | (17,969) | | | 6.000 | 5.800 | FA | 226,667 | 600,000 | 11/16/2010 | 02/15/2026 |
| 240685-HY-6 | DE KALB CNTY IL CMNTY UNIT SCH CAP APPREC-SCH BLDG | B | | 3 | 1FE | 1,065,078 | 56.5010 | 1,895,609 | 3,355,000 | 1,857,554 | | 106,634 | | | 0.000 | 6.000 | N/A | | | 07/21/2010 | 01/01/2030 |
| 244415-JP-1 | DEERFIELD IL TXBL-QECB-SER B | | | 2 | 1FE | 11,230,000 | 103.2320 | 11,592,954 | 11,230,000 | 11,230,000 | | | | | 4.000 | 4.000 | JD | 37,433 | 449,200 | 09/27/2011 | 12/01/2028 |
| 249164-LJ-1 | DENVER CITY & CNTY CO BUILD AMERICA BONDS | | | 2 | 1FE | 15,343,544 | 102.1830 | 15,531,816 | 15,200,000 | 15,209,392 | | (18,945) | | | 5.650 | 5.517 | FA | 357,833 | 858,800 | 04/07/2011 | 08/01/2030 |
| 264438-SV-5 | DULUTH MN BUILD AMERICA BONDS | | | 2 | 1FE | 1,087,719 | 100.3410 | 1,073,649 | 1,070,000 | 1,070,208 | | (2,448) | | | 6.000 | 5.760 | FA | 26,750 | 64,200 | 02/15/2011 | 02/01/2029 |
| 264438-SY-9 | DULUTH MN BUILD AMERICA BONDS | | | 2 | 1FE | 1,887,952 | 100.3410 | 1,876,377 | 1,870,000 | 1,870,212 | | (2,493) | | | 6.000 | 5.860 | FA | 46,750 | 112,200 | 02/15/2011 | 02/01/2032 |
| 266705-B8-4 | DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT | | | 2 | 1FE | 2,340,000 | 102.7400 | 2,404,116 | 2,340,000 | 2,340,000 | | | | | 5.034 | 5.034 | MN | 19,633 | 117,796 | 10/28/2010 | 11/01/2028 |
| 266705-B9-2 | DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT | | | 2 | 1FE | 2,525,000 | 102.8220 | 2,596,256 | 2,525,000 | 2,525,000 | | | | | 5.134 | 5.134 | MN | 21,606 | 129,634 | 10/28/2010 | 11/01/2029 |
| 266705-C2-6 | DURHAM CNTY NC BUILD AMERICA BONDS-DURHAM CNT | | | 2 | 1FE | 1,780,000 | 102.9040 | 1,831,691 | 1,780,000 | 1,780,000 | | | | | 5.234 | 5.234 | MN | 15,528 | 93,165 | 10/28/2010 | 11/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 266778-EJ-4 | DURHAM NC BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 531,685 | 102.1410 | 510,705 | 500,000 | 503,157 | | (4,071) | | | 4.945 | 4.080 | AO | 6,181 | 24,725 | 12/07/2011 | 10/01/2030 |
| 269408-MP-2 | EAGAN MN TXBL-TAX INCR-SER A | | | 2 | 1FE | 420,000 | 102.6950 | 431,319 | 420,000 | 420,000 | | | | | 3.000 | 3.000 | FA | 5,250 | 12,600 | 05/22/2013 | 02/01/2026 |
| 269408-MQ-0 | EAGAN MN TXBL-TAX INCR-SER A | | | 2 | 1FE | 945,000 | 102.6410 | 969,957 | 945,000 | 945,000 | | | | | 3.100 | 3.100 | FA | 12,206 | 29,295 | 05/22/2013 | 02/01/2027 |
| 269408-MR-8 | EAGAN MN TXBL-TAX INCR-SER A | | | 2 | 1FE | 975,000 | 102.7480 | 1,001,793 | 975,000 | 975,000 | | | | | 3.200 | 3.200 | FA | 13,000 | 31,200 | 05/22/2013 | 02/01/2028 |
| 269408-MS-6 | EAGAN MN TXBL-TAX INCR-SER A | | | 2 | 1FE | 1,005,000 | 102.9080 | 1,034,225 | 1,005,000 | 1,005,000 | | | | | 3.300 | 3.300 | FA | 13,819 | 33,165 | 05/22/2013 | 02/01/2029 |
| 269408-MT-4 | EAGAN MN TXBL-TAX INCR-SER A | | | 2 | 1FE | 1,040,000 | 103.0890 | 1,072,126 | 1,040,000 | 1,040,000 | | | | | 3.400 | 3.400 | FA | 14,733 | 35,360 | 05/22/2013 | 02/01/2030 |
| 278407-HW-4 | EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL | | | 2 | 1FE | 1,557,941 | 101.9960 | 1,637,036 | 1,605,000 | 1,577,179 | | 2,498 | | | 4.850 | 5.100 | MS | 25,948 | 77,843 | 11/09/2010 | 09/01/2028 |
| 278407-HX-2 | EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL | | | 2 | 1FE | 1,325,687 | 102.0870 | 1,378,175 | 1,350,000 | 1,334,935 | | 1,177 | | | 5.000 | 5.148 | MS | 22,500 | 67,500 | 11/01/2010 | 09/01/2029 |
| 278407-HY-0 | EAU CLAIRE CNTY WI BUILD AMERICA BONDS-TAXABLE-BL | | | 2 | 1FE | 1,748,123 | 102.1470 | 1,808,002 | 1,770,000 | 1,755,925 | | 966 | | | 5.100 | 5.198 | MS | 30,090 | 90,270 | 11/01/2010 | 09/01/2030 |
| 278407-JU-6 | EAU CLAIRE CNTY WI BLDG-SER B | | | 2 | 1FE | 3,740,000 | 104.1650 | 3,895,771 | 3,740,000 | 3,740,000 | | | | | 4.000 | 4.000 | MS | 49,867 | 149,600 | 12/15/2011 | 09/01/2031 |
| 295139-AR-0 | ERIE COUNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE | 0 | | | 1 | 2,924,250 | 106.5810 | 3,116,686 | 2,924,250 | 2,924,250 | | | | | 4.520 | 4.520 | AO | 33,044 | 132,176 | 05/01/2018 | 04/01/2038 |
| 30747M-6B-7 | FARGO ND TXBL REF & IMPT-SER G | | | 2 | 1FE | 1,560,000 | 104.3740 | 1,628,234 | 1,560,000 | 1,560,000 | | | | | 4.000 | 4.000 | MN | 10,400 | 62,400 | 12/09/2014 | 05/01/2034 |
| 30747M-6G-6 | FARGO ND TXBL REF & IMPT-SER G | | | 2 | 1FE | 2,335,000 | 104.7830 | 2,446,683 | 2,335,000 | 2,335,000 | | | | | 4.250 | 4.250 | MN | 16,540 | 99,238 | 12/09/2014 | 05/01/2039 |
| 343534-NL-3 | FLOWOOD MS GENERAL OBLIGATION | | | 2 | 1FE | 1,000,000 | 105.3130 | 1,053,130 | 1,000,000 | 1,000,000 | | | | | 3.772 | 3.772 | MN | 6,287 | 37,720 | 11/03/2017 | 11/01/2037 |
| 346622-7X-5 | FORSYTH CNTY NC BUILD AMERICA BONDS-SER C | | | 2 | 1FE | 15,429,448 | 100.8040 | 15,574,218 | 15,450,000 | 15,357,125 | | (10,348) | | | 5.166 | 5.128 | AO | 199,537 | 798,147 | 06/06/2011 | 04/01/2030 |
| 349545-K8-5 | FORT ZUMWALT MO SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 635,000 | 100.4830 | 638,067 | 635,000 | 635,000 | | | | | 5.050 | 5.050 | MS | 10,689 | 32,068 | 11/16/2010 | 03/01/2026 |
| 349545-K9-3 | FORT ZUMWALT MO SCH DIST QUALIFIED SCH CONSTR-TAXABLE-M | | | 4 | 1FE | 6,150,000 | 118.0240 | 7,258,476 | 6,150,000 | 6,150,000 | | | | | 5.300 | 5.298 | MS | 108,650 | 325,950 | 11/16/2010 | 03/01/2029 |
| 355694-4A-5 | FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I | | | 2 | 1Z | 671,542 | 100.3200 | 667,128 | 665,000 | 665,239 | | (2,813) | | | 5.850 | 5.408 | FA | 16,209 | 38,903 | 09/01/2017 | 02/01/2030 |
| 355694-4L-1 | FREDERICK CNTY MD BUILD AMERICA BONDS-CONS PUB I | | | 2 | 1FE | 6,866,895 | 100.3070 | 6,820,876 | 6,800,000 | 6,802,439 | | (28,762) | | | 5.850 | 5.408 | FA | 165,750 | 397,800 | 09/01/2017 | 02/01/2030 |
| 359900-8V-2 | FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B | | | | 1FE | 1,900,000 | 108.3890 | 2,059,391 | 1,900,000 | 1,900,000 | | | | | 3.812 | 3.812 | MN | 12,071 | 72,428 | 02/16/2017 | 11/01/2032 |
| 359900-8W-0 | FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B | | | | 1FE | 6,009,810 | 111.5600 | 6,693,600 | 6,000,000 | 6,008,929 | | (314) | | | 4.029 | 4.018 | MN | 40,290 | 241,740 | 03/07/2017 | 11/01/2038 |
| 359900-8X-8 | FULTON CNTY GA DEV AUTH TXBL-GEORGIA TECH FOUNDATION B | | | | 1FE | 8,000,000 | 117.1430 | 9,371,440 | 8,000,000 | 8,000,000 | | | | | 4.234 | 4.234 | MN | 56,453 | 338,720 | 02/16/2017 | 11/01/2047 |
| 360046-Q9-0 | FULTON CNTY GA BUILD AMERICA BONDS | | | 4 | 1FE | 14,285,000 | 125.3940 | 17,912,533 | 14,285,000 | 14,285,000 | | | | | 5.148 | 5.146 | JJ | 367,696 | 735,392 | 09/15/2010 | 07/01/2039 |
| 365298-Z8-4 | GARDEN GROVE CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 17,000,000 | 95.9500 | 16,311,500 | 17,000,000 | 17,000,000 | | | | | 3.237 | 3.237 | FA | 114,644 | | 09/25/2019 | 08/01/2040 |
| 367316-YU-4 | GASTONIA NC BUILD AMERICA BONDS | | | 2 | 1FE | 3,482,879 | 101.6050 | 3,505,373 | 3,450,000 | 3,453,595 | | (5,194) | | | 4.961 | 4.800 | MS | 57,052 | 171,155 | 07/29/2013 | 09/01/2030 |
| 376087-GL-0 | GILROY CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 10,000,000 | 98.6280 | 9,862,800 | 10,000,000 | 10,000,000 | | | | | 3.214 | 3.214 | FA | 54,459 | | 10/09/2019 | 08/01/2039 |
| 385478-EU-2 | GRAND FORKS ND PUBLIC SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB | | | | 1FE | 6,230,000 | 112.9950 | 7,039,589 | 6,230,000 | 6,230,000 | | | | | 6.000 | 6.000 | FA | 155,750 | 373,800 | 12/14/2010 | 08/01/2028 |
| 401784-YV-9 | GUILFORD CNTY NC TXBL-QUALIFIED SCH-SER B | | | 2 | 1FE | 2,879,780 | 103.6980 | 3,038,351 | 2,930,000 | 2,894,767 | | 2,201 | | | 3.934 | 4.060 | MS | 38,422 | 115,266 | 03/14/2012 | 03/01/2032 |
| 416791-DV-0 | HARTFORD WI JT SCH DIST #1 QUALIFIED ENERGY CONSERVATION | | | | 1FE | 1,850,107 | 116.8180 | 2,096,883 | 1,795,000 | 1,823,794 | | (3,804) | | | 5.550 | 5.246 | AO | 24,906 | 99,623 | 04/12/2011 | 04/01/2026 |
| 416848-TR-0 | HARTLAND MI CONSOL SCH DIST QUALIFIED SCH CONSTR BD | | | 2 | 1FE | 3,000,000 | 101.5370 | 3,046,110 | 3,000,000 | 3,000,000 | | | | | 6.650 | 6.650 | MN | 33,250 | 199,500 | 04/20/2010 | 05/01/2027 |
| 419434-HM-0 | HAVERFORD TWP PA SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 3,040,000 | 100.6430 | 3,059,547 | 3,040,000 | 3,040,000 | | | | | 5.904 | 5.905 | MS | 59,827 | 179,482 | 05/07/2010 | 03/01/2030 |
| 421722-J4-2 | HAZELWOOD MO SCH DIST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 5,000,000 | 100.6840 | 5,034,200 | 5,000,000 | 5,000,000 | | | | | 6.100 | 6.100 | MS | 101,667 | 305,000 | 12/15/2010 | 03/01/2028 |
| 421722-J6-7 | HAZELWOOD MO SCH DIST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 5,000,000 | 100.7000 | 5,035,000 | 5,000,000 | 5,000,000 | | | | | 6.200 | 6.200 | MS | 103,333 | 310,000 | 12/15/2010 | 03/01/2030 |
| 425506-3S-9 | HENNEPIN CNTY MN TAXABLE-SER D-RECOVERY ZONE | | | | 1FE | 6,192,165 | 118.5470 | 7,053,547 | 5,950,000 | 6,131,378 | | (11,427) | | | 4.650 | 4.320 | JD | 23,056 | 276,675 | 01/23/2014 | 12/01/2031 |
| 429754-AS-3 | HIGH POINT NC GENERAL | | | 2 | 1FE | 2,000,000 | 103.2650 | 2,065,300 | 2,000,000 | 2,000,000 | | | | | 3.780 | 3.780 | AO | 18,900 | 75,600 | 01/20/2018 | 10/01/2038 |
| 438670-WR-8 | HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER | | | 2 | 1FE | 4,000,000 | 103.6860 | 4,147,440 | 4,000,000 | 4,000,000 | | | | | 6.288 | 6.288 | JD | 20,960 | 251,520 | 12/03/2010 | 12/01/2031 |
| 438670-WS-6 | HONOLULU CITY & CNTY HI BUILD AMERICA BDS-TAXABLE-SER | | | 2 | 1FE | 2,910,000 | 103.7040 | 3,017,786 | 2,910,000 | 2,910,000 | | | | | 6.338 | 6.338 | JD | 15,370 | 184,436 | 12/03/2010 | 12/01/2032 |
| 438701-RG-1 | HONOLULU CITY & CNTY HI WSTWTR BUILD AMERICA BONDS-HONOLULU C | | | 2 | 1FE | 11,829,103 | 102.0480 | 12,051,869 | 11,810,000 | 11,821,755 | | (1,051) | | | 5.996 | 5.979 | JJ | 354,064 | 708,128 | 05/10/2011 | 07/01/2030 |
| 438701-RY-2 | HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A | | | 2 | 1FE | 2,072,880 | 105.1020 | 2,102,040 | 2,000,000 | 2,013,275 | | (8,418) | | | 4.500 | 4.040 | JJ | 45,000 | 90,000 | 10/14/2011 | 07/01/2030 |
| 438701-RZ-9 | HONOLULU CITY & CNTY HI WSTWTR SENIOR-SER A | | | 2 | 1FE | 1,481,805 | 104.3630 | 1,565,445 | 1,500,000 | 1,487,746 | | 820 | | | 4.000 | 4.090 | JJ | 30,000 | 60,000 | 10/14/2011 | 07/01/2031 |
| 438701-XD-1 | HONOLULU CITY & CNTY HI WSTWTR TXBL-REF-FIRST C | | | 2 | 1FE | 5,000,000 | 111.8890 | 5,594,450 | 5,000,000 | 5,000,000 | | | | | 4.411 | 4.411 | JJ | 110,275 | 220,550 | 07/24/2015 | 07/01/2035 |
| 442403-FQ-9 | HOUSTON TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 2,051,400 | 100.3350 | 2,006,700 | 2,000,000 | 2,000,682 | | (208) | | | 6.068 | 5.721 | FA | 45,847 | 121,360 | 01/21/2010 | 02/15/2029 |
| 462668-FS-8 | IREDELL CNTY NC QSCB-SER A | | | 2 | 1FE | 12,259,206 | 103.2870 | 12,611,343 | 12,210,000 | 12,237,402 | | (4,786) | | | 3.950 | 3.901 | FA | 200,956 | 482,295 | 02/17/2015 | 02/01/2035 |
| 47844P-CM-5 | JOHNSON CNTY KS INTERNAL IMPT-SER A | | | 2 | 1FE | 1,100,000 | 104.2490 | 1,146,739 | 1,100,000 | 1,100,000 | | | | | 4.000 | 4.000 | MS | 14,667 | 44,000 | 10/14/2011 | 09/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 478718-E4-7 | JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A | | | 2 | 1FE | 1,194,207 | 102.3800 | 1,197,846 | 1,170,000 | 1,172,117 | | (3,053) | | | 5.300 | 5.020 | MS | 20,670 | 62,010 | 04/07/2011 | 09/01/2026 |
| 478718-E7-0 | JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A | | | 2 | 1FE | 1,301,038 | 102.5770 | 1,282,213 | 1,250,000 | 1,254,524 | | (6,524) | | | 5.600 | 5.040 | MS | 23,333 | 70,000 | 06/06/2011 | 09/01/2029 |
| 478898-FD-6 | JOHNSON CNTY TX TXBL-CTFS OBLIG | | | 2 | 1FE | 1,050,000 | 108.8250 | 1,142,663 | 1,050,000 | 1,050,000 | | | | | 4.082 | 4.082 | FA | 16,192 | 42,861 | 11/09/2015 | 02/15/2029 |
| 478898-FE-4 | JOHNSON CNTY TX TXBL-CTFS OBLIG | | | 2 | 1FE | 355,000 | 109.2610 | 387,877 | 355,000 | 355,000 | | | | | 4.202 | 4.202 | FA | 5,635 | 14,917 | 11/09/2015 | 02/15/2030 |
| 486116-XX-9 | KAUAI CNTY HI BUILD AMERICA BONDS-TAXABLE | | | | 1FE | 2,693,050 | 130.6430 | 3,266,075 | 2,500,000 | 2,636,038 | | (7,526) | | | 5.743 | 5.150 | FA | 59,823 | 143,575 | 09/10/2010 | 08/01/2032 |
| 486116-XZ-4 | KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z | | | | 1FE | 5,085,149 | 134.5930 | 6,702,731 | 4,980,000 | 5,058,804 | | (3,378) | | | 5.913 | 5.751 | FA | 122,695 | 294,467 | 05/13/2010 | 08/01/2034 |
| 486116-YA-8 | KAUAI CNTY HI BUILD AMERICA BONDS-RECOVERY Z | | | | 1FE | 3,497,520 | 133.4520 | 4,190,393 | 3,140,000 | 3,398,387 | | (13,007) | | | 5.863 | 5.020 | FA | 76,708 | 184,098 | 09/08/2010 | 08/01/2033 |
| 49474E-4A-8 | KING CNTY WA BUILD AMERICA BONDS-RECOVERY Z | | | 4 | 1FE | 10,000,000 | 125.0920 | 12,509,200 | 10,000,000 | 10,000,000 | | | | | 6.047 | 6.047 | JD | 50,392 | 604,700 | 11/16/2010 | 12/01/2030 |
| 49474F-DC-1 | KING CNTY WA REF-PUBLIC TRANSPRT SALES TAX | | | 2 | 1FE | 8,155,367 | 103.3980 | 8,364,898 | 8,090,000 | 8,108,447 | | (7,194) | | | 3.600 | 3.501 | JD | 24,270 | 291,240 | 09/18/2012 | 06/01/2034 |
| 494890-YN-0 | KING CNTY WA SCH DIST #210 FED BUILD AMERICA BONDS- | | | 2 | 1FE | 10,440,000 | 100.0000 | 10,440,000 | 10,440,000 | 10,440,000 | | | | | 5.750 | 5.750 | JD | 50,025 | 600,300 | 01/13/2010 | 12/01/2029 |
| 497476-XA-4 | KIRKLAND WA BUILD AMERICA BONDS | | | 2 | 1FE | 1,245,000 | 103.0870 | 1,283,433 | 1,245,000 | 1,245,000 | | | | | 5.500 | 5.500 | JD | 5,706 | 68,475 | 12/08/2010 | 12/01/2029 |
| 497476-XB-2 | KIRKLAND WA BUILD AMERICA BONDS | | | 2 | 1FE | 1,290,000 | 103.1240 | 1,330,300 | 1,290,000 | 1,290,000 | | | | | 5.550 | 5.550 | JD | 5,966 | 71,595 | 12/08/2010 | 12/01/2030 |
| 497476-XJ-5 | KIRKLAND WA BUILD AMERICA BONDS | | | 2 | 1FE | 1,675,000 | 103.3390 | 1,730,928 | 1,675,000 | 1,675,000 | | | | | 5.900 | 5.900 | JD | 8,235 | 98,825 | 12/08/2010 | 12/01/2037 |
| 497476-XK-2 | KIRKLAND WA BUILD AMERICA BONDS | | | 2 | 1FE | 1,735,000 | 103.3070 | 1,792,376 | 1,735,000 | 1,735,000 | | | | | 5.900 | 5.900 | JD | 8,530 | 102,365 | 12/08/2010 | 12/01/2038 |
| 499512-3R-0 | KNOX CNTY TN BUILD AMERICA BONDS-SER D | | | 2 | 1FE | 6,500,000 | 101.5160 | 6,598,540 | 6,500,000 | 6,500,000 | | | | | 5.500 | 5.500 | JD | 29,792 | 357,500 | 11/22/2010 | 06/01/2031 |
| 502811-HD-7 | LA CROSSE WI SCH DIST QUALIFIED SCH CONSTR BDS-DIREC | | | 2 | 1FE | 1,814,265 | 103.9130 | 1,849,651 | 1,780,000 | 1,784,965 | | (4,028) | | | 5.500 | 5.250 | MS | 32,633 | 97,900 | 02/08/2011 | 03/01/2024 |
| 508354-RM-1 | LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS-TAXABLE L | | | 2 | 1FE | 2,230,000 | 101.6420 | 2,266,617 | 2,230,000 | 2,230,000 | | | | | 5.700 | 5.700 | JD | 5,649 | 127,110 | 01/12/2010 | 12/15/2028 |
| 508354-RN-9 | LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS-TAXABLE L | | | 2 | 1FE | 2,310,000 | 101.6510 | 2,348,138 | 2,310,000 | 2,310,000 | | | | | 5.750 | 5.750 | JD | 5,903 | 132,825 | 01/12/2010 | 12/15/2029 |
| 508354-RP-4 | LAKE CNTY IL FOREST PRESERVATI BUILD AMERICA BONDS-TAXABLE L | | | 2 | 1FE | 2,395,000 | 101.6650 | 2,434,877 | 2,395,000 | 2,395,000 | | | | | 5.800 | 5.800 | JD | 6,174 | 138,910 | 01/12/2010 | 12/15/2030 |
| 514264-EX-4 | LANCASTER OH CITY SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 7,035,400 | 98.7590 | 6,903,254 | 6,990,000 | 7,034,917 | | (483) | | | 3.322 | 3.245 | AO | 25,801 | | 11/20/2019 | 10/01/2041 |
| 516393-KX-2 | LANSING MICH BLDG AUTHORITY GENERAL OBLIGATION | | | 2 | 1FE | 910,000 | 105.8450 | 963,190 | 910,000 | 910,000 | | | | | 3.925 | 3.925 | JD | 2,976 | 35,718 | 12/16/2017 | 06/01/2034 |
| 517138-VL-4 | LARIMER CNTY CO SCH DIST #R-1 BUILD AMERICA BONDS | | | 2 | 1FE | 5,000,000 | 103.9360 | 5,196,800 | 5,000,000 | 5,000,000 | | | | | 6.035 | 6.035 | JD | 13,411 | 301,750 | 12/15/2010 | 12/15/2030 |
| 528828-XD-3 | LEWISVILLE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-SC | | | 2 | 1FE | 3,073,260 | 100.4910 | 3,014,730 | 3,000,000 | 3,001,192 | | (9,551) | | | 6.024 | 5.690 | FA | 68,272 | 180,720 | 01/22/2010 | 08/15/2028 |
| 52908E-SD-6 | LEXINGTON-FAYETTE URBAN CNTY K TAXABLE-PENSION FDG-SER D | | | 2 | 1FE | 4,158,326 | 101.4970 | 4,146,152 | 4,085,000 | 4,089,149 | | (9,632) | | | 5.300 | 5.050 | JD | 18,042 | 216,505 | 05/06/2011 | 06/01/2028 |
| 52908E-SF-1 | LEXINGTON-FAYETTE URBAN CNTY K TAXABLE-PENSION FDG-SER D | | | 2 | 1FE | 508,890 | 101.5580 | 507,790 | 500,000 | 500,507 | | (1,177) | | | 5.450 | 5.200 | JD | 2,271 | 27,250 | 05/26/2011 | 06/01/2030 |
| 52908E-US-0 | LEXINGTON-FAYETTE URBAN CNTY K TXBL-PENSN FUNDING-SER A | | | 2 | 1FE | 1,950,000 | 103.0780 | 2,010,021 | 1,950,000 | 1,950,000 | | | | | 4.000 | 4.000 | AO | 19,500 | 78,000 | 06/06/2012 | 10/01/2030 |
| 534247-PJ-4 | LINCOLN NE ARPT AUTH TXBL-REF-SER A | | | 2 | 1FE | 1,750,000 | 103.7140 | 1,814,995 | 1,750,000 | 1,750,000 | | | | | 3.571 | 3.571 | JJ | 31,246 | 62,493 | 10/13/2016 | 07/01/2033 |
| 534366-AM-1 | LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS | | | 4 | 1FE | 7,709,499 | 118.8790 | 9,504,376 | 7,995,000 | 7,776,190 | | 8,794 | | | 4.750 | 5.001 | JD | 16,878 | 379,763 | 09/09/2010 | 12/15/2035 |
| 534366-AW-9 | LINCOLN W HAYMARKET NE JT PUBL BUILD AMERICA BONDS | | | 4 | 1FE | 13,670,000 | 130.7610 | 17,875,029 | 13,670,000 | 13,670,000 | | | | | 5.800 | 5.800 | JD | 35,238 | 792,860 | 11/19/2010 | 12/15/2035 |
| 535137-RC-9 | LINDALE TX INDEP SCH DIST BUILD AMERICA BONDS-TAXABLE-DI | | | 2 | 1FE | 5,527,856 | 100.5040 | 5,467,418 | 5,440,000 | 5,490,544 | | (4,753) | | | 6.010 | 5.864 | FA | 123,512 | 326,944 | 03/16/2010 | 02/15/2030 |
| 54465A-GW-6 | LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE | | | 2 | 1FE | 2,952,660 | 100.5170 | 3,015,510 | 3,000,000 | 2,962,183 | | 2,943 | | | 3.000 | 3.140 | MS | 30,000 | 90,000 | 08/05/2016 | 09/01/2030 |
| 54465A-GY-2 | LOS ANGELES CNTY CA REDEV REFU TXBL-SUB-REF-CRA LA PROJECT-SE | | | 2 | 1FE | 3,256,143 | 101.4890 | 3,349,137 | 3,300,000 | 3,261,958 | | 1,801 | | | 3.375 | 3.471 | MS | 37,125 | 111,375 | 08/05/2016 | 09/01/2035 |
| 54930L-PZ-2 | LUCAS CNTY OH PREREFUNDED-TXBL-ARENA IMPT | | | 2 | 1 | 2,165,000 | 103.1340 | 2,232,851 | 2,165,000 | 2,165,000 | | | | | 6.050 | 6.049 | AO | 32,746 | 130,983 | 01/30/2017 | 10/01/2036 |
| 54930L-QD-0 | LUCAS CNTY OH UNREFUNDED-TXBL-ARENA IMPT | | | | 1FE | 5,685,000 | 103.1340 | 5,863,168 | 5,685,000 | 5,685,000 | | | | | 6.050 | 6.049 | AO | 85,986 | 343,943 | 01/30/2017 | 10/01/2036 |
| 54930L-QV-0 | LUCAS CNTY OH LUCAS COUNTY OH LTD TAX | | | 2 | 1FE | 2,655,000 | 103.2200 | 2,740,491 | 2,655,000 | 2,655,000 | | | | | 3.730 | 3.730 | AO | 24,758 | 99,032 | 06/30/2017 | 10/01/2025 |
| 54930L-QW-8 | LUCAS CNTY OH LUCAS COUNTY OH LTD TX | | | 2 | 1FE | 1,000,000 | 105.2300 | 1,052,300 | 1,000,000 | 1,000,000 | | | | | 3.850 | 3.850 | AO | 9,625 | 38,500 | 06/30/2017 | 10/01/2040 |
| 562333-FW-9 | MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z | | | 2 | 1FE | 1,487,068 | 101.4840 | 1,481,666 | 1,460,000 | 1,461,778 | | (3,420) | | | 5.500 | 5.250 | JJ | 40,150 | 80,300 | 12/02/2010 | 07/01/2028 |
| 562333-FX-7 | MANCHESTER NH BUILD AMERICA BONDS RECOVERY Z | | | 2 | 1FE | 1,268,880 | 101.4630 | 1,273,361 | 1,255,000 | 1,255,916 | | (1,762) | | | 5.500 | 5.350 | JJ | 34,513 | 69,025 | 12/02/2010 | 07/01/2029 |
| 563657-SB-2 | MANKATO MN TAX INCR-TXBL-C | | | 2 | 1FE | 1,585,000 | 102.6600 | 1,627,161 | 1,585,000 | 1,585,000 | | | | | 3.800 | 3.800 | FA | 25,096 | 60,230 | 02/10/2015 | 02/01/2037 |
| 567137-A8-7 | MARICOPA CNTY AZ ELEM SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 5,157,472 | 102.0350 | 5,213,989 | 5,110,000 | 5,136,310 | | (2,806) | | | 6.000 | 5.912 | JJ | 153,300 | 306,600 | 07/01/2010 | 07/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 567288-RT-4 | MARICOPA CNTY AZ UNIF SCH DIST QUALIFIED SCH CONSTR BDS | | | | 1FE | 2,823,578 | 126.8940 | 3,451,517 | 2,720,000 | 2,783,345 | | (5,609) | | | 6.209 | 5.857 | JJ | 84,442 | 168,885 | 01/03/2011 | 07/01/2028 |
| 567288-SS-5 | MARICOPA CNTY AZ UNIF SCH DIST SCH IMPT-PROJ 2010-SER B | | | 2 | 1FE | 3,112,137 | 104.3780 | 3,287,907 | 3,150,000 | 3,124,169 | | 1,728 | | | 4.000 | 4.090 | JJ | 63,000 | 126,000 | 12/15/2011 | 07/01/2031 |
| 577285-Z5-1 | MAUI CNTY HI TAXABLE-SER A-RECOVERY ZONE EC | | | 2 | 1FE | 1,450,000 | 101.2430 | 1,468,024 | 1,450,000 | 1,450,000 | | | | | 5.509 | 5.509 | JD | 6,657 | 79,881 | 11/10/2010 | 06/01/2027 |
| 577285-Z7-7 | MAUI CNTY HI TAXABLE-SER A-RECOVERY ZONE EC | | | 2 | 1FE | 1,615,000 | 101.3240 | 1,636,383 | 1,615,000 | 1,615,000 | | | | | 5.759 | 5.759 | JD | 7,751 | 93,008 | 11/10/2010 | 06/01/2029 |
| 578454-AB-6 | MAYO CLINIC MAYOCL 3.774 11/15/43 | | | | 1FE | 1,154,425 | 107.3420 | 1,341,771 | 1,250,000 | 1,162,723 | | 2,081 | | | 3.774 | 4.242 | MN | 6,028 | 47,175 | 09/30/2015 | 11/15/2043 |
| 579086-BH-1 | MCALLEN TX DEV CORP TXBL | | | 2 | 1FE | 1,510,000 | 101.6050 | 1,534,236 | 1,510,000 | 1,510,000 | | | | | 3.150 | 3.150 | FA | 17,969 | 47,565 | 07/12/2016 | 08/15/2031 |
| 579086-BN-8 | MCALLEN TX DEV CORP TXBL | | | 2 | 1FE | 1,780,000 | 102.3340 | 1,821,545 | 1,780,000 | 1,780,000 | | | | | 3.500 | 3.500 | FA | 23,536 | 62,300 | 07/12/2016 | 08/15/2036 |
| 579086-CB-3 | MCALLEN TX DEV CORP TXBL | | | 2 | 1FE | 1,950,000 | 106.2330 | 2,071,544 | 1,950,000 | 1,950,000 | | | | | 3.840 | 3.840 | FA | 28,288 | 74,880 | 03/08/2017 | 08/15/2032 |
| 579086-CF-4 | MCALLEN TX DEV CORP TXBL | | | 2 | 1FE | 1,250,000 | 106.1380 | 1,326,725 | 1,250,000 | 1,250,000 | | | | | 4.070 | 4.070 | FA | 19,219 | 50,875 | 03/08/2017 | 08/15/2036 |
| 584002-QB-8 | MECKLENBURG CNTY NC TXBL-QUALIFIED SCHOOL CONSTRUC | | | 2 | 1FE | 15,022,300 | 103.8730 | 15,580,950 | 15,000,000 | 15,004,614 | | (2,491) | | | 4.349 | 4.331 | AO | 163,088 | 652,350 | 10/13/2011 | 10/01/2030 |
| 586145-WM-2 | MEMPHIS TN BUILD AMERICA BONDS-SER C | | | | 1FE | 2,990,000 | 125.3340 | 3,747,487 | 2,990,000 | 2,990,000 | | | | | 5.792 | 5.792 | JJ | 86,590 | 173,181 | 06/24/2010 | 07/01/2029 |
| 586145-WN-0 | MEMPHIS TN BUILD AMERICA BONDS-SER C | | | | 1FE | 4,180,000 | 127.6990 | 5,337,818 | 4,180,000 | 4,180,000 | | | | | 5.842 | 5.842 | JJ | 122,098 | 244,196 | 06/24/2010 | 07/01/2030 |
| 586145-XF-6 | MEMPHIS TN RECOVERY ZONE ECON DEV BONDS-F | | | | 1FE | 5,160,000 | 134.8510 | 6,958,312 | 5,160,000 | 5,160,000 | | | | | 6.042 | 6.042 | JJ | 155,884 | 311,767 | 06/24/2010 | 07/01/2034 |
| 586840-NM-8 | MENLO PARK CA CITY SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 3,000,000 | 97.5730 | 2,927,190 | 3,000,000 | 3,000,000 | | | | | 2.969 | 2.969 | JJ | 20,536 | | 09/11/2019 | 07/01/2038 |
| 591852-QH-4 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS | | | 2 | 1FE | 2,680,548 | 103.4030 | 2,884,944 | 2,790,000 | 2,715,352 | | 4,773 | | | 5.200 | 5.526 | FA | 60,450 | 145,080 | 03/08/2011 | 02/01/2031 |
| 591852-QX-9 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER | | | 2 | 1FE | 2,240,000 | 102.8510 | 2,303,862 | 2,240,000 | 2,240,000 | | | | | 5.000 | 5.000 | JD | 9,333 | 112,000 | 12/03/2010 | 12/01/2025 |
| 591852-QY-7 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER | | | 2 | 1FE | 3,835,000 | 102.8600 | 3,944,681 | 3,835,000 | 3,835,000 | | | | | 5.050 | 5.050 | JD | 16,139 | 193,668 | 12/03/2010 | 12/01/2026 |
| 591852-QZ-4 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER | | | 2 | 1FE | 3,945,000 | 102.8710 | 4,058,261 | 3,945,000 | 3,945,000 | | | | | 5.100 | 5.100 | JD | 16,766 | 201,195 | 12/03/2010 | 12/01/2027 |
| 591852-RA-8 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER | | | 2 | 1FE | 4,060,000 | 102.9000 | 4,177,740 | 4,060,000 | 4,060,000 | | | | | 5.150 | 5.150 | JD | 17,424 | 209,090 | 12/03/2010 | 12/01/2028 |
| 591852-RB-6 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER | | | 2 | 1FE | 4,180,000 | 102.9370 | 4,302,767 | 4,180,000 | 4,180,000 | | | | | 5.200 | 5.200 | JD | 18,113 | 217,360 | 12/03/2010 | 12/01/2029 |
| 591852-RC-4 | MET COUNCIL MINNEAPOLIS-SAINT BUILD AMERICA BONDS-WASTEWATER | | | 2 | 1FE | 4,310,000 | 102.9750 | 4,438,223 | 4,310,000 | 4,310,000 | | | | | 5.250 | 5.250 | JD | 18,856 | 226,275 | 12/03/2010 | 12/01/2030 |
| 592041-XV-4 | MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY | | | | 1FE | 2,500,000 | 106.3550 | 2,658,875 | 2,500,000 | 2,500,000 | | | | | 3.237 | 3.237 | AO | 20,231 | 80,925 | 10/27/2016 | 10/01/2036 |
| 592041-XW-2 | MET GOVT NASHVILLE & DAVIDSONC TXBL-REF-VANDERBILT UNIVERSITY | | | | 1FE | 7,500,000 | 106.9520 | 8,021,400 | 7,500,000 | 7,500,000 | | | | | 3.437 | 3.437 | AO | 64,444 | 257,775 | 10/27/2016 | 10/01/2046 |
| 592098-G4-3 | MET GOVT NASHVILLE & DAVIDSON BUILD AMER BDS-TAXABLE-SER B-D | | | 4 | 1FE | 4,002,000 | 129.9880 | 5,199,520 | 4,000,000 | 4,001,308 | | (103) | | | 6.393 | 6.388 | JJ | 127,860 | 255,720 | 12/10/2010 | 07/01/2030 |
| 592112-DR-4 | MET GOVT NASHVILLE & DAVIDSONC BUILD AMERICA BONDS | | | 4 | 1FE | 5,000,000 | 127.0920 | 6,354,600 | 5,000,000 | 5,000,000 | | | | | 5.707 | 5.707 | JJ | 142,675 | 285,350 | 06/04/2010 | 07/01/2034 |
| 592112-PC-4 | MET GOVT NASHVILLE & DAVIDSONC REF-TXBL-SER B | | | | 1FE | 500,000 | 105.9740 | 529,870 | 500,000 | 500,000 | | | | | 3.493 | 3.493 | JJ | 8,733 | 17,465 | 02/11/2015 | 07/01/2029 |
| 596782-TM-4 | MIDDLETON WI TXBL-REF | | | 2 | 1FE | 345,000 | 102.7840 | 354,605 | 345,000 | 345,000 | | | | | 3.300 | 3.300 | MS | 3,795 | 11,385 | 12/05/2012 | 09/01/2028 |
| 596782-TP-7 | MIDDLETON WI TXBL-REF | | | 2 | 1FE | 370,000 | 103.3780 | 382,499 | 370,000 | 370,000 | | | | | 3.600 | 3.600 | MS | 4,440 | 13,320 | 12/05/2012 | 09/01/2030 |
| 597009-EJ-4 | MIDDLETOWN DE BUILD AMERICA BONDS-ISSUER SUB | | | 2 | 1FE | 3,020,550 | 102.1030 | 3,063,090 | 3,000,000 | 3,012,120 | | (1,084) | | | 5.390 | 5.330 | AO | 40,425 | 161,700 | 10/14/2010 | 10/01/2030 |
| 597009-EK-1 | MIDDLETOWN DE BUILD AMERICA BONDS-ISSUER SUB | | | 2 | 1FE | 2,342,444 | 102.0950 | 2,394,128 | 2,345,000 | 2,342,959 | | 99 | | | 5.490 | 5.499 | AO | 32,185 | 128,741 | 10/26/2010 | 10/01/2033 |
| 602245-UM-2 | MILWAUKEE CNTY WI TAXABLE-PENSION PROM NTS-SER A | | | 4 | 1FE | 5,089,500 | 126.2760 | 6,313,800 | 5,000,000 | 5,055,416 | | (4,426) | | | 6.840 | 6.673 | JD | 28,500 | 342,000 | 03/23/2009 | 12/01/2028 |
| 602409-HN-7 | MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE | | | 2 | 1FE | 2,785,000 | 102.3390 | 2,850,141 | 2,785,000 | 2,785,000 | | | | | 5.100 | 5.100 | AO | 35,509 | 142,035 | 12/13/2010 | 10/01/2026 |
| 602409-HP-2 | MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE | | | 2 | 1FE | 2,875,000 | 102.4100 | 2,944,288 | 2,875,000 | 2,875,000 | | | | | 5.250 | 5.250 | AO | 37,734 | 150,938 | 12/13/2010 | 10/01/2027 |
| 602409-HQ-0 | MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE | | | 2 | 1FE | 2,975,000 | 102.4610 | 3,048,215 | 2,975,000 | 2,975,000 | | | | | 5.350 | 5.350 | AO | 39,791 | 159,163 | 12/13/2010 | 10/01/2028 |
| 602409-HR-8 | MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE | | | 2 | 1FE | 1,580,000 | 102.5200 | 1,619,816 | 1,580,000 | 1,580,000 | | | | | 5.450 | 5.450 | AO | 21,528 | 86,110 | 12/13/2010 | 10/01/2029 |
| 602409-HS-6 | MILWAUKEE WI MET SEWERAGE DIST BUILD AMERICA BONDS-SEW SYS-SE | | | 2 | 1FE | 3,195,000 | 102.5730 | 3,277,207 | 3,195,000 | 3,195,000 | | | | | 5.550 | 5.550 | AO | 44,331 | 177,323 | 12/13/2010 | 10/01/2030 |
| 60374Y-7Y-7 | MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ | | | 2 | 1FE | 1,550,000 | 106.1790 | 1,645,775 | 1,550,000 | 1,550,000 | | | | | 4.014 | 4.014 | MS | 20,739 | 62,217 | 02/13/2014 | 03/01/2028 |
| 60374Y-7Z-4 | MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ | | | 2 | 1FE | 1,690,000 | 106.1480 | 1,793,901 | 1,690,000 | 1,690,000 | | | | | 4.114 | 4.114 | MS | 23,176 | 69,527 | 02/13/2014 | 03/01/2029 |
| 60374Y-8A-8 | MINNEAPOLIS MN TXBL-DOWNTOWN EAST PROJ | | | 2 | 1FE | 2,610,000 | 106.7160 | 2,785,288 | 2,610,000 | 2,610,000 | | | | | 4.379 | 4.379 | MS | 38,097 | 114,292 | 02/13/2014 | 03/01/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 603789-7D-4 | MINNEAPOLIS MN SPL SCH DIST #1 QUALIFIED SCH CONSTR BD-TAXABL | | | | 1FE | 9,117,270 | 115.6750 | 10,410,750 | 9,000,000 | 9,057,105 | | (8,048) | | | 5.125 | 5.000 | JD | 20,500 | 461,250 | 12/08/2010 | 12/15/2025 |
| 60414F-PQ-7 | MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B | | | 2 | 1FE | 2,961,660 | 104.7890 | 3,143,670 | 3,000,000 | 2,969,925 | | 1,804 | | | 3.700 | 3.800 | AO | 27,750 | 111,000 | 02/12/2015 | 10/01/2032 |
| 60414F-PR-5 | MINNESOTA ST CLGS & UNIV REVEN TXBL-SER B | | | 2 | 1FE | 5,000,000 | 105.6770 | 5,283,850 | 5,000,000 | 5,000,000 | | | | | 4.000 | 4.000 | AO | 50,000 | 200,000 | 02/11/2015 | 10/01/2035 |
| 604195-VH-7 | MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E | | | 2 | 1FE | 1,376,427 | 101.0550 | 1,399,612 | 1,385,000 | 1,379,787 | | 491 | | | 3.200 | 3.249 | JJ | 22,160 | 44,320 | 01/10/2013 | 01/01/2029 |
| 604195-VJ-3 | MINNETONKA MN INDEP SCH DIST # TXBL-REF-OPEB-SER E | | | 2 | 1FE | 3,839,027 | 100.9440 | 3,901,486 | 3,865,000 | 3,847,815 | | 1,273 | | | 3.300 | 3.349 | JJ | 63,773 | 127,545 | 01/10/2013 | 01/01/2031 |
| 604204-RA-7 | MINNETONKA MN INDEP SCH DIST # TXBL-REF | | | 2 | 1FE | 130,000 | 102.0960 | 132,725 | 130,000 | 130,000 | | | | | 3.030 | 3.030 | FA | 1,641 | 3,939 | 03/24/2016 | 02/01/2025 |
| 604204-RD-1 | MINNETONKA MN INDEP SCH DIST # TXBL-REF | | | 2 | 1FE | 140,000 | 102.8770 | 144,028 | 140,000 | 140,000 | | | | | 3.630 | 3.630 | FA | 2,118 | 5,082 | 03/24/2016 | 02/01/2028 |
| 604204-RE-9 | MINNETONKA MN INDEP SCH DIST # TXBL-REF | | | 2 | 1FE | 145,000 | 103.0350 | 149,401 | 145,000 | 145,000 | | | | | 3.730 | 3.730 | FA | 2,254 | 5,409 | 03/24/2016 | 02/01/2029 |
| 613035-E9-1 | MONTGOMERY AL BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 5,072,900 | 100.2500 | 5,012,500 | 5,000,000 | 5,001,027 | | (9,285) | | | 5.600 | 5.402 | FA | 116,667 | 280,000 | 08/16/2010 | 02/01/2035 |
| 613681-K2-0 | MONTGOMERY CNTY TX BUILD AMERICA BONDS | | | 2 | 1FE | 2,150,000 | 100.2690 | 2,155,784 | 2,150,000 | 2,150,000 | | | | | 5.200 | 5.200 | MS | 37,267 | 111,800 | 08/24/2010 | 03/01/2030 |
| 625506-MN-7 | MULTNOMAH CNTY OR BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 7,945,000 | 101.1860 | 8,039,228 | 7,945,000 | 7,945,000 | | | | | 5.050 | 5.050 | JD | 33,435 | 401,223 | 12/01/2010 | 06/01/2030 |
| 631294-4C-6 | NASHUA NH TXBL-PENNICHUCK CORP | | | 4 | 1FE | 2,056,800 | 111.4630 | 2,229,260 | 2,000,000 | 2,037,165 | | (2,943) | | | 4.226 | 4.000 | JJ | 38,973 | 84,520 | 05/23/2012 | 01/15/2032 |
| 642305-RZ-1 | NEW BERLIN WI SCH DIST REF-TAXABLE | | | 2 | 1FE | 1,265,438 | 103.9530 | 1,325,401 | 1,275,000 | 1,270,185 | | 646 | | | 5.200 | 5.273 | MS | 22,100 | 66,300 | 02/08/2011 | 03/01/2026 |
| 642305-SA-5 | NEW BERLIN WI SCH DIST REF-TAXABLE | | | 2 | 1FE | 2,650,000 | 104.2960 | 2,763,844 | 2,650,000 | 2,650,000 | | | | | 5.500 | 5.500 | MS | 48,583 | 145,750 | 01/25/2011 | 03/01/2027 |
| 642305-SB-3 | NEW BERLIN WI SCH DIST REF-TAXABLE | | | 2 | 1FE | 2,600,000 | 104.2960 | 2,711,696 | 2,600,000 | 2,600,000 | | | | | 5.500 | 5.500 | MS | 47,667 | 143,000 | 01/25/2011 | 03/01/2028 |
| 642305-SC-1 | NEW BERLIN WI SCH DIST REF-TAXABLE | | | 2 | 1FE | 2,490,000 | 104.2960 | 2,596,970 | 2,490,000 | 2,490,000 | | | | | 5.500 | 5.500 | MS | 45,650 | 136,950 | 01/25/2011 | 03/01/2029 |
| 642713-3C-3 | NEW BRITAIN CT BUILD AMERICA BONDS-TAXABLE-SU | | | 2 | 1FE | 3,600,000 | 102.4190 | 3,687,084 | 3,600,000 | 3,600,000 | | | | | 5.529 | 5.524 | AO | 49,761 | 199,044 | 10/29/2010 | 10/01/2024 |
| 642713-3D-1 | NEW BRITAIN CT RECOVERY ZONE ECON DEV-TAXABLE | | | 2 | 1FE | 3,600,000 | 102.2030 | 3,679,308 | 3,600,000 | 3,600,000 | | | | | 5.692 | 5.687 | AO | 51,228 | 204,912 | 10/29/2010 | 10/01/2026 |
| 64327T-AQ-1 | NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE | | | 4 | 1FE | 4,550,734 | 117.2850 | 5,430,296 | 4,630,000 | 4,582,946 | | 4,307 | | | 4.872 | 5.019 | JJ | 104,014 | 225,574 | 11/05/2010 | 07/15/2030 |
| 64327T-AR-9 | NEW CASTLE CNTY DE TAXABLE-SER B-RECOVERY ZONE | | | 4 | 1FE | 9,588,800 | 123.9930 | 12,399,300 | 10,000,000 | 9,680,322 | | 12,377 | | | 5.002 | 5.300 | JJ | 230,648 | 500,200 | 11/23/2010 | 07/15/2040 |
| 649322-AC-8 | NY & PRESBYTERIAN HOSPIT NYPRES 3.563 08/01/36 | | | | 1FE | 4,999,850 | 102.6470 | 5,132,335 | 5,000,000 | 5,000,015 | | (1) | | | 3.563 | 3.563 | FA | 74,229 | 178,150 | 06/21/2016 | 08/01/2036 |
| 64966H-4L-1 | NEW YORK NY BUILD AMERICA BONDS | | | 2 | 1FE | 3,250,290 | 102.7020 | 3,081,060 | 3,000,000 | 3,158,138 | | (13,282) | | | 5.817 | 5.089 | AO | 43,628 | 174,510 | 09/29/2011 | 10/01/2031 |
| 64966H-YM-6 | NEW YORK NY BUILD AMERICA BONDS | | | 4 | 1FE | 6,322,500 | 133.0820 | 7,984,920 | 6,000,000 | 6,251,788 | | (9,409) | | | 5.968 | 5.571 | MS | 119,360 | 358,080 | 08/13/2010 | 03/01/2036 |
| 64966H-YN-4 | NEW YORK NY BUILD AMERICA BONDS | | | 2 | 1FE | 4,046,735 | 100.6620 | 4,021,447 | 3,995,000 | 4,028,313 | | (2,375) | | | 6.268 | 6.154 | MS | 83,469 | 250,407 | 04/16/2010 | 03/01/2031 |
| 64971W-VF-4 | NEW YORK CITY NY TRANSITIONAL TXBL-SUB-SER A3 | | | 2 | 1FE | 6,000,000 | 105.0080 | 6,300,480 | 6,000,000 | 6,000,000 | | | | | 3.500 | 3.500 | FA | 87,500 | 210,000 | 09/22/2015 | 08/01/2027 |
| 64985H-XA-0 | NEW YORK ST ENVRNMNTL FACS COR TXBL-GREEN BOND-SER C | | | | 1FE | 1,474,650 | 100.3420 | 1,505,130 | 1,500,000 | 1,477,153 | | 819 | | | 3.113 | 3.218 | JJ | 21,532 | 46,695 | 10/25/2016 | 07/15/2039 |
| 655867-B8-1 | NORFOLK VA GENERAL OBLIGATION | | | 2 | 1FE | 12,129,616 | 93.5580 | 11,498,278 | 12,290,000 | 12,131,307 | | 1,692 | | | 2.820 | 2.906 | AO | 98,197 | | 09/10/2019 | 10/01/2039 |
| 65857P-AR-2 | N CHARLESTON SC TXBL-SER B | | | 2 | 1FE | 1,500,000 | 107.8660 | 1,617,990 | 1,500,000 | 1,500,000 | | | | | 4.249 | 4.249 | AO | 15,934 | 63,735 | 01/25/2017 | 10/01/2032 |
| 678519-RZ-4 | OKLAHOMA CITY OK TXBL-LIMITED TAX-SER A | | | 2 | 1FE | 2,451,438 | 105.1030 | 2,601,299 | 2,475,000 | 2,456,001 | | 931 | | | 4.000 | 4.070 | MS | 33,000 | 99,000 | 07/16/2014 | 09/01/2034 |
| 681712-YX-7 | OMAHA NE BUILD AMERICA BDS | | | 2 | 1FE | 2,975,000 | 102.5940 | 3,052,172 | 2,975,000 | 2,975,000 | | | | | 5.000 | 5.000 | JD | 12,396 | 148,750 | 11/12/2010 | 12/01/2030 |
| 685585-FF-3 | ORCHARD CA SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 1,978,760 | 103.5860 | 2,071,720 | 2,000,000 | 1,980,508 | | 828 | | | 3.750 | 3.830 | FA | 31,250 | 75,000 | 12/08/2017 | 08/01/2036 |
| 686053-CT-4 | OREGON ST SCH BRDS ASSN SHORT- TAXABLE-PENSION-SER B | | | 4 | 1FE | 20,050,890 | 119.9730 | 22,794,870 | 19,000,000 | 19,620,864 | | (56,817) | | | 5.680 | 5.199 | JD | 2,998 | 1,079,200 | 09/01/2010 | 06/30/2028 |
| 689597-FA-5 | OTTER TAIL CNTY MN WASTE DISPOSAL-PRAIRIE LAKES M | | | 2 | 1FE | 11,070,000 | 102.9750 | 11,399,333 | 11,070,000 | 11,070,000 | | | | | 3.400 | 3.400 | MN | 62,730 | 376,380 | 04/02/2013 | 11/01/2033 |
| 690887-GM-0 | OWENSBORO KY TAXABLE | | | 2 | 1FE | 1,842,922 | 103.5270 | 1,935,955 | 1,870,000 | 1,852,782 | | 1,402 | | | 5.875 | 6.008 | JD | 9,155 | 109,863 | 12/16/2010 | 12/01/2030 |
| 697379-TV-7 | PALO ALTO CA UNIF SCH DIST QUALIFIED SCH CONST BD-TAXABLE | | | 4 | 1FE | 2,075,890 | 120.9050 | 2,418,100 | 2,000,000 | 2,040,260 | | (4,926) | | | 5.862 | 5.495 | JJ | 58,620 | 117,240 | 03/31/2011 | 07/01/2027 |
| 721799-YU-2 | PIMA CNTY AZ UNIF SCH DIST #1 BUILD AMERICA BONDS-TAXABLE-SC | | | 2 | 1FE | 3,487,308 | 102.1880 | 3,372,204 | 3,300,000 | 3,313,037 | | (25,037) | | | 6.312 | 5.500 | JJ | 104,148 | 208,296 | 07/13/2011 | 07/01/2030 |
| 724581-UX-9 | PITTSBURG CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 12,680,000 | 97.5080 | 12,364,014 | 12,680,000 | 12,680,000 | | | | | 3.528 | 3.528 | FA | 23,610 | | 11/27/2019 | 08/01/2042 |
| 727177-MK-0 | PLANO TX REF | | | 2 | 1FE | 1,682,708 | 103.9980 | 1,752,366 | 1,685,000 | 1,683,442 | | 115 | | | 4.000 | 4.011 | MS | 22,467 | 67,400 | 10/26/2011 | 09/01/2030 |
| 73209G-AX-8 | POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ | | | 2 | 1FE | 1,350,000 | 105.6720 | 1,426,572 | 1,350,000 | 1,350,000 | | | | | 3.750 | 3.750 | MN | 8,438 | 50,625 | 04/21/2017 | 05/01/2032 |
| 73209G-AY-6 | POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ | | | 2 | 1FE | 2,500,000 | 104.8590 | 2,621,475 | 2,500,000 | 2,500,000 | | | | | 3.850 | 3.850 | MN | 16,042 | 96,250 | 04/21/2017 | 05/01/2037 |
| 73209G-AZ-3 | POMONA CA REVENUE TXBL-REF-WATER FACILITIES PROJ | | | 2 | 1FE | 5,000,000 | 103.4090 | 5,170,450 | 5,000,000 | 5,000,000 | | | | | 4.050 | 4.050 | MN | 33,750 | 202,500 | 04/21/2017 | 05/01/2047 |
| 73209G-BH-2 | POMONA CA REVENUE WATER | | | 2 | 1FE | 525,000 | 107.0490 | 562,007 | 525,000 | 525,000 | | | | | 3.900 | 3.900 | JD | 1,706 | 20,475 | 01/25/2018 | 12/01/2033 |
| 73209G-BJ-8 | POMONA CA REVENUE WATER | | | 2 | 1FE | 480,000 | 106.1550 | 509,544 | 480,000 | 480,000 | | | | | 4.000 | 4.000 | JD | 1,600 | 19,200 | 01/25/2018 | 12/01/2038 |
| 73209G-BK-5 | POMONA CA REVENUE WATER | | | 2 | 1FE | 1,715,000 | 104.2140 | 1,787,270 | 1,715,000 | 1,715,000 | | | | | 4.100 | 4.100 | JD | 5,860 | 70,315 | 01/25/2018 | 12/01/2046 |
| 73723R-JE-4 | PORTSMOUTH VA BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 6,254,000 | 100.1390 | 6,008,340 | 6,000,000 | 6,001,333 | | (33,779) | | | 6.029 | 5.443 | JJ | 166,802 | 361,740 | 11/09/2010 | 01/15/2030 |
| 742327-FL-8 | PRINCETON OH CITY SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 12,800,096 | 100.9430 | 12,910,610 | 12,790,000 | 12,800,059 | | (37) | | | 3.315 | 3.306 | JD | 15,311 | | 12/02/2019 | 12/01/2039 |
| 751622-HL-8 | RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B | | | 2 | 1FE | 645,000 | 101.0890 | 652,024 | 645,000 | 645,000 | | | | | 3.200 | 3.200 | FA | 8,600 | 20,640 | 06/04/2013 | 02/01/2026 |
| 751622-HM-6 | RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B | | | 2 | 1FE | 660,000 | 101.1020 | 667,273 | 660,000 | 660,000 | | | | | 3.350 | 3.350 | FA | 9,213 | 22,110 | 06/04/2013 | 02/01/2027 |
| 752111-HE-7 | RANCHO CA WTR DIST FING AUTH TXBL-QUALIFIED ENERGY CONSV BD | | | 4 | 1FE | 4,870,000 | 119.6680 | 5,827,832 | 4,870,000 | 4,870,000 | | | | | 5.125 | 5.126 | FA | 103,995 | 249,588 | 10/28/2011 | 08/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 752111-KF-0 | RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C | | | 2 | 1FE | 100,000 | 105.0010 | 105,001 | 100,000 | 100,000 | | | | | 3.089 | 3.089 | FA | 1,287 | 3,089 | 09/27/2016 | 08/01/2030 |
| 752111-KG-8 | RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C | | | 2 | 1FE | 100,000 | 105.6090 | 105,609 | 100,000 | 100,000 | | | | | 3.189 | 3.189 | FA | 1,329 | 3,189 | 09/27/2016 | 08/01/2031 |
| 752111-KH-6 | RANCHO CA WTR DIST FING AUTH TXBL-REF-SER C | | | 2 | 1FE | 3,000,000 | 106.8250 | 3,204,750 | 3,000,000 | 3,000,000 | | | | | 3.389 | 3.389 | FA | 42,363 | 101,670 | 09/27/2016 | 08/01/2034 |
| 763682-ZD-6 | RICHLAND CNTY SC SCH DIST #2 BUILD AMERICA BONDS-SER E | | | 2 | 1FE | 3,982,280 | 101.0960 | 4,043,840 | 4,000,000 | 3,990,175 | | 1,076 | | | 5.150 | 5.191 | MN | 34,333 | 206,000 | 11/10/2010 | 05/01/2027 |
| 763682-ZE-4 | RICHLAND CNTY SC SCH DIST #2 BUILD AMERICA BONDS-SER E | | | 2 | 1FE | 2,986,320 | 101.1200 | 3,033,600 | 3,000,000 | 2,991,862 | | 760 | | | 5.250 | 5.291 | MN | 26,250 | 157,500 | 11/10/2010 | 05/01/2028 |
| 76541V-HL-4 | RICHMOND VA QUALIFIED SCH CONST BD-TAXABLE | | | 2 | 1FE | 5,000,000 | 102.4270 | 5,121,350 | 5,000,000 | 5,000,000 | | | | | 5.270 | 5.270 | MN | 43,917 | 263,500 | 11/03/2010 | 11/01/2029 |
| 76541V-KK-2 | RICHMOND VA QSCB-REF-PUBLIC IMPT-SER D | | | 2 | 1FE | 5,000,000 | 102.6710 | 5,133,550 | 5,000,000 | 5,000,000 | | | | | 4.150 | 4.150 | JJ | 95,681 | 207,500 | 06/14/2012 | 01/15/2033 |
| 76541V-NK-9 | RICHMOND VA TXBL-SER B | | | | 1FE | 1,466,563 | 116.3630 | 1,716,354 | 1,475,000 | 1,469,019 | | 450 | | | 4.650 | 4.701 | MS | 22,863 | 68,588 | 09/12/2013 | 03/01/2030 |
| 76541V-NL-7 | RICHMOND VA TXBL-SER B | | | | 1FE | 2,474,338 | 119.1470 | 2,966,760 | 2,490,000 | 2,477,840 | | 647 | | | 4.800 | 4.851 | MS | 39,840 | 119,520 | 09/12/2013 | 03/01/2033 |
| 76541V-RD-1 | RICHMOND VA TXBL-SER C | | | 2 | 1FE | 897,434 | 104.9390 | 949,698 | 905,000 | 899,166 | | 452 | | | 3.625 | 3.700 | JD | 2,734 | 32,806 | 11/18/2015 | 06/01/2030 |
| 76541V-RE-9 | RICHMOND VA TXBL-SER C | | | 2 | 1FE | 926,285 | 104.6900 | 984,086 | 940,000 | 929,157 | | 749 | | | 3.625 | 3.750 | JD | 2,840 | 34,075 | 11/18/2015 | 06/01/2031 |
| 76541V-RF-6 | RICHMOND VA TXBL-SER C | | | 2 | 1FE | 969,062 | 105.0620 | 1,024,355 | 975,000 | 970,199 | | 298 | | | 3.750 | 3.800 | JD | 3,047 | 36,563 | 11/18/2015 | 06/01/2032 |
| 771420-AM-8 | ROCHESTER IN CMNTY SCH CORP TAXABLE-QUALIFIED SCH CONSTR | | | 4 | 1FE | 707,378 | 107.0550 | 749,385 | 700,000 | 702,137 | | (820) | | | 5.125 | 4.988 | JJ | 17,938 | 35,875 | 04/08/2011 | 07/01/2022 |
| 774217-4M-2 | ROCKVILLE MD TXBL-REF-SER C | | | 2 | 1FE | 1,575,000 | 103.3060 | 1,627,070 | 1,575,000 | 1,575,000 | | | | | 4.100 | 4.100 | JD | 5,381 | 64,575 | 10/18/2011 | 06/01/2027 |
| 774217-4N-0 | ROCKVILLE MD TXBL-REF-SER C | | | 2 | 1FE | 1,635,000 | 103.3760 | 1,690,198 | 1,635,000 | 1,635,000 | | | | | 4.150 | 4.150 | JD | 5,654 | 67,853 | 10/18/2011 | 06/01/2028 |
| 774217-4P-5 | ROCKVILLE MD TXBL-REF-SER C | | | 2 | 1FE | 1,705,000 | 103.4450 | 1,763,737 | 1,705,000 | 1,705,000 | | | | | 4.200 | 4.200 | JD | 5,968 | 71,610 | 10/18/2011 | 06/01/2029 |
| 774217-4Q-3 | ROCKVILLE MD TXBL-REF-SER C | | | 2 | 1FE | 1,763,622 | 103.4450 | 1,836,149 | 1,775,000 | 1,767,589 | | 555 | | | 4.200 | 4.250 | JD | 6,213 | 74,550 | 10/18/2011 | 06/01/2030 |
| 787642-4A-2 | SAINT CHARLES CNTY MO FRANCIS BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 9,500,000 | 100.6160 | 9,558,520 | 9,500,000 | 9,500,000 | | | | | 5.600 | 5.598 | MS | 177,333 | 532,000 | 11/19/2010 | 03/01/2030 |
| 788634-AH-6 | SAINT CLAIR CNTY IL SCH DIST # BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 645,000 | 100.3380 | 647,180 | 645,000 | 645,000 | | | | | 6.875 | 6.874 | AO | 11,086 | 44,344 | 08/05/2009 | 04/01/2039 |
| 78916B-N5-9 | SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM | | | 2 | 1FE | 3,100,000 | 101.6840 | 3,152,204 | 3,100,000 | 3,100,000 | | | | | 5.000 | 5.000 | AO | 38,750 | 155,000 | 09/28/2010 | 10/01/2033 |
| 78916B-N8-3 | SAINT CLOUD MN BUILD AMERICA BONDS-TAX ABATEM | | | 2 | 1FE | 6,416,403 | 101.7010 | 6,544,459 | 6,435,000 | 6,423,087 | | 441 | | | 5.100 | 5.117 | AO | 82,046 | 328,185 | 09/28/2010 | 10/01/2036 |
| 791697-BP-9 | SAINT LOUIS MO SPL ADMIN BRD O QUALIFIED SCH CONSTR BDS-ST LO | | | | 1FE | 4,000,000 | 123.0280 | 4,921,120 | 4,000,000 | 4,000,000 | | | | | 6.250 | 6.250 | AO | 62,500 | 250,000 | 12/10/2010 | 04/01/2026 |
| 791697-BT-1 | SAINT LOUIS MO SPL ADMIN BRD O BUILD AMERICA BONDS | | | 2 | 1FE | 5,000,000 | 101.1350 | 5,056,750 | 5,000,000 | 5,000,000 | | | | | 6.600 | 6.600 | AO | 82,500 | 330,000 | 12/10/2010 | 04/01/2030 |
| 791697-BX-2 | SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE | | | | 1FE | 7,500,000 | 117.7570 | 8,831,775 | 7,500,000 | 7,500,000 | | | | | 4.750 | 4.750 | AO | 89,063 | 356,250 | 09/21/2011 | 04/01/2029 |
| 791697-CH-6 | SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE | | | | 1FE | 1,750,000 | 114.4330 | 2,002,578 | 1,750,000 | 1,750,000 | | | | | 4.600 | 4.600 | AO | 20,125 | 80,500 | 09/21/2011 | 04/01/2027 |
| 791697-CJ-2 | SAINT LOUIS MO SPL ADMIN BRD O QUAL ZONE ACADEMY-TXBL-MO DIRE | | | | 1FE | 5,750,000 | 116.0920 | 6,675,290 | 5,750,000 | 5,750,000 | | | | | 4.700 | 4.700 | AO | 67,563 | 270,250 | 09/21/2011 | 04/01/2028 |
| 791740-ZG-1 | SAINT LOUIS PARK MN BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 5,750,000 | 100.2620 | 5,765,065 | 5,750,000 | 5,750,000 | | | | | 5.150 | 5.149 | FA | 123,385 | 296,125 | 12/07/2010 | 02/01/2032 |
| 792881-YX-6 | SAINT PAUL MN BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 2,072,395 | 102.0820 | 2,138,618 | 2,095,000 | 2,081,582 | | 1,234 | | | 5.096 | 5.190 | AO | 26,690 | 106,761 | 11/04/2010 | 10/01/2030 |
| 792881-ZJ-6 | SAINT PAUL MN RECOVERY ZONE ECONOMIC DEV-TAX | | | 2 | 1FE | 3,000,000 | 102.0340 | 3,061,020 | 3,000,000 | 3,000,000 | | | | | 5.196 | 5.196 | AO | 38,970 | 155,880 | 09/15/2010 | 10/01/2035 |
| 792905-DU-2 | SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG | | | | 1FE | 2,487,750 | 107.1360 | 2,678,400 | 2,500,000 | 2,492,732 | | 1,158 | | | 3.969 | 4.028 | JJ | 49,613 | 99,225 | 06/11/2015 | 07/01/2025 |
| 792905-DV-0 | SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG | | | | 1FE | 1,975,720 | 108.1590 | 2,163,180 | 2,000,000 | 1,984,416 | | 2,043 | | | 4.089 | 4.227 | JJ | 40,890 | 81,780 | 06/10/2015 | 07/01/2026 |
| 792905-DW-8 | SAINT PAUL MN HSG & REDEV AUTH TXBL-REF-HEALTHPARTNERS OBLIG | | | | 1FE | 2,500,000 | 108.1530 | 2,703,825 | 2,500,000 | 2,500,000 | | | | | 4.189 | 4.189 | JJ | 52,363 | 104,725 | 05/29/2015 | 07/01/2027 |
| 793028-UR-0 | SAINT PAUL MN PORT AUTH TXBL-SER 1 | | | 2 | 1FE | 2,750,000 | 102.6200 | 2,822,050 | 2,750,000 | 2,750,000 | | | | | 3.350 | 3.350 | FA | 38,385 | 92,125 | 01/31/2013 | 02/01/2033 |
| 796237-5K-7 | SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO | | | 2 | 1FE | 1,295,000 | 101.7450 | 1,317,598 | 1,295,000 | 1,295,000 | | | | | 3.228 | 3.228 | FA | 17,418 | 41,803 | 08/03/2016 | 02/01/2035 |
| 796237-5L-5 | SAN ANTONIO TX TXBL-CERTIFICATES OF OBLIGATIO | | | 2 | 1FE | 500,000 | 101.7860 | 508,930 | 500,000 | 500,000 | | | | | 3.278 | 3.278 | FA | 6,829 | 16,390 | 08/03/2016 | 02/01/2036 |
| 796237-VV-4 | SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B | | | 2 | 1FE | 8,575,000 | 102.3760 | 8,778,742 | 8,575,000 | 8,575,000 | | | | | 6.018 | 6.018 | FA | 215,018 | 516,044 | 06/16/2010 | 08/01/2032 |
| 796237-VW-2 | SAN ANTONIO TX BUILD AMER BONDS-SAN ANTONIO-B | | | 2 | 1FE | 5,000,000 | 102.3880 | 5,119,400 | 5,000,000 | 5,000,000 | | | | | 6.038 | 6.038 | FA | 125,792 | 301,900 | 06/16/2010 | 08/01/2033 |
| 797272-RG-8 | SAN DIEGO CA CMNTY CLG DIST GENERAL OBLIGATION | | | 2 | 1FE | 20,000,000 | 99.0540 | 19,810,800 | 20,000,000 | 20,000,000 | | | | | 3.316 | 3.316 | FA | 138,167 | | 09/18/2019 | 08/01/2041 |
| 797646-NT-9 | SAN FRANCISCO CITY & CNTY CA BUILD AMERICA BONDS-TAXABLE-D | | | | 1FE | 2,170,904 | 126.7280 | 2,730,988 | 2,155,000 | 2,164,966 | | (765) | | | 6.030 | 5.965 | JD | 5,775 | 129,947 | 04/16/2010 | 06/15/2029 |
| 79771T-GE-1 | SAN FRANCISCO CITY & CNTY CA U BUILD AMERICA BONDS-TAXABLE-PR | | | 4 | 1FE | 5,034,500 | 118.9910 | 5,949,550 | 5,000,000 | 5,019,430 | | (2,052) | | | 5.735 | 5.670 | JD | 12,744 | 286,750 | 07/08/2010 | 06/15/2030 |
| 798764-V3-7 | SAN MARCOS TX BUILD AMERICA BONDS SAN MARCOS | | | 2 | 1FE | 4,517,980 | 102.6600 | 4,619,700 | 4,500,000 | 4,511,797 | | (991) | | | 6.028 | 5.985 | FA | 102,476 | 271,260 | 03/10/2010 | 08/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 812626-5Z-8 | SEATTLE WA TXBL-SER B | | | 2 | 1FE | 1,515,000 | 105.9310 | 1,604,855 | 1,515,000 | 1,515,000 | | | | | 3.630 | 3.630 | AO | 13,749 | 54,995 | 05/07/2015 | 04/01/2029 |
| 812626-6A-2 | SEATTLE WA TXBL-SER B | | | 2 | 1FE | 1,570,000 | 106.1280 | 1,666,210 | 1,570,000 | 1,570,000 | | | | | 3.730 | 3.730 | AO | 14,640 | 58,561 | 05/07/2015 | 04/01/2030 |
| 812626-6B-0 | SEATTLE WA TXBL-SER B | | | 2 | 1FE | 7,195,000 | 105.7390 | 7,607,921 | 7,195,000 | 7,195,000 | | | | | 3.960 | 3.960 | AO | 71,231 | 284,922 | 05/07/2015 | 04/01/2035 |
| 812643-MK-7 | SEATTLE WA MUNI LIGHT & PWR RE TXBL-RENEWABLE ENERGY BONDS-DI | | | 2 | 1FE | 20,653,400 | 104.6470 | 20,929,400 | 20,000,000 | 20,452,451 | | (66,369) | | | 4.050 | 3.627 | JJ | 405,000 | 810,000 | 11/01/2016 | 01/01/2041 |
| 815626-GQ-3 | SEDGWICK CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER B | | | 4 | 1FE | 10,300,044 | 123.6950 | 12,431,348 | 10,050,000 | 10,186,951 | | (14,704) | | | 6.220 | 5.985 | AO | 156,278 | 625,110 | 05/07/2009 | 10/01/2028 |
| 833085-2A-0 | SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B | | | 2 | 1FE | 745,005 | 101.8350 | 763,763 | 750,000 | 746,632 | | 249 | | | 3.500 | 3.550 | JD | 2,188 | 26,250 | 10/18/2012 | 12/01/2030 |
| 833085-2B-8 | SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B | | | 2 | 1FE | 982,860 | 101.6980 | 1,016,980 | 1,000,000 | 987,994 | | 793 | | | 3.500 | 3.625 | JD | 2,917 | 35,000 | 10/18/2012 | 12/01/2031 |
| 833085-2C-6 | SNOHOMISH CNTY WA TXBL-LIMITED TAX-SER B | | | 2 | 1FE | 992,900 | 101.8920 | 1,018,920 | 1,000,000 | 994,892 | | 305 | | | 3.600 | 3.650 | JD | 3,000 | 36,000 | 10/18/2012 | 12/01/2032 |
| 833085-5Z-2 | SNOHOMISH CNTY WA LIMITED TAX-PRE REF-SER B | | | 2 | 1FE | 2,010,000 | 105.3910 | 2,118,359 | 2,010,000 | 2,010,000 | | | | | 4.000 | 4.000 | JD | 6,700 | 80,400 | 12/10/2018 | 12/01/2031 |
| 833085-6L-2 | SNOHOMISH CNTY WA LIMITED TAX-UN REF-SER B | | | 2 | 1FE | 6,305,000 | 104.4360 | 6,584,690 | 6,305,000 | 6,305,000 | | | | | 4.000 | 4.000 | JD | 21,017 | 252,200 | 12/10/2018 | 12/01/2031 |
| 848644-R3-6 | SPOKANE CNTY WA BUILD AMERICA BONDS | | | 2 | 1FE | 8,875,000 | 102.8140 | 9,124,743 | 8,875,000 | 8,875,000 | | | | | 5.010 | 5.010 | JD | 37,053 | 444,638 | 08/25/2010 | 12/01/2032 |
| 848644-S7-6 | SPOKANE CNTY WA TAXABLE-LTD TAX-SER D | | | 2 | 1FE | 6,225,000 | 102.8790 | 6,404,218 | 6,225,000 | 6,225,000 | | | | | 5.000 | 5.000 | JD | 25,938 | 311,250 | 08/25/2010 | 12/01/2031 |
| 848712-NX-9 | SPOKANE CNTY WA SCH DIST #81 S BUILD AMERICA BONDS-DIRECT PMT | | | 2 | 1FE | 5,096,650 | 103.0590 | 5,152,950 | 5,000,000 | 5,011,038 | | (11,475) | | | 5.450 | 5.200 | JD | 22,708 | 272,500 | 11/04/2010 | 12/01/2028 |
| 848712-NY-7 | SPOKANE CNTY WA SCH DIST #81 S BUILD AMERICA BONDS-DIRECT PMT | | | 2 | 1FE | 5,076,950 | 103.0690 | 5,153,450 | 5,000,000 | 5,008,827 | | (9,168) | | | 5.500 | 5.300 | JD | 22,917 | 275,000 | 11/04/2010 | 12/01/2029 |
| 849067-R5-4 | SPOKANE WA BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 6,250,000 | 103.3320 | 6,458,250 | 6,250,000 | 6,250,000 | | | | | 6.131 | 6.132 | JD | 31,932 | 383,188 | 12/14/2010 | 12/01/2030 |
| 849476-MD-5 | SPRING BRANCH TX INDEP SCH DIS BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 2,500,000 | 100.2910 | 2,507,275 | 2,500,000 | 2,500,000 | | | | | 5.538 | 5.536 | FA | 57,688 | 138,450 | 11/12/2010 | 02/01/2030 |
| 850009-CD-1 | SPRING TWP PA BUILD AMERICA BONDS | | | 2 | 1FE | 468,400 | 103.4030 | 470,484 | 455,000 | 456,528 | | (1,669) | | | 5.800 | 5.400 | MN | 3,372 | 26,390 | 05/04/2011 | 11/15/2029 |
| 850009-CH-2 | SPRING TWP PA BUILD AMERICA BONDS | | | 2 | 1FE | 2,020,000 | 103.5740 | 2,071,480 | 2,000,000 | 2,002,313 | | (2,517) | | | 6.000 | 5.862 | MN | 15,333 | 120,000 | 03/28/2011 | 11/15/2033 |
| 851035-QQ-1 | SPRINGFIELD MO SCH DIST #R-12 TAXABLE-SCH BLDG-MO DIRECT | | | 2 | 1FE | 172,200 | 100.6220 | 169,045 | 168,000 | 168,099 | | (582) | | | 5.660 | 5.297 | MS | 3,170 | 9,509 | 06/13/2011 | 03/01/2030 |
| 852634-DZ-4 | STAMFORD CT BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 1,300,000 | 102.9800 | 1,338,740 | 1,300,000 | 1,300,000 | | | | | 5.000 | 5.000 | JD | 5,417 | 65,000 | 11/30/2010 | 12/01/2027 |
| 852634-EA-8 | STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI | | | 2 | 1FE | 1,488,673 | 103.2140 | 1,522,407 | 1,475,000 | 1,476,564 | | (1,627) | | | 5.250 | 5.130 | JD | 6,453 | 77,438 | 11/30/2010 | 12/01/2028 |
| 852634-EB-6 | STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI | | | 2 | 1FE | 1,488,600 | 103.3040 | 1,523,734 | 1,475,000 | 1,476,562 | | (1,623) | | | 5.350 | 5.230 | JD | 6,576 | 78,913 | 11/30/2010 | 12/01/2029 |
| 852634-EC-4 | STAMFORD CT RECOVERY ZONE ECONOMIC DEV-BUI | | | 2 | 1FE | 1,482,906 | 103.3040 | 1,523,734 | 1,475,000 | 1,475,911 | | (946) | | | 5.350 | 5.280 | JD | 6,576 | 78,913 | 11/30/2010 | 12/01/2030 |
| 864784-GC-1 | SUFFOLK CNTY NY WTR AUTH SER A | | | 2 | 1FE | 9,700,000 | 102.1730 | 10,217,300 | 10,000,000 | 9,730,099 | | 9,910 | | | 3.000 | 3.188 | JD | 25,000 | 300,000 | 10/19/2016 | 06/01/2039 |
| 864784-GF-4 | SUFFOLK CNTY NY WTR AUTH SER A | | | 2 | 1FE | 9,875,000 | 102.9730 | 10,297,300 | 10,000,000 | 9,885,396 | | 3,398 | | | 3.250 | 3.323 | JD | 27,083 | 325,000 | 10/19/2016 | 06/01/2042 |
| 864813-T7-5 | SUFFOLK VA TXBL-REF-SER B | | | 2 | 1FE | 1,145,000 | 100.4980 | 1,150,702 | 1,145,000 | 1,145,000 | | | | | 2.850 | 2.850 | FA | 13,597 | 32,633 | 07/14/2016 | 02/01/2033 |
| 864813-T8-3 | SUFFOLK VA TXBL-REF-SER B | | | 2 | 1FE | 1,175,000 | 100.9380 | 1,186,022 | 1,175,000 | 1,175,000 | | | | | 2.950 | 2.950 | FA | 14,443 | 34,663 | 07/14/2016 | 02/01/2034 |
| 864813-T9-1 | SUFFOLK VA TXBL-REF-SER B | | | 2 | 1FE | 1,000,000 | 101.0400 | 1,010,400 | 1,000,000 | 1,000,000 | | | | | 3.000 | 3.000 | FA | 12,500 | 30,000 | 07/14/2016 | 02/01/2035 |
| 866854-NG-3 | SUN PRAIRIE WI AREA SCH DIST BUILD AMERICA BONDS-TAXABLE-RE | | | 2 | 1FE | 3,000,000 | 100.6610 | 3,019,830 | 3,000,000 | 3,000,000 | | | | | 5.800 | 5.800 | MS | 58,000 | 174,000 | 01/26/2010 | 03/01/2029 |
| 866854-RH-7 | SUN PRAIRIE WI AREA SCH DIST SUN PRARIE WI AREA SCHL DIST | | | 2 | 1FE | 1,667,338 | 104.4980 | 1,818,265 | 1,740,000 | 1,674,615 | | 2,660 | | | 3.500 | 3.800 | MS | 20,300 | 60,900 | 01/20/2017 | 03/01/2037 |
| 867578-VA-1 | SUNNYVALE CA SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 7,570,000 | 94.1310 | 7,125,717 | 7,570,000 | 7,570,000 | | | | | 2.947 | 2.947 | MS | 63,208 | | 09/06/2019 | 09/01/2039 |
| 87122N-EP-0 | SYCAMORE OH CMNTY SCH DIST QUALIFIED SCH CONSTR BDS-TAXAB | | | | 1FE | 10,110,600 | 124.2440 | 12,424,400 | 10,000,000 | 10,068,486 | | (5,739) | | | 5.850 | 5.751 | JD | 48,750 | 585,000 | 12/09/2010 | 12/01/2028 |
| 873465-VC-9 | TACOMA WA TAXABLE | | | 4 | 1FE | 4,190,000 | 124.5800 | 5,219,902 | 4,190,000 | 4,190,000 | | | | | 5.890 | 5.890 | JD | 20,566 | 246,791 | 12/09/2009 | 12/01/2030 |
| 873465-XX-1 | TACOMA WA BUILD AMERICA BONDS | | | 4 | 1FE | 4,000,000 | 120.4300 | 4,817,200 | 4,000,000 | 4,000,000 | | | | | 5.398 | 5.398 | JD | 17,993 | 215,920 | 10/27/2010 | 12/01/2030 |
| 873465-YA-0 | TACOMA WA BUILD AMERICA BONDS | | | 4 | 1FE | 6,085,000 | 127.0190 | 7,729,106 | 6,085,000 | 6,085,000 | | | | | 5.498 | 5.498 | JD | 27,879 | 334,553 | 10/27/2010 | 12/01/2033 |
| 874091-CS-8 | TALAWANDA OH CITY SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 2,038,940 | 100.0000 | 2,000,000 | 2,000,000 | 2,022,287 | | (2,106) | | | 6.500 | 6.319 | JD | 10,833 | 130,000 | 10/23/2009 | 12/01/2029 |
| 876014-GE-5 | TAOS NM MUNI SCH DIST #1 QUALIFIED SCH CONSTR BD | | | | 1FE | 4,655,501 | 117.2660 | 5,511,502 | 4,700,000 | 4,674,488 | | 2,584 | | | 5.150 | 5.236 | MS | 80,683 | 242,050 | 02/08/2011 | 09/01/2027 |
| 881626-E4-3 | TEWKSBURY MA MUNI PURPOSE LOAN | | | 2 | 1FE | 3,200,000 | 100.7650 | 3,224,480 | 3,200,000 | 3,200,000 | | | | | 4.000 | 4.000 | AO | 27,022 | 128,000 | 11/18/2011 | 04/15/2031 |
| 891381-5N-1 | TORRANCE CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 7,500,000 | 99.9610 | 7,497,075 | 7,500,000 | 7,500,000 | | | | | 3.344 | 3.344 | FA | 42,497 | | 10/16/2019 | 08/01/2039 |
| 914148-GK-1 | UNIV CITY MO SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 1,000,000 | 100.3680 | 1,003,680 | 1,000,000 | 1,000,000 | | | | | 5.000 | 5.000 | FA | 18,889 | 50,000 | 11/12/2010 | 02/15/2027 |
| 914148-GN-5 | UNIV CITY MO SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 5,900,000 | 100.4020 | 5,923,718 | 5,900,000 | 5,900,000 | | | | | 5.300 | 5.298 | FA | 118,131 | 312,700 | 11/12/2010 | 02/15/2030 |
| 939296-GA-1 | WASHINGTON MO SCH DIST BUILD AMERICA BONDS | | | 2 | 1FE | 3,600,000 | 100.5970 | 3,621,492 | 3,600,000 | 3,600,000 | | | | | 5.550 | 5.547 | MS | 66,600 | 199,800 | 12/02/2010 | 03/01/2030 |
| 941647-PK-9 | WATERLOO IA TXBL-SER B | | | 2 | 1FE | 530,000 | 101.7080 | 539,052 | 530,000 | 530,000 | | | | | 3.700 | 3.700 | JD | 1,634 | 19,610 | 06/12/2013 | 06/01/2028 |
| 943080-ET-4 | WAUKESHA WI REF-TAXABLE-SER D | | | 2 | 1FE | 7,700,000 | 102.9070 | 7,923,839 | 7,700,000 | 7,700,000 | | | | | 5.700 | 5.701 | AO | 109,725 | 438,900 | 11/17/2010 | 10/01/2030 |
| 949493-UY-4 | WELLESLEY MA TXBL-LD ACQUISITION | | | 2 | 1FE | 925,000 | 105.0350 | 971,574 | 925,000 | 925,000 | | | | | 3.500 | 3.500 | JD | 2,518 | 32,375 | 05/28/2015 | 06/01/2030 |
| 949493-UZ-1 | WELLESLEY MA TXBL-LD ACQUISITION | | | 2 | 1FE | 948,394 | 104.5780 | 1,003,949 | 960,000 | 951,069 | | 623 | | | 3.500 | 3.600 | JD | 2,800 | 33,600 | 05/28/2015 | 06/01/2031 |
| 949493-VA-5 | WELLESLEY MA TXBL-LD ACQUISITION | | | 2 | 1FE | 985,637 | 104.6940 | 1,041,705 | 995,000 | 987,615 | | 461 | | | 3.625 | 3.700 | JD | 3,006 | 36,069 | 05/28/2015 | 06/01/2032 |
| 949493-VB-3 | WELLESLEY MA TXBL-LD ACQUISITION | | | 2 | 1FE | 811,586 | 104.2320 | 859,914 | 825,000 | 814,199 | | 610 | | | 3.625 | 3.750 | JD | 2,492 | 29,906 | 05/28/2015 | 06/01/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 952734-KU-4 | W FARGO ND PUBLIC SCH DIST #6 QUALIFIED SCH CONSTR BD | | | | 1FE | 2,060,660 | 119.5640 | 2,451,062 | 2,050,000 | 2,055,900 | | (632) | | | 5.750 | 5.701 | MN | 19,646 | 117,875 | 11/30/2010 | 05/01/2027 |
| 95988L-2C-2 | WSTRN WI TECH CLG DIST REF-SER C | | | 2 | 1 | 5,268,100 | 100.7270 | 5,036,350 | 5,000,000 | 5,010,640 | | (41,904) | | | 4.000 | 3.135 | AO | 50,000 | 200,000 | 03/13/2013 | 04/01/2031 |
| 969037-JT-8 | WILL CNTY IL HIGH SCH DIST #20 BUILD AMERICA BONDS | | | 2 | 1FE | 4,471,672 | 100.0000 | 4,450,000 | 4,450,000 | 4,450,000 | | (3,039) | | | 6.204 | 6.133 | JJ | 138,039 | 276,078 | 04/16/2010 | 01/01/2030 |
| 971567-NZ-1 | WILMINGTON DE TXBL-SER C-NEW CLEAN RENEWABLE | | | | 1FE | 1,500,000 | 113.6250 | 1,704,375 | 1,500,000 | 1,500,000 | | | | | 4.631 | 4.631 | MN | 11,578 | 69,465 | 11/16/2011 | 11/01/2030 |
| 971668-N9-5 | WILMINGTON NC TXBL | | | 2 | 1FE | 130,000 | 105.7110 | 137,424 | 130,000 | 130,000 | | | | | 4.100 | 4.100 | JD | 444 | 5,330 | 06/20/2014 | 06/01/2032 |
| 971668-P2-8 | WILMINGTON NC TXBL | | | 2 | 1FE | 150,000 | 105.9170 | 158,870 | 150,000 | 150,000 | | | | | 4.150 | 4.150 | JD | 516 | 6,220 | 06/20/2014 | 06/01/2033 |
| 971668-P3-6 | WILMINGTON NC TXBL | | | 2 | 1FE | 120,000 | 106.0770 | 127,292 | 120,000 | 120,000 | | | | | 4.200 | 4.200 | JD | 420 | 5,040 | 06/20/2014 | 06/01/2034 |
| 985697-AA-9 | YELLOWSTONE CNTY MT HIGH SCH D QUALIFIED SCH CONSTR BD | | | | 1FE | 5,660,655 | 120.1590 | 6,794,981 | 5,655,000 | 5,658,093 | | (329) | | | 5.400 | 5.391 | JD | 13,570 | 305,360 | 12/02/2010 | 06/15/2027 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 1,331,381,082 | XXX | 1,415,676,944 | 1,328,727,250 | 1,328,223,764 | | (480,900) | | | XXX | XXX | XXX | 17,008,301 | 60,190,409 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 1,331,381,082 | XXX | 1,415,676,944 | 1,328,727,250 | 1,328,223,764 | | (480,900) | | | XXX | XXX | XXX | 17,008,301 | 60,190,409 | XXX | XXX |
| 01030L-BS-3 | ALABAMA ST INCENTIVES FING AUT TAXABLE-SER B | | | 4 | 1FE | 5,021,050 | 115.9870 | 5,799,350 | 5,000,000 | 5,009,072 | | (1,458) | | | 6.042 | 6.000 | MS | 100,700 | 302,100 | 10/14/2009 | 09/01/2029 |
| 01179P-P6-8 | ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B | | | 2 | 1FE | 3,220,000 | 102.0730 | 3,286,751 | 3,220,000 | 3,220,000 | | | | | 5.609 | 5.609 | FA | 75,254 | 180,610 | 11/23/2010 | 08/01/2024 |
| 01179P-P7-6 | ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B | | | 2 | 1FE | 1,265,000 | 102.1210 | 1,291,831 | 1,265,000 | 1,265,000 | | | | | 5.759 | 5.759 | FA | 30,355 | 72,851 | 11/23/2010 | 08/01/2025 |
| 01179P-P8-4 | ALASKA ST MUNI BOND BANK AUTH TAXABLE-SER FOUR B | | | 2 | 1FE | 5,000,000 | 102.2310 | 5,111,550 | 5,000,000 | 5,000,000 | | | | | 6.256 | 6.254 | FA | 130,333 | 312,800 | 11/23/2010 | 08/01/2030 |
| 02765U-EP-5 | AMERICAN MUN PWR-OHIO INC | 0 | | 4 | 1FE | 8,000,000 | 127.4640 | 10,197,120 | 8,000,000 | 8,000,000 | | | | | 7.334 | 7.335 | FA | 221,650 | 586,720 | 12/16/2010 | 02/15/2028 |
| 04048R-DS-2 | ARIZONA BRD OF RGTS ST UNIV SY BUILD AMERICA BONDS-SER A | | | 4 | 1FE | 5,975,484 | 126.8300 | 7,559,068 | 5,960,000 | 5,969,414 | | (825) | | | 6.204 | 6.177 | JJ | 184,879 | 369,758 | 04/16/2010 | 07/01/2030 |
| 04184R-CK-4 | ARLINGTON TX SPL TAX REVENUE GENERAL | | | | 1FE | 1,500,000 | 109.7220 | 1,645,830 | 1,500,000 | 1,500,000 | | | | | 4.215 | 4.215 | FA | 23,885 | 63,225 | 03/08/2018 | 02/15/2041 |
| 050625-CM-2 | AUBURN WA UTILITY SYS REVENUE BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 1,034,480 | 103.3810 | 1,033,810 | 1,000,000 | 1,004,069 | | (4,231) | | | 5.661 | 5.200 | JD | 4,718 | 56,610 | 04/13/2011 | 12/01/2025 |
| 051245-CH-9 | AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION | | | 2 | 1FE | 815,000 | 106.0650 | 864,430 | 815,000 | 815,000 | | | | | 4.000 | 4.000 | AO | 8,150 | 32,600 | 05/09/2018 | 10/01/2036 |
| 051245-CX-2 | AUGUSTA GA URBAN REDEV AGY GENERAL OBLIGATION | | | 2 | 1FE | 1,960,000 | 106.2630 | 2,082,755 | 1,960,000 | 1,960,000 | | | | | 4.100 | 4.100 | AO | 20,090 | 80,360 | 05/09/2018 | 10/01/2038 |
| 052414-NR-6 | AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B | | | 2 | 1FE | 3,000,000 | 102.4920 | 3,074,760 | 3,000,000 | 3,000,000 | | | | | 3.156 | 3.156 | MN | 12,098 | 94,680 | 12/05/2012 | 11/15/2027 |
| 052414-NV-7 | AUSTIN TX ELEC UTILITY SYS REV TXBL-REF-SER B | | | 2 | 1FE | 3,500,000 | 102.2960 | 3,580,360 | 3,500,000 | 3,500,000 | | | | | 3.006 | 3.006 | MN | 13,444 | 105,210 | 12/05/2012 | 11/15/2026 |
| 052414-TJ-8 | AUSTIN TX ELEC UTILITY SYS REV UTILITIES | | | 2 | 1FE | 5,000,000 | 101.6150 | 5,080,750 | 5,000,000 | 5,000,000 | | | | | 3.336 | 3.336 | MN | 21,313 | 38,920 | 07/31/2019 | 11/15/2039 |
| 052476-XD-5 | AUSTIN TX WTR & WSTWTR SYS REV BUILD AMERICA BONDS | | | 4 | 1FE | 4,500,000 | 123.2650 | 5,546,925 | 4,500,000 | 4,500,000 | | | | | 5.768 | 5.767 | MN | 33,166 | 259,560 | 11/18/2010 | 11/15/2030 |
| 052476-YB-8 | AUSTIN TX WTR & WSTWTR SYS REV REF | | | 2 | 1FE | 2,596,462 | 106.9510 | 2,572,172 | 2,405,000 | 2,447,093 | | (21,241) | | | 5.000 | 4.020 | MN | 15,365 | 120,250 | 11/16/2011 | 11/15/2031 |
| 066836-AB-3 | BAPTIST HLTH SO FLOR INC BASIC | | | | 1FE | 3,928,919 | 112.7000 | 4,169,900 | 3,700,000 | 3,916,137 | | (6,137) | | | 4.342 | 3.941 | MN | 20,528 | 160,654 | 11/13/2017 | 11/15/2041 |
| 072031-AP-2 | BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY | | | | 1FE | 2,500,000 | 105.9230 | 2,648,075 | 2,500,000 | 2,500,000 | | | | | 3.365 | 3.365 | AO | 21,031 | 84,125 | 02/01/2013 | 10/01/2027 |
| 072031-AQ-0 | BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY | | | | 1FE | 2,225,000 | 106.8200 | 2,376,745 | 2,225,000 | 2,225,000 | | | | | 3.465 | 3.465 | AO | 19,274 | 77,096 | 02/01/2013 | 10/01/2028 |
| 072031-AR-8 | BAY AREA CA WTR SPLY & CONSV A TXBL-CAPITAL COST RECOVERY | | | 4 | 1FE | 5,500,000 | 113.7420 | 6,255,810 | 5,500,000 | 5,500,000 | | | | | 3.994 | 3.994 | AO | 54,918 | 219,670 | 02/01/2013 | 10/01/2034 |
| 084509-XE-3 | BERKS CNTY PA GENERAL OBLIGATION | | | 2 | 1FE | 3,025,000 | 100.6290 | 3,044,027 | 3,025,000 | 3,025,000 | | | | | 2.965 | 2.965 | MN | 11,461 | 17,440 | 08/07/2019 | 11/15/2037 |
| 091096-NQ-6 | BIRMINGHAM AL WTRWKS BRD WTR R WATER | | | 2 | 1FE | 20,000,000 | 102.6090 | 20,521,800 | 20,000,000 | 20,000,000 | | | | | 3.463 | 3.463 | JJ | 67,336 | | 11/06/2019 | 01/01/2039 |
| 094743-LU-3 | BLOOMINGTON IN WTRWKS REVENUE SER B | | | 2 | 1FE | 1,464,030 | 103.4900 | 1,552,350 | 1,500,000 | 1,479,835 | | 2,243 | | | 4.000 | 4.211 | JJ | 30,000 | 60,000 | 10/12/2011 | 07/01/2027 |
| 094743-LV-1 | BLOOMINGTON IN WTRWKS REVENUE SER B | | | 2 | 1FE | 4,708,365 | 103.3270 | 5,032,025 | 4,870,000 | 4,773,402 | | 9,244 | | | 4.000 | 4.281 | JJ | 97,400 | 194,800 | 10/12/2011 | 07/01/2028 |
| 094743-LW-9 | BLOOMINGTON IN WTRWKS REVENUE SER B | | | 2 | 1FE | 1,476,968 | 103.1390 | 1,588,341 | 1,540,000 | 1,501,232 | | 3,454 | | | 4.000 | 4.341 | JJ | 30,800 | 61,600 | 10/12/2011 | 01/01/2029 |
| 101427-CR-1 | BOULDER CO COPS GENERAL | | | 2 | 1FE | 6,010,000 | 96.3460 | 5,790,395 | 6,010,000 | 6,010,000 | | | | | 2.900 | 2.900 | MN | 45,993 | | 09/11/2019 | 11/01/2039 |
| 130179-LE-2 | CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION | | | 2 | 1FE | 3,365,000 | 103.3330 | 3,477,155 | 3,365,000 | 3,365,000 | | | | | 3.731 | 3.731 | AO | 31,387 | 125,548 | 11/09/2017 | 04/01/2037 |
| 130179-LF-9 | CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION | | | 2 | 1FE | 3,320,000 | 102.4390 | 3,400,975 | 3,320,000 | 3,320,000 | | | | | 3.787 | 3.787 | AO | 31,432 | 125,728 | 11/09/2017 | 04/01/2042 |
| 13077D-HW-5 | CALIFORNIA ST UNIV REVENUE HIGHER EDUCATION | | | 2 | 1FE | 3,087,265 | 101.5900 | 3,108,654 | 3,060,000 | 3,086,348 | | (916) | | | 3.470 | 3.365 | MN | 44,243 | | 07/16/2019 | 11/01/2039 |
| 13281K-TT-5 | CAMDEN CNTY NJ IMPT AUTH LEASE | 0 | | 2 | 1FE | 10,000,000 | 102.2720 | 10,227,200 | 10,000,000 | 10,000,000 | | | | | 7.747 | 7.746 | JJ | 387,350 | 774,700 | 12/02/2010 | 07/01/2034 |
| 134041-HE-5 | CAMPBELL & KENTON CNTYS KY SAN RECOVERY ZONE ECON DEV BD-TAXA | | | 2 | 1FE | 7,568,540 | 102.8920 | 7,670,599 | 7,455,000 | 7,470,331 | | (13,379) | | | 5.750 | 5.552 | FA | 178,609 | 428,663 | 12/08/2010 | 08/01/2030 |
| 140542-CG-4 | CAPITAL TRUST AGY FL SENIOR LI NURSING HOME | | | | 2FE | 3,080,000 | 101.1230 | 3,114,588 | 3,080,000 | 3,080,000 | | | | | 4.500 | 4.500 | JJ | 69,300 | 73,535 | 12/11/2018 | 07/01/2021 |
| 140542-CL-3 | CAPITAL TRUST AGY FL SENIOR LI NURSING HOME | | | | 2FE | 3,370,000 | 103.2990 | 3,481,176 | 3,370,000 | 3,370,000 | | | | | 4.750 | 4.750 | JJ | 80,038 | 84,929 | 12/11/2018 | 07/01/2023 |
| 140542-CQ-2 | CAPITAL TRUST AGY FL SENIOR LI NURSING HOME | | | | 2FE | 2,010,000 | 105.1610 | 2,113,736 | 2,010,000 | 2,010,000 | | | | | 5.000 | 5.000 | JJ | 50,250 | 53,321 | 12/11/2018 | 07/01/2025 |
| 140542-CW-9 | CAPITAL TRUST AGY FL SENIOR LI NURSING HOME | | | 2 | 2FE | 6,266,494 | 107.1560 | 6,777,617 | 6,325,000 | 6,271,618 | | 5,107 | | | 5.250 | 5.375 | JJ | 166,031 | 176,178 | 12/11/2018 | 07/01/2028 |
| 140542-CX-7 | CAPITAL TRUST AGY FL SENIOR LI NURSING HOME | | | 2 | 2FE | 3,740,197 | 107.5130 | 4,063,991 | 3,780,000 | 3,742,896 | | 2,699 | | | 5.500 | 5.625 | JJ | 103,950 | 110,303 | 12/11/2018 | 07/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 155675-BY-6 | CENTRL UT WTR CONSERVANCY DIST BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 2,062,260 | 100.8790 | 2,017,580 | 2,000,000 | 2,002,195 | | (8,567) | | | 5.450 | 5.000 | AO | 27,250 | 109,000 | 08/16/2011 | 10/01/2028 |
| 183596-CY-9 | BALTIMORE MD BRD OF SCH COMMIS QUALIFIED SCH CONSTR BD | | | | 1FE | 4,000,000 | 118.0800 | 4,723,200 | 4,000,000 | 4,000,000 | | | | | 5.692 | 5.692 | JD | 10,119 | 227,680 | 02/03/2011 | 12/15/2025 |
| 186398-JN-4 | CLEVELAND OH PUBLIC PWR SYS RE TXBL-REF | | | 2 | 1FE | 9,000,000 | 106.1160 | 9,550,440 | 9,000,000 | 9,000,000 | | | | | 5.500 | 5.500 | MN | 63,250 | 495,000 | 10/23/2014 | 11/15/2038 |
| 189342-F8-6 | CLOVIS CA UNIF SCH DIST SCHOOL DISTRICT | | | 2 | 1FE | 5,137,926 | 103.9290 | 5,508,237 | 5,300,000 | 5,143,889 | | 5,270 | | | 4.125 | 4.358 | FA | 91,094 | 164,576 | 10/04/2018 | 08/01/2038 |
| 190760-HQ-4 | COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM | | | 2 | 1FE | 4,477,005 | 106.0100 | 4,770,450 | 4,500,000 | 4,483,448 | | 1,630 | | | 3.650 | 3.701 | JJ | 82,125 | 164,250 | 08/26/2015 | 07/01/2028 |
| 190760-HR-2 | COBB-MARIETTA COLISEUM & EXHIB TXBL-COBB CNTY COLISEUM | | | 2 | 1FE | 5,077,535 | 105.9860 | 5,410,585 | 5,105,000 | 5,084,477 | | 1,764 | | | 3.750 | 3.801 | JJ | 95,719 | 191,438 | 08/25/2015 | 07/01/2029 |
| 19633S-AA-1 | COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR | | | 2 | 1FE | 6,000,000 | 103.8300 | 6,229,800 | 6,000,000 | 6,000,000 | | | | | 6.078 | 6.078 | JD | 30,390 | 364,680 | 12/02/2010 | 12/01/2027 |
| 19633S-AB-9 | COLORADO ST BRIDGE ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SR | | | 4 | 1FE | 7,242,270 | 136.6620 | 9,566,340 | 7,000,000 | 7,186,955 | | (7,612) | | | 6.078 | 5.809 | JD | 35,455 | 425,460 | 01/04/2011 | 12/01/2040 |
| 196479-6V-6 | COLORADO HSG & FIN AUTH SINGLE FAMILY HSG | | | 2 | 1FE | 600,000 | 101.5600 | 609,360 | 600,000 | 600,000 | | | | | 3.550 | 3.550 | MN | 3,550 | 5,798 | 06/20/2019 | 05/01/2037 |
| 196632-GV-9 | COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-SER B-2 | | | 4 | 1FE | 1,496,145 | 130.5230 | 1,957,845 | 1,500,000 | 1,496,959 | | 117 | | | 5.545 | 5.564 | MN | 10,628 | 83,175 | 06/22/2011 | 11/15/2039 |
| 196632-HE-6 | COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-D2 | | | 4 | 1FE | 4,000,000 | 136.3500 | 5,454,000 | 4,000,000 | 4,000,000 | | | | | 6.013 | 6.013 | MN | 30,733 | 240,520 | 11/06/2009 | 11/15/2039 |
| 196632-JN-4 | COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS | | | 2 | 1FE | 2,295,000 | 102.5480 | 2,353,477 | 2,295,000 | 2,295,000 | | | | | 5.267 | 5.266 | MN | 15,445 | 120,878 | 09/09/2010 | 11/15/2030 |
| 196632-LC-5 | COLORADO SPRINGS CO UTILITIESR BUILD AMERICA BONDS-DIRECT PAY | | | 2 | 1FE | 2,119,960 | 102.6090 | 2,052,180 | 2,000,000 | 2,013,932 | | (15,339) | | | 5.338 | 4.514 | MN | 13,642 | 106,760 | 12/07/2011 | 11/15/2030 |
| 19679R-MZ-0 | COLORADO ST WTR RESOURCES & PW TAXABLE-PARKER WTR & SANTN-A-2 | | | 2 | 1FE | 3,710,728 | 102.1410 | 3,794,538 | 3,715,000 | 3,712,644 | | 289 | | | 5.150 | 5.161 | MS | 63,774 | 191,323 | 10/22/2010 | 09/01/2026 |
| 198504-B5-0 | COLUMBIA SC WTRWKS & SWR SYS WATER | | | 2 | 1FE | 3,960,000 | 99.2610 | 3,930,736 | 3,960,000 | 3,960,000 | | | | | 3.156 | 3.156 | FA | 9,026 | | 11/21/2019 | 02/01/2039 |
| 198504-B6-8 | COLUMBIA SC WTRWKS & SWR SYS WATER | | | 2 | 1FE | 3,000,000 | 98.3380 | 2,950,140 | 3,000,000 | 3,000,000 | | | | | 3.256 | 3.256 | FA | 7,055 | | 11/21/2019 | 02/01/2043 |
| 20281P-CT-7 | CMWLTH FING AUTH PA BUILD AMERICA BONDS | | | 4 | 1FE | 7,000,000 | 129.5140 | 9,065,980 | 7,000,000 | 7,000,000 | | | | | 6.218 | 6.218 | JD | 36,272 | 435,260 | 11/04/2009 | 06/01/2039 |
| 20281P-KT-8 | CMWLTH FING AUTH PA EDUCATION | | | | 1FE | 4,000,000 | 107.4070 | 4,296,280 | 4,000,000 | 4,000,000 | | | | | 3.864 | 3.864 | JD | 12,880 | 154,560 | 01/11/2018 | 06/01/2038 |
| 220245-QR-8 | CORPUS CHRISTI TX UTILITY SYS BUILD AMERICA BONDS | | | 2 | 1FE | 5,000,000 | 102.2520 | 5,112,600 | 5,000,000 | 5,000,000 | | | | | 6.093 | 6.093 | JJ | 140,478 | 304,650 | 07/23/2010 | 07/15/2030 |
| 231266-GC-5 | CURATORS OF THE UNIV OF MISSOU BUILD AMERICA BONDS | | | 4 | 1FE | 18,163,600 | 138.3730 | 24,907,140 | 18,000,000 | 18,137,322 | | (3,417) | | | 5.792 | 5.729 | MN | 173,760 | 1,042,560 | 12/10/2010 | 11/01/2041 |
| 231266-LF-2 | CURATORS OF THE UNIV OF MISSOU TXBL-SER B | | | | 1FE | 5,000,000 | 125.5440 | 6,277,200 | 5,000,000 | 5,000,000 | | | | | 4.874 | 4.874 | MN | 40,617 | 243,700 | 11/13/2013 | 11/01/2043 |
| 232265-5C-8 | CUYAHOGA CNTY OHIO HOSP REV | 0 | | 4 | 2FE | 5,000,000 | 135.7970 | 6,789,850 | 5,000,000 | 5,000,000 | | | | | 8.223 | 8.222 | FA | 155,323 | 411,150 | 01/08/2010 | 02/15/2040 |
| 235416-4A-9 | DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B | | | | 1FE | 3,000,000 | 109.9150 | 3,297,450 | 3,000,000 | 3,000,000 | | | | | 3.748 | 3.748 | AO | 28,110 | 112,440 | 08/22/2012 | 10/01/2031 |
| 235416-4C-5 | DALLAS TX WTRWKS & SWR SYS REV TXBL-REF-SER B | | | | 1FE | 3,577,220 | 109.2250 | 3,915,716 | 3,585,000 | 3,579,758 | | 389 | | | 3.648 | 3.665 | AO | 32,695 | 130,781 | 09/14/2012 | 10/01/2030 |
| 235417-AA-0 | DALLAS TX CONVENTION CTR HTL | 0 | | 4 | 2FE | 526,550 | 138.9310 | 694,655 | 500,000 | 520,439 | | (791) | | | 7.088 | 6.650 | JJ | 17,720 | 35,440 | 10/06/2009 | 01/01/2042 |
| 24916P-EV-5 | DENVER CITY & CNTY CO BRD OF W BUILD AMERICA BONDS-SER A | | | 2 | 1FE | 12,629,747 | 100.3040 | 12,668,395 | 12,630,000 | 12,629,898 | | 3 | | | 6.150 | 6.150 | JD | 34,522 | 776,745 | 05/28/2009 | 12/15/2039 |
| 24916P-FL-6 | DENVER CITY & CNTY CO BRD OF W BUILD AMERICA BONDS | | | 2 | 1FE | 12,050,000 | 102.6760 | 12,372,458 | 12,050,000 | 12,050,000 | | | | | 5.000 | 4.999 | JD | 26,778 | 602,500 | 09/29/2010 | 12/15/2033 |
| 24917D-AG-8 | DENVER CO CITY & CNTY DEDICATE TXBL-REF & IMPT-SER B | | | 2 | 1FE | 4,000,000 | 106.9430 | 4,277,720 | 4,000,000 | 4,000,000 | | | | | 3.818 | 3.818 | FA | 63,633 | 152,720 | 03/24/2016 | 08/01/2032 |
| 25477G-EU-5 | DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS | | | 4 | 1FE | 3,012,150 | 125.9410 | 3,778,230 | 3,000,000 | 3,008,258 | | (494) | | | 5.582 | 5.549 | JD | 13,955 | 167,460 | 12/06/2010 | 12/01/2035 |
| 25477G-EV-3 | DIST OF COLUMBIA INCOME TAX SE BUILD AMERICA BONDS | | | 4 | 1FE | 4,000,000 | 115.2360 | 4,609,440 | 4,000,000 | 4,000,000 | | | | | 5.282 | 5.282 | JD | 17,607 | 211,280 | 12/03/2010 | 12/01/2026 |
| 254846-CV-8 | DIST ENERGY CORP NE FAC REVENU BUILD AMERICA BONDS | | | 2 | 1FE | 4,745,334 | 101.7310 | 4,750,838 | 4,670,000 | 4,675,158 | | (9,921) | | | 5.901 | 5.674 | JJ | 137,788 | 275,577 | 06/13/2011 | 07/01/2032 |
| 259561-PJ-1 | DOUGLAS CNTY WA PUBLIC UTILITY TAXABLE-SER A | | | 4 | 1FE | 13,674,286 | 128.4430 | 17,468,248 | 13,600,000 | 13,662,194 | | (1,613) | | | 5.450 | 5.413 | MS | 247,067 | 741,200 | 09/02/2010 | 09/01/2040 |
| 264416-AN-8 | DUKE UNIV NC TAXABLE-SER A | | | 4 | 1FE | 5,110,376 | 137.7620 | 6,268,171 | 4,550,000 | 5,000,082 | | (16,192) | | | 5.850 | 4.987 | AO | 66,544 | 266,175 | 11/04/2013 | 04/01/2037 |
| 26678P-EC-0 | DURHAM NC LTD OBLIG REVENUE GENERAL | | | 2 | 1FE | 1,543,490 | 101.2920 | 1,570,026 | 1,550,000 | 1,544,172 | | 227 | | | 3.750 | 3.779 | AO | 14,531 | 58,125 | 12/11/2017 | 10/01/2037 |
| 270618-CM-1 | E BATON ROUGE PARISH LA SWR CO BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 8,000,000 | 100.3320 | 8,026,560 | 8,000,000 | 8,000,000 | | | | | 5.887 | 5.888 | FA | 196,233 | 470,960 | 05/21/2010 | 02/01/2030 |
| 271012-DN-3 | E BAY CA MUNI UTILITY DIST WST BUILD AMERICA BONDS | | | | 1FE | 12,675,000 | 123.9440 | 15,709,902 | 12,675,000 | 12,675,000 | | | | | 5.076 | 5.076 | JD | 53,615 | 643,383 | 10/06/2010 | 06/01/2033 |
| 271371-UA-2 | EAST CAROLINA NC UNIV BUILD AMERICA BONDS-TAXABLE | | | 2 | 1FE | 2,445,000 | 101.4690 | 2,480,917 | 2,445,000 | 2,445,000 | | | | | 5.825 | 5.826 | AO | 35,605 | 142,421 | 05/12/2010 | 10/01/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29270C-WJ-0 | ENERGY N W WA ELEC REVENUE BUILD AMERICA BONDS-TAXABLE-B- | | | | 1FE | 14,627,853 | 115.2860 | 16,664,591 | 14,455,000 | 14,527,273 | | (13,875) | | | 5.710 | 5.582 | JJ | 412,690 | 825,381 | 02/16/2011 | 07/01/2024 |
| 29634E-ER-9 | ESCONDIDO CA JT PWRS FING AUTH GENERAL | | | 2 | 1FE | 6,670,000 | 98.5470 | 6,573,085 | 6,670,000 | 6,670,000 | | | | | 3.510 | 3.510 | MS | 22,761 | | 11/14/2019 | 09/01/2041 |
| 303891-YP-4 | FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B | | | 2 | 1FE | 1,000,000 | 102.2440 | 1,022,440 | 1,000,000 | 1,000,000 | | | | | 3.005 | 3.005 | AO | 7,513 | 30,050 | 02/15/2013 | 04/01/2026 |
| 303891-YQ-2 | FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B | | | 2 | 1FE | 1,652,418 | 102.2630 | 1,789,603 | 1,750,000 | 1,692,075 | | 6,764 | | | 3.085 | 3.602 | AO | 13,497 | 53,988 | 06/25/2013 | 04/01/2027 |
| 303891-YR-0 | FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B | | | 2 | 1FE | 809,451 | 102.3230 | 920,907 | 900,000 | 842,874 | | 5,714 | | | 3.185 | 4.100 | AO | 7,166 | 28,665 | 06/25/2013 | 04/01/2028 |
| 303891-YS-8 | FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B | | | 2 | 1FE | 2,631,000 | 102.6530 | 2,797,294 | 2,725,000 | 2,663,156 | | 5,457 | | | 3.305 | 3.593 | AO | 22,515 | 90,061 | 06/20/2013 | 04/01/2029 |
| 303891-YT-6 | FAIRFAX CNTY VA WTR AUTH WTR R TXBL-REF-SER B | | | 2 | 1FE | 2,645,000 | 102.9080 | 2,721,917 | 2,645,000 | 2,645,000 | | | | | 3.405 | 3.405 | AO | 22,516 | 90,062 | 02/15/2013 | 04/01/2030 |
| 3130A7-D5-1 | FEDERAL HOME LOAN BANK FHLB 3.3 02/22/36 | | | 2 | 1 | 20,000,000 | 100.0180 | 20,003,580 | 20,000,000 | 20,000,000 | | | | | 3.300 | 3.300 | FA | 236,500 | 660,000 | 02/18/2016 | 02/22/2036 |
| 3130A7-NZ-4 | FEDERAL HOME LOAN BANK FHLB 3 04/18/31 | | | 2 | 1 | 31,000,000 | 100.0140 | 31,004,185 | 31,000,000 | 31,000,000 | | | | | 3.000 | 3.000 | AO | 188,583 | 930,000 | 03/29/2016 | 04/18/2031 |
| 3130A7-QB-4 | FEDERAL HOME LOAN BANK FHLB 3.3 04/12/41 | | | 2 | 1 | 20,000,000 | 99.9230 | 19,984,580 | 20,000,000 | 20,000,000 | | | | | 3.300 | 3.300 | AO | 144,833 | 660,000 | 04/05/2016 | 04/12/2041 |
| 3130A8-HE-6 | FEDERAL HOME LOAN BANK FHLB 2.99 06/27/36 | | | 2 | 1 | 29,955,000 | 99.5370 | 29,861,190 | 30,000,000 | 29,961,093 | | 1,801 | | | 2.990 | 3.000 | JD | 9,967 | 897,000 | 06/10/2016 | 06/27/2036 |
| 3130A8-KB-8 | FEDERAL HOME LOAN BANK FHLB 3.03 06/28/41 | | | 2 | 1 | 30,000,000 | 98.8030 | 29,640,780 | 30,000,000 | 30,000,000 | | | | | 3.030 | 3.030 | JD | 7,575 | 909,000 | 06/17/2016 | 06/28/2041 |
| 3130A8-S5-3 | FEDERAL HOME LOAN BANK FHLB 2 3/4 07/28/36 | | | 2 | 1 | 150,000,000 | 98.3090 | 147,463,650 | 150,000,000 | 150,000,000 | | | | | 2.750 | 2.750 | JJ | 1,753,125 | 4,125,000 | 07/18/2016 | 07/28/2036 |
| 3130A8-S6-1 | FEDERAL HOME LOAN BANK FHLB 2.85 07/26/41 | | | 2 | 1 | 25,000,000 | 97.3600 | 24,340,025 | 25,000,000 | 25,000,000 | | | | | 2.850 | 2.850 | JJ | 306,771 | 712,500 | 07/15/2016 | 07/26/2041 |
| 31315P-2Q-1 | FARMER MAC FAMCA 3.9 05/01/29 | | | | 1 | 8,000,000 | 113.8110 | 9,104,856 | 8,000,000 | 8,000,000 | | | | | 3.900 | 3.900 | MN | 52,000 | 312,000 | 04/24/2014 | 05/01/2029 |
| 31331K-PH-7 | FEDERAL FARM CREDIT BANK FFCB 4 1/2 06/16/32 | | | | 1 | 6,722,769 | 122.8500 | 7,644,980 | 6,223,000 | 6,601,305 | | (23,226) | | | 4.500 | 3.880 | JD | 11,668 | 280,035 | 04/07/2014 | 06/16/2032 |
| 31331X-Z6-2 | FEDERAL FARM CREDIT BANK FFCB 5.67 10/28/30 | | | | 1 | 6,377,986 | 132.5670 | 7,231,503 | 5,455,000 | 6,111,418 | | (46,836) | | | 5.670 | 4.270 | AO | 54,127 | 309,299 | 08/19/2013 | 10/28/2030 |
| 313383-PK-1 | FEDERAL HOME LOAN BANK FHLB 4.14 07/05/33 | | | | 1 | 9,608,366 | 119.3300 | 11,915,140 | 9,985,000 | 9,695,941 | | 15,348 | | | 4.140 | 4.427 | JJ | 202,096 | 413,379 | 08/16/2013 | 07/05/2033 |
| 3133EA-E7-9 | FEDERAL FARM CREDIT BANK FFCB 2.84 08/01/30 | | | | 1 | 2,808,831 | 105.5220 | 3,302,848 | 3,130,000 | 2,898,645 | | 17,581 | | | 2.840 | 3.690 | FA | 37,038 | 88,892 | 06/17/2014 | 08/01/2030 |
| 3133EA-G6-9 | FEDERAL FARM CREDIT BANK FFCB 3.1 08/06/31 | | | | 1 | 6,331,913 | 108.2010 | 8,097,778 | 7,484,000 | 6,640,919 | | 54,886 | | | 3.100 | 4.347 | FA | 93,446 | 232,004 | 09/18/2013 | 08/06/2031 |
| 3133EA-GS-1 | FEDERAL FARM CREDIT BANK FFCB 3.48 03/12/31 | | | | 1 | 4,610,085 | 112.0000 | 5,587,685 | 4,989,000 | 4,711,344 | | 19,192 | | | 3.480 | 4.105 | MS | 52,567 | 173,617 | 03/11/2014 | 03/12/2031 |
| 3133EA-R4-2 | FEDERAL FARM CREDIT BANK FFCB 3.21 09/06/33 | | | | 1 | 2,512,440 | 108.7800 | 3,263,397 | 3,000,000 | 2,623,845 | | 19,622 | | | 3.210 | 4.443 | MS | 30,763 | 96,300 | 08/19/2013 | 09/06/2033 |
| 3133EA-ZR-2 | FEDERAL FARM CREDIT BANK FFCB 3.02 07/24/31 | | | | 1 | 8,374,500 | 107.3730 | 10,737,250 | 10,000,000 | 8,817,536 | | 77,800 | | | 3.020 | 4.336 | JJ | 131,706 | 302,000 | 08/16/2013 | 07/04/2031 |
| 3133EC-MS-0 | FEDERAL FARM CREDIT BANK FFCB 3.08 04/29/32 | | | | 1 | 2,506,268 | 107.6540 | 2,960,491 | 2,750,000 | 2,565,324 | | 11,582 | | | 3.080 | 3.766 | AO | 14,587 | 84,700 | 06/19/2014 | 04/29/2032 |
| 3133EC-VZ-4 | FEDERAL FARM CREDIT BANK FFCB 4.1 08/01/33 | | | | 1 | 9,081,456 | 118.9560 | 11,288,962 | 9,490,000 | 9,175,748 | | 16,569 | | | 4.100 | 4.427 | FA | 162,121 | 389,090 | 08/16/2013 | 08/01/2033 |
| 3133EC-YZ-1 | FEDERAL FARM CREDIT BANK FFCB 4.31 09/09/32 | | | | 1 | 10,064,600 | 120.4100 | 12,041,010 | 10,000,000 | 10,048,558 | | (2,834) | | | 4.310 | 4.260 | MS | 134,089 | 431,000 | 08/29/2013 | 09/09/2032 |
| 3133ED-2L-5 | FEDERAL FARM CREDIT BANK FFCB 4.3 09/23/31 | | | | 1 | 4,992,500 | 120.5580 | 6,027,900 | 5,000,000 | 4,994,492 | | 354 | | | 4.300 | 4.312 | MS | 58,528 | 215,000 | 09/17/2013 | 09/23/2031 |
| 3133ED-EJ-7 | FEDERAL FARM CREDIT BANK FFCB 4.17 08/03/32 | | | | 1 | 5,117,803 | 118.8830 | 5,720,645 | 4,812,000 | 5,044,894 | | (14,310) | | | 4.170 | 3.686 | FA | 82,494 | 200,660 | 06/16/2014 | 08/03/2032 |
| 3133ED-FJ-6 | FEDERAL FARM CREDIT BANK FFCB 4.2 02/18/33 | | | | 1 | 40,000,000 | 119.5360 | 47,814,480 | 40,000,000 | 40,000,000 | | | | | 4.200 | 4.200 | FA | 620,667 | 1,680,000 | 02/11/2014 | 02/18/2033 |
| 3133EK-N7-7 | FEDERAL FARM CREDIT BANK AGENCY DEBENTURES | | | 2 | 1FE | 120,000,000 | 99.0720 | 118,886,280 | 120,000,000 | 120,000,000 | | | | | 2.800 | 2.800 | MS | 961,333 | | 09/05/2019 | 09/18/2034 |
| 340333-LD-3 | FLORENCE SC WTR & SWR REVENUE BUILD AMERICA BONDS-COMB-CAP I | | | 2 | 1FE | 5,195,500 | 103.0150 | 5,150,750 | 5,000,000 | 5,016,330 | | (23,418) | | | 6.280 | 5.772 | MS | 104,667 | 314,000 | 05/06/2010 | 09/01/2039 |
| 34944R-CQ-9 | FORT WORTH TX DRAINAGE UTILITY UTILITY DIST | | | 2 | 1FE | 2,894,855 | 102.9160 | 2,979,418 | 2,895,000 | 2,894,900 | | 10 | | | 4.000 | 4.001 | FA | 43,747 | 115,800 | 10/12/2011 | 02/15/2028 |
| 34944R-CR-7 | FORT WORTH TX DRAINAGE UTILITY UTILITY DIST | | | 2 | 1FE | 3,239,838 | 102.8480 | 3,332,275 | 3,240,000 | 3,239,881 | | 11 | | | 4.000 | 4.000 | FA | 48,960 | 129,600 | 10/12/2011 | 02/15/2029 |
| 362848-QZ-9 | GAINESVILLE FL UTILITIES SYS R TAXABLE-SER A | | | 4 | 1FE | 5,000,000 | 124.2470 | 6,212,350 | 5,000,000 | 5,000,000 | | | | | 5.874 | 5.875 | AO | 73,425 | 293,700 | 11/10/2010 | 10/01/2030 |
| 372546-AT-8 | GEORGE WASHINGTON UNIVER GRWASH 4.3 09/15/44 | | | | 1FE | 20,000,000 | 116.5270 | 23,305,480 | 20,000,000 | 20,000,000 | | | | | 4.300 | 4.300 | MS | 253,222 | 860,000 | 07/29/2014 | 09/15/2044 |
| 378352-NF-1 | GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY | | | 2 | 1FE | 4,000,000 | 104.0770 | 4,163,080 | 4,000,000 | 4,000,000 | | | | | 6.200 | 6.200 | JJ | 124,000 | 248,000 | 11/17/2010 | 07/01/2027 |
| 378352-NG-9 | GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY | | | 2 | 1FE | 4,000,000 | 104.1590 | 4,166,360 | 4,000,000 | 4,000,000 | | | | | 6.350 | 6.350 | JJ | 127,000 | 254,000 | 11/17/2010 | 07/01/2028 |
| 378352-NH-7 | GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY | | | 2 | 1FE | 4,000,000 | 104.1560 | 4,166,240 | 4,000,000 | 4,000,000 | | | | | 6.400 | 6.400 | JJ | 128,000 | 256,000 | 11/17/2010 | 07/01/2029 |
| 378352-NJ-3 | GLENDALE AZ WTR & SWR REVENUE BUILD AMERICA BONDS-DIRECT PAY | | | 2 | 1FE | 4,420,000 | 104.2550 | 4,608,071 | 4,420,000 | 4,420,000 | | | | | 6.550 | 6.550 | JJ | 144,755 | 289,510 | 11/17/2010 | 07/01/2030 |
| 386289-GA-4 | GRAND RAPIDS MI SANTN SWR SYS BUILD AMER BDS-DIRECT PMT-TAXA | | | 4 | 1FE | 10,000,000 | 144.7830 | 14,478,300 | 10,000,000 | 10,000,000 | | | | | 6.720 | 6.720 | JJ | 336,000 | 672,000 | 12/02/2010 | 01/01/2041 |
| 386289-JG-8 | GRAND RAPIDS MI SANTN SWR SYS REF | | | 2 | 1FE | 1,215,473 | 106.6560 | 1,199,880 | 1,125,000 | 1,156,045 | | (9,741) | | | 4.000 | 3.031 | JJ | 22,500 | 45,000 | 04/19/2013 | 01/01/2029 |
| 386289-JH-6 | GRAND RAPIDS MI SANTN SWR SYS REF | | | 2 | 1FE | 1,614,135 | 106.2280 | 1,593,420 | 1,500,000 | 1,539,223 | | (12,295) | | | 4.000 | 3.081 | JJ | 30,000 | 60,000 | 04/19/2013 | 01/01/2030 |
| 386289-JJ-2 | GRAND RAPIDS MI SANTN SWR SYS REF | | | 2 | 1FE | 1,607,685 | 106.0050 | 1,590,075 | 1,500,000 | 1,537,062 | | (11,606) | | | 4.000 | 3.131 | JJ | 30,000 | 60,000 | 04/19/2013 | 01/01/2031 |
| 403720-EG-6 | GWINNETT CNTY GA DEV AUTH TXBL-REF-GWINNETT STAD PROJ | | | 2 | 1FE | 2,536,607 | 102.1900 | 2,728,473 | 2,670,000 | 2,549,354 | | 4,575 | | | 3.500 | 3.850 | JJ | 46,725 | 93,450 | 02/07/2017 | 01/01/2038 |
| 407288-XX-2 | HAMILTON CNTY OH SWR SYS REVEN BUILD AMERICA BONDS-TAXABLE-GT | | | 2 | 1FE | 1,848,825 | 102.5610 | 2,030,708 | 1,980,000 | 1,890,238 | | 5,743 | | | 5.270 | 5.837 | JD | 8,696 | 104,346 | 02/09/2011 | 12/01/2030 |
| 409327-DR-1 | HAMPTON ROADS VA SANTN DIST WS BUILD AMERICA BONDS-SER B | | | 4 | 1FE | 914,395 | 121.3920 | 1,050,041 | 865,000 | 892,679 | | (3,015) | | | 5.814 | 5.282 | MN | 8,382 | 50,291 | 05/11/2011 | 11/01/2029 |
| 409327-LQ-4 | HAMPTON ROADS VA SANTN DIST WS WATER | | | 2 | 1FE | 15,000,000 | 95.7920 | 14,368,800 | 15,000,000 | 15,000,000 | | | | | 2.782 | 2.782 | FA | 103,166 | | 08/30/2019 | 02/01/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 412493-AG-3 | HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA | | | 4 | 1FE | 9,285,000 | 136.1830 | 12,644,592 | 9,285,000 | 9,285,000 | | | | | 7.600 | 7.600 | JD | 31,363 | 705,660 | 12/16/2009 | 12/15/2039 |
| 412493-AG-3 | HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA | 0 | | 4 | 1FE | 2,785,000 | 136.1830 | 3,792,697 | 2,785,000 | 2,785,000 | | | | | 7.600 | 7.600 | JD | 9,407 | 211,660 | 12/16/2009 | 12/15/2039 |
| 429749-DC-5 | HIGH POINT NC COMB ENTERPRISE BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 5,000,000 | 103.3480 | 5,167,400 | 5,000,000 | 5,000,000 | | | | | 5.921 | 5.922 | MN | 49,342 | 296,050 | 06/11/2010 | 11/01/2035 |
| 43232B-BR-5 | HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B | | | 2 | 1FE | 915,000 | 105.4030 | 964,437 | 915,000 | 915,000 | | | | | 4.000 | 4.000 | AO | 9,150 | 36,600 | 01/24/2017 | 10/01/2030 |
| 43232B-BT-1 | HILLSBOROUGH CNTY FL 4TH CENT TXBL-REF-SER B | | | 2 | 1FE | 985,000 | 104.8380 | 1,032,654 | 985,000 | 985,000 | | | | | 4.100 | 4.100 | AO | 10,096 | 40,385 | 01/24/2017 | 10/01/2032 |
| 432347-LN-0 | HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 4,971,800 | 101.9270 | 5,096,350 | 5,000,000 | 4,984,020 | | 1,684 | | | 5.100 | 5.151 | FA | 106,250 | 255,000 | 10/21/2010 | 08/01/2027 |
| 432347-LP-5 | HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 5,850,808 | 101.9840 | 6,001,758 | 5,885,000 | 5,864,274 | | 1,869 | | | 5.200 | 5.252 | FA | 127,508 | 306,020 | 10/21/2010 | 08/01/2028 |
| 432347-LQ-3 | HILLSBOROUGH CNTY FL UTILITY R BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 5,162,376 | 102.0420 | 5,336,797 | 5,230,000 | 5,186,847 | | 3,359 | | | 5.300 | 5.411 | FA | 115,496 | 277,190 | 11/04/2010 | 08/01/2029 |
| 44244C-TT-4 | HOUSTON TX UTILITY SYS REVENUE WATER | | | 2 | 1FE | 3,000,000 | 106.9860 | 3,209,580 | 3,000,000 | 3,000,000 | | | | | 4.172 | 4.172 | MN | 15,993 | 125,160 | 08/08/2018 | 11/15/2038 |
| 44244C-YA-9 | HOUSTON TX UTILITY SYS REVENUE WATER | | | 2 | 1FE | 19,379,491 | 94.7050 | 18,500,622 | 19,535,000 | 19,379,247 | | (244) | | | 2.984 | 3.010 | MN | 74,485 | 93,916 | 09/11/2019 | 11/15/2042 |
| 451152-2A-9 | IDAHO ST BOND BANK AUTH REVENU TXBL-SER B | | | 2 | 1FE | 1,000,000 | 106.6950 | 1,066,950 | 1,000,000 | 1,000,000 | | | | | 4.250 | 4.250 | MS | 12,514 | 42,500 | 03/02/2017 | 09/15/2046 |
| 451152-Y4-8 | IDAHO ST BOND BANK AUTH REVENU TXBL-SER B | | | 2 | 1FE | 1,175,000 | 106.8630 | 1,255,640 | 1,175,000 | 1,175,000 | | | | | 3.800 | 3.800 | MS | 13,147 | 44,650 | 03/02/2017 | 09/15/2032 |
| 451152-Y9-7 | IDAHO ST BOND BANK AUTH REVENU TXBL-SER B | | | 2 | 1FE | 710,000 | 107.0190 | 759,835 | 710,000 | 710,000 | | | | | 4.000 | 4.000 | MS | 8,362 | 28,400 | 03/02/2017 | 09/15/2037 |
| 451443-A9-6 | IDAHO ST BLDG AUTH BLDG REVENU DEVELOPMENT | | | 2 | 1FE | 7,000,000 | 106.9470 | 7,486,290 | 7,000,000 | 7,000,000 | | | | | 4.124 | 4.124 | MS | 96,227 | 288,680 | 04/05/2018 | 09/01/2039 |
| 451443-G5-8 | IDAHO ST BLDG AUTH BLDG REVENU GENERAL | | | 2 | 1FE | 1,500,000 | 99.1700 | 1,487,550 | 1,500,000 | 1,500,000 | | | | | 3.202 | 3.202 | MS | 3,469 | | 11/21/2019 | 09/01/2037 |
| 451443-ZR-9 | IDAHO ST BLDG AUTH BLDG REVENU GENERAL | | | 2 | 1FE | 1,000,000 | 104.5950 | 1,045,950 | 1,000,000 | 1,000,000 | | | | | 3.790 | 3.790 | MS | 12,633 | 37,900 | 12/11/2017 | 09/01/2037 |
| 451443-ZS-7 | IDAHO ST BLDG AUTH BLDG REVENU GENERAL | | | 2 | 1FE | 1,445,000 | 103.4820 | 1,495,315 | 1,445,000 | 1,445,000 | | | | | 3.870 | 3.870 | MS | 18,641 | 55,922 | 12/11/2017 | 09/01/2043 |
| 452024-GS-5 | ILLINOIS ST MUNI ELEC AGY PWR BUILD AMERICA BONDS | | | | 1FE | 3,888,885 | 104.1280 | 4,045,373 | 3,885,000 | 3,885,485 | | (421) | | | 6.128 | 6.116 | FA | 99,197 | 238,073 | 07/16/2009 | 02/01/2021 |
| 45204E-D4-7 | ILLINOIS ST FIN AUTH REVENUE MEDICAL | | | | 1FE | 10,000,000 | 106.4550 | 10,645,500 | 10,000,000 | 10,000,000 | | | | | 3.944 | 3.944 | FA | 148,996 | 394,400 | 01/11/2018 | 08/15/2047 |
| 45204E-E5-3 | ILLINOIS ST FIN AUTH REVENUE HIGHER EDUCATION | | | | 1FE | 4,500,000 | 111.1990 | 5,003,955 | 4,500,000 | 4,500,000 | | | | | 3.951 | 3.951 | AO | 44,449 | 177,795 | 02/23/2018 | 10/01/2040 |
| 452252-FH-7 | ILLINOIS ST TOLL HIGHWAY AUTH BUILD AMERICA BONDS-DIRECT PAY | | | 4 | 1FE | 6,098,950 | 132.8720 | 7,972,320 | 6,000,000 | 6,072,062 | | (3,391) | | | 6.184 | 6.052 | JJ | 185,520 | 371,040 | 05/12/2009 | 01/01/2034 |
| 454624-U5-4 | INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS | | | 4 | 1FE | 4,468,194 | 107.5410 | 4,699,542 | 4,370,000 | 4,407,764 | | (8,193) | | | 5.490 | 5.250 | JJ | 110,627 | 239,913 | 11/22/2010 | 01/15/2024 |
| 454624-U6-2 | INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS | | | | 1FE | 8,225,000 | 116.8380 | 9,609,926 | 8,225,000 | 8,225,000 | | | | | 5.490 | 5.490 | JJ | 208,216 | 451,553 | 11/19/2010 | 07/15/2026 |
| 455167-2S-4 | INDIANA UNIV REVENUES BUILD AMERICA BONDS-T2 | | | 2 | 1FE | 9,080,642 | 102.3360 | 9,107,904 | 8,900,000 | 8,914,024 | | (23,023) | | | 6.136 | 5.857 | FA | 227,543 | 546,104 | 12/20/2010 | 08/01/2029 |
| 46246K-K3-5 | IOWA ST FIN AUTH REVENUE BUILD AMERICA BONDS-TAXABLE-ST | | | 4 | 1FE | 15,135,000 | 120.0860 | 18,175,016 | 15,135,000 | 15,135,000 | | | | | 5.272 | 5.271 | FA | 332,466 | 797,917 | 11/10/2010 | 08/01/2030 |
| 46613C-J8-9 | JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI | | | 4 | 1FE | 3,795,000 | 116.2110 | 4,410,207 | 3,795,000 | 3,795,000 | | | | | 5.582 | 5.582 | AO | 52,959 | 211,837 | 11/03/2010 | 10/01/2027 |
| 46613C-WG-6 | JEA FL ELEC SYS REVENUE TAXABLE-SUB-ISSUER SUBSIDY-BUI | | | 4 | 1FE | 7,856,316 | 126.6750 | 9,690,638 | 7,650,000 | 7,784,906 | | (9,205) | | | 6.406 | 6.171 | AO | 122,515 | 490,059 | 04/22/2010 | 10/01/2034 |
| 46613P-D5-2 | JEA FL WTR & SWR REVENUE BUILD AMERICA BONDS | | | 4 | 1FE | 2,500,000 | 124.6710 | 3,116,775 | 2,500,000 | 2,500,000 | | | | | 5.637 | 5.638 | AO | 35,231 | 140,925 | 10/22/2010 | 10/01/2030 |
| 46613P-R5-7 | JEA FL WTR & SWR REVENUE SER B | | | 2 | 1FE | 8,099,048 | 100.0980 | 8,102,933 | 8,095,000 | 8,095,140 | | 9 | | | 3.700 | 3.693 | AO | 74,879 | 299,515 | 09/24/2012 | 10/01/2034 |
| 485429-DB-7 | KANSAS ST DEV FIN AUTH REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 18,340,000 | 100.6250 | 18,454,625 | 18,340,000 | 18,340,000 | | | | | 5.945 | 5.943 | MS | 363,438 | 1,090,313 | 12/02/2010 | 03/01/2030 |
| 486296-LZ-7 | KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE | | | 4 | 1FE | 6,045,000 | 113.5240 | 6,862,526 | 6,045,000 | 6,045,000 | | | | | 5.000 | 4.996 | JD | 13,433 | 302,250 | 01/18/2012 | 12/15/2030 |
| 499764-PH-5 | KNOXVILLE TN GAS REVENUE BUILD AMERICA BONDS SYS-SER P | | | 2 | 1FE | 569,856 | 100.6900 | 563,864 | 560,000 | 560,224 | | (1,313) | | | 6.000 | 5.753 | MS | 11,200 | 33,600 | 11/17/2010 | 03/01/2028 |
| 499764-PK-8 | KNOXVILLE TN GAS REVENUE BUILD AMERICA BONDS SYS-SER P | | | 2 | 1FE | 1,807,439 | 100.6800 | 1,807,206 | 1,795,000 | 1,795,282 | | (1,650) | | | 6.000 | 5.903 | MS | 35,900 | 107,700 | 11/17/2010 | 03/01/2030 |
| 499815-JT-6 | KNOXVILLE TN WSTWTR SYS REVENU BUILD AMERICA BONDS -SER C | | | 2 | 1FE | 8,150,000 | 104.5710 | 8,522,537 | 8,150,000 | 8,150,000 | | | | | 5.850 | 5.851 | AO | 119,194 | 476,775 | 11/30/2010 | 04/01/2030 |
| 516447-CG-2 | LANSING MI TAX INCR FIN AUTH GENERAL | | | 2 | 1FE | 1,240,000 | 106.0500 | 1,315,020 | 1,240,000 | 1,240,000 | | | | | 3.925 | 3.925 | JD | 4,056 | 48,670 | 12/16/2017 | 06/01/2034 |
| 537011-BA-5 | LITTLE BLUE VLY MO SWR DIST SW BUILD AMERICA BONDS | | | | 1FE | 13,020,000 | 120.9780 | 15,751,336 | 13,020,000 | 13,020,000 | | | | | 6.200 | 6.200 | MS | 269,080 | 807,240 | 11/18/2010 | 09/01/2030 |
| 53945C-HK-9 | LOS ANGELES CA WSTWTR SYS REVE TXBL-REF-GREEN BOND-SUB-SER C | | | 2 | 1FE | 12,000,000 | 107.3910 | 12,886,920 | 12,000,000 | 12,000,000 | | | | | 4.029 | 4.029 | JD | 40,290 | 483,480 | 05/10/2017 | 06/01/2039 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 543098-AV-9 | LONGMONT CO ENTERPRISE WSTWTR BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 947,239 | 102.4800 | 958,188 | 935,000 | 936,354 | | (1,555) | | | 5.200 | 5.020 | MN | 8,103 | 48,620 | 08/01/2011 | 11/01/2030 |
| 544495-UH-5 | LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS | | | 2 | 1FE | 2,449,325 | 102.1150 | 2,552,875 | 2,500,000 | 2,456,829 | | 1,038 | | | 6.166 | 6.319 | JJ | 77,075 | 154,150 | 04/07/2011 | 07/01/2040 |
| 544495-VX-9 | LOS ANGELES CA DEPT WTR & PWR TAXABLE-SER C | | | | 1FE | 2,850,000 | 120.7410 | 3,622,230 | 3,000,000 | 2,913,103 | | 8,940 | | | 5.516 | 6.001 | JJ | 82,740 | 165,480 | 04/04/2011 | 07/01/2027 |
| 544495-VZ-4 | LOS ANGELES CA DEPT WTR & PWR | 0 | | 2 | 1FE | 12,500,000 | 107.3950 | 13,424,375 | 12,500,000 | 12,500,000 | | | | | 7.000 | 7.000 | JJ | 437,500 | 875,000 | 11/24/2010 | 07/01/2041 |
| 544495-WB-6 | LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS | | | 2 | 1FE | 919,259 | 102.5120 | 866,226 | 845,000 | 850,187 | | (9,944) | | | 7.003 | 5.260 | JJ | 29,588 | 59,175 | 06/22/2011 | 07/01/2041 |
| 544495-WB-6 | LOS ANGELES CA DEPT WTR & PWR BUILD AMERICA BONDS | 0 | | 2 | 1FE | 1,710,270 | 102.5120 | 1,537,680 | 1,500,000 | 1,514,723 | | (28,380) | | | 7.003 | 5.260 | JJ | 52,523 | 105,045 | 10/27/2011 | 07/01/2041 |
| 54589S-EC-4 | LOUDOUN CNTY VA ECON DEV AUTH GENERAL | | | 2 | 1FE | 24,271,302 | 108.4070 | 26,418,786 | 24,370,000 | 24,274,711 | | 3,171 | | | 4.200 | 4.231 | JD | 85,295 | 1,023,540 | 08/02/2018 | 06/01/2038 |
| 546282-FE-9 | LOUISIANA ST LOCAL GOVT ENVRNM BUILD AMERICA BONDS-TAXABLE-BO | | | 4 | 1FE | 10,196,047 | 103.2880 | 10,261,663 | 9,935,000 | 9,962,760 | | (31,683) | | | 6.119 | 5.770 | MN | 101,320 | 607,972 | 10/12/2010 | 11/01/2035 |
| 546589-QW-5 | LOUISVILLE & JEFFERSON CNTY KY BUILD AMERICA BONDS | | | 4 | 1FE | 7,479,600 | 135.5470 | 10,166,025 | 7,500,000 | 7,482,255 | | 439 | | | 5.980 | 6.000 | MN | 57,308 | 448,500 | 11/18/2009 | 05/15/2040 |
| 546589-RT-1 | LOUISVILLE & JEFFERSON CNTY KY SER A | | | 2 | 1FE | 4,178,829 | 106.8550 | 4,162,002 | 3,895,000 | 3,956,779 | | (31,136) | | | 5.000 | 4.111 | MN | 24,885 | 194,750 | 10/06/2011 | 05/15/2030 |
| 546589-ZF-2 | LOUISVILLE & JEFFERSON CNTY KY SER A | | | 2 | 1FE | 4,139,142 | 102.2130 | 4,262,282 | 4,170,000 | 4,143,062 | | 1,252 | | | 3.000 | 3.050 | MN | 15,985 | 125,100 | 08/10/2016 | 05/15/2036 |
| 546589-ZG-0 | LOUISVILLE & JEFFERSON CNTY KY SER A | | | 2 | 1FE | 4,662,369 | 101.8600 | 4,807,792 | 4,720,000 | 4,669,261 | | 2,180 | | | 3.000 | 3.080 | MN | 18,093 | 141,600 | 08/10/2016 | 05/15/2037 |
| 558614-GP-2 | MADISON WI WTR UTILITY REVENUE REF & IMPT | | | 2 | 1FE | 1,387,238 | 112.7970 | 1,477,641 | 1,310,000 | 1,363,890 | | (8,014) | | | 4.000 | 3.240 | JJ | 26,200 | 52,400 | 12/07/2016 | 01/01/2030 |
| 56045R-BW-8 | MAINE ST MUNI BOND BANK QUALIFIED SCHOOL CONSTR BOND-M | | | | 1FE | 4,500,000 | 120.8840 | 5,439,780 | 4,500,000 | 4,500,000 | | | | | 6.118 | 6.118 | MN | 45,885 | 275,310 | 01/11/2011 | 11/01/2026 |
| 56045R-BX-6 | MAINE ST MUNI BOND BANK QUALIFIED SCH CONSTR BDS | | | | 1FE | 4,373,080 | 116.6020 | 4,955,585 | 4,250,000 | 4,311,185 | | (8,711) | | | 5.692 | 5.401 | MN | 40,318 | 241,910 | 05/05/2011 | 11/01/2025 |
| 56052F-DE-2 | MAINE ST HSG AUTH MTGE PURCHAS SER G | | | 2 | 1FE | 3,411,450 | 104.9420 | 3,589,016 | 3,420,000 | 3,412,269 | | 237 | | | 3.850 | 3.866 | MN | 16,825 | 131,670 | 01/12/2017 | 11/15/2040 |
| 56155C-AL-2 | MAMMOTH LAKES CA JUDGEMENT REV GENERAL | | | 2 | 1FE | 1,235,938 | 106.4870 | 1,331,088 | 1,250,000 | 1,237,446 | | 723 | | | 4.250 | 4.353 | AO | 13,281 | 53,125 | 10/12/2017 | 10/01/2032 |
| 561851-GJ-9 | MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 1,710,000 | 104.0040 | 1,778,468 | 1,710,000 | 1,710,000 | | | | | 7.378 | 7.379 | AO | 31,541 | 126,164 | 12/17/2010 | 10/01/2035 |
| 561851-GK-6 | MANATEE CNTY FL PUBLIC UTILITI BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 1,500,000 | 103.8650 | 1,557,975 | 1,500,000 | 1,500,000 | | | | | 7.178 | 7.180 | AO | 26,918 | 107,670 | 12/17/2010 | 10/01/2030 |
| 563039-AK-2 | MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO | | | 2 | 1FE | 675,990 | 100.2550 | 671,709 | 670,000 | 672,648 | | (433) | | | 6.515 | 6.421 | JD | 3,638 | 43,651 | 12/08/2009 | 12/01/2026 |
| 564393-HQ-2 | MANSFIELD TX PARK FACS DEV COR GENERAL | | | 2 | 1FE | 1,675,000 | 104.3050 | 1,747,109 | 1,675,000 | 1,675,000 | | | | | 4.250 | 4.250 | FA | 29,661 | 71,188 | 06/26/2018 | 08/01/2041 |
| 57419R-D7-7 | MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG | | | 2 | 1FE | 5,357,922 | 102.1980 | 5,580,011 | 5,460,000 | 5,363,798 | | 3,300 | | | 3.797 | 3.928 | MS | 69,105 | 212,428 | 04/12/2018 | 03/01/2039 |
| 57563R-PQ-6 | MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN | | | 2 | 1FE | 15,755,000 | 105.9460 | 16,691,792 | 15,755,000 | 15,755,000 | | | | | 4.408 | 4.408 | JJ | 347,240 | 729,204 | 05/21/2018 | 07/01/2034 |
| 575718-AE-1 | MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38 | LS | | | 1FE | 100,303 | 112.1530 | 112,153 | 100,000 | 100,265 | | (10) | | | 3.959 | 3.939 | JJ | 1,980 | 3,959 | 09/01/2015 | 07/01/2038 |
| 575718-AE-1 | MASS INSTITUTE OF TECH MASSIN 3.959 07/01/38 | | | | 1FE | 12,487,718 | 112.1530 | 13,963,086 | 12,450,000 | 12,482,944 | | (1,202) | | | 3.959 | 3.939 | JJ | 246,448 | 492,896 | 09/01/2015 | 07/01/2038 |
| 57582R-YN-0 | MASSACHUSETTS ST GENERAL OBLIGATION | | | | 1FE | 25,000,000 | 95.3360 | 23,834,000 | 25,000,000 | 25,000,000 | | | | | 2.663 | 2.663 | MS | 201,574 | | 08/27/2019 | 09/01/2039 |
| 57584X-6P-1 | MASSACHUSETTS ST DEV FIN AGY R GENERAL | | | 2 | 1FE | 8,485,000 | 103.6980 | 8,798,775 | 8,485,000 | 8,485,000 | | | | | 3.805 | 3.805 | JJ | 161,427 | 322,854 | 12/13/2017 | 01/01/2037 |
| 57584X-6Q-9 | MASSACHUSETTS ST DEV FIN AGY R GENERAL | | | 2 | 1FE | 19,130,000 | 103.4500 | 19,789,985 | 19,130,000 | 19,130,000 | | | | | 3.955 | 3.955 | JJ | 378,296 | 756,592 | 12/13/2017 | 01/01/2042 |
| 576051-EF-9 | MASSACHUSETTS ST WTR RESOURCES REF-GEN-SER C | | | 2 | 1FE | 14,690,000 | 104.5390 | 15,356,779 | 14,690,000 | 14,690,000 | | | | | 4.000 | 4.000 | FA | 244,833 | 587,600 | 11/10/2011 | 08/01/2032 |
| 586200-PL-5 | MEMPHIS TN SANTN SWR SYS REVEN BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 3,000,000 | 102.1260 | 3,063,780 | 3,000,000 | 3,000,000 | | | | | 5.709 | 5.709 | AO | 42,818 | 171,270 | 11/19/2010 | 10/01/2025 |
| 586200-PM-3 | MEMPHIS TN SANTN SWR SYS REVEN BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 5,080,000 | 102.1810 | 5,190,795 | 5,080,000 | 5,080,000 | | | | | 6.100 | 6.100 | AO | 77,470 | 309,880 | 11/19/2010 | 10/01/2030 |
| 590545-SP-5 | MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 5,313,751 | 102.1420 | 5,367,562 | 5,255,000 | 5,258,831 | | (7,333) | | | 6.100 | 5.950 | JJ | 160,278 | 320,555 | 05/20/2010 | 07/01/2034 |
| 59067A-BJ-1 | MESA CO ST CLG AUXILIARY FACS BUILD AMERICA BONDS | | | 4 | 1FE | 6,500,000 | 131.1360 | 8,523,840 | 6,500,000 | 6,500,000 | | | | | 5.800 | 5.799 | MN | 48,172 | 377,000 | 09/25/2009 | 05/15/2040 |
| 59259Y-DK-2 | MET TRANSPRTN AUTH NY REVENUE BUILD AMERICA BONDS-TAXABLE-TR | | | 4 | 1FE | 10,000,000 | 116.7590 | 11,675,900 | 10,000,000 | 10,000,000 | | | | | 6.200 | 6.201 | MN | 79,222 | 620,000 | 07/01/2010 | 11/15/2026 |
| 59266T-EC-1 | MET WTR DIST OF STHRN CA BUILD AMERICA BONDS-ISSUER SUB | | | 2 | 1FE | 7,500,000 | 102.4320 | 7,682,400 | 7,500,000 | 7,500,000 | | | | | 6.947 | 6.947 | JJ | 260,513 | 521,025 | 12/16/2010 | 07/01/2040 |
| 59333P-3W-6 | MIAMI-DADE CNTY FL AVIATION RE AIRPORT | | | 2 | 1FE | 6,898,710 | 107.1750 | 6,966,375 | 6,500,000 | 6,879,259 | | (19,451) | | | 4.280 | 3.500 | AO | 69,550 | 139,100 | 06/14/2019 | 10/01/2041 |
| 593791-EL-6 | MIAMI UNIV OH BUILD AMERICA BONDS-TAXABLE-SE | | | 4 | 1FE | 2,000,000 | 117.3030 | 2,346,060 | 2,000,000 | 2,000,000 | | | | | 6.543 | 6.544 | MS | 43,620 | 130,860 | 12/16/2010 | 09/01/2025 |
| 597495-BV-1 | MIDLAND CNTY TX FRESH WTR SPLY WATER | | | 2 | 1FE | 8,018,090 | 100.3680 | 8,029,440 | 8,000,000 | 8,017,986 | | (104) | | | 3.310 | 3.283 | MS | 22,067 | | 11/25/2019 | 09/15/2040 |
| 604115-BW-4 | MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D | | | | 1FE | 15,506,733 | 119.2110 | 18,763,811 | 15,740,000 | 15,589,359 | | 11,131 | | | 4.880 | 5.001 | MS | 256,037 | 768,112 | 11/03/2010 | 03/01/2030 |
| 604115-BX-2 | MINNESOTA ST PUBLIC FACS AUTH TAXABLE-SER D-BUILD AMER BDS-D | | | | 1FE | 5,208,956 | 120.7230 | 6,434,536 | 5,330,000 | 5,248,438 | | 5,314 | | | 4.900 | 5.081 | MS | 87,057 | 261,170 | 11/03/2010 | 03/01/2031 |
| 60416H-3Q-5 | MINNESOTA ST HGR EDU FACS AUTH REF-CARLETON COLLEGE | | | 2 | 1FE | 2,110,000 | 109.8270 | 2,317,350 | 2,110,000 | 2,110,000 | | | | | 3.750 | 3.750 | MS | 26,375 | 79,125 | 04/28/2017 | 03/01/2038 |
| 60636A-BH-5 | MISSOURI ST HLTH & EDUCTNL FAC WASHINGTON UNIV-SER A-TXBL | | | 4 | 1FE | 12,281,375 | 123.2270 | 15,126,114 | 12,275,000 | 12,279,459 | | (249) | | | 5.058 | 5.054 | MN | 79,333 | 620,870 | 06/21/2011 | 11/15/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 60636A-EC-3 | MISSOURI ST HLTH & EDUCTNL FAC TXBL-WASHINGTON UNIV-SER A | | | | 1FE | 273,213 | 109.5040 | 301,136 | 275,000 | 273,714 | | 76 | | | 3.535 | 3.580 | FA | 3,672 | 9,721 | 09/28/2012 | 02/15/2033 |
| 610763-PG-3 | MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS | | | 2 | 1FE | 4,234,049 | 126.8490 | 5,137,385 | 4,050,000 | 4,163,230 | | (9,907) | | | 6.259 | 5.840 | FA | 105,621 | 253,490 | 02/08/2011 | 08/01/2030 |
| 610763-PH-1 | MONROE CNTY NY WTR AUTH TAXABLE B-BUILD AMER BDS | | | 4 | 1FE | 8,353,280 | 146.2580 | 11,700,640 | 8,000,000 | 8,297,521 | | (7,691) | | | 6.459 | 6.130 | FA | 215,300 | 516,720 | 01/05/2011 | 08/01/2042 |
| 61204K-MD-0 | MONTANA ST FAC FIN AUTH REVENU MEDICAL | | | | 1FE | 1,500,000 | 111.5520 | 1,673,280 | 1,500,000 | 1,500,000 | | | | | 4.274 | 4.274 | FA | 24,219 | 55,918 | 09/12/2018 | 08/15/2031 |
| 61204K-ME-8 | MONTANA ST FAC FIN AUTH REVENU MEDICAL | | | | 1FE | 2,085,000 | 112.4900 | 2,345,417 | 2,085,000 | 2,085,000 | | | | | 4.334 | 4.334 | FA | 34,137 | 78,817 | 09/12/2018 | 08/15/2032 |
| 61204K-MF-5 | MONTANA ST FAC FIN AUTH REVENU MEDICAL | | | | 1FE | 2,175,000 | 113.1150 | 2,460,251 | 2,175,000 | 2,175,000 | | | | | 4.354 | 4.354 | FA | 35,775 | 82,599 | 09/12/2018 | 08/15/2033 |
| 61204K-MG-3 | MONTANA ST FAC FIN AUTH REVENU MEDICAL | | | 2 | 1FE | 6,000,000 | 113.3300 | 6,799,800 | 6,000,000 | 6,000,000 | | | | | 4.368 | 4.368 | FA | 99,008 | 228,592 | 09/12/2018 | 08/15/2038 |
| 61212L-RA-9 | MONTANA ST BRD OF RGTS HGR EDU HIGHER EDUCATION | | | 2 | 1FE | 8,456,450 | 96.7240 | 8,221,540 | 8,500,000 | 8,456,825 | | 375 | | | 3.075 | 3.109 | MN | 68,974 | | 09/17/2019 | 11/15/2039 |
| 613357-BM-3 | MONTGOMERY CNTY MD LIMITED OBL GENERAL | | | 2 | 1FE | 8,672,219 | 105.6230 | 9,183,920 | 8,695,000 | 8,672,892 | | 633 | | | 4.400 | 4.420 | MN | 63,763 | 363,451 | 11/08/2018 | 05/01/2038 |
| 616110-CL-4 | MOORESVILLE NC ENTERPRISE SYS BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 3,000,000 | 101.5100 | 3,045,300 | 3,000,000 | 3,000,000 | | | | | 6.305 | 6.305 | MN | 31,525 | 189,150 | 04/16/2010 | 05/01/2031 |
| 622634-FX-6 | MOUNT PLEASANT SC WTR & SWR RE SER A | | | 2 | 1FE | 5,402,485 | 106.0900 | 5,834,950 | 5,500,000 | 5,407,347 | | 1,879 | | | 3.750 | 3.850 | JD | 17,188 | 206,250 | 04/27/2017 | 06/01/2047 |
| 623115-AD-4 | MT SINAI HOSPITAL BASIC | | | | 1FE | 10,000,000 | 101.6440 | 10,164,420 | 10,000,000 | 10,000,000 | | | | | 3.981 | 3.981 | JJ | 199,050 | 398,100 | 12/15/2017 | 07/01/2048 |
| 628577-KY-3 | MYRTLE BEACH SC WTR & SWR REVE SYS | | | 2 | 1FE | 259,103 | 105.6360 | 274,654 | 260,000 | 259,504 | | 59 | | | 4.000 | 4.031 | MS | 3,467 | 10,400 | 11/18/2011 | 03/01/2027 |
| 628577-KZ-0 | MYRTLE BEACH SC WTR & SWR REVE SYS | | | 2 | 1FE | 245,770 | 105.3340 | 263,335 | 250,000 | 247,227 | | 212 | | | 4.125 | 4.260 | MS | 3,438 | 10,313 | 11/18/2011 | 03/01/2032 |
| 63948W-AR-3 | NDSU RESEARCH & TECHNOLOGY PAR TXBL-REF-ND ST UNIVERSITY-LEAS | | | 2 | 1FE | 3,254,113 | 102.5990 | 3,334,468 | 3,250,000 | 3,252,876 | | (399) | | | 3.541 | 3.525 | MN | 19,180 | 115,083 | 10/11/2016 | 05/01/2032 |
| 63968A-UT-0 | NEBRASKA ST PUBLIC PWR DIST RE GEN-SER B | | | 2 | 1FE | 247,645 | 103.2950 | 258,238 | 250,000 | 248,310 | | 102 | | | 3.375 | 3.440 | JJ | 4,219 | 8,438 | 10/17/2012 | 01/01/2033 |
| 64465P-8G-6 | NEW HAMPSHIRE ST MUNI BOND BAN BOND BANK | | | 2 | 1FE | 3,000,000 | 97.8910 | 2,936,730 | 3,000,000 | 3,000,000 | | | | | 3.285 | 3.285 | FA | 3,559 | | 11/22/2019 | 02/15/2041 |
| 64469D-B4-2 | NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A | | | 2 | 1FE | 230,000 | 105.3650 | 242,340 | 230,000 | 230,000 | | | | | 3.611 | 3.611 | JJ | 4,153 | 8,590 | 04/27/2017 | 07/01/2028 |
| 64469D-B5-9 | NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A | | | 2 | 1FE | 1,475,000 | 105.7400 | 1,559,665 | 1,475,000 | 1,475,000 | | | | | 4.077 | 4.077 | JJ | 30,068 | 62,213 | 04/27/2017 | 01/01/2034 |
| 64469D-E7-2 | NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG | | | 2 | 1FE | 465,000 | 103.4890 | 481,224 | 465,000 | 465,000 | | | | | 3.736 | 3.736 | JJ | 8,686 | 18,386 | 11/17/2017 | 01/01/2033 |
| 646139-W3-5 | NEW JERSEY ST TURNPIKE AUTH BUILD AMERICA BDS-TAXABLE-SER | | | | 1FE | 5,000,000 | 157.0520 | 7,852,600 | 5,000,000 | 5,000,000 | | | | | 7.414 | 7.414 | JJ | 185,350 | 370,700 | 04/20/2009 | 01/01/2040 |
| 647377-AQ-3 | NEW MEXICO ST HOSP EQUIPMENT L NURSING HOME | | | | 2FE | 2,686,807 | 100.5710 | 2,710,388 | 2,695,000 | 2,687,204 | | 396 | | | 3.850 | 3.901 | JJ | 44,962 | | 07/12/2019 | 07/01/2026 |
| 64971Q-PC-1 | NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C | | | 2 | 1FE | 8,735,000 | 104.5070 | 9,128,686 | 8,735,000 | 8,735,000 | | | | | 4.000 | 4.000 | MN | 58,233 | 349,400 | 10/14/2011 | 11/01/2029 |
| 64971Q-PD-9 | NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C | | | 2 | 1FE | 10,898,690 | 104.3520 | 11,478,720 | 11,000,000 | 10,933,017 | | 4,834 | | | 4.000 | 4.070 | MN | 73,333 | 440,000 | 10/14/2011 | 11/01/2030 |
| 64971Q-PE-7 | NEW YORK CITY NY TRANSITIONALF REF-FUTRUE TAX SECD-SER C | | | 2 | 1FE | 1,632,558 | 104.2330 | 1,725,056 | 1,655,000 | 1,639,605 | | 993 | | | 4.000 | 4.100 | MN | 11,033 | 66,200 | 10/14/2011 | 11/01/2031 |
| 64972F-L2-0 | NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 16,955,850 | 145.1050 | 21,765,750 | 15,000,000 | 16,726,115 | | (41,802) | | | 6.011 | 5.131 | JD | 40,073 | 901,650 | 09/16/2013 | 06/15/2042 |
| 64972F-L3-8 | NEW YORK CITY NY MUNI WTR FIN BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 5,021,200 | 101.8910 | 5,094,550 | 5,000,000 | 5,001,368 | | (2,872) | | | 6.491 | 6.429 | JD | 14,424 | 324,550 | 01/18/2011 | 06/15/2042 |
| 64972F-Y2-6 | NEW YORK CITY NY MUNI WTR FIN TAXABLE-2ND GEN RESOLUTION | | | 2 | 1FE | 15,790,710 | 103.8260 | 16,269,534 | 15,670,000 | 15,685,033 | | (14,837) | | | 6.282 | 6.177 | JD | 43,751 | 984,389 | 11/23/2010 | 06/15/2042 |
| 64986D-ES-0 | NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT | | | 2 | 1FE | 11,637,355 | 106.5190 | 12,249,685 | 11,500,000 | 11,605,362 | | (12,082) | | | 3.816 | 3.674 | JD | 19,504 | 438,840 | 04/17/2017 | 06/15/2034 |
| 64986D-ET-8 | NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT | | | 2 | 1FE | 6,000,000 | 106.5640 | 6,393,840 | 6,000,000 | 6,000,000 | | | | | 3.866 | 3.866 | JD | 10,309 | 231,960 | 04/06/2017 | 06/15/2035 |
| 64986D-EU-5 | NEW YORK ST ENVRNMNTL FACS COR TXBL-REF-NEW YORK CITY MUNI WT | | | 2 | 1FE | 3,300,000 | 106.6730 | 3,520,209 | 3,300,000 | 3,300,000 | | | | | 3.916 | 3.916 | JD | 5,743 | 129,228 | 04/06/2017 | 06/15/2036 |
| 649902-6W-8 | NEW YORK ST DORM AUTH ST PERSO SER E | | | 2 | 1FE | 5,970,000 | 104.0990 | 6,245,940 | 6,000,000 | 5,981,051 | | 1,583 | | | 4.000 | 4.040 | FA | 90,667 | 240,000 | 10/04/2011 | 08/15/2029 |
| 649902-S6-1 | NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS-SER C | | | | 1FE | 7,877,754 | 125.1320 | 9,960,507 | 7,960,000 | 7,906,765 | | 3,788 | | | 5.652 | 5.740 | FA | 169,962 | 449,899 | 03/24/2010 | 02/15/2030 |
| 649902-T3-7 | NEW YORK ST DORM AUTH ST PERSO BUILD AMERICA BONDS | | | 4 | 1FE | 8,310,563 | 126.7130 | 10,010,327 | 7,900,000 | 8,244,737 | | (9,418) | | | 5.600 | 5.247 | MS | 130,262 | 442,400 | 06/22/2011 | 03/15/2040 |
| 658289-ZC-0 | NORTH CAROLINA ST UNIV AT RALE BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 3,000,000 | 102.9710 | 3,089,130 | 3,000,000 | 3,000,000 | | | | | 5.927 | 5.927 | AO | 44,453 | 177,810 | 04/21/2010 | 10/01/2030 |
| 658308-AA-9 | NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS | | | 4 | 1FE | 6,452,880 | 121.0750 | 8,136,240 | 6,720,000 | 6,558,345 | | 14,401 | | | 5.318 | 5.678 | JJ | 178,685 | 357,370 | 11/12/2010 | 01/01/2031 |
| 65887P-PN-9 | NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER | | | 2 | 1FE | 515,000 | 105.7560 | 544,643 | 515,000 | 515,000 | | | | | 4.250 | 4.250 | JD | 1,824 | 21,888 | 04/09/2014 | 06/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 65887P-PP-4 | NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER | | | 2 | 1FE | 531,892 | 105.4690 | 564,259 | 535,000 | 532,779 | | 166 | | | 4.250 | 4.300 | JD | 1,895 | 22,738 | 04/09/2014 | 06/01/2030 |
| 65887P-PQ-2 | NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER | | | 2 | 1FE | 556,623 | 105.3000 | 589,680 | 560,000 | 557,510 | | 165 | | | 4.300 | 4.350 | JD | 2,007 | 24,080 | 04/09/2014 | 06/01/2031 |
| 65887P-PR-0 | NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER | | | 2 | 1FE | 583,163 | 105.3990 | 616,584 | 585,000 | 583,621 | | 82 | | | 4.375 | 4.400 | JD | 2,133 | 25,594 | 04/09/2014 | 06/01/2032 |
| 65887P-PS-8 | NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER | | | 2 | 1FE | 604,126 | 105.1870 | 641,641 | 610,000 | 605,424 | | 245 | | | 4.375 | 4.450 | JD | 2,224 | 26,688 | 04/09/2014 | 06/01/2033 |
| 65887P-PT-6 | NORTH DAKOTA ST PUBLIC FIN AUT TXBL-CAPITAL FING PROGRAM-SER | | | 2 | 1FE | 375,000 | 105.4840 | 395,565 | 375,000 | 375,000 | | | | | 4.500 | 4.500 | JD | 1,406 | 16,875 | 04/09/2014 | 06/01/2034 |
| 660043-AG-5 | N HUDSON NJ SEWERAGE AUTH GROS TXBL-SER B | | | 4 | 1FE | 7,000,000 | 116.0170 | 8,121,190 | 7,000,000 | 7,000,000 | | | | | 5.246 | 5.246 | JD | 30,602 | 367,220 | 05/18/2012 | 06/01/2032 |
| 662903-MK-6 | N TEXAS ST MUNI WTR DIST WTR S BUILD AMERICA BONDS | | | 2 | 1FE | 10,701,488 | 102.6100 | 10,938,226 | 10,660,000 | 10,663,776 | | (5,414) | | | 5.910 | 5.855 | MS | 210,002 | 630,006 | 11/17/2010 | 09/01/2034 |
| 663903-DN-9 | NORTHEAST OH REGL SWR DIST TAXABLE-IMPT-BUILD AMER BDS | | | 4 | 1FE | 20,000,000 | 124.3170 | 24,863,400 | 20,000,000 | 20,000,000 | | | | | 5.438 | 5.438 | MN | 138,971 | 1,087,600 | 11/05/2010 | 11/15/2032 |
| 664675-AL-9 | NORTHEASTERN UNIVERSITY NEUNIV 4.611 03/01/26 | | | | 1FE | 1,375,000 | 109.5180 | 1,505,866 | 1,375,000 | 1,375,000 | | | | | 4.611 | 4.611 | MS | 21,134 | 63,401 | 01/10/2014 | 03/01/2026 |
| 664754-Q8-4 | NORTHERN ARIZ UNIV REVS | 0 | | 2 | 1FE | 5,354,000 | 101.7590 | 5,087,950 | 5,000,000 | 5,292,531 | | (11,108) | | | 6.687 | 6.097 | JD | 27,863 | 334,350 | 07/05/2013 | 06/01/2039 |
| 668444-AM-4 | NORTHWESTERN UNIVERSITY NWUNI 3.688 12/01/38 | | | | 1FE | 15,000,000 | 108.7780 | 16,316,760 | 15,000,000 | 15,000,000 | | | | | 3.688 | 3.688 | JD | 46,100 | 553,200 | 04/29/2015 | 12/01/2038 |
| 67704L-AA-9 | OGLETHORPE GA PWR CORP FIRST MTG | | | 4 | 2FE | 4,926,850 | 121.4390 | 6,071,950 | 5,000,000 | 4,947,185 | | 2,708 | | | 5.534 | 5.650 | JJ | 138,350 | 276,700 | 11/05/2010 | 01/01/2035 |
| 677555-YE-8 | OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 | | | 4 | 1FE | 2,690,000 | 100.4250 | 2,701,433 | 2,690,000 | 2,690,000 | | | | | 8.000 | 8.000 | MJSD | 17,933 | 215,200 | 04/16/2009 | 03/01/2029 |
| 677555-YG-3 | OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4 | | | 2 | 1FE | 740,000 | 100.3590 | 742,657 | 740,000 | 740,000 | | | | | 6.000 | 6.002 | JD | 3,700 | 44,400 | 09/15/2009 | 12/01/2020 |
| 67756A-3L-4 | OHIO ST HGR EDUCTNL FAC COMMIS CLEVELAND CLINIC HLTH | | | 2 | 1FE | 5,000,000 | 104.4890 | 5,224,450 | 5,000,000 | 5,000,000 | | | | | 4.000 | 4.000 | JJ | 100,000 | 200,000 | 04/25/2012 | 01/01/2034 |
| 677632-G8-8 | OHIO ST UNIV TXBL-SER A | | | | 1FE | 12,500,000 | 111.1850 | 13,898,125 | 12,500,000 | 12,500,000 | | | | | 3.798 | 3.798 | JD | 39,563 | 474,750 | 03/03/2016 | 12/01/2046 |
| 677632-MV-0 | OHIO ST UNIV BUILD AMERICA BONDS | | | | 1FE | 5,502,285 | 127.6200 | 7,197,768 | 5,640,000 | 5,524,864 | | 3,155 | | | 4.910 | 5.072 | JD | 23,077 | 276,924 | 06/30/2011 | 06/01/2040 |
| 677659-T9-5 | OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 10,000,000 | 101.7600 | 10,176,000 | 10,000,000 | 10,000,000 | | | | | 6.150 | 6.150 | JD | 51,250 | 615,000 | 06/30/2010 | 06/01/2038 |
| 677659-V6-8 | OHIO ST WTR DEV AUTH REVENUE BUILD AMERICA BONDS | | | 4 | 1FE | 8,165,712 | 117.1430 | 8,709,582 | 7,435,000 | 7,871,038 | | (42,030) | | | 4.817 | 4.000 | JD | 29,845 | 358,144 | 12/20/2011 | 12/01/2030 |
| 67766W-QG-0 | OHIO ST WTR DEV AUTH WTR POLL TAXABLE-LN FD-B-2-WTR QUALITY- | | | 4 | 1FE | 14,838,850 | 116.7890 | 18,102,295 | 15,500,000 | 15,108,887 | | 37,398 | | | 4.879 | 5.262 | JD | 63,020 | 756,245 | 04/01/2011 | 12/01/2034 |
| 678331-CY-3 | OKANOGAN CNTY WA PUBLIC UTIL D BUILD AMERICA BONDS | | | 4 | 1FE | 3,646,230 | 131.8280 | 4,613,980 | 3,500,000 | 3,609,054 | | (5,056) | | | 5.946 | 5.620 | JD | 17,343 | 208,110 | 09/22/2010 | 12/01/2035 |
| 679468-UM-8 | OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS | | | 2 | 1FE | 1,520,000 | 104.0720 | 1,581,894 | 1,520,000 | 1,520,000 | | | | | 5.550 | 5.550 | JJ | 42,180 | 84,360 | 12/08/2010 | 07/01/2027 |
| 679468-UN-6 | OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS | | | 2 | 1FE | 1,575,000 | 104.0980 | 1,639,544 | 1,575,000 | 1,575,000 | | | | | 5.650 | 5.650 | JJ | 44,494 | 88,988 | 12/08/2010 | 07/01/2028 |
| 679468-UP-1 | OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS | | | 2 | 1FE | 1,635,000 | 104.1090 | 1,702,182 | 1,635,000 | 1,635,000 | | | | | 5.750 | 5.750 | JJ | 47,006 | 94,013 | 12/08/2010 | 07/01/2029 |
| 679468-UQ-9 | OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS | | | 2 | 1FE | 1,695,000 | 104.1200 | 1,764,834 | 1,695,000 | 1,695,000 | | | | | 5.850 | 5.850 | JJ | 49,579 | 99,158 | 12/08/2010 | 07/01/2030 |
| 679468-UW-6 | OLATHE KS WTR & SWR SYS REVENU BUILD AMERICA BONDS | | | 2 | 1FE | 7,092,883 | 104.2180 | 7,399,478 | 7,100,000 | 7,094,678 | | 249 | | | 6.000 | 6.008 | JJ | 213,000 | 426,000 | 12/08/2010 | 07/01/2036 |
| 681793-7H-2 | OMAHA NE PUBLIC PWR DIST ELEC SER B | | | 2 | 1FE | 11,880,000 | 103.1640 | 12,255,883 | 11,880,000 | 11,880,000 | | | | | 4.000 | 4.000 | FA | 198,000 | 475,200 | 11/16/2011 | 02/01/2031 |
| 681810-HU-4 | OMAHA NE SANTN SWR REVENUE SYS | | | 2 | 1FE | 2,284,314 | 104.4500 | 2,402,350 | 2,300,000 | 2,289,476 | | 750 | | | 4.000 | 4.052 | MN | 11,756 | 92,000 | 12/06/2011 | 11/15/2031 |
| 68428T-AC-1 | ORANGE CNTY CA SANTN DIST WSTW BUILD AMERICA BONDS | | | 4 | 1FE | 18,356,580 | 136.0080 | 24,481,440 | 18,000,000 | 18,251,806 | | (14,174) | | | 6.350 | 6.181 | FA | 476,250 | 1,143,000 | 11/29/2010 | 02/01/2032 |
| 70213H-AD-0 | PARTNERS HEALTHCARE SYST BASIC | | | 2 | 1FE | 15,000,000 | 104.6160 | 15,692,385 | 15,000,000 | 15,000,000 | | | | | 3.765 | 3.765 | JJ | 282,375 | 564,750 | 12/15/2017 | 07/01/2048 |
| 702285-EJ-2 | PASADENA CA WTR REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 6,395,000 | 104.7800 | 6,700,681 | 6,395,000 | 6,395,000 | | | | | 7.000 | 7.000 | JD | 37,304 | 447,650 | 12/14/2010 | 06/01/2030 |
| 707533-GQ-2 | PENN IN HIGH SCH BLDG CORP BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 5,000,000 | 102.0510 | 5,102,550 | 5,000,000 | 5,000,000 | | | | | 5.650 | 5.650 | JJ | 130,264 | 282,500 | 11/24/2010 | 01/15/2030 |
| 708292-EU-7 | PENNINGTON CNTY SD COPS BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 3,925,000 | 103.8920 | 4,077,761 | 3,925,000 | 3,925,000 | | | | | 6.250 | 6.250 | JD | 20,443 | 245,313 | 11/18/2010 | 12/01/2032 |
| 709235-H9-9 | PENNSYLVANIA ST UNIV HIGHER EDUCATION | | | | 1FE | 20,595,935 | 101.2930 | 20,719,483 | 20,455,000 | 20,592,738 | | (3,197) | | | 3.250 | 3.204 | MS | 221,596 | 121,878 | 06/13/2019 | 09/01/2039 |
| 709235-ZR-9 | PENNSYLVANIA ST UNIV TXBL-SER B | | | | 1FE | 6,280,000 | 109.1010 | 6,851,543 | 6,280,000 | 6,280,000 | | | | | 3.573 | 3.573 | MS | 74,795 | 224,384 | 04/20/2017 | 09/01/2037 |
| 709235-ZS-7 | PENNSYLVANIA ST UNIV TXBL-SER B | | | | 1FE | 15,000,000 | 108.4100 | 16,261,500 | 15,000,000 | 15,000,000 | | | | | 3.793 | 3.793 | MS | 189,650 | 568,950 | 04/20/2017 | 09/01/2047 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 71884A-VC-0 | PHOENIX AZ CIVIC IMPT CORP EXC TAXABLE-SR LIEN-SER B | | | 2 | 1FE | 4,925,000 | 104.6320 | 5,153,126 | 4,925,000 | 4,925,000 | | | | | 5.315 | 5.315 | JJ | 130,882 | 261,764 | 05/18/2011 | 07/01/2031 |
| 71884A-YF-0 | PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B | | | 2 | 1FE | 845,000 | 104.8740 | 886,185 | 845,000 | 845,000 | | | | | 3.602 | 3.602 | JJ | 15,218 | 30,437 | 04/22/2015 | 07/01/2029 |
| 71884A-YH-6 | PHOENIX AZ CIVIC IMPT CORP EXC SUB TAX-TXBL-REF-SER B | | | 2 | 1FE | 4,000,000 | 105.5020 | 4,220,080 | 4,000,000 | 4,000,000 | | | | | 3.992 | 3.992 | JJ | 79,840 | 159,680 | 04/22/2015 | 07/01/2035 |
| 720653-KB-9 | PIERCE CNTY WA SWR REVENUE BUILD AMERICA BONDS-DIRECT PMT | | | 2 | 1FE | 14,060,000 | 101.5140 | 14,272,868 | 14,060,000 | 14,060,000 | | | | | 5.150 | 5.151 | FA | 301,704 | 724,090 | 10/06/2010 | 08/01/2034 |
| 720653-LE-2 | PIERCE CNTY WA SWR REVENUE | | | 2 | 1FE | 7,765,000 | 103.0650 | 8,002,997 | 7,765,000 | 7,765,000 | | | | | 3.500 | 3.500 | FA | 113,240 | 271,775 | 08/23/2012 | 08/01/2033 |
| 73358W-HB-3 | PORT AUTH OF NEW YORK & NEW JE CONS-ONE HUNDRED SEVENTY-SECON | | | 2 | 1FE | 4,932,600 | 105.5220 | 5,276,100 | 5,000,000 | 4,951,444 | | 2,798 | | | 4.250 | 4.350 | AO | 53,125 | 212,500 | 04/04/2012 | 10/01/2032 |
| 73358W-TZ-7 | PORT AUTH OF NEW YORK & NEW JE TXBL-CONSOL-SER 187 | | | 2 | 1FE | 10,000,000 | 108.6480 | 10,864,800 | 10,000,000 | 10,000,000 | | | | | 4.426 | 4.426 | AO | 93,438 | 442,600 | 10/08/2014 | 10/15/2034 |
| 733911-CN-9 | PORT OF CORPUS CHRISTI TX AUTH TRANSPORTATION | | | 2 | 1FE | 4,741,830 | 114.1860 | 5,138,370 | 4,500,000 | 4,714,600 | | (19,449) | | | 4.875 | 4.227 | JD | 18,281 | 219,375 | 07/25/2018 | 12/01/2038 |
| 73474T-AP-5 | PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR | | | | 1FE | 33,881,981 | 99.4800 | 33,897,810 | 34,075,000 | 33,878,364 | | 3,611 | | | 2.987 | 3.031 | MS | 339,273 | 719,120 | 06/25/2019 | 09/01/2036 |
| 735389-XZ-6 | PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C | | | 2 | 1FE | 230,000 | 103.1740 | 237,300 | 230,000 | 230,000 | | | | | 3.050 | 3.050 | AO | 1,754 | 7,015 | 07/20/2016 | 10/01/2029 |
| 735389-YA-0 | PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C | | | 2 | 1FE | 295,000 | 103.2090 | 304,467 | 295,000 | 295,000 | | | | | 3.125 | 3.125 | AO | 2,305 | 9,219 | 07/20/2016 | 10/01/2030 |
| 735389-YB-8 | PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C | | | 2 | 1FE | 515,000 | 103.3510 | 532,258 | 515,000 | 515,000 | | | | | 3.230 | 3.230 | AO | 4,159 | 16,635 | 07/20/2016 | 10/01/2031 |
| 735389-YC-6 | PORT OF SEATTLE WA REVENUE TXBL-REF-1ST LIEN-SER C | | | 2 | 1FE | 280,000 | 103.6340 | 290,175 | 280,000 | 280,000 | | | | | 3.320 | 3.320 | AO | 2,324 | 9,296 | 07/20/2016 | 10/01/2032 |
| 73541W-AS-1 | PORT SAINT LUCIE FL SPL OBLIG TXBL-REF | | | 2 | 1FE | 1,745,000 | 107.4560 | 1,875,107 | 1,745,000 | 1,745,000 | | | | | 4.357 | 4.357 | JJ | 38,015 | 76,030 | 04/07/2017 | 07/01/2035 |
| 744434-CW-9 | PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE | | | 4 | 1FE | 5,850,000 | 134.2790 | 7,855,322 | 5,850,000 | 5,850,000 | | | | | 7.242 | 7.242 | JJ | 211,829 | 423,657 | 07/13/2009 | 01/01/2041 |
| 746189-QU-6 | PURDUE UNIV IN UNIV REVENUES BUILD AMERICA BONDS-TAXABLE-ST | | | 4 | 1FE | 10,000,000 | 120.3980 | 12,039,800 | 10,000,000 | 10,000,000 | | | | | 5.184 | 5.183 | JJ | 259,200 | 518,400 | 11/05/2010 | 07/01/2030 |
| 746189-UH-0 | PURDUE UNIV IN UNIV REVENUES TXBL-REF-SER BB-2 | | | | 1FE | 2,020,805 | 112.0800 | 2,185,560 | 1,950,000 | 2,005,125 | | (3,456) | | | 3.808 | 3.526 | JJ | 37,128 | 74,256 | 02/17/2015 | 07/01/2032 |
| 751100-JR-0 | RALEIGH NC COMB ENTERPRISE SYS REF-SER A | | | 2 | 1FE | 10,258,575 | 109.1470 | 10,368,965 | 9,500,000 | 9,770,130 | | (80,084) | | | 4.000 | 3.051 | MS | 126,667 | 380,000 | 05/03/2013 | 03/01/2032 |
| 759136-US-1 | REGL TRANSPRTN DIST CO SALES T GENERAL | | | 2 | 1FE | 3,000,000 | 101.1240 | 3,033,720 | 3,000,000 | 3,000,000 | | | | | 3.258 | 3.258 | MN | 3,530 | | 11/18/2019 | 11/01/2038 |
| 759911-S6-8 | REGL TRANSPRTN AUTH IL BUILD AMERICA BONDS | | | 4 | 1FE | 5,281,497 | 128.9140 | 6,871,116 | 5,330,000 | 5,295,489 | | 1,795 | | | 6.000 | 6.075 | JJ | 159,900 | 319,800 | 03/24/2010 | 07/01/2035 |
| 76218T-SB-1 | RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER | | | 2 | 1FE | 4,424,497 | 107.9870 | 4,438,266 | 4,110,000 | 4,212,117 | | (35,088) | | | 4.000 | 3.051 | AO | 41,100 | 164,400 | 05/22/2013 | 10/01/2029 |
| 76218T-SC-9 | RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER | | | 2 | 1FE | 3,654,110 | 107.9870 | 3,676,957 | 3,405,000 | 3,485,982 | | (27,805) | | | 4.000 | 3.091 | AO | 34,050 | 136,200 | 05/22/2013 | 10/01/2030 |
| 76218T-SD-7 | RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER | | | 2 | 1FE | 3,268,539 | 107.9870 | 3,304,402 | 3,060,000 | 3,127,913 | | (23,292) | | | 4.000 | 3.151 | AO | 30,600 | 122,400 | 05/22/2013 | 10/01/2031 |
| 76218T-SE-5 | RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER | | | 2 | 1FE | 4,071,903 | 107.9870 | 4,135,902 | 3,830,000 | 3,908,917 | | (27,036) | | | 4.000 | 3.211 | AO | 38,300 | 153,200 | 05/22/2013 | 10/01/2032 |
| 76218T-SF-2 | RHODE ISLAND ST CLEAN WTR FIN REVOLVING FUND POOLED LOAN-SER | | | 2 | 1FE | 3,751,284 | 107.9870 | 3,828,139 | 3,545,000 | 3,612,414 | | (23,070) | | | 4.000 | 3.271 | AO | 35,450 | 141,800 | 05/22/2013 | 10/01/2033 |
| 765433-KP-1 | RICHMOND VA PUBLIC UTILITY REV REF-REV | | | 2 | 1FE | 5,142,200 | 110.7250 | 5,536,250 | 5,000,000 | 5,099,300 | | (14,461) | | | 4.000 | 3.631 | JJ | 92,222 | 200,000 | 11/17/2016 | 01/15/2036 |
| 765433-KQ-9 | RICHMOND VA PUBLIC UTILITY REV REF-REV | | | 2 | 1FE | 10,260,900 | 110.4960 | 11,049,600 | 10,000,000 | 10,182,246 | | (26,511) | | | 4.000 | 3.661 | JJ | 184,444 | 400,000 | 11/17/2016 | 01/15/2037 |
| 765433-KR-7 | RICHMOND VA PUBLIC UTILITY REV REF-REV | | | 2 | 1FE | 5,107,100 | 109.7570 | 5,487,850 | 5,000,000 | 5,074,853 | | (10,866) | | | 4.000 | 3.721 | JJ | 92,222 | 200,000 | 11/17/2016 | 01/15/2040 |
| 767027-DU-6 | RIO CA ELEM SCH DIST CMNTY FAC EDUCATION | | | 2 | 1FE | 4,791,750 | 95.2940 | 4,764,700 | 5,000,000 | 4,793,287 | | 1,537 | | | 3.500 | 3.800 | MS | 39,861 | | 09/18/2019 | 09/01/2039 |
| 773038-DQ-4 | ROCKDALE CNTY GA WTR & SEWERAG TXBL-REF | | | 2 | 1FE | 2,500,000 | 103.4880 | 2,587,200 | 2,500,000 | 2,500,000 | | | | | 3.210 | 3.210 | JJ | 40,125 | 80,250 | 03/12/2013 | 07/01/2025 |
| 783186-TN-9 | RUTGERS NJ ST UNIV HIGHER EDUCATION | | | 2 | 1FE | 8,000,000 | 105.5560 | 8,444,480 | 8,000,000 | 8,000,000 | | | | | 4.146 | 4.146 | MN | 55,280 | 331,680 | 03/23/2018 | 05/01/2048 |
| 786005-PM-4 | SACRAMENTO CA MUNI UTILITY DIS BUILD AMERICA BONDS-SER V | | | 4 | 1FE | 7,029,000 | 135.8820 | 8,968,212 | 6,600,000 | 6,943,960 | | (12,305) | | | 6.322 | 5.824 | MN | 53,316 | 417,252 | 06/14/2011 | 05/15/2036 |
| 79207T-CG-4 | SAINT LUCIE CNTY FL REVENUE GENERAL | | | 2 | 1FE | 1,000,000 | 104.7630 | 1,047,630 | 1,000,000 | 1,000,000 | | | | | 4.069 | 4.069 | MN | 6,782 | 40,690 | 01/12/2018 | 11/01/2047 |
| 792897-NH-9 | SAINT PAUL MN INDEP SCH DIST # EDUCATION | | | 2 | 1FE | 7,400,000 | 102.7440 | 7,603,056 | 7,400,000 | 7,400,000 | | | | | 3.383 | 3.383 | FA | 109,177 | | 06/28/2019 | 02/01/2039 |
| 793323-LT-1 | SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS | | | 2 | 1FE | 2,320,000 | 103.0670 | 2,391,154 | 2,320,000 | 2,320,000 | | | | | 6.000 | 6.001 | AO | 34,800 | 139,200 | 12/08/2010 | 10/01/2030 |
| 793323-LU-8 | SAINT PETERSBURG FL PUBLIC UTI BUILD AMERICA BONDS | | | 2 | 1FE | 3,440,000 | 103.2510 | 3,551,834 | 3,440,000 | 3,440,000 | | | | | 6.250 | 6.250 | AO | 53,750 | 215,000 | 12/08/2010 | 10/01/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 793323-MP-8 | SAINT PETERSBURG FL PUBLIC UTI SER A | | | 2 | 1FE | 1,038,072 | 104.1320 | 1,088,179 | 1,045,000 | 1,040,284 | | 357 | | | 3.400 | 3.451 | AO | 8,883 | 35,530 | 12/19/2012 | 10/01/2030 |
| 793578-BM-6 | SAINT TAMMANY PARISH LA UTILIT WATER | | | 2 | 1FE | 4,619,047 | 110.2450 | 5,297,272 | 4,805,000 | 4,625,086 | | 5,912 | | | 4.250 | 4.551 | FA | 85,089 | 125,364 | 12/07/2018 | 08/01/2038 |
| 795685-DW-3 | SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS | | | 2 | 1FE | 3,050,000 | 103.6710 | 3,161,966 | 3,050,000 | 3,050,000 | | | | | 5.100 | 5.100 | MN | 25,925 | 155,550 | 10/20/2010 | 11/01/2032 |
| 795685-DX-1 | SALT LAKE CNTY UT SALES TAX RE BUILD AMERICA BONDS | | | 2 | 1FE | 5,790,000 | 103.6090 | 5,998,961 | 5,790,000 | 5,790,000 | | | | | 5.200 | 5.200 | MN | 50,180 | 301,080 | 10/20/2010 | 11/01/2035 |
| 796166-CE-4 | SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX SEWER & WATER SY | | | 2 | 1FE | 500,000 | 103.4910 | 517,455 | 500,000 | 500,000 | | | | | 4.032 | 4.032 | FA | 7,616 | 20,160 | 05/18/2017 | 02/15/2032 |
| 796166-CF-1 | SAN ANGELO TX WTRWKS & SEWER SAN ANGELO TX WATER & SEWER | | | 2 | 1FE | 1,000,000 | 103.6310 | 1,036,310 | 1,000,000 | 1,000,000 | | | | | 4.261 | 4.261 | FA | 16,097 | 42,610 | 05/18/2017 | 02/15/2037 |
| 796311-CX-4 | SAN ANTONIO TX MUNI DRAIN UTIL REF | | | 2 | 1FE | 2,606,154 | 107.1900 | 2,577,920 | 2,405,000 | 2,475,249 | | (21,436) | | | 4.000 | 3.001 | FA | 40,083 | 96,200 | 04/25/2013 | 02/01/2029 |
| 79642B-LS-0 | SAN ANTONIO TX WTR REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 2,400,000 | 101.5750 | 2,437,800 | 2,400,000 | 2,400,000 | | | | | 6.170 | 6.170 | MN | 18,921 | 148,080 | 11/12/2010 | 05/15/2032 |
| 79642B-LT-8 | SAN ANTONIO TX WTR REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 6,838,518 | 101.5930 | 6,903,244 | 6,795,000 | 6,827,582 | | (1,435) | | | 6.220 | 6.168 | MN | 54,005 | 422,649 | 05/26/2011 | 05/15/2034 |
| 79765D-XJ-4 | SAN FRANCISCO CITY & CNTY CA C BUILD AMERICA BONDS-SER D-TAXA | | | 4 | 1FE | 3,030,000 | 123.9980 | 3,757,139 | 3,030,000 | 3,030,000 | | | | | 6.362 | 6.361 | MN | 32,128 | 192,769 | 09/24/2009 | 11/01/2029 |
| 79765R-P8-6 | SAN FRANCISCO CITY & CNTY CA P TXBL-GREEN BOND-SER C | | | 2 | 1FE | 8,435,000 | 104.8670 | 8,845,531 | 8,435,000 | 8,435,000 | | | | | 3.800 | 3.800 | MN | 53,422 | 320,530 | 11/29/2016 | 11/01/2033 |
| 79765R-SV-2 | SAN FRANCISCO CITY & CNTY CA P BUILD AMERICA BDS-SER B | | | 4 | 1FE | 14,872,500 | 129.9470 | 19,492,050 | 15,000,000 | 14,901,832 | | 4,283 | | | 6.000 | 6.069 | MN | 150,000 | 900,000 | 06/14/2010 | 11/01/2040 |
| 797669-UP-1 | SAN FRANCISCO CA BAY AREA RAPI TXBL-SER B | | | 2 | 1FE | 3,815,000 | 105.5670 | 4,027,381 | 3,815,000 | 3,815,000 | | | | | 4.087 | 4.087 | JJ | 77,960 | 155,919 | 09/21/2012 | 07/01/2032 |
| 79772E-BJ-7 | SAN FRANCISCO CITY & CNTY CA GENERAL | | | 2 | 1FE | 4,145,588 | 104.5320 | 4,442,610 | 4,250,000 | 4,153,217 | | 3,732 | | | 3.750 | 3.930 | MS | 53,125 | 159,375 | 12/18/2017 | 09/01/2037 |
| 79772E-BK-4 | SAN FRANCISCO CITY & CNTY CA GENERAL | | | 2 | 1FE | 9,818,500 | 103.9890 | 10,398,900 | 10,000,000 | 9,824,667 | | 3,166 | | | 4.000 | 4.105 | MS | 133,333 | 400,000 | 10/27/2017 | 09/01/2048 |
| 799017-VU-9 | SAN MATEO CA UNION HIGH SCH DI SCHOOL DISTRICT | | | 2 | 1FE | 2,500,000 | 100.8570 | 2,521,425 | 2,500,000 | 2,500,000 | | | | | 3.282 | 3.282 | MS | 27,350 | 4,103 | 07/17/2019 | 09/01/2041 |
| 80168N-EP-0 | SANTA CLARA VLY CA TRANSPRTN A BUILD AMERICA BONDS | | | 4 | 1FE | 6,530,340 | 122.3820 | 7,342,920 | 6,000,000 | 6,378,227 | | (21,661) | | | 5.876 | 5.175 | AO | 88,140 | 352,560 | 07/12/2011 | 04/01/2032 |
| 80168Q-EA-6 | SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B | | | 2 | 1FE | 6,129,900 | 107.2090 | 6,432,540 | 6,000,000 | 6,085,228 | | (12,499) | | | 4.354 | 4.081 | JD | 21,770 | 261,240 | 03/29/2016 | 06/01/2046 |
| 80168Q-EB-4 | SANTA CLARA VLY CA WTR DIST TXBL-REF-SER B | | | 2 | 1FE | 6,839,006 | 107.5610 | 7,228,099 | 6,720,000 | 6,797,923 | | (11,489) | | | 4.154 | 3.932 | JD | 23,262 | 279,149 | 03/30/2016 | 06/01/2038 |
| 83703R-AH-9 | SOUTH CAROLINA ST JOBS-ECON DE SC ELEC & GAS CO PROJ | | | 2 | 1FE | 9,262,500 | 105.4300 | 10,015,850 | 9,500,000 | 9,349,985 | | 15,273 | | | 4.000 | 4.233 | FA | 158,333 | 380,000 | 08/08/2013 | 02/01/2028 |
| 837151-FV-6 | SOUTH CAROLINA ST PUBLIC SVC A TXBL-OBLIGS-SER E | | | 4 | 1FE | 21,000,000 | 113.3540 | 23,804,340 | 21,000,000 | 21,000,000 | | | | | 4.551 | 4.551 | JD | 79,643 | 955,710 | 04/05/2012 | 12/01/2030 |
| 837227-H9-1 | SOUTH CENTRAL CT REGL WTR AUTH BUILD AMERICA BONDS-SER A | | | 4 | 1FE | 10,062,000 | 136.9350 | 13,693,500 | 10,000,000 | 10,052,443 | | (1,845) | | | 6.393 | 6.340 | FA | 266,375 | 639,300 | 03/23/2010 | 08/01/2040 |
| 837545-GH-9 | SOUTH DAKOTA ST CONSERVANCY DI BUILD AMERICA BONDS-TAXABLE-ST | | | 4 | 1FE | 8,403,159 | 122.2370 | 10,243,461 | 8,380,000 | 8,394,389 | | (1,293) | | | 5.646 | 5.620 | FA | 197,140 | 473,135 | 02/01/2011 | 08/01/2030 |
| 84774B-BA-0 | SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS | | | 4 | 1FE | 1,000,000 | 109.6840 | 1,096,840 | 1,000,000 | 1,000,000 | | | | | 5.876 | 5.877 | FA | 24,483 | 58,760 | 05/05/2010 | 02/01/2025 |
| 84774B-BB-8 | SPEEDWAY IN REDEV AUTH LEASE R TAXABLE-A-BUILD AMERICA BONDS | | | 4 | 1FE | 1,000,000 | 119.6610 | 1,196,610 | 1,000,000 | 1,000,000 | | | | | 6.462 | 6.463 | FA | 26,925 | 64,620 | 05/05/2010 | 02/01/2030 |
| 849269-FU-4 | SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 1,800,000 | 101.4210 | 1,825,578 | 1,800,000 | 1,800,000 | | | | | 5.412 | 5.412 | JD | 8,118 | 97,416 | 08/12/2010 | 06/01/2030 |
| 849269-FV-2 | SPOTSYLVANIA CNTY VA WTR & SWR BUILD AMERICA BONDS-SER B | | | 2 | 1FE | 8,207,880 | 101.3200 | 8,105,600 | 8,000,000 | 8,011,077 | | (25,713) | | | 5.612 | 5.271 | JD | 37,413 | 448,960 | 06/29/2011 | 06/01/2040 |
| 85732P-BZ-2 | STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BD-TAXABL | | | 4 | 1FE | 15,322,175 | 115.4900 | 17,751,968 | 15,371,000 | 15,338,270 | | 1,258 | | | 5.000 | 5.021 | MS | 226,295 | 768,550 | 09/23/2011 | 09/15/2027 |
| 85732P-CA-6 | STATE PUBLIC SCH BLDG AUTH PA QUALIFIED SCH CONSTR BDS | | | | 1FE | 5,237,900 | 128.2860 | 6,414,300 | 5,000,000 | 5,147,594 | | (12,557) | | | 6.495 | 6.054 | MS | 95,621 | 324,750 | 01/04/2011 | 09/15/2028 |
| 864855-4W-8 | SUGAR LAND TX TXBL-SER A | | | 2 | 1FE | 5,250,000 | 105.5480 | 5,541,270 | 5,250,000 | 5,250,000 | | | | | 4.300 | 4.300 | JD | 10,033 | 225,750 | 11/05/2014 | 12/15/2039 |
| 873519-MN-9 | TACOMA WA ELEC SYS REVENUE CLEAN RENEWABLE ENERGY BONDS | | | | 1FE | 10,000,000 | 119.9530 | 11,995,300 | 10,000,000 | 10,000,000 | | | | | 5.641 | 5.641 | JJ | 282,050 | 564,100 | 07/14/2010 | 01/01/2027 |
| 873547-HN-6 | TACOMA WA WTR REVENUE BUILD AMERICA BONDS-TAXABLE-SY | | | 4 | 1FE | 2,000,000 | 121.8940 | 2,437,880 | 2,000,000 | 2,000,000 | | | | | 5.371 | 5.371 | JD | 8,952 | 107,420 | 08/11/2010 | 12/01/2030 |
| 875124-DQ-9 | TAMPA BAY FL WTR REGL WTR SPLY | | | 2 | 1FE | 9,869,825 | 104.0830 | 10,075,234 | 9,680,000 | 9,754,322 | | (18,340) | | | 3.500 | 3.281 | AO | 84,700 | 338,800 | 02/01/2013 | 10/01/2033 |
| 875124-EU-9 | TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B | | | 2 | 1FE | 12,305,000 | 102.2970 | 12,587,646 | 12,305,000 | 12,305,000 | | | | | 3.052 | 3.052 | AO | 93,887 | 375,549 | 02/04/2015 | 10/01/2028 |
| 875124-EV-7 | TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B | | | 2 | 1FE | 1,260,000 | 102.2410 | 1,288,237 | 1,260,000 | 1,260,000 | | | | | 3.152 | 3.152 | AO | 9,929 | 39,715 | 02/04/2015 | 10/01/2029 |
| 875124-EW-5 | TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B | | | 2 | 1FE | 4,500,000 | 102.1920 | 4,598,640 | 4,500,000 | 4,500,000 | | | | | 3.252 | 3.252 | AO | 36,585 | 146,340 | 02/04/2015 | 10/01/2030 |
| 875124-EX-3 | TAMPA BAY FL WTR REGL WTR SPLY REF-TXBL-SER B | | | 2 | 1FE | 3,975,290 | 102.4600 | 4,098,400 | 4,000,000 | 3,981,096 | | 1,278 | | | 3.332 | 3.381 | AO | 33,320 | 133,280 | 02/09/2015 | 10/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 875263-RF-4 | TAMPA FL SPORTS AUTH REVENUE TXBL-SALES TAX PMTS GEORGE M S | | | 2 | 1FE | 3,615,000 | 106.6190 | 3,854,277 | 3,615,000 | 3,615,000 | | | | | 3.868 | 3.868 | JJ | 69,914 | 139,828 | 01/20/2017 | 01/01/2032 |
| 875290-WY-0 | TAMPA FL WTR & SWR REVENUE REF & IMPT SYS | | | 2 | 1FE | 7,490,343 | 104.5600 | 7,936,104 | 7,590,000 | 7,522,829 | | 4,561 | | | 4.000 | 4.098 | AO | 75,900 | 303,600 | 10/06/2011 | 10/01/2031 |
| 880558-FA-4 | TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM- | | | 2 | 1FE | 1,000,000 | 105.4260 | 1,054,260 | 1,000,000 | 1,000,000 | | | | | 4.007 | 4.007 | MN | 6,678 | 40,070 | 08/07/2014 | 11/01/2034 |
| 880558-FB-2 | TENNESSEE ST SCH BOND AUTH TXBL-HGR EDL FACS-2ND PROGRAM- | | | 2 | 1FE | 7,000,000 | 105.0110 | 7,350,770 | 7,000,000 | 7,000,000 | | | | | 4.207 | 4.207 | MN | 49,082 | 294,490 | 08/07/2014 | 11/01/2044 |
| 881250-EK-6 | TERREBONNE PARISH LA SALES & U GENERAL | | | 2 | 1FE | 1,250,000 | 107.9950 | 1,349,938 | 1,250,000 | 1,250,000 | | | | | 4.242 | 4.242 | AO | 13,256 | 53,025 | 04/27/2018 | 04/01/2033 |
| 882117-3M-4 | TEXAS ST A & M UNIV PERM UNIV TXBL-REF-SER B | | | 2 | 1FE | 28,795,000 | 104.7310 | 30,157,291 | 28,795,000 | 28,795,000 | | | | | 3.560 | 3.560 | JJ | 512,551 | 1,025,102 | 04/02/2015 | 07/01/2034 |
| 88213A-DZ-5 | TEXAS ST A & M UNIV REVENUES TXBL-FING SYS-SER B | | | 2 | 1FE | 4,000,000 | 106.9470 | 4,277,880 | 4,000,000 | 4,000,000 | | | | | 3.993 | 3.993 | MN | 20,409 | 159,720 | 03/22/2016 | 05/15/2037 |
| 88213A-ET-8 | TEXAS ST A & M UNIV REVENUES TXBL-REF-FING SYS-SER A | | | 2 | 1FE | 2,504,026 | 106.9470 | 2,668,328 | 2,495,000 | 2,501,135 | | (833) | | | 3.993 | 3.949 | MN | 12,730 | 99,625 | 03/23/2016 | 05/15/2037 |
| 882806-CQ-3 | TEXAS ST TECH UNIV REVENUES TXBL-REF-FING-15TH-SER B | | | 2 | 1FE | 1,310,000 | 103.4050 | 1,354,606 | 1,310,000 | 1,310,000 | | | | | 4.440 | 4.440 | FA | 21,973 | 58,164 | 01/06/2012 | 08/15/2031 |
| 882806-EX-6 | TEXAS ST TECH UNIV REVENUES SEVENTHEENTH SERIES-TXBL-REF-S | | | 2 | 1FE | 4,000,000 | 106.5240 | 4,260,960 | 4,000,000 | 4,000,000 | | | | | 3.922 | 3.922 | FA | 59,266 | 156,880 | 03/18/2015 | 02/15/2035 |
| 882806-GD-8 | TEXAS ST TECH UNIV REVENUES TXBL-REF & IMPT-FING SYS-SER B | | | 2 | 1FE | 3,000,000 | 106.4180 | 3,192,540 | 3,000,000 | 3,000,000 | | | | | 4.000 | 4.000 | FA | 45,333 | 120,000 | 01/31/2017 | 02/15/2038 |
| 88283L-HU-3 | TEXAS ST TRANSPRTN COMMISSION TAXABLE-FIRST TIER-SER B-BUILD | | | 4 | 1FE | 5,301,989 | 120.4710 | 6,384,963 | 5,300,000 | 5,301,269 | | (119) | | | 5.178 | 5.173 | AO | 68,609 | 274,434 | 11/17/2010 | 04/01/2030 |
| 890680-FU-0 | TOPEKA KS UTILITY REVENUE BUILD AMERICA BONDS-DIRECT PMT | | | 2 | 1FE | 3,645,000 | 101.4480 | 3,697,780 | 3,645,000 | 3,645,000 | | | | | 5.200 | 5.200 | FA | 78,975 | 189,540 | 08/25/2010 | 08/01/2035 |
| 89837L-AE-5 | PRINCETON UNIVERSITY PRNCTN 3.627 07/01/46 | | | | 1FE | 10,000,000 | 109.8940 | 10,989,430 | 10,000,000 | 10,000,000 | | | | | 3.627 | 3.627 | JJ | 181,350 | 362,700 | 03/01/2016 | 07/01/2046 |
| 89837R-AD-4 | DARTMOUTH COLLEGE DARMTH 3.474 06/01/46 | | | | 1FE | 9,999,500 | 106.5010 | 10,650,060 | 10,000,000 | 10,000,008 | | | | | 3.474 | 3.474 | JD | 28,950 | 347,400 | 04/05/2016 | 06/01/2046 |
| 91335V-KK-1 | UNIV OF PITTSBURGH PA OF THE C TXBL-REF-UNIV OF PITTSBURGH-SE | | | | 1FE | 5,000,000 | 107.6520 | 5,382,600 | 5,000,000 | 5,000,000 | | | | | 3.590 | 3.590 | MS | 52,853 | 179,800 | 03/10/2017 | 09/15/2030 |
| 913366-DG-2 | UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER F | | | 4 | 1FE | 2,630,264 | 121.2960 | 3,153,696 | 2,600,000 | 2,619,940 | | (1,517) | | | 6.458 | 6.348 | MN | 21,455 | 167,908 | 04/06/2011 | 05/15/2029 |
| 913366-EM-8 | UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H | | | | 1FE | 8,875,000 | 114.0920 | 10,125,665 | 8,875,000 | 8,875,000 | | | | | 5.635 | 5.635 | MN | 63,902 | 500,106 | 11/09/2010 | 05/15/2024 |
| 913366-EN-6 | UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER H | | | | 1FE | 8,126,880 | 117.1700 | 9,537,638 | 8,140,000 | 8,133,821 | | 953 | | | 5.785 | 5.802 | MN | 60,170 | 470,899 | 11/12/2010 | 05/15/2025 |
| 913366-ES-5 | UNIV OF CALIFORNIA CA RGTS MED TAXABLE-SER I | | | 4 | 1FE | 3,406,300 | 111.2570 | 3,810,552 | 3,425,000 | 3,418,224 | | 1,671 | | | 5.750 | 5.812 | MN | 25,164 | 196,938 | 11/12/2010 | 05/15/2025 |
| 914026-GM-5 | UNIV OF ALABAMA AL UNIV GEN RE BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 787,529 | 101.6410 | 777,554 | 765,000 | 766,565 | | (3,010) | | | 5.700 | 5.280 | JJ | 21,803 | 43,605 | 08/03/2011 | 07/01/2035 |
| 914026-JY-6 | UNIV OF ALABAMA AL UNIV GEN RE BUILD AMERICA BONDS-DIRECT PMT | | | 2 | 1FE | 5,590,000 | 102.9590 | 5,755,408 | 5,590,000 | 5,590,000 | | | | | 5.750 | 5.750 | AO | 80,356 | 321,425 | 10/27/2010 | 10/01/2034 |
| 914031-NN-5 | UNIV OF ALABAMA AL UNIV REVENU BUILD AMERICA BDS | | | 2 | 1FE | 7,765,000 | 101.7860 | 7,903,683 | 7,765,000 | 7,765,000 | | | | | 6.000 | 6.001 | JD | 38,825 | 465,900 | 07/01/2010 | 06/01/2030 |
| 914072-4K-6 | UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION | | | 2 | 1FE | 9,416,957 | 99.8260 | 9,363,679 | 9,380,000 | 9,416,185 | | (772) | | | 3.450 | 3.401 | MS | 60,227 | | 10/21/2019 | 03/01/2042 |
| 914119-F5-6 | UNIV OF CINCINNATI OH RECPTS TXBL-SER B | | | 2 | 1FE | 3,000,000 | 104.2610 | 3,127,830 | 3,000,000 | 3,000,000 | | | | | 3.949 | 3.949 | JD | 9,873 | 118,470 | 05/11/2016 | 06/01/2042 |
| 914119-V7-4 | UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION | | | 2 | 1FE | 13,325,866 | 97.9780 | 13,031,074 | 13,300,000 | 13,325,741 | | (125) | | | 3.254 | 3.231 | JD | 22,841 | | 11/25/2019 | 06/01/2039 |
| 914119-YQ-9 | UNIV OF CINCINNATI OH RECPTS TXBL-SER D | | | 2 | 1FE | 4,420,000 | 107.8380 | 4,766,440 | 4,420,000 | 4,420,000 | | | | | 4.742 | 4.742 | JD | 17,466 | 209,596 | 12/05/2013 | 06/01/2028 |
| 914119-YR-7 | UNIV OF CINCINNATI OH RECPTS TXBL-SER D | | | 2 | 1FE | 5,735,000 | 108.7460 | 6,236,583 | 5,735,000 | 5,735,000 | | | | | 5.153 | 5.153 | JD | 24,627 | 295,525 | 12/05/2013 | 06/01/2033 |
| 91412G-TG-0 | UNIV OF CALIFORNIA CA REVENUES TXBL-GEN-SER AJ | | | 4 | 1FE | 13,948,600 | 114.3580 | 16,010,120 | 14,000,000 | 13,962,886 | | 2,430 | | | 4.601 | 4.631 | MN | 82,307 | 644,140 | 10/01/2013 | 05/15/2031 |
| 91417K-3G-4 | UNIV OF COLORADO CO ENTERPRISE HIGHER EDUCATION | | | | 1FE | 4,500,000 | 101.4250 | 4,564,125 | 4,500,000 | 4,500,000 | | | | | 3.167 | 3.167 | JD | 11,876 | 39,983 | 07/10/2019 | 06/01/2043 |
| 91417K-QC-8 | UNIV OF COLORADO CO ENTERPRISE BUILD AMERICA BONDS-TAXABLE-SU | | | 2 | 1FE | 4,850,000 | 101.4700 | 4,921,295 | 4,850,000 | 4,850,000 | | | | | 5.501 | 5.500 | JD | 22,233 | 266,799 | 10/20/2010 | 06/01/2030 |
| 914245-BQ-7 | UNIV OF DELAWARE DE HIGHER EDUCATION | | | | 1FE | 12,000,000 | 115.4080 | 13,848,960 | 12,000,000 | 12,000,000 | | | | | 4.071 | 4.071 | MN | 81,420 | 488,520 | 04/05/2018 | 11/01/2050 |
| 91428L-FJ-0 | UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 4,875,456 | 102.7440 | 4,931,712 | 4,800,000 | 4,807,236 | | (9,213) | | | 5.834 | 5.625 | AO | 70,008 | 280,032 | 10/13/2010 | 10/01/2030 |
| 91428L-FS-0 | UNIV OF HAWAII HI REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 9,748,577 | 102.7440 | 9,966,168 | 9,700,000 | 9,732,198 | | (2,179) | | | 5.834 | 5.791 | AO | 141,475 | 565,898 | 10/28/2010 | 10/01/2030 |
| 914301-2H-8 | UNIV OF HOUSTON TX UNIV REVENU REF-TXBL-CONSOL-SER B | | | 2 | 1FE | 449,429 | 102.3350 | 460,508 | 450,000 | 449,649 | | 27 | | | 4.650 | 4.660 | FA | 7,905 | 20,925 | 12/07/2011 | 02/15/2030 |
| 914301-Q6-6 | UNIV OF HOUSTON TX UNIV REVENU BUILD AMERICA BONDS -SER B | | | 2 | 1FE | 7,670,050 | 100.4210 | 7,380,944 | 7,350,000 | 7,355,237 | | (41,986) | | | 6.280 | 5.681 | FA | 174,375 | 461,580 | 03/03/2011 | 02/15/2032 |
| 914302-DM-3 | UNIV OF HOUSTON TX UNIV REVENU TXBL-REF-SER B | | | 2 | 1FE | 4,196,522 | 104.0310 | 4,416,116 | 4,245,000 | 4,201,083 | | 1,645 | | | 3.800 | 3.880 | FA | 60,939 | 161,310 | 01/20/2017 | 02/15/2038 |
| 914391-A5-6 | UNIV OF LOUISVILLE KY QUALIFIED ENERGY CONSV BD-TAXA | | | 2 | 1FE | 4,967,800 | 101.9280 | 5,096,400 | 5,000,000 | 4,981,346 | | 1,905 | | | 5.500 | 5.560 | MS | 91,667 | 275,000 | 01/04/2011 | 09/01/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 914402-N4-0 | UNIV SYS OF MARYLAND MD AUXILA SER A | | | 2 | 1FE | 5,000,000 | 103.4360 | 5,171,800 | 5,000,000 | 5,000,000 | | | | | 4.000 | 4.000 | AO | 50,000 | 200,000 | 10/07/2011 | 04/01/2029 |
| 914440-LG-5 | UNIV OF MASSACHUSETTS MA BLDG BUILD AMERICA BONDS | | | | 1FE | 18,917,422 | 121.3280 | 23,082,652 | 19,025,000 | 18,956,419 | | 5,242 | | | 5.050 | 5.097 | MN | 160,127 | 960,763 | 10/27/2010 | 11/01/2029 |
| 914455-LL-2 | UNIV OF MICHIGAN MI BUILD AMERICA BDS | | | 4 | 1FE | 22,016,700 | 126.9550 | 27,930,100 | 22,000,000 | 22,012,340 | | (616) | | | 5.183 | 5.178 | AO | 285,065 | 1,140,260 | 06/29/2011 | 04/01/2035 |
| 914455-MT-4 | UNIV OF MICHIGAN MI SER A | | | 2 | 1FE | 4,952,100 | 104.9010 | 5,245,050 | 5,000,000 | 4,971,035 | | 3,041 | | | 3.000 | 3.080 | AO | 37,500 | 150,000 | 03/13/2013 | 04/01/2028 |
| 914460-FF-2 | UNIV OF MINNESOTA MN BUILD AMERICA BONDS-TAXABLE-SE | | | 2 | 1FE | 2,500,000 | 100.3180 | 2,507,950 | 2,500,000 | 2,500,000 | | | | | 5.768 | 5.768 | FA | 60,083 | 144,200 | 02/03/2010 | 02/01/2030 |
| 914460-FU-9 | UNIV OF MINNESOTA MN BUILD AMERICA BONDS | | | 4 | 1FE | 11,035,000 | 122.7930 | 13,550,208 | 11,035,000 | 11,035,000 | | | | | 5.018 | 5.015 | FA | 230,723 | 553,736 | 09/16/2010 | 08/01/2035 |
| 914460-KW-9 | UNIV OF MINNESOTA MN TXBL-SER B | | | 2 | 1FE | 1,190,000 | 101.7460 | 1,210,777 | 1,190,000 | 1,190,000 | | | | | 3.400 | 3.400 | FA | 16,858 | 40,460 | 02/07/2013 | 02/01/2030 |
| 914460-KZ-2 | UNIV OF MINNESOTA MN TXBL-SER B | | | 2 | 1FE | 1,917,459 | 101.7820 | 1,979,660 | 1,945,000 | 1,925,302 | | 1,276 | | | 3.500 | 3.604 | FA | 28,365 | 68,075 | 02/07/2013 | 02/01/2033 |
| 914641-7N-9 | UNIV OF NEBRASKA NE REVENUES REF-UNIV NE-LINCOLN STUDENT FE | | | 2 | 1FE | 3,944,995 | 110.2920 | 4,339,990 | 3,935,000 | 3,941,833 | | (940) | | | 3.000 | 2.970 | JJ | 59,025 | 118,050 | 07/19/2016 | 07/01/2035 |
| 914713-K6-8 | UNIV OF NORTH CAROLINA NC AT C TXBL-REF | | | | 1FE | 17,000,000 | 113.0340 | 19,215,780 | 17,000,000 | 17,000,000 | | | | | 3.847 | 3.847 | JD | 54,499 | 653,990 | 09/25/2014 | 12/01/2034 |
| 914720-WE-3 | UNIV OF NORTH CAROLINA NC SYS BUILD AMERICA BONDS-TAXABLE-UN | | | 2 | 1FE | 1,565,000 | 101.2020 | 1,583,811 | 1,565,000 | 1,565,000 | | | | | 6.627 | 6.627 | AO | 25,928 | 103,713 | 03/10/2010 | 10/01/2030 |
| 914724-CC-1 | UNIV OF NORTH DAKOTA ND HIGHER EDUCATION | | | 2 | 1FE | 1,000,000 | 106.5500 | 1,065,500 | 1,000,000 | 1,000,000 | | | | | 4.390 | 4.390 | AO | 10,975 | 46,095 | 09/08/2018 | 04/01/2038 |
| 914760-6F-5 | UNIV OF OKLAHOMA OK TAXABLE-GEN-SER B | | | 2 | 1FE | 1,665,000 | 101.8430 | 1,695,686 | 1,665,000 | 1,665,000 | | | | | 6.293 | 6.293 | JJ | 52,389 | 104,778 | 01/27/2011 | 07/01/2031 |
| 914760-7M-9 | UNIV OF OKLAHOMA OK TAXABLE-SER D | | | 2 | 1FE | 3,883,410 | 104.2920 | 3,963,096 | 3,800,000 | 3,815,381 | | (9,615) | | | 5.484 | 5.200 | JJ | 104,196 | 208,392 | 06/01/2011 | 07/01/2031 |
| 914805-FA-9 | UNIV OF PITTSBURGH PA HGR EDU TXBL-REF-UNIV OF PITTSBURGH-SE | | | 2 | 1FE | 8,360,000 | 106.7540 | 8,924,634 | 8,360,000 | 8,360,000 | | | | | 3.646 | 3.646 | MS | 89,748 | 304,806 | 01/06/2017 | 09/15/2036 |
| 915115-7F-0 | UNIV OF TEXAS TX PERMANENT UNI TXBL-SER C | | | | 1FE | 8,000,000 | 113.4710 | 9,077,680 | 8,000,000 | 8,000,000 | | | | | 3.780 | 3.780 | JJ | 151,200 | 302,400 | 12/02/2015 | 07/01/2045 |
| 915137-5F-6 | UNIV OF TEXAS TX BUILD AMERICA BONDS-SER D | | | 4 | 1FE | 5,237,976 | 127.3690 | 7,075,348 | 5,555,000 | 5,303,643 | | 8,922 | | | 5.134 | 5.552 | FA | 107,740 | 285,194 | 12/15/2010 | 08/15/2042 |
| 915137-5T-6 | UNIV OF TEXAS TX BUILD AMERICA BONDS-SER C | | | 4 | 1FE | 10,929,907 | 114.1620 | 12,215,334 | 10,700,000 | 10,911,134 | | (17,291) | | | 4.644 | 4.393 | FA | 187,721 | 496,908 | 08/20/2015 | 08/15/2030 |
| 915217-RY-1 | UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BONDS-TAXABLE | | | | 1FE | 16,015,029 | 146.5270 | 22,491,895 | 15,350,000 | 15,895,377 | | (14,425) | | | 6.200 | 5.892 | MS | 317,233 | 951,700 | 04/17/2009 | 09/01/2039 |
| 915217-SB-0 | UNIV OF VIRGINIA VA UNIV REVEN BUILD AMERICA BDS | | | | 1FE | 9,414,247 | 128.5810 | 12,105,901 | 9,415,000 | 9,414,973 | | 1 | | | 5.000 | 5.000 | MS | 156,917 | 470,750 | 06/06/2011 | 09/01/2040 |
| 91523N-FP-6 | UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-GE | | | | 1FE | 5,000,000 | 141.8820 | 7,094,100 | 5,000,000 | 5,000,000 | | | | | 6.060 | 6.060 | JJ | 151,500 | 303,000 | 06/16/2009 | 07/01/2039 |
| 91523N-GW-0 | UNIV OF WASHINGTON WA UNIV REV BUILD AMERICA BONDS-TAXABLE-RE | | | 4 | 1FE | 11,180,079 | 124.8680 | 13,966,486 | 11,185,000 | 11,180,147 | | 132 | | | 4.997 | 5.000 | AO | 139,729 | 558,914 | 09/23/2010 | 10/01/2040 |
| 916277-KW-5 | UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS | | | | 1FE | 2,620,000 | 124.7400 | 3,268,188 | 2,620,000 | 2,620,000 | | | | | 5.400 | 5.400 | JJ | 70,740 | 141,480 | 12/14/2010 | 07/01/2028 |
| 916277-KX-3 | UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS | | | | 1FE | 2,715,000 | 127.9100 | 3,472,757 | 2,715,000 | 2,715,000 | | | | | 5.500 | 5.500 | JJ | 74,663 | 149,325 | 12/14/2010 | 07/01/2029 |
| 916277-KY-1 | UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS | | | | 1FE | 2,810,000 | 131.3710 | 3,691,525 | 2,810,000 | 2,810,000 | | | | | 5.600 | 5.600 | JJ | 78,680 | 157,360 | 12/14/2010 | 07/01/2030 |
| 916277-KZ-8 | UPPER OCCOQUAN VA SEWAGE AUTH BUILD AMERICA BONDS | | | 4 | 1FE | 10,000,000 | 136.2230 | 13,622,300 | 10,000,000 | 10,000,000 | | | | | 5.750 | 5.750 | JJ | 287,500 | 575,000 | 12/14/2010 | 07/01/2036 |
| 916277-LL-8 | UPPER OCCOQUAN VA SEWAGE AUTH TXBL-REF-SYS-SER A | | | | 1FE | 12,060,371 | 101.4730 | 13,572,014 | 13,375,000 | 12,860,804 | | 135,409 | | | 2.450 | 3.630 | JJ | 163,844 | 327,688 | 06/25/2013 | 07/01/2023 |
| 916544-DZ-9 | UPPER SANTA CLARA VY CA JT PWR WATER | | | 2 | 1FE | 2,471,275 | 103.6470 | 2,591,175 | 2,500,000 | 2,472,275 | | 517 | | | 3.875 | 3.940 | FA | 40,365 | 96,875 | 01/24/2018 | 08/01/2048 |
| 917435-AA-7 | UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I | | | 4 | 1FE | 5,516,760 | 114.3860 | 6,333,582 | 5,537,025 | 5,519,772 | | 377 | | | 5.392 | 5.420 | JJ | 149,278 | 298,556 | 11/30/2011 | 07/01/2050 |
| 917435-AB-5 | UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II | | | 4 | 1FE | 3,520,227 | 115.0260 | 4,250,211 | 3,695,000 | 3,543,592 | | 2,998 | | | 5.442 | 5.823 | JJ | 100,541 | 201,082 | 12/01/2011 | 07/01/2050 |
| 917565-LB-7 | UTAH ST TRANSIT AUTH SALES TAX BUILD AMERICA BONDS-SER B | | | 4 | 1FE | 6,000,000 | 135.0720 | 8,104,320 | 6,000,000 | 6,000,000 | | | | | 5.937 | 5.937 | JD | 15,832 | 356,220 | 05/13/2009 | 06/15/2039 |
| 917567-EX-3 | UTAH ST TRANSIT AUTH SALES TAX GENERAL | | | 2 | 1FE | 6,000,000 | 101.5090 | 6,090,540 | 6,000,000 | 6,000,000 | | | | | 3.443 | 3.443 | JD | 20,084 | | 11/07/2019 | 12/15/2042 |
| 924158-AK-4 | VERMONT ST ECON DEV AUTH INDL TAXABLE-GREEN MTN PWR-SER B | | | | 1FE | 5,000,000 | 132.4780 | 6,623,900 | 5,000,000 | 5,000,000 | | | | | 6.000 | 6.000 | AO | 75,000 | 300,000 | 03/19/2010 | 04/01/2035 |
| 924214-FW-4 | VERMONT ST MUNI BOND BANK BUILD AMERICA BONDS-RECOVERY Z | | | 4 | 1FE | 8,150,000 | 126.6220 | 10,319,693 | 8,150,000 | 8,150,000 | | | | | 6.036 | 6.036 | JD | 40,995 | 491,934 | 11/19/2010 | 12/01/2035 |
| 927747-BJ-3 | VIRGINIA BEACH VA STORM WTR UT BUILD AMERICA BONDS-SER A | | | 2 | 1FE | 5,750,000 | 102.1460 | 5,873,395 | 5,750,000 | 5,750,000 | | | | | 5.100 | 5.100 | MN | 37,471 | 293,250 | 11/10/2010 | 11/15/2031 |
| 927749-FB-2 | VIRGINIA BEACH VA WTR & SWR RE BUILD AMERICA BONDS | | | 2 | 1FE | 9,818,573 | 102.8480 | 10,166,525 | 9,885,000 | 9,834,112 | | 2,318 | | | 5.700 | 5.754 | AO | 140,861 | 563,445 | 06/16/2010 | 10/01/2035 |
| 927781-VW-1 | VIRGINIA ST CLG BLDG AUTH EDUC BUILD AMERICA BONDS | | | 4 | 1FE | 15,000,000 | 121.9660 | 18,294,900 | 15,000,000 | 15,000,000 | | | | | 5.500 | 5.501 | MS | 275,000 | 825,000 | 10/28/2010 | 09/01/2030 |
| 928077-KC-9 | VIRGINIA ST PORT AUTH PORT FAC TXBL-REF-SER A | | | 2 | 1FE | 3,000,000 | 106.2030 | 3,186,090 | 3,000,000 | 3,000,000 | | | | | 4.228 | 4.228 | JJ | 63,420 | 126,840 | 11/09/2016 | 07/01/2036 |
| 92812V-XT-8 | VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG | | | 2 | 1FE | 6,940,080 | 95.7110 | 6,714,127 | 7,015,000 | 6,940,585 | | 505 | | | 3.050 | 3.120 | AO | 44,574 | | 09/25/2019 | 10/01/2040 |
| 928172-VG-7 | VIRGINIA ST PUBLIC BLDG AUTH P BUILD AMERICA BONDS | | | 2 | 1FE | 9,677,151 | 101.7970 | 10,077,903 | 9,900,000 | 9,767,088 | | 11,660 | | | 5.600 | 5.801 | FA | 231,000 | 554,400 | 02/18/2010 | 08/01/2028 |
| 928172-YH-2 | VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B | | | 2 | 1FE | 1,782,088 | 101.7120 | 1,820,645 | 1,790,000 | 1,785,040 | | 436 | | | 4.125 | 4.162 | FA | 30,766 | 73,838 | 10/06/2011 | 08/01/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 928172-YJ-8 | VIRGINIA ST PUBLIC BLDG AUTH P TXBL-SER B | | | 2 | 1FE | 2,470,105 | 102.4220 | 2,550,308 | 2,490,000 | 2,476,459 | | 930 | | | 4.250 | 4.312 | FA | 44,094 | 105,825 | 10/06/2011 | 08/01/2031 |
| 92817Q-4Q-2 | VIRGINIA ST RESOURCES AUTH INF TAXABLE-POOLED FING PG-SER A | | | 2 | 1FE | 3,975,000 | 105.6900 | 4,201,178 | 3,975,000 | 3,975,000 | | | | | 5.100 | 5.100 | MN | 33,788 | 202,725 | 05/19/2011 | 11/01/2031 |
| 92817S-XW-3 | VIRGINIA ST PUBLIC SCH AUTH QUALIFIED SCH CONSTRUCTION BON | | | | 1FE | 9,977,206 | 113.8040 | 11,238,145 | 9,875,000 | 9,943,906 | | (4,873) | | | 4.250 | 4.170 | JD | 18,653 | 419,688 | 01/19/2012 | 12/15/2030 |
| 92818A-EX-0 | VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE | | | 4 | 1FE | 1,000,000 | 108.7740 | 1,087,740 | 1,000,000 | 1,000,000 | | | | | 4.046 | 4.046 | MN | 6,743 | 40,460 | 11/03/2011 | 11/01/2026 |
| 92818A-EY-8 | VIRGINIA ST RESOURCES AUTH INF TXBL-VA POOLED FING PROGRAM-SE | | | 4 | 1FE | 4,127,472 | 114.2470 | 4,701,264 | 4,115,000 | 4,122,918 | | (637) | | | 4.353 | 4.329 | MN | 29,854 | 179,126 | 12/02/2011 | 11/01/2031 |
| 92818A-FB-7 | VIRGINIA ST RESOURCES AUTH INF TXBL-ST MORAL-VA POOLED FING P | | | | 1FE | 3,095,880 | 126.3240 | 3,789,720 | 3,000,000 | 3,087,273 | | (2,215) | | | 5.053 | 4.836 | MN | 25,265 | 151,590 | 09/23/2015 | 11/01/2041 |
| 92818G-JL-8 | VIRGINIA ST RESOURCES AUTH INF UNREFUNDED-BABS-VA POOLED | | | | 1FE | 2,669,096 | 127.6310 | 3,184,393 | 2,495,000 | 2,646,722 | | (4,292) | | | 5.700 | 5.205 | MN | 23,703 | 142,215 | 01/17/2014 | 11/01/2039 |
| 92818M-C6-5 | VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS | | | 2 | 1 | 1,975,000 | 103.1420 | 2,037,055 | 1,975,000 | 1,975,000 | | | | | 5.690 | 5.689 | MN | 18,730 | 88,622 | 06/10/2019 | 11/01/2030 |
| 92818M-D7-2 | VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS | | | 2 | 1FE | 400,000 | 103.1590 | 412,636 | 400,000 | 400,000 | | | | | 5.690 | 5.689 | MN | 3,793 | 22,760 | 08/23/2018 | 11/01/2030 |
| 92818N-HB-7 | VIRGINIA ST RESOURCES AUTH INF FACILITIES | | | 2 | 1FE | 4,750,840 | 97.7400 | 4,715,955 | 4,825,000 | 4,751,130 | | 290 | | | 3.125 | 3.230 | MN | 17,172 | | 10/30/2019 | 11/01/2039 |
| 92818N-HE-1 | VIRGINIA ST RESOURCES AUTH INF FACILITIES | | | 2 | 1FE | 6,658,799 | 97.6910 | 6,589,258 | 6,745,000 | 6,659,066 | | 267 | | | 3.250 | 3.330 | MN | 24,966 | | 10/30/2019 | 11/01/2042 |
| 92818N-HZ-4 | VIRGINIA ST RESOURCES AUTH INF MUNICIPALS | | | 2 | 1FE | 3,650,000 | 98.5560 | 3,597,294 | 3,650,000 | 3,650,000 | | | | | 3.320 | 3.320 | MN | 13,801 | | 10/30/2019 | 11/01/2042 |
| 93730P-AJ-5 | WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B | | | 4 | 1FE | 8,000,000 | 124.5460 | 9,963,680 | 8,000,000 | 8,000,000 | | | | | 6.416 | 6.415 | JJ | 256,640 | 513,280 | 12/02/2010 | 07/01/2030 |
| 93730P-AM-8 | WASHINGTON ST BIOMEDICAL RESEA BUILD AMERICA BONDS-B | | | 4 | 1FE | 3,000,000 | 115.9900 | 3,479,700 | 3,000,000 | 3,000,000 | | | | | 6.031 | 6.031 | JJ | 90,465 | 180,930 | 12/02/2010 | 07/01/2025 |
| 93878L-AP-2 | WASHINGTON DC CONV & SPORTS | 0 | | 2 | 1FE | 3,097,350 | 103.9240 | 3,117,720 | 3,000,000 | 3,080,261 | | (2,553) | | | 7.000 | 6.730 | AO | 52,500 | 210,000 | 08/25/2011 | 10/01/2040 |
| 93976A-AH-5 | WASHINGTON ST CONV CTR | 0 | | 4 | 1FE | 8,000,000 | 135.9000 | 10,872,000 | 8,000,000 | 8,000,000 | | | | | 6.790 | 6.789 | JJ | 271,600 | 543,200 | 11/17/2010 | 07/01/2040 |
| 93978H-SU-0 | WASHINGTON ST HLTH CARE FACS A MEDICAL | | | 2 | 1FE | 5,000,000 | 105.0830 | 5,254,150 | 5,000,000 | 5,000,000 | | | | | 4.199 | 4.199 | FA | 79,314 | 210,000 | 10/26/2017 | 08/15/2047 |
| 940093-2L-0 | WASHINGTON ST UNIV REVS | 0 | | 4 | 1FE | 4,409,810 | 151.5360 | 6,061,440 | 4,000,000 | 4,340,765 | | (10,329) | | | 7.399 | 6.568 | AO | 73,990 | 295,960 | 08/25/2011 | 04/01/2041 |
| 940094-AT-2 | WASHINGTON ST UNIV REVENUES HIGHER EDUCATION | | | 2 | 1FE | 5,000,000 | 108.2500 | 5,412,500 | 5,000,000 | 5,000,000 | | | | | 4.340 | 4.340 | AO | 54,250 | 187,464 | 10/24/2018 | 10/01/2039 |
| 941660-AX-0 | WATERLOO IA CMNTY SCH DIST SCH QUALIFIED SCH CONSTR BDS-DIREC | | | 2 | 1FE | 7,000,000 | 100.3250 | 7,022,750 | 7,000,000 | 7,000,000 | | | | | 5.850 | 5.848 | JJ | 204,750 | 409,500 | 03/29/2011 | 07/01/2025 |
| 94283N-BF-6 | WAUKEE IA CMNTY SCH DIST SCH I SER C | | | 2 | 1FE | 636,550 | 102.9000 | 658,560 | 640,000 | 637,925 | | 238 | | | 3.750 | 3.801 | JD | 2,000 | 24,000 | 06/11/2013 | 06/01/2027 |
| 94283N-BG-4 | WAUKEE IA CMNTY SCH DIST SCH I SER C | | | 2 | 1FE | 500,000 | 103.4060 | 517,030 | 500,000 | 500,000 | | | | | 4.000 | 4.000 | JD | 1,667 | 20,000 | 06/11/2013 | 06/01/2028 |
| 94283N-BH-2 | WAUKEE IA CMNTY SCH DIST SCH I SER C | | | 2 | 1FE | 685,000 | 103.3480 | 707,934 | 685,000 | 685,000 | | | | | 4.000 | 4.000 | JD | 2,283 | 27,400 | 06/11/2013 | 06/01/2029 |
| 956454-BF-8 | W VLGS FL IMPT DIST GENERAL | | | 2 | 1FE | 4,000,000 | 103.8030 | 4,152,120 | 4,000,000 | 4,000,000 | | | | | 3.831 | 3.831 | FA | 63,850 | 153,240 | 12/13/2017 | 02/01/2038 |
| 956695-L3-2 | WEST VIRGINIA STATE WATER DEV WATER | | | 2 | 1FE | 4,900,000 | 104.9610 | 5,248,050 | 5,000,000 | 4,903,995 | | 2,312 | | | 3.625 | 3.744 | MN | 30,208 | 181,250 | 02/09/2018 | 11/01/2044 |
| 958697-HP-2 | WSTRN MN MUNI PWR AGY BUILD AMERICA BONDS-TAXABLE-SE | | | 4 | 1FE | 1,048,030 | 154.2520 | 1,542,520 | 1,000,000 | 1,041,942 | | (909) | | | 6.770 | 6.406 | JJ | 33,850 | 67,700 | 03/31/2011 | 01/01/2046 |
| 960686-BP-7 | WESTMINSTER CO WTR & WSTWTR UT BUILD AMERICA BONDS | | | 2 | 1FE | 8,135,810 | 103.6980 | 8,451,387 | 8,150,000 | 8,141,100 | | 729 | | | 5.818 | 5.834 | JD | 39,514 | 474,167 | 01/14/2011 | 12/01/2030 |
| 970225-DB-1 | WILLIAMSPORT PA SAN AUTH BUILD AMERICA BONDS-TAXABLE | | | 2 | 1FE | 5,241,781 | 101.6170 | 5,309,488 | 5,225,000 | 5,227,028 | | (1,919) | | | 5.625 | 5.585 | JJ | 146,953 | 293,906 | 10/05/2010 | 01/01/2035 |
| 975700-KT-1 | WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS | | | 2 | 1FE | 6,945,040 | 101.2660 | 7,119,000 | 7,030,000 | 6,982,689 | | 5,039 | | | 5.144 | 5.254 | JD | 30,135 | 361,623 | 11/09/2010 | 06/01/2030 |
| 975700-KU-8 | WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS | | | 2 | 1FE | 2,055,000 | 101.3150 | 2,082,023 | 2,055,000 | 2,055,000 | | | | | 5.294 | 5.294 | JD | 9,066 | 108,790 | 10/21/2010 | 06/01/2034 |
| 975700-KV-6 | WINSTON-SALEM NC WTR & SWR SYS BUILD AMERICA BONDS-RECOVERY Z | | | 2 | 1FE | 6,325,011 | 101.2580 | 6,495,701 | 6,415,000 | 6,342,329 | | 2,328 | | | 5.694 | 5.797 | JD | 30,439 | 365,270 | 04/07/2011 | 06/01/2040 |
| 977123-ZJ-0 | WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 3,000,000 | 101.8480 | 3,055,440 | 3,000,000 | 3,000,000 | | | | | 5.700 | 5.700 | JJ | 85,500 | 171,000 | 11/23/2010 | 07/01/2028 |
| 977123-ZK-7 | WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 2,227,560 | 101.8970 | 2,155,122 | 2,115,000 | 2,122,736 | | (14,905) | | | 5.800 | 5.050 | JJ | 61,335 | 122,670 | 08/01/2011 | 07/01/2029 |
| 977123-ZL-5 | WISCONSIN ST TRANSPRTN REVENUE BUILD AMERICA BONDS | | | 2 | 1FE | 14,555,000 | 101.9210 | 14,834,602 | 14,555,000 | 14,555,000 | | | | | 5.850 | 5.850 | JJ | 425,732 | 851,464 | 11/23/2010 | 07/01/2030 |
| 98322Q-ML-8 | WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 | | | 2 | 1FE | 6,990,000 | 105.8280 | 7,397,373 | 6,990,000 | 6,990,000 | | | | | 3.750 | 3.750 | JD | 21,840 | 262,122 | 05/03/2017 | 12/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 3,068,025,656 | XXX | 3,359,025,519 | 3,062,316,025 | 3,064,389,930 | | (568,386) | | | XXX | XXX | XXX | 39,321,958 | 126,966,910 | XXX | XXX |
| 31339W-LL-8 | FED HM LN MTG CORP FHR 2419 J | | | 4 | 1 | 862,265 | 112.1660 | 967,172 | 862,265 | 862,265 | | | | | 7.351 | 7.414 | MON | 5,282 | 63,382 | 01/29/2002 | 02/15/2032 |
| 3136A7-6E-7 | FANNIE MAE FNR 2012-101 CZ | | | 4 | 1 | 14,177,554 | 106.8050 | 15,157,059 | 14,191,323 | 14,163,595 | | (2,275) | | | 3.500 | 3.516 | MON | 41,391 | 487,407 | 12/01/2019 | 09/25/2042 |
| 3136A8-4A-5 | FANNIE MAE FNR 2012-112 AY | | | 4 | 1 | 12,879,602 | 103.5790 | 13,905,428 | 13,424,992 | 13,033,688 | | 25,867 | | | 3.000 | 3.308 | MON | 33,562 | 402,750 | 05/28/2013 | 10/25/2032 |
| 3136A8-4D-9 | FANNIE MAE FNR 2012-112 BY | | | 4 | 1 | 7,837,404 | 103.6000 | 8,491,011 | 8,195,978 | 7,941,465 | | 17,181 | | | 3.000 | 3.332 | MON | 20,490 | 245,879 | 05/28/2013 | 10/25/2032 |
| 3136A8-6Y-1 | FANNIE MAE FNR 2012-105 PZ | | | 4 | 1 | 2,932,827 | 110.1360 | 3,294,838 | 2,991,603 | 2,949,392 | | 3,034 | | | 3.500 | 3.686 | MON | 8,726 | 102,748 | 12/01/2019 | 10/25/2042 |
| 3136A8-F9-6 | FANNIE MAE FNR 2012-103 NZ | | | 4 | 1 | 6,130,146 | 109.6590 | 6,727,163 | 6,134,610 | 6,125,008 | | (840) | | | 3.500 | 3.517 | MON | 17,893 | 210,696 | 12/01/2019 | 09/25/2042 |
| 3136A9-KU-1 | FANNIE MAE FNR 2012-114 NZ | | | 4 | 1 | 5,987,827 | 109.6210 | 6,568,762 | 5,992,226 | 5,983,537 | | (721) | | | 3.500 | 3.518 | MON | 17,477 | 205,805 | 12/01/2019 | 10/25/2042 |
| 3136AA-WM-3 | FNR FNR 2012-134 JY | | | 4 | 1 | 13,623,858 | 103.5500 | 14,733,617 | 14,228,572 | 13,799,455 | | 29,223 | | | 3.000 | 3.325 | MON | 35,571 | 426,857 | 05/29/2013 | 12/25/2032 |
| 3136AB-KG-7 | FNR FNR 2012-144 LB | | | 4 | 1 | 7,375,156 | 103.5120 | 7,970,425 | 7,700,000 | 7,471,585 | | 16,048 | | | 3.000 | 3.326 | MON | 19,250 | 231,000 | 05/29/2013 | 01/25/2033 |
| 3136AC-F6-3 | FANNIE MAE FNR 2013-13 EB | | | 4 | 1 | 12,626,877 | 102.4540 | 13,493,319 | 13,170,145 | 12,778,563 | | 25,011 | | | 3.000 | 3.307 | MON | 32,925 | 395,104 | 05/28/2013 | 03/25/2033 |
| 3136AC-TY-7 | FANNIE MAE FNR 2013-20 AL | | | 4 | 1 | 2,185,359 | 102.2310 | 2,339,380 | 2,288,334 | 2,214,131 | | 4,791 | | | 3.000 | 3.337 | MON | 5,721 | 68,650 | 05/30/2013 | 03/25/2033 |
| 3136AD-JD-2 | FNR FNR 2013-32 NY | | | 4 | 1 | 1,356,303 | 107.0970 | 1,454,377 | 1,358,000 | 1,355,895 | | (68) | | | 3.500 | 3.518 | MON | 3,961 | 47,530 | 06/10/2013 | 04/25/2033 |
| 3136AD-JX-8 | FNR FNR 2013-32 GY | | | 4 | 1 | 1,242,135 | 103.7790 | 1,344,979 | 1,296,000 | 1,256,759 | | 2,442 | | | 3.000 | 3.527 | MON | 3,240 | 38,880 | 05/23/2013 | 04/25/2033 |
| 3136AD-T7-4 | FNR FNR 2013-41 HB | | | 4 | 1 | 3,034,052 | 100.7120 | 3,221,773 | 3,199,000 | 3,083,090 | | 7,325 | | | 3.000 | 3.371 | MON | 7,998 | 95,970 | 05/28/2013 | 05/25/2033 |
| 3136AE-2S-5 | FNR FNR 2013-70 JY | | | 4 | 1 | 7,828,740 | 103.5560 | 8,717,381 | 8,418,000 | 7,999,917 | | 28,912 | | | 3.000 | 3.544 | MON | 21,045 | 252,540 | 06/20/2013 | 07/25/2033 |
| 3136AE-4J-3 | FNR FNR 2013-69 L | | | 4 | 1 | 18,576,583 | 103.4710 | 20,061,536 | 19,388,475 | 18,811,051 | | 39,374 | | | 3.000 | 3.321 | MON | 48,471 | 581,654 | 05/29/2013 | 07/25/2033 |
| 3136AE-QH-3 | FNR FNR 2013-55 ME | | | 4 | 1 | 5,712,188 | 104.2160 | 6,252,942 | 6,000,000 | 5,799,391 | | 14,426 | | | 3.000 | 3.374 | MON | 15,000 | 180,000 | 05/28/2013 | 06/25/2033 |
| 3136AE-YJ-0 | FNR FNR 2013-56 AY | | | 4 | 1 | 8,513,688 | 102.4490 | 9,097,461 | 8,879,987 | 8,614,968 | | 16,698 | | | 3.000 | 3.305 | MON | 22,200 | 266,400 | 05/28/2013 | 06/25/2033 |
| 3136AE-Z9-1 | FNR FNR 2013-70 MY | | | 4 | 1 | 2,070,735 | 103.6790 | 2,253,985 | 2,174,000 | 2,119,684 | | 8,256 | | | 3.000 | 3.492 | MON | 5,435 | 65,220 | 06/03/2013 | 07/25/2033 |
| 3136AF-5A-8 | FNR FNR 2013-84 CY | | | 4 | 1 | 23,312,500 | 103.1580 | 25,789,595 | 25,000,000 | 23,852,518 | | 92,005 | | | 3.000 | 3.556 | MON | 62,500 | 750,000 | 06/20/2013 | 08/25/2033 |
| 3136AF-WL-4 | FNR FNR 2013-66 EY | | | 4 | 1 | 36,022,418 | 102.4520 | 38,753,442 | 37,826,086 | 36,507,784 | | 81,373 | | | 3.000 | 3.258 | MON | 94,565 | 1,134,783 | 05/30/2013 | 07/25/2033 |
| 3137A6-TC-6 | FREDDIE MAC FHR 3812 LZ | | | 4 | 1 | 85,932,420 | 105.0640 | 100,773,103 | 95,916,012 | 91,932,217 | | 1,097,093 | | | 4.000 | 5.258 | MON | 319,720 | 3,836,628 | 02/04/2011 | 12/15/2030 |
| 3137A7-FL-9 | FREDDIE MAC FHR 3804 ZN | | | 4 | 1 | 47,668,119 | 103.2800 | 58,524,570 | 56,666,048 | 51,922,161 | | 822,060 | | | 3.500 | 5.249 | MON | 165,276 | 1,980,434 | 03/01/2019 | 02/15/2031 |
| 3137AS-Z7-2 | FREDDIE MAC FHR 4100 JZ | | | 4 | 1 | 1,277,044 | 111.0480 | 1,434,881 | 1,292,131 | 1,279,256 | | 435 | | | 3.500 | 3.598 | MON | 3,769 | 44,379 | 12/01/2019 | 08/15/2042 |
| 3137AT-TJ-1 | FREDDIE MAC FHR FHR 4104 KJ | | | 4 | 1 | 2,780,099 | 102.6170 | 2,985,315 | 2,909,194 | 2,823,952 | | 6,227 | | | 3.000 | 3.334 | MON | 7,273 | 87,276 | 05/30/2013 | 09/15/2032 |
| 3137AU-3Z-0 | FREDDIE MAC FHR FHR 4101 CZ | | | 4 | 1 | 5,726,994 | 104.8470 | 6,018,189 | 5,739,970 | 5,728,417 | | 25 | | | 3.500 | 3.539 | MON | 16,742 | 197,142 | 12/01/2019 | 09/15/2032 |
| 3137AX-T6-0 | FREDDIE MAC FHR FHR 4156 AC | | | 4 | 1 | 19,125,000 | 103.6780 | 20,735,658 | 20,000,000 | 19,382,804 | | 42,576 | | | 3.000 | 3.338 | MON | 50,000 | 600,000 | 05/28/2013 | 01/15/2033 |
| 3137AX-U7-6 | FREDDIE MAC FHR FHR 4160 AY | | | 4 | 1 | 8,280,261 | 103.6860 | 8,998,857 | 8,678,950 | 8,401,121 | | 20,005 | | | 3.000 | 3.409 | MON | 21,697 | 260,369 | 05/28/2013 | 01/15/2033 |
| 3137AY-G9-6 | FREDDIE MAC FHR FHR 4168 YB | | | 4 | 1 | 2,194,944 | 103.2140 | 2,362,971 | 2,289,381 | 2,220,694 | | 4,275 | | | 3.000 | 3.307 | MON | 5,723 | 68,681 | 05/23/2013 | 02/15/2033 |
| 3137B0-KJ-2 | FREDDIE MAC FHR FHR 4181 GY | | | 4 | 1 | 2,508,788 | 103.2150 | 2,705,262 | 2,621,000 | 2,539,500 | | 5,119 | | | 3.000 | 3.460 | MON | 6,553 | 78,630 | 05/23/2013 | 03/15/2033 |
| 3137B1-MZ-2 | FREDDIE MAC FHR FHR 4198 QY | | | 4 | 1 | 4,558,662 | 103.6420 | 4,973,342 | 4,798,592 | 4,629,988 | | 10,105 | | | 3.000 | 3.350 | MON | 11,996 | 143,958 | 05/29/2013 | 04/15/2033 |
| 3137B2-2C-3 | FREDDIE MAC FHR FHR 4204 YL | | | 4 | 1 | 975,112 | 101.9520 | 1,046,469 | 1,026,434 | 989,803 | | 2,430 | | | 3.000 | 3.380 | MON | 2,566 | 30,793 | 05/28/2013 | 05/15/2033 |
| 3137B2-BU-3 | FREDDIE MAC FHR FHR 4203 BY | | | 4 | 1 | 3,954,240 | 101.9450 | 4,199,120 | 4,119,000 | 4,001,357 | | 7,825 | | | 3.000 | 3.306 | MON | 10,298 | 123,570 | 05/23/2013 | 05/15/2033 |
| 3137B2-NK-2 | FREDDIE MAC FHR FHR 4219 YB | | | 4 | 1 | 5,295,150 | 98.8380 | 5,886,668 | 5,955,880 | 5,517,208 | | 35,487 | | | 2.500 | 3.374 | MON | 12,408 | 148,897 | 06/04/2013 | 03/15/2033 |
| 3137B2-R5-1 | FREDDIE MAC FHR FHR 4212 MB | | | 4 | 1 | 29,776,087 | 103.4760 | 32,931,027 | 31,824,809 | 30,422,051 | | 109,049 | | | 3.000 | 3.525 | MON | 79,562 | 954,744 | 06/20/2013 | 06/15/2033 |
| 3137B2-ZS-2 | FREDDIE MAC FHR FHR 4213 CY | | | 4 | 1 | 7,570,200 | 103.6200 | 8,434,707 | 8,140,000 | 7,736,808 | | 28,143 | | | 3.000 | 3.549 | MON | 20,350 | 244,200 | 06/20/2013 | 06/15/2033 |
| 31393E-TS-8 | FANNIE MAE FNR 2003-90 BA | | | 4 | 1 | 13,467,909 | 115.2640 | 15,777,508 | 13,688,095 | 13,580,285 | | 2,000 | | | 5.500 | 5.679 | MON | 62,737 | 752,845 | 08/24/2003 | 09/25/2033 |
| 31397Q-YH-5 | FANNIE MAE FNR 2011-17 ZM | | | 4 | 1 | 23,596,912 | 104.3150 | 29,553,401 | 28,331,042 | 25,357,465 | | 302,682 | | | 3.500 | 5.224 | MON | 82,632 | 973,041 | 12/01/2019 | 03/25/2031 |
| 31398N-5W-0 | FANNIE MAE FNR 2010-133 BZ | | | 4 | 1 | 15,265,946 | 105.4360 | 18,226,087 | 17,286,397 | 16,390,863 | | 176,292 | | | 4.000 | 5.136 | MON | 57,621 | 691,456 | 12/02/2010 | 11/25/2040 |
| 31398S-4P-5 | FANNIE MAE FNR 2010-156 ZB | | | 4 | 1 | 9,723,158 | 105.5090 | 11,277,553 | 10,688,686 | 10,290,425 | | 8,560 | | | 4.000 | 5.083 | MON | 35,629 | 427,547 | 12/07/2010 | 12/25/2040 |
| 31398S-6F-5 | FANNIE MAE FNR 2010-148 ZX | | | 4 | 1 | 7,575,189 | 107.2760 | 8,642,367 | 8,056,220 | 7,556,041 | | (14,312) | | | 4.000 | 5.720 | MON | 26,854 | 315,374 | 12/01/2019 | 01/25/2041 |
| 31398S-6M-0 | FANNIE MAE FNR 2010-148 ZH | | | 4 | 1 | 7,548,700 | 107.2160 | 8,637,588 | 8,056,220 | 7,681,588 | | 19,269 | | | 4.000 | 5.123 | MON | 26,854 | 315,374 | 12/01/2019 | 01/25/2041 |
| 31398S-GH-0 | FANNIE MAE FNR 2010-129 KZ | | | 4 | 1 | 5,884,519 | 106.2380 | 7,041,956 | 6,628,492 | 6,287,193 | | 66,609 | | | 4.000 | 5.119 | MON | 22,095 | 265,140 | 12/03/2010 | 11/25/2040 |
| 31398S-SD-6 | FANNIE MAE FNR 2010-136 AZ | | | 4 | 1 | 6,636,543 | 106.1840 | 7,973,410 | 7,509,026 | 7,108,952 | | 75,372 | | | 4.000 | 5.120 | MON | 25,030 | 300,361 | 12/03/2010 | 12/25/2040 |
| 31398S-SF-1 | FANNIE MAE FNR 2010-136 MZ | | | 4 | 1 | 7,904,874 | 106.0080 | 9,471,971 | 8,935,132 | 8,468,123 | | 89,631 | | | 4.000 | 5.118 | MON | 29,784 | 357,405 | 12/03/2010 | 12/25/2040 |
| 31398S-UD-3 | FANNIE MAE FNR 2010-138 Z | | | 4 | 1 | 17,852,091 | 105.9460 | 21,338,451 | 20,140,947 | 19,072,274 | | 208,453 | | | 4.000 | 5.154 | MON | 67,136 | 805,638 | 12/02/2010 | 12/25/2040 |
| 31398S-YU-1 | FANNIE MAE FNR 2010-141 BZ | | | 4 | 1 | 9,700,813 | 106.2680 | 11,628,887 | 10,943,000 | 10,371,905 | | 109,875 | | | 4.000 | 5.119 | MON | 36,477 | 437,720 | 12/03/2010 | 12/25/2040 |
| 38376R-MF-0 | GNMA GNR 2015-H29 VI | 0 | | 2 | 1 | 3,353,952 | 7.9280 | 2,404,359 | | 2,587,535 | | (210,272) | | | 1.823 | 6.674 | MON | 46,083 | 499,524 | 11/01/2019 | 11/20/2065 |
| 38376R-RV-0 | GNMA GNMA 2016-H07 | 0 | | 2 | 1 | 2,903,056 | 6.7500 | 2,200,306 | | 2,522,581 | | 43,038 | | | 1.553 | 5.538 | MON | 42,183 | 438,747 | 08/01/2019 | 03/20/2066 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 553,324,999 | XXX | 626,779,628 | 594,960,254 | 573,526,308 | | 3,476,113 | | | XXX | XXX | XXX | 1,817,751 | 21,633,128 | XXX | XXX |
| 3136AC-GN-5 | FANNIE MAE FNA 2013-M3 AL | | | 4 | 1 | 18,949,050 | 107.3060 | 20,429,230 | 19,038,292 | 18,957,653 | | 748 | | | 3.380 | 3.440 | MON | 53,625 | 652,484 | 02/20/2013 | 01/25/2033 |
| 31381R-4H-4 | FNMA FN 468924 | | | 4 | 1 | 1,665,709 | 115.4240 | 1,846,455 | 1,599,721 | 1,633,683 | | (4,595) | | | 5.350 | 4.940 | MON | 7,370 | 86,774 | 07/27/2011 | 08/01/2041 |
| 31381R-G5-7 | FNMA FN 468320 | | | 4 | 1 | 3,515,272 | 115.6340 | 3,982,707 | 3,444,234 | 3,477,393 | | (5,402) | | | 5.420 | 5.224 | MON | 16,075 | 189,270 | 05/19/2011 | 07/01/2041 |
| 31381S-PX-4 | FNMA FN 469438 | | | 4 | 1 | 8,147,455 | 111.1420 | 8,791,513 | 7,910,151 | 8,030,181 | | (16,641) | | | 4.510 | 4.223 | MON | 30,720 | 361,703 | 09/27/2011 | 10/01/2041 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31381T-7A-2 | FNMA FN 470789 | | | 4 | 1 | 1,006,873 | 110.6760 | 1,064,188 | 961,538 | 996,834 | | (1,388) | | | 4.400 | 4.057 | MON | 3,643 | 42,895 | 02/23/2012 | 03/01/2042 |
| 31381T-WA-4 | FNMA FN 470541 | | | 4 | 1 | 1,368,742 | 113.2700 | 1,463,483 | 1,292,027 | 1,334,133 | | (5,073) | | | 4.830 | 4.241 | MON | 5,200 | 62,405 | 01/25/2012 | 03/01/2042 |
| 31381V-BT-1 | FNMA FN 471750 | | | 4 | 1 | 7,224,217 | 108.6490 | 7,676,355 | 7,065,249 | 7,151,105 | | (11,052) | | | 3.970 | 3.757 | MON | 24,153 | 284,386 | 05/29/2012 | 07/01/2042 |
| 31381V-J7-1 | FNMA FN 471986 | | | 4 | 1 | 2,544,511 | 108.7240 | 2,689,988 | 2,474,152 | 2,511,907 | | (4,706) | | | 4.070 | 3.803 | MON | 8,392 | 100,698 | 06/08/2012 | 07/01/2042 |
| 3138L0-VV-0 | FNMA FN AM0627 | | | 4 | 1 | 1,273,579 | 108.7070 | 1,342,521 | 1,234,985 | 1,257,030 | | (2,565) | | | 3.950 | 3.649 | MON | 4,201 | 49,459 | 08/21/2012 | 09/01/2042 |
| 3138L1-NU-9 | FNMA FN AM1302 | | | 4 | 1 | 4,438,263 | 105.7640 | 4,673,624 | 4,418,930 | 4,426,879 | | (1,820) | | | 3.490 | 3.450 | MON | 13,280 | 156,363 | 10/17/2012 | 11/01/2042 |
| 3138L2-3B-1 | FNMA POOL FN AM2593 | | | 4 | 1 | 2,647,900 | 108.4970 | 2,762,406 | 2,546,058 | 2,607,838 | | (6,587) | | | 3.900 | 3.515 | MON | 8,551 | 100,675 | 02/01/2013 | 03/01/2043 |
| 3138L2-GN-1 | FNMA POOL FN AM2004 | | | 4 | 1 | 1,287,424 | 106.6370 | 1,452,775 | 1,362,353 | 1,307,779 | | 3,429 | | | 3.490 | 4.007 | MON | 4,094 | 48,207 | 06/24/2013 | 01/01/2031 |
| 3138L2-GP-6 | FNMA POOL FN AM2005 | | | 4 | 1 | 1,289,945 | 106.6370 | 1,455,620 | 1,365,021 | 1,310,340 | | 3,434 | | | 3.490 | 4.007 | MON | 4,102 | 48,301 | 06/24/2013 | 01/01/2031 |
| 3138L2-NT-0 | FNMA POOL FN AM2201 | | | 4 | 1 | 2,562,353 | 108.3380 | 2,686,991 | 2,480,197 | 2,529,191 | | (5,387) | | | 3.880 | 3.555 | MON | 8,019 | 96,232 | 03/07/2013 | 02/01/2043 |
| 3138L2-YY-7 | FNMA POOL FN AM2526 | | | 4 | 1 | 4,275,567 | 105.2390 | 4,502,370 | 4,278,241 | 4,273,111 | | (458) | | | 3.460 | 3.468 | MON | 12,747 | 150,083 | 03/07/2013 | 03/01/2043 |
| 3138L2-ZY-6 | FNMA POOL FN AM2558 | | | 4 | 1 | 2,474,778 | 107.5930 | 2,592,211 | 2,409,276 | 2,448,560 | | (4,281) | | | 3.730 | 3.452 | MON | 7,738 | 91,114 | 01/29/2013 | 03/01/2038 |
| 3138L3-4D-4 | FNMA POOL FN AM3519 | | | 4 | 1 | 3,984,550 | 105.4700 | 4,205,794 | 3,987,666 | 3,983,400 | | (185) | | | 3.490 | 3.503 | MON | 11,597 | 139,169 | 05/10/2013 | 06/25/2043 |
| 3138L3-6E-0 | FNMA POOL FN AM3568 | | | 4 | 1 | 1,129,354 | 108.9650 | 1,183,629 | 1,086,243 | 1,115,065 | | (2,810) | | | 4.100 | 3.837 | MON | 3,835 | 45,155 | 04/01/2013 | 05/01/2043 |
| 3138L3-AH-8 | FNMA POOL FN AM2707 | | | 4 | 1 | 1,680,194 | 108.5390 | 1,743,577 | 1,606,400 | 1,651,229 | | (4,736) | | | 4.020 | 3.572 | MON | 5,381 | 64,577 | 02/11/2013 | 03/01/2043 |
| 3138L3-AQ-8 | FNMA POOL FN AM2714 | | | 4 | 1 | 3,199,805 | 107.3000 | 3,344,547 | 3,117,009 | 3,166,408 | | (5,503) | | | 3.730 | 3.475 | MON | 10,012 | 117,879 | 02/11/2013 | 03/01/2043 |
| 3138L3-AZ-8 | FNMA POOL FN AM2723 | | | 4 | 1 | 4,752,711 | 106.9810 | 4,960,477 | 4,636,791 | 4,705,650 | | (7,742) | | | 3.690 | 3.451 | MON | 14,733 | 173,474 | 02/11/2013 | 03/01/2043 |
| 3138L3-CW-3 | FNMA POOL FN AM2784 | | | 4 | 1 | 3,316,190 | 107.9410 | 3,458,471 | 3,204,048 | 3,271,795 | | (7,304) | | | 3.820 | 3.483 | MON | 10,540 | 124,095 | 02/07/2013 | 03/01/2043 |
| 3138L3-H7-3 | FNMA POOL FN AM2953 | | | 4 | 1 | 1,296,673 | 108.3150 | 1,350,880 | 1,247,176 | 1,277,289 | | (3,188) | | | 3.960 | 3.582 | MON | 4,253 | 50,074 | 03/04/2013 | 04/01/2043 |
| 3138L3-PC-3 | FNMA POOL FN AM3118 | | | 4 | 1 | 2,227,337 | 107.6830 | 2,323,660 | 2,157,880 | 2,200,003 | | (4,497) | | | 3.770 | 3.465 | MON | 7,005 | 82,482 | 02/26/2013 | 05/01/2043 |
| 3138L3-Q4-0 | FNMA POOL FN AM3174 | | | 4 | 1 | 1,399,428 | 108.2650 | 1,457,261 | 1,346,008 | 1,379,012 | | (3,430) | | | 4.000 | 3.617 | MON | 4,636 | 54,588 | 03/26/2013 | 05/01/2043 |
| 3138L3-QY-4 | FNMA POOL FN AM3170 | | | 4 | 1 | 1,167,331 | 108.2690 | 1,215,614 | 1,122,771 | 1,150,003 | | (2,870) | | | 4.000 | 3.619 | MON | 3,867 | 45,535 | 03/26/2013 | 04/01/2043 |
| 3138L4-3T-8 | FANNIE MAE FN AM4409 | | | 4 | 1 | 7,879,650 | 108.6010 | 8,533,377 | 7,857,551 | 7,859,923 | | (3,644) | | | 4.020 | 3.989 | MON | 27,200 | 320,261 | 08/21/2013 | 10/01/2025 |
| 3138L4-AK-9 | FANNIE MAE FN AM3609 | | | 4 | 1 | 1,342,191 | 108.4430 | 1,399,952 | 1,290,957 | 1,322,679 | | (3,281) | | | 3.950 | 3.570 | MON | 4,391 | 51,701 | 05/14/2013 | 06/01/2043 |
| 3138L4-AW-3 | FANNIE MAE FN AM3620 | | | 4 | 1 | 4,589,948 | 107.1660 | 4,800,907 | 4,479,876 | 4,546,718 | | (7,282) | | | 3.695 | 3.459 | MON | 14,254 | 167,830 | 05/15/2013 | 06/01/2043 |
| 3138L4-DY-6 | FANNIE MAE FN AM3718 | | | 4 | 1 | 1,634,469 | 109.0100 | 1,716,299 | 1,574,443 | 1,611,866 | | (3,816) | | | 3.920 | 3.555 | MON | 5,315 | 62,575 | 05/23/2013 | 07/01/2043 |
| 3138L4-LD-3 | FANNIE MAE FN AM3923 | | | 4 | 1 | 4,656,742 | 106.7930 | 4,783,261 | 4,478,983 | 4,549,319 | | (19,152) | | | 4.330 | 3.768 | MON | 16,700 | 196,634 | 06/20/2013 | 07/01/2033 |
| 3138L4-NZ-2 | FANNIE MAE FN AM4007 | | | 4 | 1 | 3,852,007 | 111.1810 | 4,216,808 | 3,792,745 | 3,827,355 | | (4,247) | | | 4.110 | 3.949 | MON | 13,423 | 158,047 | 06/25/2013 | 08/01/2028 |
| 3138L4-TR-4 | FANNIE MAE FN AM4159 | | | 4 | 1 | 2,888,178 | 115.7100 | 3,245,559 | 2,804,907 | 2,866,384 | | (3,785) | | | 4.390 | 4.144 | MON | 10,603 | 124,846 | 07/22/2013 | 08/25/2033 |
| 3138L4-V5-9 | FANNIE MAE FN AM4235 | | | 4 | 1 | 9,144,725 | 112.5480 | 10,044,273 | 8,924,404 | 9,063,274 | | (14,347) | | | 4.440 | 4.192 | MON | 34,121 | 401,747 | 07/26/2013 | 08/01/2038 |
| 3138L4-ZP-1 | FANNIE MAE FN AM4349 | | | 4 | 1 | 1,043,101 | 113.6870 | 1,140,602 | 1,003,283 | 1,028,634 | | (2,480) | | | 4.720 | 4.253 | MON | 3,946 | 47,355 | 08/19/2013 | 09/01/2033 |
| 3138L5-SM-3 | FANNIE MAE FN AM5023 | | | 4 | 1 | 20,061,961 | 112.7790 | 22,541,230 | 19,987,010 | 20,022,943 | | (7,730) | | | 4.290 | 4.259 | MON | 73,835 | 869,352 | 11/21/2013 | 01/01/2034 |
| 3138L5-YU-8 | FNMA POOL FN AM5222 | | | 4 | 1 | 33,411,796 | 112.9040 | 37,646,781 | 33,344,066 | 33,363,157 | | (9,568) | | | 4.200 | 4.189 | MON | 120,594 | 1,419,901 | 12/18/2013 | 07/01/2029 |
| 3138L9-7L-0 | FNMA POOL FN AM8998 | | | 4 | 1 | 8,332,625 | 101.7820 | 8,712,573 | 8,560,000 | 8,544,943 | | (182) | | | 3.170 | 3.188 | MON | 23,366 | 275,121 | 05/05/2015 | 06/01/2035 |
| 3138L9-EG-3 | FNMA POOL FN AM8234 | | | 4 | 1 | 17,540,410 | 102.0330 | 17,841,295 | 17,485,767 | 17,499,907 | | (8,279) | | | 3.030 | 2.987 | MON | 45,623 | 537,177 | 02/12/2015 | 04/01/2030 |
| 3138LA-EC-9 | FNMA POOL FN AM9130 | | | 4 | 1 | 17,556,978 | 104.2180 | 18,582,134 | 17,830,000 | 17,596,495 | | 9,282 | | | 3.410 | 3.526 | MON | 52,356 | 616,447 | 06/03/2015 | 07/25/2035 |
| 3138LC-3G-8 | FNMA POOL FN AN0798 | | | 4 | 1 | 3,430,194 | 107.7870 | 3,699,039 | 3,431,803 | 3,425,503 | | (112) | | | 3.630 | 3.651 | MON | 10,727 | 126,305 | 12/23/2015 | 01/01/2033 |
| 3138LC-PW-9 | FNMA POOL FN AN0436 | | | 4 | 1 | 12,846,169 | 106.6620 | 13,557,947 | 12,711,113 | 12,795,012 | | (8,077) | | | 3.720 | 3.629 | MON | 40,718 | 479,421 | 11/13/2015 | 12/25/2035 |
| 3138LC-TZ-8 | FNMA POOL FN AN0567 | | | 4 | 1 | 1,631,040 | 107.6070 | 1,747,609 | 1,624,061 | 1,627,180 | | (482) | | | 3.640 | 3.612 | MON | 4,926 | 59,116 | 11/18/2015 | 12/01/2033 |
| 3138LC-UX-1 | FNMA POOL FN AN0597 | | | 4 | 1 | 35,422,623 | 111.2610 | 38,865,077 | 34,931,400 | 35,286,998 | | (24,647) | | | 3.840 | 3.750 | MON | 115,507 | 1,359,996 | 12/03/2015 | 01/01/2036 |
| 3138LC-UZ-6 | FNMA POOL FN AN0599 | | | 4 | 1 | 10,890,594 | 111.5960 | 11,940,740 | 10,700,000 | 10,840,998 | | (9,685) | | | 3.870 | 3.749 | MON | 35,658 | 419,841 | 12/03/2015 | 01/01/2036 |
| 3138LC-WA-9 | FNMA POOL FN AN0640 | | | 4 | 1 | 14,107,963 | 107.2070 | 15,068,190 | 14,055,255 | 14,077,328 | | (3,770) | | | 3.600 | 3.579 | MON | 43,571 | 513,017 | 12/10/2015 | 01/01/2034 |
| 3138LC-Z7-3 | FNMA POOL FN AN0765 | | | 4 | 1 | 1,453,663 | 110.6300 | 1,556,156 | 1,406,629 | 1,444,646 | | (2,335) | | | 3.910 | 3.553 | MON | 4,736 | 55,763 | 12/16/2015 | 01/25/2036 |
| 3138LE-XC-0 | FNMA DUS FN AN2474 | | | 4 | 1 | 982,617 | 104.1180 | 987,886 | 948,815 | 975,246 | | (1,910) | | | 3.350 | 3.024 | MON | 2,737 | 32,227 | 07/18/2016 | 08/01/2046 |
| 3138LE-ZQ-7 | FNMA DUS FN AN2550 | | | 4 | 1 | 1,140,614 | 104.5180 | 1,150,093 | 1,100,381 | 1,131,932 | | (2,261) | | | 3.420 | 3.081 | MON | 3,136 | 37,633 | 07/22/2016 | 08/01/2046 |
| 3138LG-PC-4 | FNMA POOL FN AN4018 | | | 4 | 1 | 903,609 | 109.5840 | 955,574 | 872,000 | 898,194 | | (1,754) | | | 3.890 | 3.550 | MON | 2,921 | 34,392 | 01/01/2017 | 01/01/2047 |
| 3138LH-A2-0 | FNMA DUS FN AN4524 | | | 4 | 1 | 1,494,926 | 107.7100 | 1,549,187 | 1,438,293 | 1,484,384 | | (3,086) | | | 3.920 | 3.554 | MON | 4,855 | 57,164 | 01/01/2017 | 11/01/2047 |
| 3138NJ-BD-9 | FANNIE MAE FN FN0035 | | | 4 | 1 | 5,898,866 | 104.4200 | 6,863,086 | 6,572,555 | 6,053,937 | | 26,790 | | | 3.290 | 4.248 | MON | 18,620 | 219,240 | 09/12/2013 | 12/01/2032 |
| 36194S-PD-4 | GN AU4920 UNION HEALTH GN AU4920 | | | 4 | 1 | 112,939,660 | 99.8860 | 110,768,157 | 110,895,032 | 112,352,385 | | (188,332) | | | 3.020 | 2.778 | MON | 279,086 | 3,349,030 | 08/23/2016 | 09/15/2041 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 425,902,530 | XXX | 448,570,139 | 421,493,746 | 424,250,811 | | (402,781) | | | XXX | XXX | XXX | 1,300,694 | 15,410,216 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 4,047,253,185 | XXX | 4,434,375,286 | 4,078,770,025 | 4,062,167,049 | | 2,504,946 | | | XXX | XXX | XXX | 42,440,403 | 164,010,254 | XXX | XXX |
| 00003#-AB-9 | A & E TELEVISION NETWORKS LLC A&E TELEVISION NETWORKS | | | | 1 | 1,997,540 | 102.3450 | 2,046,900 | 2,000,000 | 1,998,989 | | 358 | | | 3.630 | 3.650 | FA | 26,015 | 72,600 | 09/01/2015 | 08/22/2022 |
| 00003#-AC-7 | A & E TELEVISION NETWORKS LLC SERIES C SENIOR NOTES | | | | 1 | 5,000,000 | 104.0980 | 5,204,900 | 5,000,000 | 5,000,000 | | | | | 3.780 | 3.780 | FA | 67,725 | 189,000 | 08/22/2012 | 08/22/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00036A-AB-1 | AARP AARP 7 1/2 05/01/31 | | | | 1FE | 9,085,650 | 142.4950 | 9,974,629 | 7,000,000 | 8,411,004 | | (89,873) | | | 7.500 | 5.132 | MN | 87,500 | 525,000 | 11/03/2010 | 05/01/2031 |
| 00037B-AC-6 | ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42 | LS | | | 1FE | 24,883 | 120.1790 | 30,045 | 25,000 | 24,902 | | 2 | | | 4.375 | 4.402 | MN | 161 | 1,094 | 07/29/2014 | 05/08/2042 |
| 00037B-AC-6 | ABB FINANCE USA INC ABBNVX 4 3/8 05/08/42 | | | | 1FE | 38,792,837 | 120.1790 | 46,839,843 | 38,975,000 | 38,821,821 | | 3,726 | | | 4.375 | 4.402 | MN | 251,037 | 1,705,156 | 07/29/2014 | 05/08/2042 |
| 00038A-AB-9 | ABB TREASURY CENTER USA ABBNVX 4 06/15/21 | | | | 1FE | 592,994 | 102.9740 | 610,636 | 593,000 | 593,000 | | | | | 4.000 | 4.000 | JD | 1,054 | 23,720 | 11/29/2011 | 06/15/2021 |
| 001055-AD-4 | AFLAC INC AFL 6.9 12/17/39 | | | | 1FE | 7,634,802 | 141.9660 | 10,704,259 | 7,540,000 | 7,621,339 | | (1,880) | | | 6.900 | 6.800 | JD | 20,232 | 520,260 | 01/15/2010 | 12/17/2039 |
| 00114*-AB-9 | AEP TRANSMISSION COMPANY LLC SR NOTES SERIES A TRANCHE B | | | | 1 | 20,000,000 | 106.3700 | 21,274,000 | 20,000,000 | 20,000,000 | | | | | 4.000 | 4.000 | AO | 162,222 | 800,000 | 10/18/2012 | 10/18/2032 |
| 00114*-AV-5 | AEP TRANSMISSION COMPANY LLC Private | | | | 1 | 5,000,000 | 107.4700 | 5,373,500 | 5,000,000 | 5,000,000 | | | | | 4.530 | 4.530 | MN | 29,571 | 226,500 | 11/14/2014 | 11/14/2044 |
| 001192-AD-5 | SOUTHERN CO GAS CAPITAL SO 6 10/01/34 | | | | 2FE | 992,980 | 125.9450 | 1,259,450 | 1,000,000 | 994,679 | | 218 | | | 6.000 | 6.055 | AO | 15,000 | 60,000 | 04/15/2010 | 10/01/2034 |
| 001192-AK-9 | SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43 | | | 2 | 2FE | 9,702,321 | 108.6410 | 10,250,259 | 9,435,000 | 9,673,529 | | (6,303) | | | 4.400 | 4.224 | JD | 34,595 | 415,140 | 02/06/2015 | 06/01/2043 |
| 001192-AL-7 | SOUTHERN CO GAS CAPITAL SO 3 7/8 11/15/25 | | | 2 | 2FE | 14,986,500 | 107.4890 | 16,123,290 | 15,000,000 | 14,991,418 | | 1,278 | | | 3.875 | 3.886 | MN | 74,271 | 581,250 | 11/13/2015 | 11/15/2025 |
| 00139P-AA-6 | AIG SUNAMER GLOB FIN X AIGSGF 6.9 03/15/32 | | | | 1FE | 11,787,076 | 138.4150 | 15,156,410 | 10,950,000 | 11,554,302 | | (32,237) | | | 6.900 | 6.247 | MS | 222,468 | 755,550 | 01/21/2011 | 03/15/2032 |
| 00195#-AA-9 | AMAZON COM INC AMAZONCOM INC 3.57 10/31/40 | | | 4 | 1IF | 21,169,610 | 97.6300 | 20,667,890 | 21,169,610 | 21,169,610 | | | | | 3.570 | 3.597 | MON | 2,099 | 174,243 | 12/16/2019 | 10/31/2040 |
| 00206R-DF-6 | AT&T INC T 6 08/15/40 | | | 2 | 2FE | 10,448,923 | 127.0570 | 12,705,650 | 10,000,000 | 10,412,609 | | (10,556) | | | 6.000 | 5.657 | FA | 226,667 | 600,000 | 03/21/2016 | 08/15/2040 |
| 00206R-DG-4 | AT&T INC T 6 3/8 03/01/41 | LS | | | 2FE | 556,018 | 132.0220 | 687,833 | 521,000 | 553,390 | | (759) | | | 6.375 | 5.859 | MS | 11,071 | 33,214 | 03/21/2016 | 03/01/2041 |
| 00206R-DG-4 | AT&T INC T 6 3/8 03/01/41 | | | | 2FE | 2,112,015 | 132.0220 | 2,612,707 | 1,979,000 | 2,102,031 | | (2,883) | | | 6.375 | 5.859 | MS | 42,054 | 126,161 | 03/21/2016 | 03/01/2041 |
| 00206R-DT-6 | AT&T INC AT&T INC | 0 | | 2 | 2FE | 1,988,020 | 129.4300 | 2,588,596 | 2,000,000 | 1,988,372 | | 89 | | | 5.700 | 5.738 | MS | 38,000 | 114,000 | 01/31/2017 | 03/01/2057 |
| 00206R-FU-1 | AT&T INC T 5.15 02/15/50 | | | 2 | 2FE | 9,979,088 | 120.6780 | 12,067,820 | 10,000,000 | 9,980,160 | | 750 | | | 5.150 | 5.163 | FA | 195,986 | 515,000 | 12/04/2018 | 02/14/2050 |
| 00206R-GM-8 | AT&T INC T 6 3/8 06/01/28 | | | | 2FE | 5,248,980 | 121.5970 | 6,079,870 | 5,000,000 | 5,226,602 | | (20,488) | | | 6.375 | 5.690 | JD | 26,563 | 318,750 | 11/26/2018 | 06/01/2028 |
| 00206R-GN-6 | AT&T INC T 6.55 01/15/28 | | | | 2FE | 14,185,799 | 119.2620 | 16,553,538 | 13,880,000 | 14,158,107 | | (25,869) | | | 6.550 | 6.226 | JJ | 419,215 | 909,140 | 11/26/2018 | 01/15/2028 |
| 00206R-GP-1 | AT&T INC T 6 1/2 03/15/29 | | | | 2FE | 5,988,636 | 123.7820 | 7,067,929 | 5,710,000 | 5,966,769 | | (20,126) | | | 6.500 | 5.861 | MS | 109,283 | 371,150 | 11/26/2018 | 03/15/2029 |
| 00206R-GQ-9 | AT&T INC BASIC | 0 | | 2 | 2FE | 1,981,221 | 111.0420 | 2,220,835 | 2,000,000 | 1,982,787 | | 1,486 | | | 4.300 | 4.406 | FA | 32,489 | 86,000 | 11/26/2018 | 02/15/2030 |
| 00206R-GX-4 | AT&T INC T 6.55 06/15/34 | | | | 2FE | 12,624,979 | 120.8840 | 13,297,262 | 11,000,000 | 12,548,038 | | (70,661) | | | 6.550 | 5.157 | JD | 32,022 | 720,500 | 11/26/2018 | 06/15/2034 |
| 00206R-HS-4 | AT&T INC T 3.6 07/15/25 | | | 2 | 2FE | 4,992,380 | 105.5870 | 5,279,335 | 5,000,000 | 4,993,153 | | 773 | | | 3.600 | 3.628 | JJ | 83,000 | 90,000 | 06/05/2019 | 07/15/2025 |
| 002474-A#-1 | AZZ Inc | | | | 2 | 3,000,000 | 102.5030 | 3,075,090 | 3,000,000 | 3,000,000 | | | | | 5.420 | 5.420 | JJ | 72,718 | 162,600 | 01/20/2011 | 01/20/2021 |
| 002819-AC-4 | ABBOTT LABORATORIES ABT 6.15 11/30/37 | LS | | | 1FE | 292,385 | 140.2370 | 350,593 | 250,000 | 283,759 | | (1,144) | | | 6.150 | 5.000 | MN | 1,324 | 15,375 | 11/01/2010 | 11/30/2037 |
| 002819-AC-4 | ABBOTT LABORATORIES ABT 6.15 11/30/37 | | | | 1FE | 1,461,925 | 140.2370 | 1,752,964 | 1,250,000 | 1,418,796 | | (5,719) | | | 6.150 | 5.000 | MN | 6,620 | 76,875 | 11/01/2010 | 11/30/2037 |
| 002824-AV-2 | ABBOTT LABORATORIES ABT 6 04/01/39 | LS | | | 1FE | 115,096 | 142.4370 | 142,437 | 100,000 | 112,269 | | (372) | | | 6.000 | 5.000 | AO | 1,500 | 6,000 | 11/09/2010 | 04/01/2039 |
| 002824-AV-2 | ABBOTT LABORATORIES ABT 6 04/01/39 | | | | 1FE | 16,852,329 | 142.4370 | 20,855,640 | 14,642,000 | 16,438,477 | | (54,538) | | | 6.000 | 5.000 | AO | 219,630 | 878,520 | 11/09/2010 | 04/01/2039 |
| 002824-AY-6 | ABBOTT LABORATORIES ABT 5.3 05/27/40 | LS | | | 1FE | 55,726 | 130.6730 | 67,950 | 52,000 | 55,188 | | (94) | | | 5.300 | 4.817 | MN | 260 | 2,756 | 08/19/2014 | 05/27/2040 |
| 002824-AY-6 | ABBOTT LABORATORIES ABT 5.3 05/27/40 | | | | 1FE | 22,753,513 | 130.6730 | 27,744,428 | 21,232,000 | 22,533,521 | | (38,544) | | | 5.300 | 4.817 | MN | 106,278 | 1,125,296 | 08/19/2014 | 05/27/2040 |
| 002824-BN-9 | ABBOTT LABORATORIES ABT 4 3/4 04/15/43 | | | 2 | 1FE | 7,735,341 | 125.8070 | 9,435,525 | 7,500,000 | 7,721,023 | | (5,448) | | | 4.750 | 4.541 | AO | 75,208 | 356,250 | 03/22/2017 | 04/15/2043 |
| 00287Y-AM-1 | ABBVIE INC ABBV 4.4 11/06/42 | | | | 2FE | 19,795,291 | 107.9820 | 21,596,360 | 20,000,000 | 19,821,691 | | 4,422 | | | 4.400 | 4.463 | MN | 134,444 | 880,000 | 08/09/2013 | 11/06/2042 |
| 00287Y-BF-5 | ABBVIE INC BASIC | 0 | | 2 | 2FE | 991,450 | 111.0840 | 1,110,836 | 1,000,000 | 992,420 | | 791 | | | 4.250 | 4.354 | MN | 5,549 | 49,111 | 09/13/2018 | 11/14/2028 |
| 00287Y-BW-8 | ABBVIE INC ABBV 3.2 11/21/29 | | | 2 | 2FE | 23,994,000 | 101.8800 | 24,451,128 | 24,000,000 | 23,994,057 | | 57 | | | 3.200 | 3.203 | MN | 85,333 | | 11/12/2019 | 11/21/2029 |
| 00440E-AQ-0 | CHUBB INA HOLDINGS INC CB 4.15 03/13/43 | LS | | | 1FE | 250,135 | 116.2320 | 296,392 | 255,000 | 250,671 | | 108 | | | 4.150 | 4.266 | MS | 3,175 | 10,583 | 08/12/2014 | 03/13/2043 |
| 00440E-AQ-0 | CHUBB INA HOLDINGS INC CB 4.15 03/13/43 | | | | 1FE | 13,286,561 | 116.2320 | 15,743,638 | 13,545,000 | 13,315,048 | | 5,717 | | | 4.150 | 4.266 | MS | 168,635 | 562,118 | 08/12/2014 | 03/13/2043 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC CB 3.15 03/15/25 | | | | 1FE | 9,998,300 | 105.0430 | 10,504,300 | 10,000,000 | 9,999,045 | | 166 | | | 3.150 | 3.152 | MS | 92,750 | 315,000 | 03/09/2015 | 03/15/2025 |
| 00507V-AK-5 | ACTIVISION BLIZZARD ATVI 3.4 09/15/26 | | | 2 | 2FE | 29,909,129 | 104.8650 | 31,459,590 | 30,000,000 | 29,932,313 | | 8,832 | | | 3.400 | 3.438 | MS | 300,333 | 1,020,000 | 06/06/2017 | 09/15/2026 |
| 00507V-AN-9 | ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47 | LS | | 2 | 2FE | 1,316,668 | 113.8130 | 1,513,710 | 1,330,000 | 1,317,334 | | 244 | | | 4.500 | 4.561 | JD | 2,660 | 59,850 | 05/30/2019 | 06/15/2047 |
| 00507V-AN-9 | ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47 | | | 2 | 2FE | 17,492,872 | 113.8130 | 20,110,722 | 17,670,000 | 17,501,721 | | 3,241 | | | 4.500 | 4.561 | JD | 35,340 | 795,150 | 05/30/2019 | 06/15/2047 |
| 00751Y-AC-0 | ADVANCE AUTO PARTS AAP 4 1/2 12/01/23 | | | 2 | 2FE | 14,953,500 | 107.2720 | 16,090,860 | 15,000,000 | 14,979,247 | | 4,740 | | | 4.500 | 4.539 | JD | 56,250 | 675,000 | 11/25/2013 | 12/01/2023 |
| 007924-AJ-2 | AEGON N.V. AMERICAN REG SHR AEGON NV | 0 | | 2 | 2FE | 1,000,000 | 108.5380 | 1,085,383 | 1,000,000 | 1,000,000 | | | | | 5.500 | 5.500 | AO | 12,222 | 55,000 | 04/04/2018 | 04/11/2048 |
| 007944-AC-5 | ADVENT HEALTH SYSTEM ADVENT 3.378 03/01/23 | | | | 1FE | 2,706,505 | 101.3850 | 2,906,694 | 2,867,000 | 2,804,131 | | 18,230 | | | 3.378 | 4.124 | MS | 32,282 | 96,847 | 02/04/2014 | 03/01/2023 |
| 008117-AP-8 | AETNA INC AET 2 3/4 11/15/22 | | | 2 | 2FE | 3,416,105 | 101.5950 | 3,555,829 | 3,500,000 | 3,472,001 | | 9,194 | | | 2.750 | 3.043 | MN | 12,299 | 96,250 | 05/21/2013 | 11/15/2022 |
| 00817Y-AF-5 | AETNA INC AET 6 5/8 06/15/36 | LS | | | 2FE | 28,468 | 133.8160 | 33,454 | 25,000 | 27,732 | | (99) | | | 6.625 | 5.600 | JD | 74 | 1,656 | 09/17/2010 | 06/15/2036 |
| 00817Y-AF-5 | AETNA INC AET 6 5/8 06/15/36 | | | | 2FE | 7,942,642 | 133.8160 | 9,333,680 | 6,975,000 | 7,737,179 | | (27,646) | | | 6.625 | 5.600 | JD | 20,537 | 462,094 | 09/17/2010 | 06/15/2036 |
| 00817Y-AG-3 | AETNA INC AET 6 3/4 12/15/37 | | | | 2FE | 12,106,210 | 134.4350 | 17,476,563 | 13,000,000 | 12,256,158 | | 19,557 | | | 6.750 | 7.328 | JD | 39,000 | 877,500 | 06/24/2009 | 12/15/2037 |
| 00817Y-AJ-7 | AETNA INC AET 4 1/2 05/15/42 | | | 2 | 2FE | 16,736,720 | 106.8940 | 17,637,576 | 16,500,000 | 16,713,364 | | (6,790) | | | 4.500 | 4.401 | MN | 94,875 | 742,500 | 01/13/2015 | 05/15/2042 |
| 00817Y-AZ-1 | AETNA INC AET 3 7/8 08/15/47 | LS | | 2 | 2FE | 156,501 | 101.2450 | 158,955 | 157,000 | 156,524 | | 9 | | | 3.875 | 3.893 | FA | 2,298 | 6,084 | 08/07/2017 | 08/15/2047 |
| 00817Y-AZ-1 | AETNA INC AET 3 7/8 08/15/47 | | | 2 | 2FE | 9,811,699 | 101.2450 | 9,965,555 | 9,843,000 | 9,813,135 | | 594 | | | 3.875 | 3.893 | FA | 144,091 | 381,416 | 08/07/2017 | 08/15/2047 |
| 008252-AN-8 | AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25 | LS | | | 1FE | 98,204 | 104.4730 | 104,473 | 100,000 | 98,938 | | 168 | | | 3.500 | 3.712 | FA | 1,458 | 3,500 | 05/07/2015 | 08/01/2025 |
| 008252-AN-8 | AFFILIATED MANAGERS GROU AMG 3 1/2 08/01/25 | | | | 1FE | 15,191,226 | 104.4730 | 16,160,944 | 15,469,000 | 15,304,706 | | 26,029 | | | 3.500 | 3.712 | FA | 225,590 | 541,415 | 05/07/2015 | 08/01/2025 |
| 00846U-AJ-0 | AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23 | LS | | 2 | 2FE | 168,555 | 104.8680 | 179,324 | 171,000 | 170,022 | | 252 | | | 3.875 | 4.050 | JJ | 3,055 | 6,626 | 07/23/2013 | 07/15/2023 |
| 00846U-AJ-0 | AGILENT TECHNOLOGIES INC A 3 7/8 07/15/23 | | | 2 | 2FE | 1,309,995 | 104.8680 | 1,393,693 | 1,329,000 | 1,321,402 | | 1,959 | | | 3.875 | 4.050 | JJ | 23,747 | 51,499 | 07/23/2013 | 07/15/2023 |
| 00846U-AK-7 | AGILENT TECHNOLOGIES INC A 3.05 09/22/26 | | | 2 | 2FE | 4,981,200 | 102.0250 | 5,101,235 | 5,000,000 | 4,986,735 | | 1,749 | | | 3.050 | 3.094 | MS | 41,938 | 152,500 | 09/15/2016 | 09/22/2026 |
| 00846U-AL-5 | AGILENT TECHNOLOGIES INC A 2 3/4 09/15/29 | | | 2 | 2FE | 32,487,600 | 99.0000 | 32,670,033 | 33,000,000 | 32,500,264 | | 12,664 | | | 2.750 | 2.930 | MS | 264,688 | | 09/17/2019 | 09/15/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 008685-AB-5 | AHOLD FINANCE USA LLC ADNA 6 7/8 05/01/29 | | | | 2FE | 13,831,720 | 129.9530 | 16,893,903 | 13,000,000 | 13,525,669 | | (40,481) | | | 6.875 | 6.294 | MN | 148,958 | 893,750 | 01/13/2011 | 05/01/2029 |
| 00912X-AJ-3 | AIR LEASE CORP AL 4 3/4 03/01/20 | | | | 2 | 18,773,200 | 100.4300 | 18,348,506 | 18,270,000 | 18,285,063 | | (88,835) | | | 4.750 | 4.245 | MS | 289,275 | 867,825 | 11/22/2013 | 03/01/2020 |
| 00912X-AT-1 | AIR LEASE CORP AIR LEASE CORP | 0 | | | 2FE | 10,273,650 | 102.0780 | 10,616,107 | 10,400,000 | 10,330,101 | | 17,502 | | | 3.000 | 3.194 | MS | 91,867 | 312,000 | 09/22/2016 | 09/15/2023 |
| 00912X-AV-6 | AIR LEASE CORP AL 3 5/8 04/01/27 | | | 2 | 2FE | 10,625,890 | 103.8570 | 11,424,237 | 11,000,000 | 10,650,989 | | 25,099 | | | 3.625 | 4.136 | AO | 99,688 | 199,375 | 05/22/2019 | 04/01/2027 |
| 00914A-AE-2 | AIR LEASE CORP AL 3 1/4 10/01/29 | | | 2 | 2FE | 9,888,300 | 99.5020 | 9,950,160 | 10,000,000 | 9,891,058 | | 2,758 | | | 3.250 | 3.382 | AO | 94,792 | | 09/09/2019 | 10/01/2029 |
| 010392-EE-4 | ALABAMA POWER CO SO 5.6 03/15/33 | LS | | | 1FE | 164,670 | 124.8060 | 194,697 | 156,000 | 162,217 | | (321) | | | 5.600 | 5.180 | MS | 2,572 | 8,736 | 07/28/2010 | 03/15/2033 |
| 010392-EE-4 | ALABAMA POWER CO SO 5.6 03/15/33 | | | | 1FE | 5,113,200 | 124.8060 | 6,045,598 | 4,844,000 | 5,037,030 | | (9,978) | | | 5.600 | 5.180 | MS | 79,872 | 271,264 | 07/28/2010 | 03/15/2033 |
| 01185*-AA-3 | ALASKA VENTURES LLC ALASKA VENTURES LLC | | | 4 | 2PL | 23,166,516 | 103.6310 | 24,007,692 | 23,166,516 | 23,166,516 | | | | | 4.670 | 4.690 | MJSD | 3,005 | 1,697,461 | 09/30/2019 | 06/30/2033 |
| 01185*-AB-1 | ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 | | | 4 | 2PL | 2,862,644 | 101.8960 | 2,916,920 | 2,862,644 | 2,862,644 | | | | | 4.670 | 4.697 | JAJO | 22,652 | 48,964 | 08/23/2019 | 06/30/2033 |
| 01400E-AB-9 | ALCON FINANCE CORP ALCSW 3 09/23/29 | | | 2 | 2FE | 39,852,800 | 101.7050 | 40,682,120 | 40,000,000 | 39,856,258 | | 3,458 | | | 3.000 | 3.043 | MS | 326,667 | | 09/16/2019 | 09/23/2029 |
| 015271-AR-0 | ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31 | | | 2 | 2FE | 11,983,080 | 104.1470 | 12,497,628 | 12,000,000 | 11,983,822 | | 742 | | | 3.375 | 3.389 | FA | 186,750 | | 07/09/2019 | 08/15/2031 |
| 015271-AT-6 | ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29 | LS | | 2 | 2FE | 376,410 | 98.5950 | 373,676 | 379,000 | 376,466 | | 56 | | | 2.750 | 2.826 | JD | 3,156 | | 09/17/2019 | 12/15/2029 |
| 015271-AT-6 | ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29 | | | 2 | 2FE | 7,072,335 | 98.5950 | 7,020,964 | 7,121,000 | 7,073,386 | | 1,051 | | | 2.750 | 2.826 | JD | 59,292 | | 09/17/2019 | 12/15/2029 |
| 017175-AB-6 | ALLEGHANY CORP | 0 | | | 2FE | 199,262 | 102.5750 | 205,150 | 200,000 | 199,933 | | 90 | | | 5.625 | 5.674 | MS | 3,313 | 11,250 | 09/15/2010 | 09/15/2020 |
| 017175-AC-4 | ALLEGHANY CORP Y 4.95 06/27/22 | | | | 2FE | 23,079,610 | 106.2760 | 23,380,654 | 22,000,000 | 22,363,029 | | (136,299) | | | 4.950 | 4.242 | JD | 12,100 | 1,089,000 | 03/19/2014 | 06/27/2022 |
| 017175-AD-2 | ALLEGHANY CORP Y 4.9 09/15/44 | | | 2 | 2FE | 5,958,840 | 116.8540 | 7,011,210 | 6,000,000 | 5,962,555 | | 762 | | | 4.900 | 4.944 | MS | 86,567 | 294,000 | 09/03/2014 | 09/15/2044 |
| 018522-F#-4 | ALLETE INC FIRST MORTGAGE BONDS | | | | 1 | 7,000,000 | 102.4090 | 7,168,630 | 7,000,000 | 7,000,000 | | | | | 3.300 | 3.300 | AO | 48,767 | 231,000 | 04/02/2013 | 10/15/2028 |
| 018522-H@-4 | ALLETE INC FIRST MORTGAGE BONDS | | | | 1 | 6,000,000 | 112.0750 | 6,724,500 | 6,000,000 | 6,000,000 | | | | | 4.950 | 4.950 | MS | 87,450 | 297,000 | 03/04/2014 | 03/15/2044 |
| 018522-K*-2 | ALLETE INC ALLETE, INC | | | | 1 | 6,000,000 | 105.4580 | 6,327,480 | 6,000,000 | 6,000,000 | | | | | 3.860 | 3.860 | MS | 68,193 | 231,600 | 09/24/2015 | 09/16/2030 |
| 020002-AP-6 | ALLSTATE CORP ALL 6 1/8 12/15/32 | | | | 1FE | 10,243,300 | 130.1250 | 13,012,540 | 10,000,000 | 10,176,397 | | (8,847) | | | 6.125 | 5.928 | JD | 27,222 | 612,500 | 03/04/2010 | 12/15/2032 |
| 020002-AQ-4 | ALLSTATE CORP ALL 5.35 06/01/33 | | | | 1FE | 4,111,131 | 125.0310 | 5,358,837 | 4,286,000 | 4,158,376 | | 6,212 | | | 5.350 | 5.670 | JD | 19,108 | 229,301 | 07/07/2010 | 06/01/2033 |
| 020002-AS-0 | ALLSTATE CORP ALL 5.55 05/09/35 | LS | | | 1FE | 275,001 | 126.3080 | 315,770 | 250,000 | 270,339 | | (908) | | | 5.550 | 4.785 | MN | 2,004 | 13,875 | 09/16/2014 | 05/09/2035 |
| 020002-AS-0 | ALLSTATE CORP ALL 5.55 05/09/35 | | | | 1FE | 14,740,038 | 126.3080 | 16,925,259 | 13,400,000 | 14,490,165 | | (48,662) | | | 5.550 | 4.785 | MN | 107,423 | 743,700 | 09/16/2014 | 05/09/2035 |
| 020002-BC-4 | ALLSTATE CORP ALL 4.2 12/15/46 | | | 2 | 1FE | 30,014,700 | 115.3350 | 34,600,350 | 30,000,000 | 30,013,603 | | (326) | | | 4.200 | 4.197 | JD | 56,000 | 1,260,000 | 12/08/2016 | 12/15/2046 |
| 021345-AA-1 | ALTA WIND HOLDINGS LLC 144A | 0 | | | 2FE | 1,739,906 | 110.5000 | 1,668,790 | 1,510,217 | 1,703,790 | | (7,587) | | | 7.000 | 5.740 | JD | 294 | 106,205 | 08/06/2014 | 06/30/2035 |
| 021441-AF-7 | ALTERA CORP INTC 4.1 11/15/23 | LS | | | 1FE | 180,700 | 107.7410 | 197,167 | 183,000 | 181,998 | | 233 | | | 4.100 | 4.255 | MN | 959 | 7,503 | 10/29/2013 | 11/15/2023 |
| 021441-AF-7 | ALTERA CORP INTC 4.1 11/15/23 | | | | 1FE | 29,442,200 | 107.7410 | 32,125,253 | 29,817,000 | 29,653,699 | | 38,033 | | | 4.100 | 4.255 | MN | 156,208 | 1,222,497 | 10/29/2013 | 11/15/2023 |
| 02209S-AL-7 | ALTRIA GROUP INC BASIC | 0 | | | 2FE | 3,637,970 | 103.6020 | 3,626,081 | 3,500,000 | 3,571,398 | | (51,205) | | | 4.750 | 3.187 | MN | 25,861 | 166,250 | 09/06/2018 | 05/05/2021 |
| 02209S-AM-5 | ALTRIA GROUP INC MO 4 1/4 08/09/42 | | | | 2FE | 40,040,450 | 99.5980 | 34,859,370 | 35,000,000 | 39,600,147 | | (133,285) | | | 4.250 | 3.411 | FA | 586,736 | 1,487,500 | 07/26/2016 | 08/09/2042 |
| 02209S-AN-3 | ALTRIA GROUP INC BASIC | 0 | | | 2FE | 989,909 | 101.8920 | 993,448 | 975,000 | 988,677 | | (1,232) | | | 2.850 | 2.292 | FA | 10,961 | | 10/03/2019 | 08/09/2022 |
| 02209S-AV-5 | ALTRIA GROUP INC MO 3 7/8 09/16/46 | LS | | 2 | 2FE | 612,763 | 93.0390 | 578,704 | 622,000 | 613,331 | | 180 | | | 3.875 | 3.960 | MS | 7,030 | 24,103 | 09/13/2016 | 09/16/2046 |
| 02209S-AV-5 | ALTRIA GROUP INC MO 3 7/8 09/16/46 | | | 2 | 2FE | 9,238,737 | 93.0390 | 8,725,216 | 9,378,000 | 9,247,296 | | 2,717 | | | 3.875 | 3.960 | MS | 105,991 | 363,398 | 09/13/2016 | 09/16/2046 |
| 023135-AP-1 | AMAZON.COM INC AMZN 4.8 12/05/34 | | | 2 | 1FE | 6,750,120 | 126.1100 | 7,566,570 | 6,000,000 | 6,650,256 | | (33,260) | | | 4.800 | 3.816 | JD | 20,800 | 288,000 | 11/09/2016 | 12/05/2034 |
| 023135-BF-2 | AMAZON.COM INC AMZN 3 7/8 08/22/37 | | | 2 | 1FE | 49,068,761 | 113.7580 | 52,328,634 | 46,000,000 | 49,014,568 | | (55,587) | | | 3.875 | 3.383 | FA | 638,729 | 1,181,875 | 07/30/2019 | 08/22/2037 |
| 023135-BF-2 | AMAZON.COM INC AMZN 3 7/8 08/22/37 | 0 | | 2 | 1FE | 1,995,153 | 113.7580 | 2,275,158 | 2,000,000 | 1,995,514 | | 174 | | | 3.875 | 3.383 | FA | 27,771 | 77,500 | 06/08/2018 | 08/22/2037 |
| 023135-BJ-4 | AMAZON.COM INC AMAZON COM INC | 0 | | 2 | 1FE | 992,712 | 118.1540 | 1,181,542 | 1,000,000 | 992,971 | | 135 | | | 4.050 | 4.093 | FA | 14,513 | 40,500 | 06/08/2018 | 08/22/2047 |
| 023135-BM-7 | AMAZON.COM INC AMZN 4 1/4 08/22/57 | LS | | 2 | 1FE | 179,531 | 120.1860 | 217,537 | 181,000 | 179,564 | | 15 | | | 4.250 | 4.293 | FA | 2,756 | 7,693 | 06/08/2018 | 08/22/2057 |
| 023135-BM-7 | AMAZON.COM INC AMZN 4 1/4 08/22/57 | | | 2 | 1FE | 9,739,298 | 120.1860 | 11,801,083 | 9,819,000 | 9,741,104 | | 821 | | | 4.250 | 4.293 | FA | 149,535 | 417,308 | 06/08/2018 | 08/22/2057 |
| 023135-BM-7 | AMAZON.COM INC AMZN 4 1/4 08/22/57 | 0 | | 2 | 1FE | 1,983,766 | 120.1860 | 2,403,724 | 2,000,000 | 1,984,134 | | 167 | | | 4.250 | 4.293 | FA | 30,458 | 85,000 | 06/08/2018 | 08/22/2057 |
| 02343*-AC-6 | AMCOR FINANCE USA INC SERIES C SENIOR NOTE | | | | 2 | 9,000,000 | 105.0090 | 9,450,810 | 9,000,000 | 9,000,000 | | | | | 5.950 | 5.950 | JD | 23,800 | 535,500 | 12/15/2009 | 12/15/2021 |
| 023551-AM-6 | HESS CORP HES 7 1/8 03/15/33 | LS | | | 3FE | 487,191 | 126.7300 | 519,593 | 410,000 | 470,252 | | (3,029) | | | 7.125 | 5.541 | MS | 8,601 | 29,213 | 07/03/2013 | 03/15/2033 |
| 023551-AM-6 | HESS CORP HES 7 1/8 03/15/33 | | | | 3FE | 11,205,386 | 126.7300 | 11,950,639 | 9,430,000 | 10,815,789 | | (69,677) | | | 7.125 | 5.541 | MS | 197,834 | 671,888 | 07/03/2013 | 03/15/2033 |
| 023608-AG-7 | AMEREN CORP AEE 3.65 02/15/26 | | | 2 | 2FE | 6,993,770 | 104.6130 | 7,322,889 | 7,000,000 | 6,995,814 | | 600 | | | 3.650 | 3.661 | FA | 96,522 | 255,500 | 11/17/2015 | 02/15/2026 |
| 02360F-AB-2 | UNION ELECTRIC CO AEE 5.3 08/01/37 | | | | 1FE | 5,061,450 | 124.5730 | 6,228,640 | 5,000,000 | 5,049,686 | | (1,694) | | | 5.300 | 5.213 | FA | 110,417 | 265,000 | 07/06/2011 | 08/01/2037 |
| 02361D-AQ-3 | AMEREN ILLINOIS CO AEE 4.15 03/15/46 | | | 2 | 1FE | 5,137,650 | 113.9490 | 5,697,445 | 5,000,000 | 5,129,499 | | (2,850) | | | 4.150 | 3.988 | MS | 61,097 | 207,500 | 11/29/2016 | 03/15/2046 |
| 02376*-AA-0 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE | | | | 1PL | 6,006,627 | 104.1880 | 6,258,184 | 6,006,627 | 6,006,627 | | | | | 4.140 | 4.140 | JD | 11,052 | 248,674 | 05/22/2018 | 06/15/2027 |
| 023770-AA-8 | AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27 | | | | 1FE | 15,550,236 | 102.5930 | 15,953,454 | 15,550,236 | 15,550,236 | | | | | 3.375 | 3.375 | MN | 87,470 | 524,820 | 03/02/2015 | 05/01/2027 |
| 02377B-AA-4 | AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 | | | | 1FE | 20,855,974 | 105.5910 | 22,022,115 | 20,855,974 | 20,855,974 | | | | | 4.000 | 4.000 | MS | 229,416 | 834,239 | 09/10/2015 | 09/22/2027 |
| 02377C-AA-2 | AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29 | | | | 1FE | 9,188,162 | 101.0610 | 9,285,621 | 9,188,162 | 9,188,162 | | | | | 3.600 | 3.600 | AO | 69,830 | 330,774 | 07/31/2017 | 10/15/2029 |
| 02378*-AA-8 | AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC | | | 4 | 2PL | 4,922,273 | 102.7540 | 5,057,832 | 4,922,273 | 4,922,273 | | | | | 5.180 | 5.183 | AO | 53,828 | 254,974 | 07/24/2018 | 10/15/2023 |
| 02378A-AA-5 | AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 | | | | 1FE | 3,505,000 | 105.2040 | 3,687,393 | 3,505,000 | 3,505,000 | | | | | 4.000 | 4.000 | FA | 52,964 | 142,100 | 01/04/2017 | 02/15/2029 |
| 02378L-AA-1 | AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC | | | 4 | 2PL | 4,493,704 | 102.3880 | 4,601,013 | 4,493,704 | 4,493,704 | | | | | 5.180 | 5.181 | FA | 87,937 | 232,774 | 07/24/2018 | 08/15/2023 |
| 02379#-AA-3 | AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS | | | | 2PL | 1,387,500 | 100.8470 | 1,399,252 | 1,387,500 | 1,387,500 | | | | | 3.930 | 3.930 | JD | 2,424 | 26,810 | 06/18/2019 | 06/15/2024 |
| 02507*-AD-6 | AMERICAN CENTURY COMPANIES AMERICAN CENTURY COMPANIES | 0 | | | 2 | 5,000,000 | 105.9730 | 5,298,670 | 5,000,000 | 5,000,000 | | | | | 3.970 | 3.970 | AO | 35,840 | 198,500 | 10/26/2017 | 10/26/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 02554C-AD-1 | AMERN EAGLE NW HSG-A TAXABLE-MILITARY HSG REV BD 20 | | | | 1FE | 25,680,000 | 123.2780 | 29,586,672 | 24,000,000 | 25,599,907 | | (21,375) | | | 5.780 | 5.332 | JD | 61,653 | 1,387,200 | 11/16/2015 | 12/15/2049 |
| 025816-BF-5 | AMERICAN EXPRESS CO AXP 4.05 12/03/42 | | | | 1FE | 10,532,100 | 117.4020 | 11,740,150 | 10,000,000 | 10,488,575 | | (13,298) | | | 4.050 | 3.731 | JD | 31,500 | 405,000 | 07/14/2016 | 12/03/2042 |
| 025932-AK-0 | AMERICAN FINANCIAL GROUP AFG 3 1/2 08/15/26 | | | 2 | 2FE | 29,953,080 | 102.6450 | 30,793,440 | 30,000,000 | 29,966,944 | | 4,353 | | | 3.500 | 3.519 | FA | 396,667 | 1,050,000 | 08/16/2016 | 08/15/2026 |
| 025932-AL-8 | AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47 | LS | | 2 | 2FE | 99,607 | 109.6640 | 109,664 | 100,000 | 99,625 | | 7 | | | 4.500 | 4.524 | JD | 200 | 4,500 | 05/26/2017 | 06/15/2047 |
| 025932-AL-8 | AMERICAN FINANCIAL GROUP AFG 4 1/2 06/15/47 | | | 2 | 2FE | 14,841,383 | 109.6640 | 16,339,906 | 14,900,000 | 14,844,175 | | 1,006 | | | 4.500 | 4.524 | JD | 29,800 | 670,500 | 05/26/2017 | 06/15/2047 |
| 026874-AZ-0 | AMERICAN INTL GROUP BASIC | 0 | | | 2FE | 1,089,310 | 133.5100 | 1,335,098 | 1,000,000 | 1,086,022 | | (3,141) | | | 6.250 | 5.448 | MN | 10,417 | 62,500 | 12/11/2018 | 05/01/2036 |
| 026874-CY-1 | AMERICAN INTL GROUP AIG 4 1/8 02/15/24 | LS | | | 2FE | 669,578 | 107.1360 | 717,810 | 670,000 | 669,798 | | 44 | | | 4.125 | 4.133 | FA | 10,441 | 27,638 | 09/25/2013 | 02/15/2024 |
| 026874-CY-1 | AMERICAN INTL GROUP AIG 4 1/8 02/15/24 | | | | 2FE | 9,324,122 | 107.1360 | 9,995,770 | 9,330,000 | 9,327,194 | | 612 | | | 4.125 | 4.133 | FA | 145,392 | 384,863 | 09/25/2013 | 02/15/2024 |
| 026874-DA-2 | AMERICAN INTL GROUP AIG 4 1/2 07/16/44 | | | 2 | 2FE | 8,073,040 | 114.7980 | 9,183,816 | 8,000,000 | 8,065,755 | | (1,507) | | | 4.500 | 4.444 | JJ | 165,000 | 360,000 | 07/25/2014 | 07/16/2044 |
| 026874-DC-8 | AMERICAN INTL GROUP AIG 3 7/8 01/15/35 | | | 2 | 2FE | 9,966,060 | 106.2690 | 10,626,920 | 10,000,000 | 9,972,215 | | 1,337 | | | 3.875 | 3.900 | JJ | 178,681 | 387,500 | 01/13/2015 | 01/15/2035 |
| 03027W-AK-8 | AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28 | | | 2 | 1FE | 36,790,200 | 104.5510 | 36,592,924 | 35,000,000 | 36,695,481 | | (94,719) | | | 3.652 | 2.659 | MON | 56,809 | 791,267 | 09/06/2019 | 03/23/2028 |
| 03027X-AB-6 | AMERICAN TOWER CORP AMT 3 1/2 01/31/23 | | | | 2FE | 29,616,332 | 103.6440 | 31,922,260 | 30,800,000 | 30,348,573 | | 133,588 | | | 3.500 | 4.007 | JJ | 452,161 | 1,078,000 | 01/07/2014 | 01/31/2023 |
| 03027X-AG-5 | AMERICAN TOWER CORP AMERICAN TOWER CORP | 0 | | 2 | 2FE | 1,001,360 | 106.9920 | 1,069,917 | 1,000,000 | 1,001,038 | | (169) | | | 4.000 | 3.978 | JD | 3,333 | 40,000 | 01/26/2017 | 06/01/2025 |
| 030288-AA-2 | AMERICAN TRANSMISSION SYSTEMS BASIC | 0 | | | 2FE | 913,501 | 105.8240 | 912,729 | 862,500 | 910,408 | | (3,092) | | | 5.250 | 2.440 | JJ | 20,880 | | 11/12/2019 | 01/15/2022 |
| 030288-B*-4 | AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS | | | | 2 | 6,000,000 | 107.7350 | 6,464,100 | 6,000,000 | 6,000,000 | | | | | 4.320 | 4.320 | AO | 64,800 | 262,080 | 09/27/2018 | 10/01/2030 |
| 03040W-AD-7 | AMERICAN WATER CAP CORP AWK 6.593 10/15/37 | | | | 1FE | 31,033,234 | 142.1060 | 37,567,169 | 26,436,000 | 30,289,520 | | (128,154) | | | 6.593 | 5.314 | AO | 367,951 | 1,742,925 | 09/17/2013 | 10/15/2037 |
| 03040W-AR-6 | AMERICAN WATER CAP CORP AWK 3 3/4 09/01/47 | | | 2 | 2FE | 15,950,880 | 105.3570 | 16,857,168 | 16,000,000 | 15,953,438 | | 943 | | | 3.750 | 3.767 | MS | 200,000 | 600,000 | 08/07/2017 | 09/01/2047 |
| 03063#-AB-0 | AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST | | | | 2PL | 30,000,000 | 107.6830 | 32,304,900 | 30,000,000 | 30,000,000 | | | | | 4.860 | 4.860 | JJ | 700,650 | 866,700 | 12/04/2018 | 01/08/2029 |
| 03063#-AB-0 | AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST | 0 | | | 2PL | 1,000,000 | 107.6830 | 1,076,830 | 1,000,000 | 1,000,000 | | | | | 4.860 | 4.860 | JJ | 23,355 | 28,890 | 12/04/2018 | 01/08/2029 |
| 03063#-AC-8 | AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST | | | | 2FE | 20,000,000 | 103.9760 | 20,795,200 | 20,000,000 | 20,000,000 | | | | | 4.100 | 4.100 | JJ | 533,000 | | 05/07/2019 | 01/08/2030 |
| 03073E-AN-5 | AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45 | LS | | 2 | 2FE | 188,015 | 101.7470 | 188,232 | 185,000 | 187,783 | | (69) | | | 4.250 | 4.149 | MS | 2,621 | 7,863 | 01/18/2017 | 03/01/2045 |
| 03073E-AN-5 | AMERISOURCEBERGEN CORP ABC 4 1/4 03/01/45 | | | 2 | 2FE | 49,610,595 | 101.7470 | 49,667,847 | 48,815,000 | 49,549,460 | | (18,312) | | | 4.250 | 4.149 | MS | 691,546 | 2,074,638 | 01/18/2017 | 03/01/2045 |
| 03073E-AQ-8 | AMERISOURCEBERGEN CORP ABC 4.3 12/15/47 | LS | | 2 | 2FE | 336,357 | 102.7100 | 347,159 | 338,000 | 336,420 | | 29 | | | 4.300 | 4.329 | JD | 646 | 14,534 | 11/29/2017 | 12/15/2047 |
| 03073E-AQ-8 | AMERISOURCEBERGEN CORP ABC 4.3 12/15/47 | | | 2 | 2FE | 4,639,343 | 102.7100 | 4,788,331 | 4,662,000 | 4,640,213 | | 395 | | | 4.300 | 4.329 | JD | 8,910 | 200,466 | 11/29/2017 | 12/15/2047 |
| 03076C-AE-6 | AMERIPRISE FINANCIAL INC AMP 5.3 03/15/20 | | | | 1FE | 7,093,624 | 100.6890 | 6,600,151 | 6,555,000 | 6,570,764 | | (75,293) | | | 5.300 | 4.106 | MS | 102,294 | 347,415 | 01/06/2012 | 03/15/2020 |
| 03076C-AG-1 | AMERIPRISE FINANCIAL INC AMP 3.7 10/15/24 | | | | 1FE | 14,948,400 | 106.8240 | 16,023,660 | 15,000,000 | 14,973,303 | | 5,003 | | | 3.700 | 3.741 | AO | 117,167 | 555,000 | 09/15/2014 | 10/15/2024 |
| 03076C-AH-9 | AMERIPRISE FINANCIAL INC AMP 2 7/8 09/15/26 | | | 2 | 1FE | 19,978,600 | 102.2390 | 20,447,780 | 20,000,000 | 19,985,425 | | 1,944 | | | 2.875 | 2.887 | MS | 169,306 | 575,000 | 08/08/2016 | 09/15/2026 |
| 031100-L#-5 | AMETEK, INC | | | | 2 | 4,000,000 | 105.0760 | 4,203,040 | 4,000,000 | 4,000,000 | | | | | 3.980 | 3.980 | MS | 40,242 | 159,200 | 09/30/2014 | 09/30/2029 |
| 031162-AW-0 | AMGEN INC AMGN 6 3/8 06/01/37 | LS | | | 2FE | 1,038 | 133.5350 | 1,335 | 1,000 | 1,030 | | (1) | | | 6.375 | 6.080 | JD | 5 | 64 | 08/06/2010 | 06/01/2037 |
| 031162-AW-0 | AMGEN INC AMGN 6 3/8 06/01/37 | | | | 2FE | 14,479,824 | 133.5350 | 18,620,162 | 13,944,000 | 14,367,639 | | (14,864) | | | 6.375 | 6.080 | JD | 74,077 | 888,930 | 08/06/2010 | 06/01/2037 |
| 031162-BA-7 | AMGEN INC AMGN 6.4 02/01/39 | | | | 2FE | 15,001,509 | 132.9800 | 17,200,937 | 12,935,000 | 14,609,149 | | (51,510) | | | 6.400 | 5.301 | FA | 344,933 | 827,840 | 09/13/2010 | 02/01/2039 |
| 031162-BH-2 | AMGEN INC AMGN 5.65 06/15/42 | | | 2 | 2FE | 9,951,000 | 124.0040 | 12,400,430 | 10,000,000 | 9,957,150 | | 927 | | | 5.650 | 5.684 | JD | 25,111 | 565,000 | 06/27/2011 | 06/15/2042 |
| 032095-AH-4 | AMPHENOL CORP APH 4.35 06/01/29 | LS | | 2 | 2FE | 84,201 | 111.1370 | 93,355 | 84,000 | 84,183 | | (19) | | | 4.350 | 4.321 | JD | 305 | 3,268 | 01/08/2019 | 06/01/2029 |
| 032095-AH-4 | AMPHENOL CORP APH 4.35 06/01/29 | | | 2 | 2FE | 55,047,679 | 111.1370 | 61,031,830 | 54,916,000 | 55,035,536 | | (12,143) | | | 4.350 | 4.321 | JD | 199,071 | 2,136,690 | 01/08/2019 | 06/01/2029 |
| 032654-AH-8 | ANALOG DEVICES INC ADI 2 7/8 06/01/23 | LS | | 2 | 2FE | 657,876 | 101.9900 | 683,335 | 670,000 | 665,328 | | 1,271 | | | 2.875 | 3.091 | JD | 1,605 | 19,263 | 01/07/2014 | 06/01/2023 |
| 032654-AH-8 | ANALOG DEVICES INC ADI 2 7/8 06/01/23 | | | 2 | 2FE | 35,181,634 | 101.9900 | 36,543,124 | 35,830,000 | 35,580,141 | | 67,991 | | | 2.875 | 3.091 | JD | 85,843 | 1,030,113 | 01/07/2014 | 06/01/2023 |
| 032654-AM-7 | ANALOG DEVICES INC BASIC | 0 | | 2 | 2FE | 2,064,348 | 103.2710 | 2,065,420 | 2,000,000 | 2,058,913 | | (5,435) | | | 3.125 | 2.303 | JD | 4,514 | 31,250 | 08/19/2019 | 12/05/2023 |
| 032654-AP-0 | ANALOG DEVICES INC ADI 4 1/2 12/05/36 | | | 2 | 2FE | 9,744,550 | 107.5110 | 10,751,140 | 10,000,000 | 9,758,371 | | 11,635 | | | 4.500 | 4.701 | JD | 32,500 | 427,500 | 10/22/2019 | 12/05/2036 |
| 03523T-BQ-0 | ANHEUSER-BUSCH INBEV WOR ABIBB 3 3/4 07/15/42 | | | | 2FE | 7,399,680 | 101.3880 | 8,111,016 | 8,000,000 | 7,468,775 | | 13,920 | | | 3.750 | 4.209 | JJ | 138,333 | 300,000 | 07/24/2014 | 07/15/2042 |
| 035240-AF-7 | ANHEUSER-BUSCH INBEV WOR ABIBB 5 7/8 06/15/35 | LS | | | 2FE | 49,732 | 123.9830 | 61,992 | 50,000 | 49,743 | | 4 | | | 5.875 | 5.916 | JD | 131 | 2,938 | 12/16/2016 | 06/15/2035 |
| 035240-AF-7 | ANHEUSER-BUSCH INBEV WOR ABIBB 5 7/8 06/15/35 | | | | 2FE | 21,832,206 | 123.9830 | 27,214,269 | 21,950,000 | 21,837,158 | | 1,965 | | | 5.875 | 5.916 | JD | 57,314 | 1,289,563 | 12/16/2016 | 06/15/2035 |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WOR ABIBB 4.95 01/15/42 | | | | 2FE | 5,451,247 | 118.0300 | 5,901,475 | 5,000,000 | 5,418,946 | | (11,151) | | | 4.950 | 4.355 | JJ | 114,125 | 247,500 | 12/16/2016 | 01/15/2042 |
| 035240-AP-5 | ANHEUSER-BUSCH INBEV WOR ABIBB 4 3/4 04/15/58 | | | 2 | 2FE | 24,844,250 | 116.9970 | 29,249,125 | 25,000,000 | 24,847,062 | | 1,381 | | | 4.750 | 4.785 | AO | 250,694 | 1,187,500 | 03/20/2018 | 04/15/2058 |
| 035240-AR-1 | ANHEUSER-BUSCH INBEV WOR BASIC | 0 | | 2 | 2FE | 996,410 | 119.0450 | 1,190,448 | 1,000,000 | 996,622 | | 212 | | | 4.900 | 4.940 | JJ | 21,506 | 24,500 | 01/10/2019 | 01/23/2031 |
| 036752-AL-7 | ANTHEM INC ANTM 2 7/8 09/15/29 | | | 2 | 2FE | 14,901,550 | 99.4730 | 14,920,890 | 15,000,000 | 14,904,026 | | 2,476 | | | 2.875 | 2.951 | MS | 134,167 | | 09/17/2019 | 09/15/2029 |
| 037411-AR-6 | APACHE CORP APA 6 01/15/37 | LS | | | 2FE | 334,929 | 109.8290 | 330,584 | 301,000 | 327,712 | | (955) | | | 6.000 | 5.208 | JJ | 8,328 | 18,060 | 09/10/2010 | 01/15/2037 |
| 037411-AR-6 | APACHE CORP APA 6 01/15/37 | | | | 2FE | 1,890,511 | 109.8290 | 1,865,988 | 1,699,000 | 1,849,779 | | (5,392) | | | 6.000 | 5.208 | JJ | 47,006 | 101,940 | 09/10/2010 | 01/15/2037 |
| 037411-AW-5 | APACHE CORP APA 5.1 09/01/40 | | | 2 | 2FE | 23,422,632 | 101.6280 | 23,598,022 | 23,220,000 | 23,389,294 | | (5,470) | | | 5.100 | 4.972 | MS | 394,740 | 1,184,220 | 04/25/2012 | 09/01/2040 |
| 037411-AW-5 | APACHE CORP APA 5.1 09/01/40 | 0 | | 2 | 2FE | 3,851,863 | 101.6280 | 3,643,364 | 3,585,000 | 3,836,753 | | (7,549) | | | 5.100 | 4.972 | MS | 60,945 | 182,835 | 01/04/2018 | 09/01/2040 |
| 037411-BD-6 | APACHE CORP APA 2 5/8 01/15/23 | 0 | | 2 | 2FE | 1,973,140 | 99.6370 | 1,992,749 | 2,000,000 | 1,986,644 | | 4,150 | | | 2.625 | 2.856 | JJ | 24,208 | 52,500 | 08/18/2016 | 01/15/2023 |
| 037411-BE-4 | APACHE CORP APA 4 3/8 10/15/28 | LS | | 2 | 2FE | 13,431,149 | 104.3090 | 14,031,620 | 13,452,000 | 13,434,472 | | 2,405 | | | 4.375 | 4.393 | AO | 124,244 | 673,534 | 08/14/2018 | 10/15/2028 |
| 037411-BE-4 | APACHE CORP APA 4 3/8 10/15/28 | | | 2 | 2FE | 1,545,601 | 104.3090 | 1,614,700 | 1,548,000 | 1,545,983 | | 277 | | | 4.375 | 4.393 | AO | 14,298 | 77,508 | 08/14/2018 | 10/15/2028 |
| 037735-BZ-9 | APPALACHIAN POWER CO AEP 5.95 05/15/33 | | | | 2FE | 1,057,860 | 126.3350 | 1,263,347 | 1,000,000 | 1,042,984 | | (2,131) | | | 5.950 | 5.492 | MN | 7,603 | 59,500 | 06/21/2011 | 05/15/2033 |
| 037735-CE-5 | APPALACHIAN POWER CO AEP 5.8 10/01/35 | | | | 2FE | 2,505,162 | 122.4940 | 3,117,482 | 2,545,000 | 2,514,117 | | 1,160 | | | 5.800 | 5.919 | AO | 36,903 | 147,610 | 04/28/2010 | 10/01/2035 |
| 037735-CG-0 | APPALACHIAN POWER CO AEP 6 3/8 04/01/36 | | | | 2FE | 8,209,473 | 129.4670 | 10,042,763 | 7,757,000 | 8,111,421 | | (12,762) | | | 6.375 | 5.932 | AO | 123,627 | 494,509 | 05/24/2010 | 04/01/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 037735-CK-1 | APPALACHIAN POWER CO AEP 6.7 08/15/37 | | | | 2FE | 4,770,220 | 135.4770 | 7,044,788 | 5,200,000 | 4,844,322 | | 9,594 | | | 6.700 | 7.401 | FA | 131,618 | 348,400 | 06/03/2009 | 08/15/2037 |
| 037833-BG-4 | APPLE INC AAPL 3.2 05/13/25 | | | | 1FE | 39,860,800 | 105.6100 | 42,244,120 | 40,000,000 | 39,919,776 | | 13,480 | | | 3.200 | 3.241 | MN | 170,667 | 1,280,000 | 05/06/2015 | 05/13/2025 |
| 037833-CJ-7 | APPLE INC AAPL 3.35 02/09/27 | | | 2 | 1FE | 10,000,000 | 106.4880 | 10,648,760 | 10,000,000 | 10,000,000 | | | | | 3.350 | 3.350 | FA | 132,139 | 335,000 | 02/02/2017 | 02/09/2027 |
| 03789X-AE-8 | APPLEBEES/IHOP FUNDING LLC SERIES 20191A CLASS A2II | 0 | | 2 | 2FE | 33,889,500 | 102.6740 | 33,882,420 | 33,000,000 | 33,880,892 | | (8,608) | | | 4.723 | 4.267 | MJSD | 112,565 | 188,920 | 12/06/2019 | 06/07/2049 |
| 038222-AG-0 | APPLIED MATERIALS INC AMAT 5.85 06/15/41 | LS | | | 1FE | 228,013 | 136.5870 | 293,662 | 215,000 | 226,443 | | (303) | | | 5.850 | 5.416 | JD | 559 | 12,578 | 07/24/2014 | 06/15/2041 |
| 038222-AG-0 | APPLIED MATERIALS INC AMAT 5.85 06/15/41 | | | | 1FE | 44,313,997 | 136.5870 | 57,072,962 | 41,785,000 | 44,008,986 | | (58,827) | | | 5.850 | 5.416 | JD | 108,641 | 2,444,423 | 07/24/2014 | 06/15/2041 |
| 038222-AK-1 | APPLIED MATERIALS INC AMAT 5.1 10/01/35 | | | 2 | 1FE | 7,198,250 | 126.1710 | 8,831,984 | 7,000,000 | 7,176,997 | | (8,193) | | | 5.100 | 4.856 | AO | 89,250 | 357,000 | 03/09/2017 | 10/01/2035 |
| 038222-AM-7 | APPLIED MATERIALS INC AMAT 4.35 04/01/47 | LS | | 2 | 1FE | 7,905,506 | 120.8640 | 9,572,421 | 7,920,000 | 7,906,206 | | 260 | | | 4.350 | 4.361 | AO | 86,130 | 344,520 | 03/28/2017 | 04/01/2047 |
| 038222-AM-7 | APPLIED MATERIALS INC AMAT 4.35 04/01/47 | | | 2 | 1FE | 79,854 | 120.8640 | 96,691 | 80,000 | 79,861 | | 3 | | | 4.350 | 4.361 | AO | 870 | 3,480 | 03/28/2017 | 04/01/2047 |
| 03842*-AZ-9 | AQUA PENNSYLVANIA AQUA PENNSYLVANIA INC | | | | 1 | 15,000,000 | 100.7350 | 15,110,250 | 15,000,000 | 15,000,000 | | | | | 3.690 | 3.690 | FA | 209,100 | 553,500 | 01/31/2017 | 02/01/2044 |
| 03938J-AA-7 | ARCH CAPITAL GRP US INC ACGL 5.144 11/01/43 | | | | 2FE | 40,038,228 | 121.7180 | 44,104,626 | 36,235,000 | 39,659,433 | | (79,337) | | | 5.144 | 4.493 | MN | 310,655 | 1,863,928 | 01/13/2015 | 11/01/2043 |
| 03939C-AB-9 | ARCH CAPITAL FINANCE LLC ACGL 5.031 12/15/46 | | | 2 | 2FE | 10,000,000 | 125.0690 | 12,506,880 | 10,000,000 | 10,000,000 | | | | | 5.031 | 5.031 | JD | 22,360 | 503,100 | 11/29/2016 | 12/15/2046 |
| 039483-AT-9 | ARCHER DANIELS ADM 5.935 10/01/32 | | | | 1FE | 8,421,825 | 130.9320 | 9,819,923 | 7,500,000 | 8,147,867 | | (35,577) | | | 5.935 | 5.010 | AO | 111,281 | 445,125 | 07/27/2010 | 10/01/2032 |
| 039483-BE-1 | ARCHER DANIELS ADM 4.535 03/26/42 | | | | 1FE | 4,378,954 | 118.8350 | 4,515,722 | 3,800,000 | 4,371,992 | | (6,962) | | | 4.535 | 3.550 | MS | 45,476 | 86,165 | 07/25/2019 | 03/26/2042 |
| 039800-AB-2 | ARDENT MILLS LLC ARDENT MILLS LLC | | | | 2 | 5,000,000 | 103.4940 | 5,174,700 | 5,000,000 | 5,000,000 | | | | | 3.940 | 3.940 | JD | 8,756 | 197,000 | 12/14/2017 | 12/14/2029 |
| 039800-AC-0 | ARDENT MILLS LLC ARDENT MILLS LLC | | | | 2 | 9,000,000 | 104.1340 | 9,372,060 | 9,000,000 | 9,000,000 | | | | | 4.090 | 4.090 | JD | 16,360 | 368,100 | 12/14/2017 | 12/14/2032 |
| 04010L-AR-4 | ARES CAPITAL CORP ARCC 3 5/8 01/19/22 | | | 2 | 2FE | 14,945,850 | 101.7720 | 15,265,725 | 15,000,000 | 14,977,706 | | 10,284 | | | 3.625 | 3.701 | JJ | 244,688 | 543,750 | 09/14/2016 | 01/19/2022 |
| 04010L-AU-7 | ARES CAPITAL CORP ARES CAPITAL CORP | 0 | | 2 | 2FE | 4,996,050 | 101.7510 | 5,087,533 | 5,000,000 | 4,997,676 | | 696 | | | 3.500 | 3.516 | FA | 68,542 | 175,000 | 08/07/2017 | 02/10/2023 |
| 04010L-AV-5 | ARES CAPITAL CORP ARES CAPITAL CORP | 0 | | 2 | 2FE | 3,984,840 | 104.9160 | 4,196,624 | 4,000,000 | 3,988,817 | | 1,894 | | | 4.250 | 4.311 | MS | 56,667 | 170,000 | 01/08/2018 | 03/01/2025 |
| 040555-CH-5 | ARIZONA PUBLIC SERVICE PNW 5 1/2 09/01/35 | | | | 1FE | 12,895,224 | 122.0880 | 15,712,674 | 12,870,000 | 12,890,562 | | (814) | | | 5.500 | 5.485 | MS | 235,950 | 707,850 | 05/09/2011 | 09/01/2035 |
| 040555-CM-4 | ARIZONA PUBLIC SERVICE PNW 5.05 09/01/41 | | | 2 | 1FE | 15,545,919 | 121.8960 | 17,620,110 | 14,455,000 | 15,369,543 | | (25,186) | | | 5.050 | 4.580 | MS | 243,326 | 729,978 | 09/29/2011 | 09/01/2041 |
| 040555-CN-2 | ARIZONA PUBLIC SERVICE PNW 4 1/2 04/01/42 | | | 2 | 1FE | 2,089,120 | 115.2060 | 2,304,120 | 2,000,000 | 2,078,609 | | (2,172) | | | 4.500 | 4.222 | AO | 22,500 | 90,000 | 09/05/2014 | 04/01/2042 |
| 040555-CT-9 | ARIZONA PUBLIC SERVICE PNW 4.35 11/15/45 | | | 2 | 1FE | 5,076,450 | 113.5770 | 5,678,840 | 5,000,000 | 5,072,501 | | (1,565) | | | 4.350 | 4.256 | MN | 27,792 | 217,500 | 03/16/2017 | 11/15/2045 |
| 040555-CU-6 | ARIZONA PUBLIC SERVICE PNW 3 3/4 05/15/46 | | | 2 | 1FE | 24,928,250 | 104.1830 | 26,045,725 | 25,000,000 | 24,933,533 | | 1,453 | | | 3.750 | 3.766 | MN | 119,792 | 937,500 | 05/03/2016 | 05/15/2046 |
| 042735-AK-6 | ARROW ELECTRONICS INC ARW 7 1/2 01/15/27 | | | | 2FE | 9,627,065 | 121.2160 | 12,727,701 | 10,500,000 | 9,986,333 | | 49,808 | | | 7.500 | 8.420 | JJ | 363,125 | 787,500 | 09/10/2009 | 01/15/2027 |
| 042735-BC-3 | ARROW ELECTRONICS INC ARW 4 1/2 03/01/23 | | | 2 | 2FE | 4,960,100 | 104.8030 | 5,240,160 | 5,000,000 | 4,985,425 | | 4,185 | | | 4.500 | 4.600 | MS | 75,000 | 225,000 | 02/12/2013 | 03/01/2023 |
| 04273W-AB-7 | ARROW ELECTRONICS INC ARW 5 1/8 03/01/21 | LS | | | 2FE | 97,126 | 102.9030 | 95,700 | 93,000 | 93,648 | | (529) | | | 5.125 | 4.505 | MS | 1,589 | 4,766 | 05/24/2012 | 03/01/2021 |
| 04273W-AB-7 | ARROW ELECTRONICS INC ARW 5 1/8 03/01/21 | | | | 2FE | 7,928,857 | 102.9030 | 7,812,388 | 7,592,000 | 7,644,867 | | (43,225) | | | 5.125 | 4.505 | MS | 129,697 | 389,090 | 05/24/2012 | 03/01/2021 |
| 04317@-BE-7 | ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER & CO | 0 | | | 2 | 1,000,000 | 105.2580 | 1,052,579 | 1,000,000 | 1,000,000 | | | | | 4.440 | 4.440 | JD | 2,220 | 44,400 | 06/13/2018 | 06/13/2030 |
| 04317@-BL-1 | ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER CO | | | | 2 | 30,000,000 | 106.7700 | 32,031,000 | 30,000,000 | 30,000,000 | | | | | 5.140 | 5.140 | MS | 462,600 | 771,000 | 03/13/2019 | 03/13/2031 |
| 045054-AF-0 | ASHTEAD CAPITAL INC AHTLN 4 3/8 08/15/27 | | | 2 | 2FE | 18,180,000 | 103.5000 | 19,665,000 | 19,000,000 | 18,277,522 | | 76,499 | | | 4.375 | 4.981 | FA | 314,028 | 831,250 | 10/02/2018 | 08/15/2027 |
| 04621W-AA-8 | ASSURED GUARANTY US HLDG AGO 7 06/01/34 | | | | 1FE | 3,780,210 | 126.7060 | 4,434,707 | 3,500,000 | 3,701,553 | | (8,328) | | | 7.000 | 6.383 | JD | 20,417 | 245,000 | 04/03/2006 | 06/01/2034 |
| 04621X-AD-0 | ASSURANT INC AIZ 6 3/4 02/15/34 | | | | 2FE | 15,419,795 | 119.4720 | 17,323,484 | 14,500,000 | 15,230,513 | | (31,858) | | | 6.750 | 6.207 | FA | 369,750 | 978,750 | 03/19/2014 | 02/15/2034 |
| 04621X-AF-5 | ASSURANT INC AIZ 4 03/15/23 | | | | 2FE | 14,633,700 | 104.3300 | 15,649,515 | 15,000,000 | 14,859,036 | | 39,990 | | | 4.000 | 4.316 | MS | 176,667 | 600,000 | 09/10/2013 | 03/15/2023 |
| 048303-CC-3 | ATLANTIC CITY ELECTRIC EXC 5.8 05/15/34 | | | | 1FE | 9,771,563 | 124.3710 | 13,058,966 | 10,500,000 | 9,956,340 | | 22,625 | | | 5.800 | 6.355 | MN | 77,817 | 609,000 | 02/25/2009 | 05/15/2034 |
| 049560-AG-0 | ATMOS ENERGY CORP ATO 5.95 10/15/34 | | | | 1FE | 2,531,130 | 127.1430 | 3,108,641 | 2,445,000 | 2,510,438 | | (2,766) | | | 5.950 | 5.680 | AO | 30,712 | 145,478 | 11/17/2010 | 10/15/2034 |
| 049560-AM-7 | ATMOS ENERGY CORP ATO 4 1/8 10/15/44 | | | 2 | 1FE | 35,358,200 | 112.3240 | 39,313,400 | 35,000,000 | 35,339,396 | | (8,332) | | | 4.125 | 4.061 | AO | 304,792 | 1,443,750 | 06/05/2017 | 10/15/2044 |
| 052769-AB-2 | AUTODESK INC ADSK 3.6 12/15/22 | | | 2 | 2FE | 27,051,530 | 103.3420 | 27,902,205 | 27,000,000 | 27,015,706 | | (5,635) | | | 3.600 | 3.607 | JD | 43,200 | 972,000 | 12/12/2012 | 12/15/2022 |
| 052769-AB-2 | AUTODESK INC ADSK 3.6 12/15/22 | 0 | | 2 | 2FE | 4,950,950 | 103.3420 | 5,167,075 | 5,000,000 | 4,976,438 | | 7,402 | | | 3.600 | 3.607 | JD | 8,000 | 180,000 | 05/20/2016 | 12/15/2022 |
| 053015-AE-3 | AUTOMATIC DATA PROCESSNG ADP 3 3/8 09/15/25 | | | 2 | 1FE | 60,116,900 | 106.2060 | 63,723,840 | 60,000,000 | 60,069,983 | | (11,518) | | | 3.375 | 3.351 | MS | 596,250 | 2,025,000 | 09/09/2015 | 09/15/2025 |
| 05329W-AP-7 | AUTONATION INC AN 3.8 11/15/27 | | | 2 | 2FE | 19,985,000 | 100.9370 | 20,187,480 | 20,000,000 | 19,987,833 | | 1,303 | | | 3.800 | 3.809 | MN | 97,111 | 760,000 | 11/07/2017 | 11/15/2027 |
| 053332-AR-3 | AUTOZONE INC AUTOZONE INC | 0 | | 2 | 2FE | 4,163,600 | 104.1620 | 4,166,468 | 4,000,000 | 4,103,081 | | (18,835) | | | 3.250 | 2.700 | AO | 27,444 | 130,000 | 09/01/2016 | 04/15/2025 |
| 053332-AW-2 | AUTOZONE INC BASIC | 0 | | 2 | 2FE | 997,270 | 107.3740 | 1,073,736 | 1,000,000 | 997,431 | | 161 | | | 3.750 | 3.783 | AO | 7,604 | 18,750 | 04/04/2019 | 04/18/2029 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES AVB 3.95 01/15/21 | | | 2 | 1FE | 5,450,004 | 101.7660 | 5,596,123 | 5,499,000 | 5,492,574 | | 5,939 | | | 3.950 | 4.066 | JJ | 100,158 | 217,211 | 10/18/2011 | 01/15/2021 |
| 05348E-AT-6 | AVALONBAY COMMUNITIES AVB 4.2 12/15/23 | | | 2 | 1FE | 12,576,929 | 107.3910 | 13,343,270 | 12,425,000 | 12,491,213 | | (16,077) | | | 4.200 | 4.045 | JD | 23,193 | 521,850 | 01/28/2014 | 12/15/2023 |
| 05348E-AW-9 | AVALONBAY COMMUNITIES AVB 3 1/2 11/15/25 | | | 2 | 1FE | 5,980,440 | 106.1210 | 6,367,248 | 6,000,000 | 5,987,688 | | 1,856 | | | 3.500 | 3.539 | MN | 26,833 | 210,000 | 11/04/2015 | 11/15/2025 |
| 05348E-AZ-2 | AVALONBAY COMMUNITIES AVB 3.9 10/15/46 | | | 2 | 1FE | 9,997,420 | 109.7240 | 10,972,410 | 10,000,000 | 9,997,615 | | 28 | | | 3.900 | 3.901 | AO | 82,333 | 390,000 | 09/27/2016 | 10/15/2046 |
| 05348E-BA-6 | AVALONBAY COMMUNITIES AVB 3.35 05/15/27 | | | 2 | 1FE | 4,982,700 | 105.3370 | 5,266,845 | 5,000,000 | 4,986,718 | | 1,561 | | | 3.350 | 3.391 | MN | 21,403 | 167,500 | 05/03/2017 | 05/15/2027 |
| 053611-AF-6 | AVERY DENNISON CORP AVY 5 3/8 04/15/20 | | | | 2FE | 5,119,250 | 100.7830 | 5,039,155 | 5,000,000 | 5,004,634 | | (15,619) | | | 5.375 | 5.046 | AO | 56,736 | 268,750 | 02/08/2011 | 04/15/2020 |
| 053611-AG-4 | AVERY DENNISON CORP AVY 3.35 04/15/23 | | | 2 | 2FE | 20,992,260 | 101.8200 | 21,382,137 | 21,000,000 | 20,997,201 | | 788 | | | 3.350 | 3.354 | AO | 148,517 | 703,500 | 04/03/2013 | 04/15/2023 |
| 053611-AJ-8 | AVERY DENNISON CORP AVY 4 7/8 12/06/28 | | | 2 | 2FE | 19,900,000 | 113.3450 | 22,669,016 | 20,000,000 | 19,908,523 | | 7,978 | | | 4.875 | 4.939 | JD | 67,708 | 975,000 | 11/29/2018 | 12/06/2028 |
| 05367A-AJ-2 | AVIATION CAPITAL AVIATION CAPITAL GROUP CORP | 0 | | 2 | 2FE | 2,484,100 | 100.6200 | 2,515,512 | 2,500,000 | 2,493,184 | | 3,172 | | | 2.875 | 3.013 | JJ | 32,144 | 71,875 | 01/12/2017 | 01/20/2022 |
| 05379B-AL-1 | AVISTA CORP AVA 6 1/4 12/01/35 | | | | 1FE | 510,220 | 132.7900 | 663,949 | 500,000 | 508,029 | | (292) | | | 6.250 | 6.091 | JD | 2,604 | 31,250 | 06/01/2010 | 12/01/2035 |
| 05379B-AP-2 | AVISTA CORP AVA 5 1/8 04/01/22 | | | | 1FE | 11,751,285 | 106.4990 | 11,182,385 | 10,500,000 | 10,864,538 | | (153,165) | | | 5.125 | 3.506 | AO | 134,531 | 538,125 | 08/23/2013 | 04/01/2022 |
| 053807-AQ-6 | AVNET INC AVT 5 7/8 06/15/20 | | | | 2FE | 7,858,130 | 101.5910 | 7,111,349 | 7,000,000 | 7,058,272 | | (124,388) | | | 5.875 | 4.011 | JD | 18,278 | 411,250 | 09/24/2012 | 06/15/2020 |
| 053807-AS-2 | AVNET INC AVT 4 5/8 04/15/26 | | | 2 | 2FE | 23,826,240 | 106.0340 | 25,448,160 | 24,000,000 | 23,882,352 | | 15,734 | | | 4.625 | 4.716 | AO | 234,333 | 1,110,000 | 03/21/2016 | 04/15/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05463H-AA-9 | AXIS SPECIALTY FINANCE AXS 5 7/8 06/01/20 | | | | 2FE | 11,864,170 | 101.5630 | 12,167,247 | 11,980,000 | 11,973,580 | | 14,790 | | | 5.875 | 6.008 | JD | 58,652 | 703,825 | 07/08/2010 | 06/01/2020 |
| 05463H-AB-7 | AXIS SPECIALTY FINANCE AXS 3.9 07/15/29 | | | 2 | 2FE | 17,885,340 | 104.8770 | 18,877,806 | 18,000,000 | 17,890,802 | | 5,462 | | | 3.900 | 3.977 | JJ | 374,400 | | 06/12/2019 | 07/15/2029 |
| 05523U-AL-4 | BAE SYSTEMS HOLDINGS INC BALN 4 3/4 10/07/44 | | | | 2FE | 9,947,700 | 115.9070 | 11,590,690 | 10,000,000 | 9,952,393 | | 988 | | | 4.750 | 0.017 | AO | 110,833 | 475,000 | 09/30/2014 | 10/07/2044 |
| 05523U-AM-2 | BAE SYSTEMS HOLDINGS INC BAE SYSTEMS HOLDINGS INC | 0 | | 2 | 2FE | 1,422,918 | 100.7020 | 1,409,829 | 1,400,000 | 1,406,348 | | (7,106) | | | 2.850 | 2.323 | JD | 1,773 | 39,900 | 08/14/2017 | 12/15/2020 |
| 05531F-AX-1 | BB&T CORPORATION BASIC | 0 | | 2 | 1FE | 1,623,694 | 101.8090 | 1,628,944 | 1,600,000 | 1,621,863 | | (1,831) | | | 2.750 | 2.102 | AO | 11,000 | | 10/24/2019 | 04/01/2022 |
| 05545M-AA-0 | BBA US HOLDINGS INC BBA US HOLDINGS INC | 0 | | 2 | 3FE | 3,729,000 | 105.7210 | 3,932,806 | 3,720,000 | 3,727,418 | | (964) | | | 5.375 | 5.337 | MN | 33,325 | 199,950 | 04/20/2018 | 05/01/2026 |
| 05564E-BL-9 | BEX PORTFOLIO LLC ESS 5.2 03/15/21 | | | 2 | 2Z | 15,112,575 | 102.9750 | 15,207,348 | 14,768,000 | 14,811,912 | | (44,072) | | | 5.200 | 4.877 | MS | 226,114 | 767,936 | 01/11/2012 | 03/15/2021 |
| 057224-AZ-0 | BAKER HUGHES INC BHI 5 1/8 09/15/40 | | | | 1FE | 30,057,295 | 117.9720 | 34,801,652 | 29,500,000 | 29,964,876 | | (13,220) | | | 5.125 | 5.010 | MS | 445,163 | 1,511,875 | 05/25/2012 | 09/15/2040 |
| 057224-AZ-0 | BAKER HUGHES INC BHI 5 1/8 09/15/40 | 0 | | | 1FE | 2,090,608 | 117.9720 | 2,477,406 | 2,100,000 | 2,091,059 | | 404 | | | 5.125 | 5.010 | MS | 31,690 | 107,625 | 02/26/2019 | 09/15/2040 |
| 05723K-AF-7 | BAKER HUGHES A GE CO LLC BHI 4.08 12/15/47 | | | 2 | 1FE | 30,000,000 | 102.5730 | 30,771,840 | 30,000,000 | 30,000,000 | | | | | 4.080 | 4.080 | JD | 54,400 | 1,224,000 | 02/01/2018 | 12/15/2047 |
| 058498-AV-8 | BALL CORP BALL CORP | 0 | | 2 | 3FE | 1,000,000 | 109.0500 | 1,090,500 | 1,000,000 | 1,000,000 | | | | | 4.875 | 4.875 | MS | 14,354 | 48,750 | 03/06/2018 | 03/15/2026 |
| 059165-DX-5 | BALTIMORE GAS & ELECTRIC EXC 5.2 06/15/33 | | | | 1FE | 6,443,680 | 120.2550 | 7,816,543 | 6,500,000 | 6,459,222 | | 1,987 | | | 5.200 | 5.265 | JD | 15,022 | 338,000 | 08/31/2010 | 06/15/2033 |
| 059165-EC-0 | BALTIMORE GAS & ELECTRIC EXC 6.35 10/01/36 | | | | 1FE | 20,053,133 | 137.9340 | 23,473,625 | 17,018,000 | 19,385,195 | | (87,749) | | | 6.350 | 5.105 | AO | 270,161 | 1,080,643 | 09/23/2010 | 10/01/2036 |
| 059165-EJ-5 | BALTIMORE GAS & ELECTRIC BALTIMORE GAS & ELECTRIC | 0 | | 2 | 1FE | 1,983,980 | 107.4270 | 2,148,543 | 2,000,000 | 1,984,675 | | 310 | | | 3.750 | 3.795 | FA | 28,333 | 75,000 | 08/21/2017 | 08/15/2047 |
| 059165-EK-2 | BALTIMORE GAS & ELECTRIC BASIC | 0 | | 2 | 1FE | 999,160 | 115.3070 | 1,153,066 | 1,000,000 | 999,173 | | 12 | | | 4.250 | 4.255 | MS | 12,514 | 41,910 | 09/17/2018 | 09/15/2048 |
| 05964H-AH-8 | BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA | 0 | | | 1FE | 1,000,000 | 100.8770 | 1,008,775 | 1,000,000 | 1,000,000 | | | | | 3.106 | 3.459 | JAJO | 6,730 | 37,373 | 04/09/2018 | 04/12/2023 |
| 05964H-AJ-4 | BANCO SANTANDER CEN-SPON ADR BANCO SANTANDER SA | 0 | | | 1FE | 1,000,000 | 109.5140 | 1,095,135 | 1,000,000 | 1,000,000 | | | | | 4.379 | 4.379 | AO | 9,609 | 43,790 | 04/09/2018 | 04/12/2028 |
| 06051G-EU-9 | BANK OF AMERICA CORP BAC 3.3 01/11/23 | | | | 1FE | 7,240,518 | 103.4650 | 7,533,265 | 7,281,000 | 7,267,289 | | 4,233 | | | 3.300 | 3.366 | JJ | 113,462 | 240,273 | 01/08/2013 | 01/11/2023 |
| 06051G-FH-7 | BANK OF AMERICA CORP | 0 | | | 2FE | 4,006,095 | 107.4700 | 4,298,820 | 4,000,000 | 4,003,144 | | (602) | | | 4.200 | 4.181 | FA | 58,333 | 168,000 | 08/21/2014 | 08/26/2024 |
| 06051G-FU-8 | BANK OF AMERICA CORP BANK OF AMERICA CORP | 0 | | | 2FE | 3,000,000 | 109.7290 | 3,291,871 | 3,000,000 | 3,000,000 | | | | | 4.450 | 4.450 | MS | 43,758 | 133,500 | 02/29/2016 | 03/03/2026 |
| 06051G-FX-2 | BANK OF AMERICA CORP BANK OF AMERICA CORP | 0 | | | 1FE | 1,554,390 | 106.3430 | 1,595,147 | 1,500,000 | 1,537,558 | | (5,329) | | | 3.500 | 3.060 | AO | 10,500 | 52,500 | 09/20/2016 | 04/19/2026 |
| 06051G-GM-5 | BANK OF AMERICA CORP BAC 4.244 04/24/38 | LS | | 2 | 1FE | 85,000 | 114.8740 | 97,643 | 85,000 | 85,000 | | | | | 4.244 | 4.169 | AO | 671 | 3,607 | 04/19/2017 | 04/24/2038 |
| 06051G-GM-5 | BANK OF AMERICA CORP BAC 4.244 04/24/38 | | | 2 | 1FE | 14,915,000 | 114.8740 | 17,133,442 | 14,915,000 | 14,915,000 | | | | | 4.244 | 4.169 | AO | 117,807 | 632,993 | 04/19/2017 | 04/24/2038 |
| 06051G-GM-5 | BANK OF AMERICA CORP BAC 4.244 04/24/38 | 0 | | 2 | 1FE | 947,276 | 114.8740 | 930,479 | 810,000 | 947,142 | | (133) | | | 4.244 | 4.169 | AO | 6,398 | | 12/23/2019 | 04/24/2038 |
| 06051G-HD-4 | BANK OF AMERICA CORP BAC 3.419 12/20/28 | | | 2 | 1FE | 24,997,958 | 104.8120 | 26,202,950 | 25,000,000 | 24,998,625 | | 129 | | | 3.419 | 3.420 | JD | 26,117 | 854,750 | 05/23/2018 | 12/20/2028 |
| 06051G-HJ-1 | BANK OF AMERICA CORP BANK OF AMERICA CORP | 0 | | 2 | 1FE | 2,000,000 | 100.9120 | 2,018,249 | 2,000,000 | 2,000,000 | | | | | 2.597 | 2.985 | MJSD | 866 | 63,201 | 06/20/2018 | 06/25/2022 |
| 06051G-HQ-5 | BANK OF AMERICA CORP BASIC | 0 | | 2 | 1FE | 2,000,000 | 109.4850 | 2,189,695 | 2,000,000 | 2,000,000 | | | | | 3.974 | 3.974 | FA | 31,792 | 39,740 | 02/04/2019 | 02/07/2030 |
| 06406H-CQ-0 | BANK OF NEW YORK MELLON BK 3.95 11/18/25 | | | 2 | 1FE | 29,928,900 | 109.3050 | 32,791,470 | 30,000,000 | 29,960,980 | | 5,784 | | | 3.950 | 3.975 | MN | 141,542 | 1,185,000 | 11/13/2013 | 11/18/2025 |
| 06406H-DA-4 | BANK OF NEW YORK MELLON BK 3 02/24/25 | | | 2 | 1FE | 9,849,950 | 103.9630 | 10,396,260 | 10,000,000 | 9,915,026 | | 14,952 | | | 3.000 | 3.180 | FA | 105,833 | 300,000 | 06/03/2015 | 02/24/2025 |
| 06406R-AB-3 | BANK OF NY MELLON CORP BK 3.442 02/07/28 | | | 2 | 1FE | 5,000,000 | 105.6840 | 5,284,200 | 5,000,000 | 5,000,000 | | | | | 3.442 | 3.442 | FA | 68,840 | 172,100 | 01/31/2017 | 02/07/2028 |
| 06406R-AD-9 | BANK OF NY MELLON CORP BK 3 1/4 05/16/27 | | | 2 | 1FE | 4,997,900 | 105.1180 | 5,255,885 | 5,000,000 | 4,998,388 | | 191 | | | 3.250 | 3.255 | MN | 20,313 | 162,500 | 05/09/2017 | 05/16/2027 |
| 06406R-AH-0 | BANK OF NY MELLON CORP BANK OF NEW YORK MELLON CORP | 0 | | | 1FE | 2,993,340 | 110.3050 | 3,309,140 | 3,000,000 | 2,994,278 | | 572 | | | 3.850 | 3.877 | AO | 20,213 | 115,500 | 04/23/2018 | 04/28/2028 |
| 06406R-AJ-6 | BANK OF NY MELLON CORP BASIC | 0 | | | 1FE | 4,894,027 | 105.2500 | 5,130,919 | 4,875,000 | 4,890,243 | | (3,784) | | | 3.450 | 3.357 | FA | 65,406 | 167,253 | 01/02/2019 | 08/11/2023 |
| 06849R-AC-6 | BARRICK NA FINANCE LLC BARICK NA FINANCE LLC | 0 | | | 2FE | 1,583,811 | 139.0580 | 1,809,147 | 1,301,000 | 1,559,980 | | (7,564) | | | 7.500 | 5.749 | MS | 28,730 | 97,575 | 08/10/2016 | 09/15/2038 |
| 06849R-AG-7 | BARRICK NA FINANCE LLC ABXCN 5.7 05/30/41 | | | | 2FE | 4,477,480 | 120.2920 | 4,811,672 | 4,000,000 | 4,408,500 | | (10,578) | | | 5.700 | 4.923 | MN | 19,633 | 228,000 | 05/09/2012 | 05/30/2041 |
| 070101-E@-5 | BASIN ELECTRIC POWER COOP SERIES 2011A | | | 4 | 1 | 6,965,820 | 102.7830 | 7,159,679 | 6,965,820 | 6,965,820 | | | | | 4.000 | 4.000 | AO | 69,658 | 278,633 | 10/31/2011 | 10/01/2031 |
| 070101-F#-2 | BASIN ELECTRIC POWER COOP | | | 4 | 1 | 10,000,000 | 102.9550 | 10,295,500 | 10,000,000 | 10,000,000 | | | | | 4.100 | 4.100 | JD | 18,222 | 410,000 | 07/07/2015 | 06/15/2034 |
| 070101-G@-3 | BASIN ELECTRIC POWER COOP | | | 4 | 1FE | 4,000,000 | 105.0570 | 4,202,280 | 4,000,000 | 4,000,000 | | | | | 4.740 | 4.740 | JD | 8,427 | 189,600 | 07/07/2015 | 06/15/2044 |
| 07177M-AB-9 | BAXALTA INC TACHEM 4 06/23/25 | LS | | 2 | 2FE | 56,645 | 107.3520 | 61,191 | 57,000 | 56,769 | | 37 | | | 4.000 | 4.083 | JD | 51 | 2,423 | 06/03/2016 | 06/23/2025 |
| 07177M-AB-9 | BAXALTA INC TACHEM 4 06/23/25 | | | 2 | 2FE | 5,859,258 | 107.3520 | 6,329,474 | 5,896,000 | 5,872,123 | | 3,817 | | | 4.000 | 4.083 | JD | 5,241 | 250,580 | 06/03/2016 | 06/23/2025 |
| 071813-AM-1 | BAXTER INTERNATIONAL INC BAX 6 5/8 02/15/28 | | | | 1FE | 12,535,560 | 125.8640 | 15,103,680 | 12,000,000 | 12,308,514 | | (28,446) | | | 6.625 | 6.217 | FA | 300,333 | 795,000 | 05/26/2009 | 02/15/2028 |
| 071813-AX-7 | BAXTER INTERNATIONAL INC BAX 6 1/4 12/01/37 | | | | 1FE | 14,311,643 | 133.6290 | 16,146,380 | 12,083,000 | 13,856,705 | | (60,085) | | | 6.250 | 5.000 | JD | 62,932 | 755,188 | 10/15/2010 | 12/01/2037 |
| 071813-BP-3 | BAXTER INTERNATIONAL INC BAX 3 1/2 08/15/46 | | | 2 | 1FE | 8,392,050 | 96.7890 | 8,711,046 | 9,000,000 | 8,430,092 | | 12,053 | | | 3.500 | 3.884 | FA | 119,000 | 315,000 | 09/20/2016 | 08/15/2046 |
| 07274E-AG-8 | BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24 | LS | | | 2FE | 639,661 | 103.0270 | 659,372 | 640,000 | 639,821 | | 33 | | | 3.375 | 3.381 | AO | 4,980 | 21,600 | 06/05/2015 | 10/08/2024 |
| 07274E-AG-8 | BAYER US FINANCE LLC BAYNGR 3 3/8 10/08/24 | | | | 2FE | 39,994,812 | 103.0270 | 41,227,244 | 40,016,000 | 40,004,802 | | 2,084 | | | 3.375 | 3.381 | AO | 311,375 | 1,350,540 | 06/05/2015 | 10/08/2024 |
| 07274N-AC-7 | BAYER US FINANCE II LLC BAYER US FINANCE II LLC | 0 | | 2 | 2FE | 3,000,000 | 100.3540 | 3,010,625 | 3,000,000 | 3,000,000 | | | | | 2.577 | 2.965 | MJSD | 1,288 | 94,134 | 06/18/2018 | 06/25/2021 |
| 07274N-AN-3 | BAYER US FINANCE II LLC BAYER US FINANCE II LLC | 0 | | 2 | 2FE | 1,968,720 | 110.0120 | 2,200,231 | 2,000,000 | 1,970,203 | | 990 | | | 4.625 | 4.747 | JD | 1,542 | 92,500 | 06/18/2018 | 06/25/2038 |
| 07274N-AZ-6 | BAYER US FINANCE II LLC BAYNGR 4.2 07/15/34 | | | 2 | 2FE | 4,967,750 | 101.7400 | 5,086,985 | 5,000,000 | 4,967,750 | | | | | 4.200 | 4.256 | JJ | 96,833 | 210,000 | 07/12/2018 | 07/15/2034 |
| 07274N-BA-0 | BAYER US FINANCE II LLC BAYNGR 5 1/2 07/30/35 | | | | 2FE | 33,172,818 | 115.3240 | 35,614,450 | 30,882,000 | 33,039,369 | | (92,383) | | | 5.500 | 4.851 | JJ | 712,431 | 1,698,510 | 07/12/2018 | 07/30/2035 |
| 07330M-AA-5 | BRANCH BANKING & TRUST TFC 3.8 10/30/26 | | | 2 | 1FE | 39,902,400 | 107.2490 | 42,899,520 | 40,000,000 | 39,950,739 | | 6,203 | | | 3.800 | 3.821 | AO | 257,556 | 1,520,000 | 09/22/2014 | 10/30/2026 |
| 07330M-AB-3 | BRANCH BANKING & TRUST TFC 3 5/8 09/16/25 | | | 2 | 1FE | 9,993,300 | 106.4250 | 10,642,450 | 10,000,000 | 9,995,884 | | 638 | | | 3.625 | 3.633 | MS | 105,729 | 362,500 | 09/09/2015 | 09/16/2025 |
| 07330M-AC-1 | BRANCH BANKING & TRUST TFC 2.636 09/17/29 | | | 2 | 1FE | 15,000,000 | 100.2500 | 15,037,500 | 15,000,000 | 15,000,000 | | | | | 2.636 | 2.636 | MS | 114,227 | | 09/09/2019 | 09/17/2029 |
| 073730-AB-9 | BEAM SUNTORY INC SUNTOR 7 7/8 01/15/23 | | | | 2FE | 5,769,844 | 112.1010 | 6,470,458 | 5,772,000 | 5,771,613 | | 109 | | | 7.875 | 7.878 | JJ | 209,596 | 454,545 | 10/03/2011 | 01/15/2023 |
| 075887-AQ-2 | BECTON DICKINSON BDX 6.7 08/01/28 | | | | 2FE | 7,945,050 | 122.6860 | 9,201,435 | 7,500,000 | 7,763,325 | | (22,681) | | | 6.700 | 6.167 | FA | 209,375 | 502,500 | 05/26/2009 | 08/01/2028 |
| 075887-AV-1 | BECTON DICKINSON BDX 6 05/15/39 | | | | 2FE | 9,735,590 | 123.9120 | 11,771,631 | 9,500,000 | 9,693,041 | | (5,716) | | | 6.000 | 5.819 | MN | 72,833 | 570,000 | 11/18/2010 | 05/15/2039 |
| 075887-AX-7 | BECTON DICKINSON BDX 5 11/12/40 | | | | 2FE | 11,384,785 | 112.7520 | 12,927,017 | 11,465,000 | 11,398,288 | | 1,760 | | | 5.000 | 5.045 | MN | 78,026 | 573,250 | 06/23/2011 | 11/12/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 075887-BT-5 | BECTON DICKINSON BASIC | 0 | | 2 | 2FE | 3,459,844 | 101.6570 | 3,456,336 | 3,400,000 | 3,456,455 | | (3,388) | | | 2.894 | 2.165 | JD | 6,833 | 28,940 | 12/26/2019 | 06/06/2022 |
| 075887-CE-7 | BECTON DICKINSON BDX 6.7 12/01/26 | | | | 2FE | 18,540,474 | 119.5430 | 20,142,996 | 16,850,000 | 18,267,379 | | (167,131) | | | 6.700 | 5.230 | JD | 94,079 | 1,128,950 | 05/01/2018 | 12/01/2026 |
| 075896-AB-6 | BED BATH & BEYOND INC BBBY 4.915 08/01/34 | LS | | 2 | 3FE | 4,011,290 | 76.0000 | 4,550,120 | 5,987,000 | 4,074,355 | | 63,065 | | | 4.915 | 8.329 | FA | 122,609 | 294,261 | 07/16/2014 | 08/01/2034 |
| 075896-AB-6 | BED BATH & BEYOND INC BBBY 4.915 08/01/34 | | | 2 | 3FE | 6,105,710 | 76.0000 | 6,925,880 | 9,113,000 | 6,201,703 | | 95,993 | | | 4.915 | 8.329 | FA | 186,627 | 447,904 | 07/16/2014 | 08/01/2034 |
| 081437-AM-7 | BEMIS COMPANY INC AMCR 4 1/2 10/15/21 | | | 2 | 2FE | 16,333,393 | 102.9580 | 16,725,543 | 16,245,000 | 16,311,248 | | (22,145) | | | 4.500 | 4.222 | AO | 154,328 | 247,736 | 06/13/2019 | 10/15/2021 |
| 081437-AP-0 | BEMIS COMPANY INC AMCR 3.1 09/15/26 | | | 2 | 2FE | 11,989,671 | 97.7990 | 11,735,904 | 12,000,000 | 11,990,711 | | 1,040 | | | 3.100 | 3.113 | MS | 109,533 | 95,067 | 06/13/2019 | 09/15/2026 |
| 084423-AR-3 | BERKLEY (WR) CORPORATION WRB 5 3/8 09/15/20 | | | | 2FE | 12,548,010 | 102.0200 | 12,752,475 | 12,500,000 | 12,504,231 | | (5,756) | | | 5.375 | 5.325 | MS | 197,830 | 671,875 | 09/13/2010 | 09/15/2020 |
| 084423-AS-1 | BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22 | LS | | | 2FE | 124,525 | 105.4050 | 131,757 | 125,000 | 124,876 | | 52 | | | 4.625 | 4.673 | MS | 1,702 | 5,781 | 03/13/2012 | 03/15/2022 |
| 084423-AS-1 | BERKLEY (WR) CORPORATION WRB 4 5/8 03/15/22 | | | | 2FE | 7,346,975 | 105.4050 | 7,773,634 | 7,375,000 | 7,367,662 | | 3,091 | | | 4.625 | 4.673 | MS | 100,433 | 341,094 | 03/13/2012 | 03/15/2022 |
| 084664-BL-4 | BERKSHIRE HATHAWAY FIN BRK 5 3/4 01/15/40 | LS | | | 1FE | 659,997 | 137.4310 | 918,036 | 668,000 | 661,342 | | 172 | | | 5.750 | 5.835 | JJ | 17,711 | 38,410 | 01/06/2010 | 01/15/2040 |
| 084664-BL-4 | BERKSHIRE HATHAWAY FIN BRK 5 3/4 01/15/40 | | | | 1FE | 4,280,103 | 137.4310 | 5,953,489 | 4,332,000 | 4,288,820 | | 1,114 | | | 5.750 | 5.835 | JJ | 114,858 | 249,090 | 01/06/2010 | 01/15/2040 |
| 084664-BU-4 | BERKSHIRE HATHAWAY FIN BRK 4.4 05/15/42 | | | | 1FE | 33,138,056 | 118.2800 | 38,677,658 | 32,700,000 | 33,175,936 | | (2,036) | | | 4.400 | 4.291 | MN | 183,847 | 1,324,400 | 07/29/2019 | 05/15/2042 |
| 084670-BR-8 | BERKSHIRE HATHAWAY INC BERKSHIRE HATHAWAY INC | 0 | | 2 | 1FE | 3,989,120 | 102.4740 | 4,098,979 | 4,000,000 | 3,994,756 | | 1,543 | | | 2.750 | 2.793 | MS | 32,389 | 110,000 | 03/08/2016 | 03/15/2023 |
| 090572-AP-3 | BIO-RAD LABS BIO 4 7/8 12/15/20 | | | | 2FE | 18,861,436 | 102.3720 | 18,602,089 | 18,171,000 | 18,277,064 | | (106,581) | | | 4.875 | 3.681 | JD | 39,371 | 885,836 | 11/25/2013 | 12/15/2020 |
| 090572-AP-3 | BIO-RAD LABS BIO 4 7/8 12/15/20 | 0 | | | 2FE | 14,298,305 | 102.3720 | 14,332,136 | 14,000,000 | 14,251,100 | | (47,205) | | | 4.875 | 3.681 | JD | 30,333 | 341,250 | 11/12/2019 | 12/15/2020 |
| 09062X-AF-0 | BIOGEN INC BIIB 4.05 09/15/25 | | | 2 | 1FE | 19,952,800 | 108.6900 | 21,737,960 | 20,000,000 | 19,970,770 | | 4,466 | | | 4.050 | 4.079 | MS | 238,500 | 810,000 | 09/10/2015 | 09/15/2025 |
| 091802-AB-4 | BLACK & DECKER HOLDINGS SWK 7.05 07/01/28 | LS | | | 1FE | 104,758 | 128.7780 | 128,778 | 100,000 | 102,905 | | (248) | | | 7.050 | 6.598 | JJ | 3,525 | 7,050 | 02/18/2010 | 07/01/2028 |
| 091802-AB-4 | BLACK & DECKER HOLDINGS SWK 7.05 07/01/28 | | | | 1FE | 4,766,489 | 128.7780 | 5,859,413 | 4,550,000 | 4,682,185 | | (11,283) | | | 7.050 | 6.598 | JJ | 160,388 | 320,775 | 02/18/2010 | 07/01/2028 |
| 092113-AH-2 | BLACK HILLS CORP BKH 4 1/4 11/30/23 | | | 2 | 2FE | 7,022,280 | 106.1130 | 7,427,938 | 7,000,000 | 7,009,342 | | (2,497) | | | 4.250 | 4.208 | MN | 25,618 | 297,500 | 01/30/2014 | 11/30/2023 |
| 092113-AQ-2 | BLACK HILLS CORP BKH 4.35 05/01/33 | | | 2 | 2FE | 4,977,150 | 109.6540 | 5,482,700 | 5,000,000 | 4,978,457 | | 1,133 | | | 4.350 | 4.405 | MN | 36,250 | 217,500 | 08/14/2018 | 05/01/2033 |
| 092113-AQ-2 | BLACK HILLS CORP BKH 4.35 05/01/33 | 0 | | 2 | 2FE | 3,970,170 | 109.6540 | 4,386,160 | 4,000,000 | 3,971,960 | | 1,492 | | | 4.350 | 4.405 | MN | 29,000 | 174,000 | 09/21/2018 | 05/01/2033 |
| 092114-AB-3 | BLACK HILLS POWER INC BKH 6 1/8 11/01/39 | | | | 1FE | 14,889,320 | 132.6860 | 15,922,308 | 12,000,000 | 14,429,936 | | (76,460) | | | 6.125 | 4.547 | MN | 122,500 | 735,000 | 03/18/2013 | 11/01/2039 |
| 09256B-AL-1 | BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 | LS | | 2 | 1FE | 16,956,577 | 98.4360 | 16,905,467 | 17,174,000 | 16,961,971 | | 5,394 | | | 2.500 | 2.641 | JJ | 132,383 | | 09/03/2019 | 01/10/2030 |
| 09256B-AL-1 | BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 | | | 2 | 1FE | 27,473,723 | 98.4360 | 27,390,913 | 27,826,000 | 27,482,462 | | 8,739 | | | 2.500 | 2.641 | JJ | 214,492 | | 09/03/2019 | 01/10/2030 |
| 097023-AS-4 | BOEING CO BA 6 5/8 02/15/38 | | | | 1FE | 7,368,780 | 139.1760 | 8,350,578 | 6,000,000 | 7,096,126 | | (36,224) | | | 6.625 | 5.072 | FA | 150,167 | 397,500 | 10/27/2010 | 02/15/2038 |
| 097023-AU-9 | BOEING CO BA 6 1/8 02/15/33 | LS | | | 1FE | 4,583 | 130.6470 | 5,226 | 4,000 | 4,415 | | (22) | | | 6.125 | 5.036 | FA | 93 | 245 | 08/05/2010 | 02/15/2033 |
| 097023-AU-9 | BOEING CO BA 6 1/8 02/15/33 | | | | 1FE | 1,141,077 | 130.6470 | 1,301,247 | 996,000 | 1,099,232 | | (5,441) | | | 6.125 | 5.036 | FA | 23,046 | 61,005 | 08/05/2010 | 02/15/2033 |
| 097023-AX-3 | BOEING CO BA 6 7/8 03/15/39 | LS | | | 1FE | 98,380 | 146.2780 | 146,278 | 100,000 | 98,641 | | 33 | | | 6.875 | 7.005 | MS | 2,024 | 6,875 | 04/06/2009 | 03/15/2039 |
| 097023-AX-3 | BOEING CO BA 6 7/8 03/15/39 | | | | 1FE | 5,804,420 | 146.2780 | 8,630,373 | 5,900,000 | 5,819,825 | | 1,934 | | | 6.875 | 7.005 | MS | 119,434 | 405,625 | 04/06/2009 | 03/15/2039 |
| 097023-BA-2 | BOEING CO BA 5 7/8 02/15/40 | | | | 1FE | 5,668,900 | 132.5050 | 6,625,245 | 5,000,000 | 5,551,057 | | (15,609) | | | 5.875 | 5.000 | FA | 110,972 | 293,750 | 10/15/2010 | 02/15/2040 |
| 097023-BK-0 | BOEING CO BA 3.3 03/01/35 | | | 2 | 1FE | 9,705,200 | 100.1880 | 10,018,760 | 10,000,000 | 9,759,254 | | 11,849 | | | 3.300 | 3.506 | MS | 110,000 | 330,000 | 02/18/2015 | 03/01/2035 |
| 097023-BS-3 | BOEING CO BA 3 3/8 06/15/46 | LS | | 2 | 1FE | 143,867 | 97.0230 | 155,237 | 160,000 | 144,783 | | 321 | | | 3.375 | 3.958 | JD | 240 | 5,400 | 02/02/2017 | 06/15/2046 |
| 097023-BS-3 | BOEING CO BA 3 3/8 06/15/46 | | | 2 | 1FE | 13,343,633 | 97.0230 | 14,398,228 | 14,840,000 | 13,428,663 | | 29,792 | | | 3.375 | 3.958 | JD | 22,260 | 500,850 | 02/02/2017 | 06/15/2046 |
| 097023-BV-6 | BOEING CO BA 3.65 03/01/47 | | | 2 | 1FE | 4,769,600 | 101.5380 | 5,076,905 | 5,000,000 | 4,782,005 | | 4,443 | | | 3.650 | 3.912 | MS | 60,833 | 182,500 | 02/14/2017 | 03/01/2047 |
| 097023-BY-0 | BOEING CO BA 3.55 03/01/38 | LS | | 2 | 1FE | 315,354 | 103.9070 | 343,932 | 331,000 | 316,354 | | 546 | | | 3.550 | 3.892 | MS | 3,917 | 11,751 | 02/21/2018 | 03/01/2038 |
| 097023-BY-0 | BOEING CO BA 3.55 03/01/38 | | | 2 | 1FE | 6,353,756 | 103.9070 | 6,929,544 | 6,669,000 | 6,373,904 | | 11,002 | | | 3.550 | 3.892 | MS | 78,916 | 236,750 | 02/21/2018 | 03/01/2038 |
| 097023-CE-3 | BOEING CO BA 3 1/2 03/01/39 | | | 2 | 1FE | 7,666,400 | 102.8450 | 8,227,600 | 8,000,000 | 7,676,482 | | 10,082 | | | 3.500 | 3.799 | MS | 93,333 | 152,444 | 02/13/2019 | 03/01/2039 |
| 099724-AC-0 | BORGWARNER INC BWA 7 1/8 02/15/29 | | | | 2FE | 4,409,292 | 130.1530 | 5,004,394 | 3,845,000 | 4,199,085 | | (28,730) | | | 7.125 | 5.810 | FA | 103,495 | 273,956 | 11/01/2010 | 02/15/2029 |
| 099724-AH-9 | BORGWARNER INC BWA 4 3/8 03/15/45 | | | 2 | 2FE | 4,984,250 | 101.9130 | 5,095,660 | 5,000,000 | 4,985,604 | | 308 | | | 4.375 | 4.394 | MS | 64,410 | 218,750 | 03/09/2015 | 03/15/2045 |
| 099724-AJ-5 | BORGWARNER INC BWA 3 3/8 03/15/25 | LS | | 2 | 2FE | 441,963 | 104.3770 | 462,392 | 443,000 | 442,415 | | 101 | | | 3.375 | 3.403 | MS | 4,402 | 14,951 | 06/02/2015 | 03/15/2025 |
| 099724-AJ-5 | BORGWARNER INC BWA 3 3/8 03/15/25 | | | 2 | 2FE | 20,962,809 | 104.3770 | 21,931,779 | 21,012,000 | 20,984,236 | | 4,798 | | | 3.375 | 3.403 | MS | 208,807 | 709,155 | 06/02/2015 | 03/15/2025 |
| 10112R-AS-3 | BOSTON PROPERTIES LP BXP 4 1/8 05/15/21 | | | 2 | 1FE | 9,753,000 | 102.3230 | 10,232,300 | 10,000,000 | 9,958,151 | | 28,969 | | | 4.125 | 4.443 | MN | 52,708 | 412,500 | 09/29/2011 | 05/15/2021 |
| 10112R-AU-8 | BOSTON PROPERTIES LP BXP 3.85 02/01/23 | | | 2 | 1FE | 4,988,950 | 104.7480 | 5,237,375 | 5,000,000 | 4,996,261 | | 1,121 | | | 3.850 | 3.876 | FA | 80,208 | 192,500 | 05/31/2012 | 02/01/2023 |
| 10112R-AX-2 | BOSTON PROPERTIES LP BXP 3.65 02/01/26 | LS | | 2 | 2FE | 149,562 | 105.8880 | 158,832 | 150,000 | 149,717 | | 41 | | | 3.650 | 3.685 | FA | 2,281 | 5,475 | 01/08/2016 | 02/01/2026 |
| 10112R-AX-2 | BOSTON PROPERTIES LP BXP 3.65 02/01/26 | | | 2 | 2FE | 13,809,558 | 105.8880 | 14,665,460 | 13,850,000 | 13,823,831 | | 3,773 | | | 3.650 | 3.685 | FA | 210,635 | 505,525 | 01/08/2016 | 02/01/2026 |
| 10112R-BC-7 | BOSTON PROPERTIES LP BXP 2.9 03/15/30 | | | | 2FE | 15,003,540 | 99.6100 | 14,941,515 | 15,000,000 | 15,003,488 | | (52) | | | 2.900 | 2.897 | MS | 142,583 | | 08/19/2019 | 03/15/2030 |
| 101137-AN-7 | BOSTON SCIENTIFIC CORP BSX 4 1/8 10/01/23 | LS | | 2 | 2FE | 99,745 | 105.9580 | 105,958 | 100,000 | 99,894 | | 25 | | | 4.125 | 4.156 | AO | 1,031 | 4,125 | 11/20/2013 | 10/01/2023 |
| 101137-AN-7 | BOSTON SCIENTIFIC CORP BSX 4 1/8 10/01/23 | | | 2 | 2FE | 24,836,555 | 105.9580 | 26,383,517 | 24,900,000 | 24,873,709 | | 6,344 | | | 4.125 | 4.156 | AO | 256,781 | 1,027,125 | 11/20/2013 | 10/01/2023 |
| 101137-AQ-0 | BOSTON SCIENTIFIC CORP BASIC | 0 | | | 2FE | 1,033,040 | 103.1950 | 1,031,950 | 1,000,000 | 1,030,284 | | (2,756) | | | 3.375 | 2.060 | MN | 4,313 | 16,875 | 10/09/2019 | 05/15/2022 |
| 102291-AB-7 | BOWDOIN COLLEGE BOWDOI 4.061 07/01/47 | | | 2 | 1FE | 5,000,000 | 115.9470 | 5,797,347 | 5,000,000 | 5,000,000 | | | | | 4.061 | 4.061 | JJ | 101,525 | 203,050 | 03/28/2017 | 07/01/2047 |
| 10240*-AA-7 | BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38 | | | 4 | 2PL | 30,000,000 | 93.1810 | 27,954,300 | 30,000,000 | 30,000,000 | | | | | 3.920 | 3.921 | JD | 52,267 | | 12/16/2019 | 09/30/2038 |
| 10334#-AG-7 | BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REITS | | | | 2PL | 8,000,000 | 104.3460 | 8,347,680 | 8,000,000 | 8,000,000 | | | | | 4.640 | 4.640 | MS | 112,391 | 185,600 | 03/13/2019 | 03/12/2027 |
| 10373Q-AF-7 | BP CAP MARKETS AMERICA BASIC | 0 | | | 1FE | 500,547 | 101.8980 | 509,491 | 500,000 | 500,220 | | (308) | | | 4.500 | 4.439 | AO | 5,625 | 22,500 | 12/14/2018 | 10/01/2020 |
| 10373Q-AV-2 | BP CAP MARKETS AMERICA BPLN 3.017 01/16/27 | | | 2 | 1FE | 5,000,000 | 103.4560 | 5,172,815 | 5,000,000 | 5,000,000 | | | | | 3.017 | 3.017 | JJ | 69,140 | 150,850 | 12/14/2018 | 01/16/2027 |
| 10510K-AC-1 | BRAMBLES USA INC BXBAU 4 1/8 10/23/25 | | | 2 | 2FE | 21,946,540 | 105.7030 | 23,254,704 | 22,000,000 | 21,966,303 | | 5,030 | | | 4.125 | 4.155 | AO | 171,417 | 940,304 | 10/19/2015 | 10/23/2025 |
| 10623*-AA-4 | BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT | | | 4 | 1 | 11,562,500 | 112.5800 | 13,017,062 | 11,562,500 | 11,562,500 | | | | | 6.540 | 6.541 | JD | 2,101 | 756,187 | 11/04/2009 | 06/30/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 10922N-AC-7 | BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27 | LS | | 2 | 2FE | 11,407,209 | 99.4800 | 11,356,682 | 11,416,000 | 11,408,932 | | 807 | | | 3.700 | 3.710 | JD | 10,560 | 422,392 | 05/01/2018 | 06/22/2027 |
| 10922N-AC-7 | BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27 | | | 2 | 2FE | 8,577,390 | 99.4800 | 8,539,398 | 8,584,000 | 8,578,685 | | 607 | | | 3.700 | 3.710 | JD | 7,940 | 317,608 | 05/01/2018 | 06/22/2027 |
| 109641-AH-3 | BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC | 0 | | 2 | 3FE | 255,000 | 106.0310 | 265,078 | 250,000 | 253,141 | | (610) | | | 5.000 | 4.688 | AO | 3,125 | 12,500 | 10/05/2016 | 10/01/2024 |
| 110122-AP-3 | BRISTOL-MYERS SQUIBB CO BMY 5 7/8 11/15/36 | | | | 1FE | 11,830,135 | 132.9890 | 13,963,793 | 10,500,000 | 11,538,795 | | (38,485) | | | 5.875 | 5.000 | MN | 78,823 | 616,875 | 10/15/2010 | 11/15/2036 |
| 110122-AU-2 | BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42 | LS | | | 1FE | 1,005,529 | 100.7650 | 1,199,108 | 1,190,000 | 1,026,580 | | 4,276 | | | 3.250 | 4.197 | FA | 16,115 | 38,675 | 08/14/2014 | 08/01/2042 |
| 110122-AU-2 | BRISTOL-MYERS SQUIBB CO BMY 3 1/4 08/01/42 | | | | 1FE | 13,845,031 | 100.7650 | 16,510,411 | 16,385,000 | 14,134,880 | | 58,875 | | | 3.250 | 4.197 | FA | 221,880 | 532,513 | 08/14/2014 | 08/01/2042 |
| 110122-AX-6 | BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44 | LS | | 2 | 1FE | 13,018,691 | 117.6500 | 14,781,546 | 12,564,000 | 12,970,842 | | (9,782) | | | 4.500 | 4.281 | MS | 188,460 | 565,380 | 08/06/2014 | 03/01/2044 |
| 110122-AX-6 | BRISTOL-MYERS SQUIBB CO BMY 4 1/2 03/01/44 | | | 2 | 1FE | 2,524,159 | 117.6500 | 2,865,954 | 2,436,000 | 2,514,881 | | (1,897) | | | 4.500 | 4.281 | MS | 36,540 | 109,620 | 08/06/2014 | 03/01/2044 |
| 110122-BL-1 | BRISTOL-MYERS SQUIBB CO BMY 4 08/15/23 | | | | 1FE | 24,942,596 | 106.6020 | 26,650,475 | 25,000,000 | 24,944,701 | | 2,106 | | | 4.000 | 4.065 | FA | 377,778 | | 11/22/2019 | 08/15/2023 |
| 110122-BQ-0 | BRISTOL-MYERS SQUIBB CO BRISTOL MYERS 3.90 2/20/28 | 0 | | 2 | 1FE | 962,228 | 109.7050 | 1,097,051 | 1,000,000 | 962,633 | | 405 | | | 3.900 | 4.452 | FA | 14,192 | | 11/25/2019 | 02/20/2028 |
| 110122-CC-0 | BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 | | | 2 | 1FE | 3,258,960 | 115.4740 | 3,464,226 | 3,000,000 | 3,254,724 | | (4,236) | | | 4.125 | 3.508 | JD | 5,500 | 71,844 | 07/09/2019 | 06/15/2039 |
| 11043H-AA-6 | BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 | | | | 1FE | 9,393,174 | 104.0890 | 9,777,224 | 9,393,174 | 9,393,174 | | | | | 4.125 | 4.125 | MJSD | 11,839 | 387,468 | 03/20/2018 | 09/20/2031 |
| 11120V-AC-7 | BRIXMOR OPERATING PART BRX 4 1/8 06/15/26 | | | 2 | 2FE | 10,297,990 | 106.1870 | 10,618,710 | 10,000,000 | 10,207,347 | | (29,101) | | | 4.125 | 3.748 | JD | 18,333 | 412,500 | 09/21/2016 | 06/15/2026 |
| 11120V-AH-6 | BRIXMOR OPERATING PART BRX 4 1/8 05/15/29 | | | 2 | 2FE | 3,992,160 | 107.1700 | 4,286,784 | 4,000,000 | 3,992,595 | | 435 | | | 4.125 | 4.149 | MN | 21,083 | 84,792 | 05/07/2019 | 05/15/2029 |
| 11133T-AB-9 | BROADRIDGE FINANCIAL SOL BR 3.95 09/01/20 | LS | | | 2FE | 44,925 | 101.2180 | 45,548 | 45,000 | 44,992 | | 12 | | | 3.950 | 3.977 | MS | 592 | 1,778 | 09/20/2013 | 09/01/2020 |
| 11133T-AB-9 | BROADRIDGE FINANCIAL SOL BR 3.95 09/01/20 | | | | 2FE | 30,284,463 | 101.2180 | 30,704,389 | 30,335,000 | 30,329,613 | | 7,819 | | | 3.950 | 3.977 | MS | 399,411 | 1,198,233 | 09/20/2013 | 09/01/2020 |
| 11133T-AC-7 | BROADRIDGE FINANCIAL SOL BR 3.4 06/27/26 | | | 2 | 2FE | 4,979,450 | 104.1750 | 5,208,755 | 5,000,000 | 4,985,880 | | 1,911 | | | 3.400 | 3.449 | JD | 1,889 | 170,000 | 06/21/2016 | 06/27/2026 |
| 11134L-AH-2 | BROADCOM CRP / CAYMN FI AVGO 3 7/8 01/15/27 | | | 2 | 2FE | 40,085,637 | 103.7970 | 41,518,760 | 40,000,000 | 40,069,221 | | (8,822) | | | 3.875 | 3.846 | JJ | 714,722 | 1,550,000 | 02/21/2018 | 01/15/2027 |
| 11134L-AR-0 | BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28 | | | 2 | 2FE | 4,997,879 | 101.0580 | 5,052,910 | 5,000,000 | 4,998,820 | | 125 | | | 3.500 | 3.503 | JJ | 80,694 | 175,000 | 02/21/2018 | 01/15/2028 |
| 11135F-AA-9 | BROADCOM INC BASIC | 0 | | | 2FE | 1,997,640 | 101.2010 | 2,024,024 | 2,000,000 | 1,998,493 | | 853 | | | 3.125 | 3.185 | AO | 13,194 | 32,986 | 03/29/2019 | 04/15/2021 |
| 11271R-AA-7 | BROOKFIELD FINANCE LLC BAMACN 4 04/01/24 | | | 2 | 1FE | 9,974,200 | 107.2890 | 10,728,850 | 10,000,000 | 9,983,769 | | 3,435 | | | 4.000 | 4.042 | AO | 100,000 | 400,000 | 03/07/2017 | 04/01/2024 |
| 114259-AP-9 | BROOKLYN UNION GAS CO NGGLN 4.504 03/10/46 | | | 2 | 1FE | 10,000,000 | 114.5550 | 11,455,480 | 10,000,000 | 10,000,000 | | | | | 4.504 | 4.504 | MS | 138,873 | 450,400 | 03/07/2016 | 03/10/2046 |
| 114259-AQ-7 | BROOKLYN UNION GAS CO BROOKLYN UNION GAS CO | 0 | | 2 | 1FE | 1,000,000 | 113.2980 | 1,132,980 | 1,000,000 | 1,000,000 | | | | | 4.273 | 4.273 | MS | 12,582 | 42,730 | 03/09/2018 | 03/15/2048 |
| 115236-AA-9 | BROWN & BROWN INC BRO 4.2 09/15/24 | LS | | 2 | 2FE | 158,499 | 105.6960 | 168,056 | 159,000 | 158,738 | | 49 | | | 4.200 | 4.239 | MS | 1,966 | 6,678 | 09/15/2014 | 09/15/2024 |
| 115236-AA-9 | BROWN & BROWN INC BRO 4.2 09/15/24 | | | 2 | 2FE | 9,810,001 | 105.6960 | 10,401,504 | 9,841,000 | 9,824,767 | | 3,057 | | | 4.200 | 4.239 | MS | 121,700 | 413,322 | 09/15/2014 | 09/15/2024 |
| 115637-AM-2 | BROWN-FORMAN CORP BFB 2 1/4 01/15/23 | | | 2 | 1FE | 2,929,565 | 99.9490 | 3,278,340 | 3,280,000 | 3,153,626 | | 38,682 | | | 2.250 | 3.600 | JJ | 34,030 | 73,800 | 08/19/2013 | 01/15/2023 |
| 115637-AT-7 | BROWN-FORMAN CORP BFB 4 04/15/38 | | | 2 | 1FE | 14,828,250 | 112.2940 | 16,844,160 | 15,000,000 | 14,838,744 | | 5,837 | | | 4.000 | 4.084 | AO | 126,667 | 600,000 | 03/22/2018 | 04/15/2038 |
| 118230-AM-3 | BUCKEYE PARTNERS LP BPL 5.85 11/15/43 | | | 2 | 3FE | 9,858,100 | 90.1250 | 9,012,500 | 10,000,000 | 9,870,888 | | 2,407 | | | 5.850 | 5.952 | MN | 74,750 | 585,000 | 11/06/2013 | 11/15/2043 |
| 118230-AS-0 | BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP | 0 | | 2 | 4FE | 4,380,000 | 75.7500 | 4,545,000 | 6,000,000 | 4,380,898 | | 923 | 1,588,510 | | 6.375 | 6.409 | JJ | 168,938 | 382,500 | 01/18/2018 | 01/22/2078 |
| 12189L-AC-5 | BURLINGTN NORTH SANTA FE BNSF 5.05 03/01/41 | | | 2 | 1FE | 6,974,170 | 124.3850 | 8,706,922 | 7,000,000 | 6,978,343 | | 561 | | | 5.050 | 5.074 | MS | 117,833 | 353,500 | 09/07/2010 | 03/01/2041 |
| 12189L-AJ-0 | BURLINGTN NORTH SANTA FE BNSF 4.4 03/15/42 | | | 2 | 1FE | 13,600,460 | 115.6920 | 14,752,980 | 12,752,000 | 13,467,551 | | (20,373) | | | 4.400 | 4.010 | MS | 165,209 | 561,088 | 07/27/2012 | 03/15/2042 |
| 12189L-AK-7 | BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42 | LS | | 2 | 1FE | 412,593 | 116.3200 | 482,729 | 415,000 | 412,873 | | 54 | | | 4.375 | 4.411 | MS | 6,052 | 18,156 | 07/24/2014 | 09/01/2042 |
| 12189L-AK-7 | BURLINGTN NORTH SANTA FE BNSF 4 3/8 09/01/42 | | | 2 | 1FE | 2,570,007 | 116.3200 | 3,006,880 | 2,585,000 | 2,571,751 | | 335 | | | 4.375 | 4.411 | MS | 37,698 | 113,094 | 07/24/2014 | 09/01/2042 |
| 12189L-BB-6 | BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47 | LS | | 2 | 1FE | 293,605 | 113.2020 | 336,208 | 297,000 | 293,821 | | 61 | | | 4.125 | 4.191 | JD | 545 | 12,251 | 03/06/2017 | 06/15/2047 |
| 12189L-BB-6 | BURLINGTN NORTH SANTA FE BNSF 4 1/8 06/15/47 | | | 2 | 1FE | 4,649,245 | 113.2020 | 5,323,867 | 4,703,000 | 4,652,657 | | 963 | | | 4.125 | 4.191 | JD | 8,622 | 193,999 | 03/06/2017 | 06/15/2047 |
| 12189L-BC-4 | BURLINGTN NORTH SANTA FE BNSF 4.05 06/15/48 | | | 2 | 1FE | 4,987,250 | 112.9120 | 5,645,580 | 5,000,000 | 4,987,417 | | 163 | | | 4.050 | 4.065 | JD | 9,000 | 202,500 | 02/26/2018 | 06/15/2048 |
| 12189T-AZ-7 | BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37 | LS | | | 1FE | 91,155 | 140.5880 | 111,065 | 79,000 | 88,584 | | (338) | | | 6.150 | 5.088 | MN | 810 | 4,859 | 09/08/2010 | 05/01/2037 |
| 12189T-AZ-7 | BURLINGTN NORTH SANTA FE BNSF 6.15 05/01/37 | | | | 1FE | 11,678,251 | 140.5880 | 14,228,942 | 10,121,000 | 11,348,866 | | (43,321) | | | 6.150 | 5.088 | MN | 103,740 | 622,442 | 09/08/2010 | 05/01/2037 |
| 124857-AF-0 | CBS CORP VIAC 5.9 10/15/40 | | | 2 | 2FE | 6,491,638 | 121.1360 | 7,437,744 | 6,140,000 | 6,438,004 | | (7,844) | | | 5.900 | 5.500 | AO | 76,477 | 362,260 | 08/19/2011 | 10/15/2040 |
| 124857-AM-5 | CBS CORP VIAC 3.7 08/15/24 | LS | | 2 | 2FE | 25,439 | 105.5020 | 27,430 | 26,000 | 25,692 | | 60 | | | 3.700 | 3.983 | FA | 363 | 962 | 06/17/2015 | 08/15/2024 |
| 124857-AM-5 | CBS CORP VIAC 3.7 08/15/24 | | | 2 | 2FE | 10,121,962 | 105.5020 | 10,914,151 | 10,345,000 | 10,222,510 | | 23,693 | | | 3.700 | 3.983 | FA | 144,600 | 382,765 | 06/17/2015 | 08/15/2024 |
| 124857-AR-4 | CBS CORP VIAC 2.9 01/15/27 | | | 2 | 2FE | 4,917,500 | 100.0040 | 5,000,210 | 5,000,000 | 4,941,886 | | 7,287 | | | 2.900 | 3.085 | JJ | 66,861 | 145,000 | 07/06/2016 | 01/15/2027 |
| 124857-AT-0 | CBS CORP VIAC 3 3/8 02/15/28 | | | 2 | 2FE | 9,902,700 | 103.0620 | 10,306,170 | 10,000,000 | 9,922,799 | | 8,094 | | | 3.375 | 3.485 | FA | 127,500 | 337,500 | 06/26/2017 | 02/15/2028 |
| 124900-AB-7 | CCL INDUSTRIES INC CCLBCN 3 1/4 10/01/26 | | | 2 | 2FE | 23,881,680 | 98.5630 | 23,655,048 | 24,000,000 | 23,916,338 | | 10,895 | | | 3.250 | 3.308 | AO | 195,000 | 780,000 | 09/15/2016 | 10/01/2026 |
| 12503M-AA-6 | CBOE HOLDINGS INC CBOE 3.65 01/12/27 | LS | | 2 | 1FE | 171,507 | 107.3270 | 184,602 | 172,000 | 171,622 | | 46 | | | 3.650 | 3.686 | JJ | 2,947 | 6,278 | 02/09/2018 | 01/12/2027 |
| 12503M-AA-6 | CBOE HOLDINGS INC CBOE 3.65 01/12/27 | | | 2 | 1FE | 19,771,143 | 107.3270 | 21,280,718 | 19,828,000 | 19,784,442 | | 5,335 | | | 3.650 | 3.686 | JJ | 339,747 | 723,722 | 02/09/2018 | 01/12/2027 |
| 12508E-AG-6 | CDK GLOBAL INC CDK GLOBAL INC | 0 | | 2 | 3FE | 3,000,000 | 107.0740 | 3,212,207 | 3,000,000 | 3,000,000 | | | | | 5.875 | 5.875 | JD | 7,833 | 176,250 | 06/04/2018 | 06/15/2026 |
| 12527G-AC-7 | CF INDUSTRIES INC CF 3.45 06/01/23 | LS | | | 3FE | 306,158 | 102.8750 | 321,397 | 313,000 | 310,226 | | 740 | | | 3.450 | 3.727 | JD | 900 | 10,799 | 11/19/2013 | 06/01/2023 |
| 12527G-AC-7 | CF INDUSTRIES INC CF 3.45 06/01/23 | | | | 3FE | 21,405,638 | 102.8750 | 22,513,165 | 21,884,000 | 21,690,059 | | 51,714 | | | 3.450 | 3.727 | JD | 62,917 | 754,998 | 11/19/2013 | 06/01/2023 |
| 12527G-AF-0 | CF INDUSTRIES INC CF 5.15 03/15/34 | | | | 3FE | 5,968,800 | 111.7500 | 6,705,000 | 6,000,000 | 5,974,882 | | 1,172 | | | 5.150 | 5.192 | MS | 90,983 | 309,000 | 03/06/2014 | 03/15/2034 |
| 12541W-AA-8 | CH ROBINSON WORLDWIDE CHRW 4.2 04/15/28 | | | 2 | 2FE | 24,752,820 | 109.2620 | 27,315,425 | 25,000,000 | 24,787,940 | | 20,843 | | | 4.200 | 4.323 | AO | 221,667 | 1,050,000 | 04/25/2018 | 04/15/2028 |
| 12542R-K@-8 | CHS INC | | | | 2 | 22,000,000 | 103.8900 | 22,855,800 | 22,000,000 | 22,000,000 | | | | | 4.740 | 4.740 | JJ | 451,880 | 1,042,800 | 01/25/2016 | 01/25/2028 |
| 125509-BN-8 | CIGNA CORP CI 4 3/8 12/15/20 | | | 2 | 2FE | 2,568,000 | 101.6370 | 2,540,918 | 2,500,000 | 2,506,585 | | (8,843) | | | 4.375 | 4.000 | JD | 4,861 | 109,375 | 01/17/2012 | 12/15/2020 |
| 125523-AC-4 | CIGNA CORP BASIC | 0 | | 2 | 2FE | 3,500,000 | 100.4870 | 3,517,030 | 3,500,000 | 3,500,000 | | | | | 2.876 | 3.193 | JAJO | 21,811 | 28,563 | 08/28/2019 | 07/15/2023 |
| 125523-AH-3 | CIGNA CORP BASIC | 0 | | 2 | 2FE | 2,996,431 | 110.9310 | 3,327,927 | 3,000,000 | 2,996,675 | | 244 | | | 4.375 | 4.390 | AO | 27,708 | 65,625 | 08/28/2019 | 10/15/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 125523-AJ-9 | CIGNA CORP CI 4.8 08/15/38 | LS | | 2 | 2FE | 137,779 | 115.2210 | 159,005 | 138,000 | 137,783 | | 4 | | | 4.800 | 4.813 | FA | 2,502 | | 08/28/2019 | 08/15/2038 |
| 125523-AJ-9 | CIGNA CORP CI 4.8 08/15/38 | | | 2 | 2FE | 2,857,413 | 115.2210 | 3,297,616 | 2,862,000 | 2,857,504 | | 91 | | | 4.800 | 4.813 | FA | 51,898 | | 08/28/2019 | 08/15/2038 |
| 125523-AJ-9 | CIGNA CORP CI 4.8 08/15/38 | 0 | | 2 | 2FE | 2,995,192 | 115.2210 | 3,456,621 | 3,000,000 | 2,995,287 | | 95 | | | 4.800 | 4.813 | FA | 54,400 | | 08/28/2019 | 08/15/2038 |
| 125523-AK-6 | CIGNA CORP BASIC | 0 | | 2 | 2FE | 997,989 | 119.4190 | 1,194,189 | 1,000,000 | 998,071 | | 82 | | | 4.900 | 4.913 | JD | 2,178 | 24,500 | 08/28/2019 | 12/15/2048 |
| 125523-AN-0 | CIGNA CORP CI 4 02/15/22 | 0 | | 2 | 2FE | 1,037,460 | 103.0900 | 1,030,902 | 1,000,000 | 1,033,550 | | (3,910) | | | 4.000 | 3.540 | FA | 8,889 | | 10/09/2019 | 02/15/2022 |
| 125523-AN-0 | CIGNA CORP CI 4 02/15/22 | | | 2 | 2FE | 9,307,556 | 103.0900 | 9,535,844 | 9,250,000 | 9,301,492 | | (6,064) | | | 4.000 | 3.540 | FA | 82,222 | | 10/11/2019 | 02/15/2022 |
| 125523-AW-0 | CIGNA CORP CI 7 7/8 05/15/27 | | | | 2FE | 623,372 | 129.3250 | 814,746 | 630,000 | 623,590 | | 218 | | | 7.875 | 8.061 | MN | 6,339 | 24,806 | 10/11/2019 | 05/15/2027 |
| 125523-BC-3 | CIGNA CORP CI 6.15 11/15/36 | | | | 2FE | 17,144,389 | 125.6760 | 20,271,539 | 16,130,000 | 17,137,247 | | (7,142) | | | 6.150 | 5.571 | MN | 126,755 | 495,998 | 10/11/2019 | 11/15/2036 |
| 125523-BN-9 | CIGNA CORP CI 4 3/4 11/15/21 | | | | 2FE | 14,968,100 | 104.8390 | 15,725,805 | 15,000,000 | 14,971,940 | | 3,841 | | | 4.750 | 4.856 | MN | 91,042 | 356,250 | 10/11/2019 | 11/15/2021 |
| 125523-BQ-2 | CIGNA CORP CI 3.9 02/15/22 | | | | 2FE | 8,458,007 | 103.4920 | 8,589,850 | 8,300,000 | 8,443,625 | | (14,382) | | | 3.900 | 3.051 | FA | 122,287 | | 10/11/2019 | 02/15/2022 |
| 125523-BY-5 | CIGNA CORP CI 4 1/2 02/25/26 | | | 2 | 2FE | 7,970,662 | 110.2960 | 8,823,664 | 8,000,000 | 7,971,771 | | 1,109 | | | 4.500 | 4.566 | FA | 126,000 | | 10/11/2019 | 02/25/2026 |
| 12610#-AA-1 | CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT | 0 | | | 2IF | 5,000,000 | 98.0960 | 4,904,805 | 5,000,000 | 5,000,000 | | | | | 3.380 | 3.380 | AO | 28,636 | | 10/30/2019 | 10/30/2029 |
| 12610#-AB-9 | CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT | 0 | | | 2IF | 5,000,000 | 98.7550 | 4,937,750 | 5,000,000 | 5,000,000 | | | | | 3.480 | 3.480 | AO | 29,483 | | 10/30/2019 | 10/30/2031 |
| 126117-AS-9 | CNA FINANCIAL CORP CNA 3.95 05/15/24 | | | 2 | 2FE | 14,998,200 | 106.8020 | 16,020,315 | 15,000,000 | 14,998,805 | | 246 | | | 3.950 | 3.952 | MN | 75,708 | 592,500 | 02/24/2014 | 05/15/2024 |
| 126117-AT-7 | CNA FINANCIAL CORP CNA 4 1/2 03/01/26 | | | 2 | 2FE | 20,984,790 | 109.6980 | 23,036,475 | 21,000,000 | 20,988,003 | | 1,841 | | | 4.500 | 4.511 | MS | 315,000 | 945,000 | 11/06/2018 | 03/01/2026 |
| 12621E-AL-7 | CNO FINANCIAL GROUP INC BASIC | 0 | | 2 | 2FE | 1,000,000 | 112.2240 | 1,122,236 | 1,000,000 | 1,000,000 | | | | | 5.250 | 5.250 | MN | 4,521 | 24,500 | 05/30/2019 | 05/30/2029 |
| 12626P-AF-0 | CRH AMERICA INC CRHID 6.4 10/15/33 | | | | 2FE | 10,987,972 | 126.4300 | 13,686,026 | 10,825,000 | 10,948,099 | | (5,530) | | | 6.400 | 6.275 | AO | 146,258 | 692,800 | 06/23/2010 | 10/15/2033 |
| 12626P-AL-7 | CRH AMERICA INC CRHID 5 3/4 01/15/21 | LS | | | 2FE | 835,532 | 103.5270 | 865,484 | 836,000 | 835,950 | | 46 | | | 5.750 | 5.756 | JJ | 22,166 | 48,070 | 11/30/2010 | 01/15/2021 |
| 12626P-AL-7 | CRH AMERICA INC CRHID 5 3/4 01/15/21 | | | | 2FE | 4,161,668 | 103.5270 | 4,310,856 | 4,164,000 | 4,163,750 | | 228 | | | 5.750 | 5.756 | JJ | 110,404 | 239,430 | 11/30/2010 | 01/15/2021 |
| 12626P-AM-5 | CRH AMERICA INC CRHID 3 7/8 05/18/25 | LS | | 2 | 2FE | 199,754 | 106.6280 | 213,256 | 200,000 | 199,856 | | 24 | | | 3.875 | 3.890 | MN | 926 | 7,750 | 05/12/2015 | 05/18/2025 |
| 12626P-AM-5 | CRH AMERICA INC CRHID 3 7/8 05/18/25 | | | 2 | 2FE | 14,781,796 | 106.6280 | 15,780,959 | 14,800,000 | 14,789,342 | | 1,749 | | | 3.875 | 3.890 | MN | 68,501 | 573,500 | 05/12/2015 | 05/18/2025 |
| 12634M-AB-6 | CNOOC FINANCE 2015 US CNOOC 3 1/2 05/05/25 | LS | | | 1FE | 198,150 | 104.5920 | 209,183 | 200,000 | 198,930 | | 179 | | | 3.500 | 3.611 | MN | 1,089 | 7,000 | 04/28/2015 | 05/05/2025 |
| 12634M-AB-6 | CNOOC FINANCE 2015 US CNOOC 3 1/2 05/05/25 | | | | 1FE | 4,755,600 | 104.5920 | 5,020,397 | 4,800,000 | 4,774,311 | | 4,285 | | | 3.500 | 3.611 | MN | 26,133 | 168,000 | 04/28/2015 | 05/05/2025 |
| 12636Y-AB-8 | CRH AMERICA FINANCE INC CRHID 4.4 05/09/47 | | | 2 | 2FE | 8,970,420 | 109.0240 | 9,812,160 | 9,000,000 | 8,971,759 | | 523 | | | 4.400 | 4.420 | MN | 57,200 | 396,000 | 05/05/2017 | 05/09/2047 |
| 12636Y-AD-4 | CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48 | | | 2 | 2FE | 4,932,700 | 109.4770 | 5,473,865 | 5,000,000 | 4,934,611 | | 1,115 | | | 4.500 | 4.583 | AO | 54,375 | 225,000 | 03/27/2018 | 04/04/2048 |
| 126408-GH-0 | CSX CORP CSX 6 10/01/36 | LS | | | 2FE | 115,591 | 130.0990 | 136,604 | 105,000 | 113,308 | | (303) | | | 6.000 | 5.282 | AO | 1,575 | 6,300 | 09/21/2010 | 10/01/2036 |
| 126408-GH-0 | CSX CORP CSX 6 10/01/36 | | | | 2FE | 13,645,184 | 130.0990 | 16,125,734 | 12,395,000 | 13,375,703 | | (35,725) | | | 6.000 | 5.282 | AO | 185,925 | 743,700 | 09/21/2010 | 10/01/2036 |
| 126408-GS-6 | CSX CORP CSX 6.22 04/30/40 | LS | | | 2FE | 116,181 | 135.8350 | 135,835 | 100,000 | 113,938 | | (385) | | | 6.220 | 5.108 | AO | 1,054 | 6,220 | 10/22/2013 | 04/30/2040 |
| 126408-GS-6 | CSX CORP CSX 6.22 04/30/40 | | | | 2FE | 9,526,877 | 135.8350 | 11,138,486 | 8,200,000 | 9,342,953 | | (31,568) | | | 6.220 | 5.108 | AO | 86,423 | 510,040 | 10/22/2013 | 04/30/2040 |
| 126408-GZ-0 | CSX CORP CSX 3.7 11/01/23 | LS | | 2 | 2FE | 295,302 | 105.7400 | 319,336 | 302,000 | 299,096 | | 689 | | | 3.700 | 3.973 | MN | 1,862 | 11,174 | 01/03/2014 | 11/01/2023 |
| 126408-GZ-0 | CSX CORP CSX 3.7 11/01/23 | | | 2 | 2FE | 9,482,898 | 105.7400 | 10,254,694 | 9,698,000 | 9,604,730 | | 22,111 | | | 3.700 | 3.973 | MN | 59,804 | 358,826 | 01/03/2014 | 11/01/2023 |
| 126408-HQ-9 | CSX CORP CSX 2.4 02/15/30 | | | 2 | 2FE | 14,946,600 | 97.6960 | 14,654,325 | 15,000,000 | 14,947,876 | | 1,276 | | | 2.400 | 2.439 | FA | 109,000 | | 09/03/2019 | 02/15/2030 |
| 12656*-AG-7 | CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES G | | | | 1 | 4,000,000 | 101.4630 | 4,058,520 | 4,000,000 | 4,000,000 | | | | | 3.200 | 3.200 | MS | 33,778 | 128,000 | 03/27/2013 | 03/26/2023 |
| 12656*-AH-5 | CSLB HOLDINGS INC GUAR SENIOR NOTES SERIES H | | | | 1 | 6,000,000 | 102.4540 | 6,147,240 | 6,000,000 | 6,000,000 | | | | | 3.320 | 3.320 | MS | 52,567 | 199,200 | 03/27/2013 | 03/26/2025 |
| 12656*-AL-6 | CSLB HOLDINGS INC CSLB HOLDINGS INC | | | | 1 | 7,000,000 | 99.3100 | 6,951,700 | 7,000,000 | 7,000,000 | | | | | 3.120 | 3.120 | AO | 47,320 | 218,400 | 10/13/2016 | 10/13/2031 |
| 12656*-AM-4 | CSLB HOLDINGS INC CSLB HOLDINGS INC | | | | 1 | 7,000,000 | 99.4920 | 6,964,440 | 7,000,000 | 7,000,000 | | | | | 2.970 | 2.970 | AO | 45,045 | 207,900 | 10/13/2016 | 10/13/2028 |
| 126650-CM-0 | CVS HEALTH CORP CVS 4 7/8 07/20/35 | LS | | 2 | 2FE | 73,544 | 114.0640 | 83,267 | 73,000 | 73,507 | | (27) | | | 4.875 | 4.786 | JJ | 1,592 | 3,559 | 01/26/2017 | 07/20/2035 |
| 126650-CM-0 | CVS HEALTH CORP CVS 4 7/8 07/20/35 | | | 2 | 2FE | 20,075,556 | 114.0640 | 22,729,473 | 19,927,000 | 20,065,515 | | (7,421) | | | 4.875 | 4.786 | JJ | 434,450 | 971,441 | 01/26/2017 | 07/20/2035 |
| 126650-CM-0 | CVS HEALTH CORP CVS 4 7/8 07/20/35 | 0 | | 2 | 2FE | 1,474,727 | 114.0640 | 1,614,001 | 1,415,000 | 1,466,134 | | (2,325) | | | 4.875 | 4.786 | JJ | 30,850 | 68,981 | 01/15/2016 | 07/20/2035 |
| 126650-CX-6 | CVS HEALTH CORP CVS HEALTH CORP | 0 | | 2 | 2FE | 4,929,700 | 109.2630 | 5,463,153 | 5,000,000 | 4,940,285 | | 5,882 | | | 4.300 | 4.475 | MS | 57,333 | 215,000 | 03/06/2018 | 03/25/2028 |
| 126650-CY-4 | CVS HEALTH CORP CVS HALTH CORP | 0 | | 2 | 2FE | 2,940,420 | 113.6090 | 3,408,268 | 3,000,000 | 2,943,820 | | 1,866 | | | 4.780 | 4.937 | MS | 38,240 | 143,400 | 03/06/2018 | 03/25/2038 |
| 126650-CZ-1 | CVS HEALTH CORP CVS 5.05 03/25/48 | | | 2 | 2FE | 14,914,500 | 118.4800 | 17,771,940 | 15,000,000 | 14,917,251 | | 1,295 | | | 5.050 | 5.087 | MS | 202,000 | 757,500 | 03/06/2018 | 03/25/2048 |
| 12673P-AE-5 | CA INC CA 4 1/2 08/15/23 | | | 2 | 2FE | 9,953,900 | 105.0410 | 10,504,120 | 10,000,000 | 9,980,857 | | 4,759 | | | 4.500 | 4.558 | FA | 170,000 | 450,000 | 08/13/2013 | 08/15/2023 |
| 12701#-AB-9 | CRG ISSUER 2017-1 CRG ISSUER 2017-1 | | | 4 | 1PL | 6,000,000 | 104.5790 | 6,274,740 | 6,000,000 | 6,000,000 | | | | | 5.300 | 5.336 | JAJO | 71,550 | 318,000 | 06/25/2018 | 01/10/2024 |
| 12702*-AA-4 | CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 | 0 | | | 2 | 4,570,675 | 102.8160 | 4,699,399 | 4,570,675 | 4,570,675 | | | | | 3.901 | 3.901 | MON | 10,401 | 178,302 | 09/27/2017 | 10/10/2039 |
| 127055-AH-4 | CABOT CORP CBT 3.7 07/15/22 | | | | 2FE | 30,180,223 | 102.9660 | 30,426,305 | 29,550,000 | 29,734,738 | | (68,522) | | | 3.700 | 3.441 | JJ | 504,156 | 1,093,350 | 11/28/2012 | 07/15/2022 |
| 127055-AK-7 | CABOT CORP CBT 3.4 09/15/26 | | | 2 | 2FE | 4,992,450 | 100.9140 | 5,045,710 | 5,000,000 | 4,994,661 | | 697 | | | 3.400 | 3.418 | MS | 50,056 | 170,000 | 09/06/2016 | 09/15/2026 |
| 127387-AL-2 | CADENCE DESIGN SYS INC CDNS 4 3/8 10/15/24 | | | 2 | 2FE | 32,470,706 | 107.2430 | 34,819,560 | 32,468,000 | 32,480,321 | | (2,801) | | | 4.375 | 4.364 | AO | 299,878 | 1,420,475 | 05/18/2018 | 10/15/2024 |
| 12806*-AH-4 | CAITHNESS LONG ISLAND LLC | | | 4 | 2PL | 7,270,501 | 109.8350 | 7,985,555 | 7,270,501 | 7,270,501 | | | | | 5.710 | 5.710 | JJ | 191,428 | 415,146 | 01/15/2009 | 01/15/2032 |
| 130789-AF-7 | CALIFORNIA WATER SERVICE CWT 5 1/2 12/01/40 | | | 2 | 1FE | 26,028,991 | 125.5880 | 32,778,338 | 26,100,000 | 26,040,260 | | 1,418 | | | 5.500 | 5.518 | JD | 119,625 | 1,435,500 | 06/23/2011 | 12/01/2040 |
| 130789-W#-3 | CALIFORNIA WATER SERVICE CALIFORNIA WATER SERVICES | | | | 1 | 5,000,000 | 106.4770 | 5,323,850 | 5,000,000 | 5,000,000 | | | | | 4.310 | 4.310 | AO | 44,896 | 215,500 | 10/12/2015 | 10/16/2045 |
| 133131-AS-1 | CAMDEN PROPERTY TRUST CPT 4 7/8 06/15/23 | | | 2 | 1FE | 6,921,460 | 108.1310 | 7,569,184 | 7,000,000 | 6,972,553 | | 7,109 | | | 4.875 | 5.000 | JD | 15,167 | 341,250 | 05/31/2011 | 06/15/2023 |
| 133131-AT-9 | CAMDEN PROPERTY TRUST CPT 2.95 12/15/22 | | | 2 | 1FE | 15,531,680 | 101.9800 | 16,316,800 | 16,000,000 | 15,831,445 | | 52,872 | | | 2.950 | 3.325 | JD | 20,978 | 472,000 | 01/09/2014 | 12/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 133131-AU-6 | CAMDEN PROPERTY TRUST CPT 4 1/4 01/15/24 | | | 2 | 1FE | 2,495,350 | 107.0130 | 2,675,328 | 2,500,000 | 2,497,977 | | 450 | | | 4.250 | 4.272 | JJ | 48,993 | 106,250 | 11/20/2013 | 01/15/2024 |
| 13342B-AD-7 | CAMERON INTL CORP CAM 7 07/15/38 | | | | 2FE | 7,041,520 | 133.5900 | 8,461,616 | 6,334,000 | 6,916,812 | | (16,896) | | | 7.000 | 6.155 | JJ | 204,447 | 443,380 | 09/28/2010 | 07/15/2038 |
| 13342B-AF-2 | CAMERON INTL CORP CAM 5.95 06/01/41 | | | 2 | 2FE | 5,820,001 | 122.6820 | 6,962,175 | 5,675,000 | 5,799,088 | | (3,079) | | | 5.950 | 5.767 | JD | 28,139 | 337,663 | 08/24/2011 | 06/01/2041 |
| 13342B-AL-9 | CAMERON INTL CORP CAM 4 12/15/23 | | | 2 | 2FE | 11,241,236 | 103.4440 | 11,697,425 | 11,308,000 | 11,278,288 | | 6,789 | | | 4.000 | 4.073 | JD | 20,103 | 452,320 | 12/26/2013 | 12/15/2023 |
| 134429-BA-6 | CAMPBELL SOUP CO CPB 3.3 03/19/25 | | | 2 | 2FE | 9,986,500 | 102.8490 | 10,284,860 | 10,000,000 | 9,992,407 | | 1,313 | | | 3.300 | 3.316 | MS | 93,500 | 330,000 | 03/16/2015 | 03/19/2025 |
| 134429-BG-3 | CAMPBELL SOUP CO CPB 4.15 03/15/28 | LS | | 2 | 2FE | 9,989 | 108.2380 | 10,824 | 10,000 | 9,990 | | 1 | | | 4.150 | 4.164 | MS | 122 | 415 | 03/12/2018 | 03/15/2028 |
| 134429-BG-3 | CAMPBELL SOUP CO CPB 4.15 03/15/28 | | | 2 | 2FE | 14,973,061 | 108.2380 | 16,224,936 | 14,990,000 | 14,975,594 | | 1,446 | | | 4.150 | 4.164 | MS | 183,169 | 622,085 | 03/12/2018 | 03/15/2028 |
| 14040*-AB-9 | CAPITAL POWER LP | | | | 2YE | 18,000,000 | 107.6390 | 19,375,020 | 18,000,000 | 18,000,000 | | | | | 5.610 | 5.610 | JD | 44,880 | 1,009,800 | 06/15/2011 | 06/15/2026 |
| 14040H-BF-1 | CAPITAL ONE FINANCIAL CO COF 3 3/4 04/24/24 | LS | | 2 | 2FE | 139,288 | 104.9750 | 141,716 | 135,000 | 137,425 | | (525) | | | 3.750 | 3.292 | AO | 942 | 5,063 | 04/13/2016 | 04/24/2024 |
| 14040H-BF-1 | CAPITAL ONE FINANCIAL CO COF 3 3/4 04/24/24 | | | 2 | 2FE | 8,221,064 | 104.9750 | 8,364,368 | 7,968,000 | 8,111,139 | | (31,013) | | | 3.750 | 3.292 | AO | 55,610 | 298,800 | 04/13/2016 | 04/24/2024 |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27 | LS | | 2 | 2FE | 99,694 | 106.2090 | 106,209 | 100,000 | 99,769 | | 28 | | | 3.750 | 3.787 | MS | 1,167 | 3,750 | 03/06/2017 | 03/09/2027 |
| 14040H-BN-4 | CAPITAL ONE FINANCIAL CO COF 3 3/4 03/09/27 | | | 2 | 2FE | 4,885,006 | 106.2090 | 5,204,221 | 4,900,000 | 4,888,671 | | 1,348 | | | 3.750 | 3.787 | MS | 57,167 | 183,750 | 03/06/2017 | 03/09/2027 |
| 14040H-BW-4 | CAPITAL ONE FINANCIAL CO CAPITAL ONE FINANCIAL CO | 0 | | 2 | 2FE | 998,020 | 107.4280 | 1,074,281 | 1,000,000 | 998,344 | | 172 | | | 3.800 | 3.824 | JJ | 15,939 | 38,000 | 01/25/2018 | 01/31/2028 |
| 140420-NB-2 | CAPITAL ONE BANK USA NA COF 3 3/8 02/15/23 | | | | 2FE | 15,000,000 | 103.0620 | 15,459,315 | 15,000,000 | 15,000,000 | | | | | 3.375 | 3.375 | FA | 191,250 | 506,250 | 02/06/2013 | 02/15/2023 |
| 14149Y-AY-4 | CARDINAL HEALTH INC CAH 3.2 03/15/23 | LS | | | 2FE | 497,967 | 102.5710 | 511,827 | 499,000 | 498,638 | | 106 | | | 3.200 | 3.224 | MS | 4,702 | 15,968 | 02/19/2013 | 03/15/2023 |
| 14149Y-AY-4 | CARDINAL HEALTH INC CAH 3.2 03/15/23 | | | | 2FE | 6,487,543 | 102.5710 | 6,668,115 | 6,501,000 | 6,496,278 | | 1,377 | | | 3.200 | 3.224 | MS | 61,254 | 208,032 | 02/19/2013 | 03/15/2023 |
| 14149Y-BM-9 | CARDINAL HEALTH INC CAH 4.368 06/15/47 | LS | | 2 | 2FE | 10,082,199 | 99.1780 | 10,025,924 | 10,109,000 | 10,083,206 | | 476 | | | 4.368 | 4.384 | JD | 19,625 | 441,561 | 12/04/2017 | 06/15/2047 |
| 14149Y-BM-9 | CARDINAL HEALTH INC CAH 4.368 06/15/47 | | | 2 | 2FE | 5,875,381 | 99.1780 | 5,842,588 | 5,891,000 | 5,875,969 | | 277 | | | 4.368 | 4.384 | JD | 11,436 | 257,319 | 12/04/2017 | 06/15/2047 |
| 14173#-AA-6 | CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO | 0 | | | 1 | 9,738,391 | 110.7330 | 10,783,574 | 9,738,391 | 9,738,391 | | | | | 4.670 | 4.670 | MON | 20,213 | 454,783 | 03/27/2018 | 03/15/2044 |
| 141781-AC-8 | CARGILL INC CARGIL 7 3/8 10/01/25 | | | | 1FE | 4,424,186 | 121.9540 | 4,481,791 | 3,675,000 | 4,038,170 | | (52,663) | | | 7.375 | 5.355 | AO | 67,758 | 271,031 | 01/05/2011 | 10/01/2025 |
| 141781-AW-4 | CARGILL INC CARGIL 6 5/8 09/15/37 | | | | 1FE | 20,209,990 | 140.7360 | 23,925,086 | 17,000,000 | 19,564,507 | | (85,724) | | | 6.625 | 5.301 | MS | 331,618 | 1,126,250 | 10/27/2010 | 09/15/2037 |
| 141781-BC-7 | CARGILL INC CARGIL 4.1 11/01/42 | | | | 1FE | 14,994,312 | 112.4600 | 17,201,882 | 15,296,000 | 15,028,500 | | 6,837 | | | 4.100 | 4.220 | MN | 104,523 | 627,136 | 10/07/2014 | 11/01/2042 |
| 142339-AE-0 | CARLISLE COS INC CSL 5 1/8 12/15/20 | | | 2 | 2FE | 7,006,380 | 102.1060 | 7,045,328 | 6,900,000 | 6,908,066 | | (16,845) | | | 5.125 | 4.872 | JD | 15,717 | 353,625 | 09/20/2012 | 12/15/2020 |
| 142339-AF-7 | CARLISLE COS INC CSL 3 3/4 11/15/22 | LS | | 2 | 2FE | 99,720 | 103.1840 | 103,184 | 100,000 | 99,908 | | 30 | | | 3.750 | 3.784 | MN | 479 | 3,750 | 11/15/2012 | 11/15/2022 |
| 142339-AF-7 | CARLISLE COS INC CSL 3 3/4 11/15/22 | | | 2 | 2FE | 19,345,735 | 103.1840 | 20,017,715 | 19,400,000 | 19,382,192 | | 5,746 | | | 3.750 | 3.784 | MN | 92,958 | 727,500 | 11/15/2012 | 11/15/2022 |
| 142339-AH-3 | CARLISLE COS INC CSL 3 3/4 12/01/27 | | | 2 | 2FE | 9,960,100 | 104.6370 | 10,463,720 | 10,000,000 | 9,967,465 | | 3,463 | | | 3.750 | 3.798 | JD | 31,250 | 375,000 | 11/13/2017 | 12/01/2027 |
| 143658-AF-9 | CARNIVAL CORP CCL 7.2 10/01/23 | | | | 1FE | 5,558,438 | 114.9940 | 6,037,196 | 5,250,000 | 5,362,177 | | (25,627) | | | 7.200 | 6.548 | AO | 94,500 | 378,000 | 11/10/2009 | 10/01/2023 |
| 143658-AH-5 | CARNIVAL CORP CCL 6.65 01/15/28 | | | | 1FE | 17,519,011 | 120.2890 | 20,004,127 | 16,630,000 | 17,168,629 | | (51,204) | | | 6.650 | 6.130 | JJ | 509,940 | 1,105,895 | 04/20/2012 | 01/15/2028 |
| 144141-CU-0 | DUKE ENERGY PROGRESS INC DUK 6 1/8 09/15/33 | | | | 1FE | 17,184,939 | 126.1130 | 20,861,629 | 16,542,000 | 17,011,756 | | (22,973) | | | 6.125 | 5.816 | MS | 298,330 | 1,013,198 | 11/30/2010 | 09/15/2033 |
| 144285-AJ-2 | CARPENTER TECHNOLOGY CRS 5.2 07/15/21 | LS | | 2 | 2FE | 297,802 | 102.8150 | 298,164 | 290,000 | 291,354 | | (1,013) | | | 5.200 | 4.817 | JJ | 6,954 | 15,080 | 01/17/2013 | 07/15/2021 |
| 144285-AJ-2 | CARPENTER TECHNOLOGY CRS 5.2 07/15/21 | | | 2 | 2FE | 21,186,045 | 102.8150 | 21,211,825 | 20,631,000 | 20,727,295 | | (72,096) | | | 5.200 | 4.817 | JJ | 494,686 | 1,072,812 | 01/17/2013 | 07/15/2021 |
| 144285-AK-9 | CARPENTER TECHNOLOGY CRS 4.45 03/01/23 | | | 2 | 2FE | 9,984,700 | 103.6510 | 10,365,130 | 10,000,000 | 9,994,440 | | 1,601 | | | 4.450 | 4.469 | MS | 148,333 | 445,000 | 02/21/2013 | 03/01/2023 |
| 14456#-AA-4 | CARRIX INC CARRIX INC | | | | 2PL | 12,000,000 | 105.2190 | 12,626,280 | 12,000,000 | 12,000,000 | | | | | 4.960 | 4.960 | JJ | 249,653 | 607,200 | 07/19/2017 | 07/31/2027 |
| 14456#-AA-4 | CARRIX INC CARRIX INC | 0 | | | 2PL | 2,000,000 | 105.2190 | 2,104,380 | 2,000,000 | 2,000,000 | | | | | 4.960 | 4.960 | JJ | 41,609 | 101,200 | 07/19/2017 | 07/31/2027 |
| 14456#-AB-2 | CARRIX INC CARRIX INC | 0 | | | 2PL | 8,000,000 | 108.7470 | 8,699,784 | 8,000,000 | 8,000,000 | | | | | 5.060 | 5.060 | JJ | 169,791 | 412,800 | 07/19/2017 | 07/31/2029 |
| 14456#-AF-3 | CARRIX INC CARRIX 4.09 7/31/32 | | | | 2PL | 5,000,000 | 100.6150 | 5,030,750 | 5,000,000 | 5,000,000 | | | | | 4.090 | 4.090 | JJ | 23,290 | | 11/20/2019 | 07/31/2032 |
| 14456#-AG-1 | CARRIX INC CARRIX 4.19 7/31/34 | | | | 2PL | 20,000,000 | 100.6370 | 20,127,400 | 20,000,000 | 20,000,000 | | | | | 4.190 | 4.190 | JJ | 95,439 | | 11/20/2019 | 07/31/2034 |
| 149123-BF-7 | CATERPILLAR INC CAT 6 5/8 07/15/28 | | | | 1FE | 1,185,870 | 127.4280 | 1,274,275 | 1,000,000 | 1,111,010 | | (10,193) | | | 6.625 | 5.011 | JJ | 30,549 | 66,250 | 02/16/2011 | 07/15/2028 |
| 149123-BN-0 | CATERPILLAR INC CAT 6.05 08/15/36 | LS | | | 1FE | 236,232 | 136.2470 | 280,668 | 206,000 | 229,581 | | (891) | | | 6.050 | 5.026 | FA | 4,708 | 12,463 | 12/06/2010 | 08/15/2036 |
| 149123-BN-0 | CATERPILLAR INC CAT 6.05 08/15/36 | | | | 1FE | 14,021,407 | 136.2470 | 16,658,872 | 12,227,000 | 13,626,629 | | (52,872) | | | 6.050 | 5.026 | FA | 279,455 | 739,734 | 12/06/2010 | 08/15/2036 |
| 149123-BS-9 | CATERPILLAR INC CAT 5.2 05/27/41 | | | | 1FE | 21,990,540 | 129.2360 | 28,431,832 | 22,000,000 | 21,991,998 | | 198 | | | 5.200 | 5.203 | MN | 108,044 | 1,144,000 | 05/25/2011 | 05/27/2041 |
| 149123-CF-6 | CATERPILLAR INC CAT 3 1/4 09/19/49 | LS | | 2 | 1FE | 371,588 | 100.0060 | 375,021 | 375,000 | 371,607 | | 19 | | | 3.250 | 3.298 | MS | 3,453 | | 09/16/2019 | 09/19/2049 |
| 149123-CF-6 | CATERPILLAR INC CAT 3 1/4 09/19/49 | | | 2 | 1FE | 32,328,113 | 100.0060 | 32,626,827 | 32,625,000 | 32,329,776 | | 1,663 | | | 3.250 | 3.298 | MS | 300,422 | | 09/16/2019 | 09/19/2049 |
| 14916R-AC-8 | CATHOLIC HEALTH INITIATI CATMED 2.95 11/01/22 | | | | 2FE | 4,744,830 | 101.6790 | 4,970,074 | 4,888,000 | 4,833,501 | | 18,043 | | | 2.950 | 3.366 | MN | 24,033 | 144,196 | 09/24/2014 | 11/01/2022 |
| 14916R-AF-1 | CATHOLIC HEALTH INITIATI CATMED 4.2 08/01/23 | | | | 2FE | 4,540,782 | 105.1740 | 4,569,789 | 4,345,000 | 4,431,833 | | (22,321) | | | 4.200 | 3.600 | FA | 76,038 | 182,490 | 09/24/2014 | 08/01/2023 |
| 14987B-AE-3 | CC HOLDINGS GS V LLC/CRO CC HOLDINGS GS V LLC/CRO | 0 | | | 2FE | 6,439,020 | 104.8020 | 6,288,101 | 6,000,000 | 6,227,997 | | (65,537) | | | 3.849 | 2.635 | AO | 48,754 | 230,940 | 08/31/2016 | 04/15/2023 |
| 15137T-AA-8 | CENTENE CORP BASIC | 0 | | 2 | 3FE | 3,921,875 | 106.3730 | 3,988,976 | 3,750,000 | 3,910,186 | | (11,689) | | | 5.375 | 4.599 | JD | 16,797 | 100,781 | 06/12/2019 | 06/01/2026 |
| 15189T-AX-5 | CENTERPOINT ENERGY CNP 2.95 03/01/30 | LS | | 2 | 2FE | 1,492,053 | 98.4040 | 1,474,089 | 1,498,000 | 1,492,243 | | 190 | | | 2.950 | 2.994 | MS | 16,817 | | 08/12/2019 | 03/01/2030 |
| 15189T-AX-5 | CENTERPOINT ENERGY CNP 2.95 03/01/30 | | | 2 | 2FE | 4,484,127 | 98.4040 | 4,430,139 | 4,502,000 | 4,484,698 | | 571 | | | 2.950 | 2.994 | MS | 50,541 | | 08/12/2019 | 03/01/2030 |
| 15189W-AJ-9 | CENTERPOINT ENERGY CNP 4.1 09/01/47 | | | 2 | 2FE | 6,959,190 | 104.8020 | 7,336,161 | 7,000,000 | 6,960,964 | | 745 | | | 4.100 | 4.134 | MS | 95,667 | 287,000 | 08/21/2017 | 09/01/2047 |
| 15189W-AJ-9 | CENTERPOINT ENERGY CNP 4.1 09/01/47 | 0 | | 2 | 2FE | 1,988,340 | 104.8020 | 2,096,046 | 2,000,000 | 1,988,847 | | 213 | | | 4.100 | 4.134 | MS | 27,333 | 82,000 | 08/21/2017 | 09/01/2047 |
| 15189X-AM-0 | CENTERPOINT ENER HOUSTON CNP 3.55 08/01/42 | | | 2 | 1FE | 27,977,318 | 103.3060 | 32,800,529 | 31,751,000 | 28,440,204 | | 85,350 | | | 3.550 | 4.273 | FA | 469,650 | 1,127,161 | 08/08/2014 | 08/01/2042 |
| 15189X-AN-8 | CENTERPOINT ENER HOUSTON CNP 4 1/2 04/01/44 | | | 2 | 1FE | 5,841,200 | 118.3200 | 5,916,015 | 5,000,000 | 5,778,075 | | (20,659) | | | 4.500 | 3.527 | AO | 56,250 | 225,000 | 10/24/2016 | 04/01/2044 |
| 15189X-AS-7 | CENTERPOINT ENER HOUSTON CNP 3.95 03/01/48 | | | 2 | 1FE | 6,969,480 | 111.1300 | 7,779,100 | 7,000,000 | 6,970,501 | | 561 | | | 3.950 | 3.975 | MS | 92,167 | 276,500 | 02/26/2018 | 03/01/2048 |
| 15361G-AX-3 | CENTRAL HUDSON GAS & ELE FTSCN 5.716 04/01/41 | | | | 1FE | 15,000,000 | 122.6500 | 18,397,515 | 15,000,000 | 15,000,000 | | | | | 5.716 | 5.716 | AO | 214,350 | 857,400 | 12/02/2010 | 04/01/2041 |
| 15361G-BA-2 | CENTRAL HUDSON GAS & ELE FTSCN 4.707 04/01/42 | | | | 1FE | 10,000,000 | 108.3810 | 10,838,130 | 10,000,000 | 10,000,000 | | | | | 4.707 | 4.707 | AO | 117,675 | 470,700 | 09/27/2011 | 04/01/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 15361G-BB-0 | CENTRAL HUDSON GAS & ELE FTSCN 4.776 04/01/42 | | | | 1FE | 10,000,000 | 109.3790 | 10,937,920 | 10,000,000 | 10,000,000 | | | | | 4.776 | 4.776 | AO | 119,400 | 477,600 | 03/27/2012 | 04/01/2042 |
| 15405E-AB-4 | CENTRAL MAINE POWER CO AGR 5 3/8 06/10/35 | | | | 1FE | 4,600,000 | 114.8820 | 5,744,100 | 5,000,000 | 4,693,813 | | 11,817 | | | 5.375 | 5.989 | MS | 89,583 | 268,750 | 10/02/2009 | 06/10/2035 |
| 15502#-AA-5 | CENTRAL PORT LLC CENTRAL PORT LLC | | | 4 | 2Z | 15,000,000 | 95.7800 | 14,367,000 | 15,000,000 | 15,000,000 | | | | | 4.360 | 4.360 | MN | 101,733 | 101,733 | 11/05/2019 | 11/05/2029 |
| 16412X-A@-4 | CHENIERE CORPUS CHRISTI HOLDIN CORPUS CHRISTI LNG 3.93 12/39 | | | 4 | 2FE | 36,000,000 | 96.2110 | 34,635,982 | 36,000,000 | 36,000,000 | | | | | 3.930 | 3.931 | JD | 3,930 | 294,375 | 10/17/2019 | 12/31/2039 |
| 166754-AP-6 | CHEVRON PHILLIPS CHEM CO CPCHEM 3.4 12/01/26 | | | 2 | 1FE | 29,958,900 | 104.6920 | 31,407,570 | 30,000,000 | 29,970,338 | | 3,734 | | | 3.400 | 3.416 | JD | 85,000 | 1,020,000 | 11/18/2016 | 12/01/2026 |
| 166764-AH-3 | CHEVRON CORP CVX 3.191 06/24/23 | LS | | 2 | 1FE | 165,835 | 104.0530 | 173,769 | 167,000 | 166,551 | | 120 | | | 3.191 | 3.273 | JD | 104 | 5,329 | 06/20/2013 | 06/24/2023 |
| 166764-AH-3 | CHEVRON CORP CVX 3.191 06/24/23 | | | 2 | 1FE | 47,499,385 | 104.0530 | 49,771,815 | 47,833,000 | 47,704,338 | | 34,343 | | | 3.191 | 3.273 | JD | 29,679 | 1,526,351 | 06/20/2013 | 06/24/2023 |
| 166764-BD-1 | CHEVRON CORP CVX 3.326 11/17/25 | LS | | 2 | 1FE | 1,093,208 | 106.5800 | 1,158,526 | 1,087,000 | 1,090,825 | | (607) | | | 3.326 | 3.257 | MN | 4,419 | 36,154 | 11/10/2015 | 11/17/2025 |
| 166764-BD-1 | CHEVRON CORP CVX 3.326 11/17/25 | | | 2 | 1FE | 10,573,036 | 106.5800 | 11,204,766 | 10,513,000 | 10,549,994 | | (5,870) | | | 3.326 | 3.257 | MN | 42,737 | 349,662 | 11/10/2015 | 11/17/2025 |
| 16687*-AD-8 | CHEYENNE LIGHT FUEL & POWER CO | | | | 1 | 5,000,000 | 108.2790 | 5,413,950 | 5,000,000 | 5,000,000 | | | | | 4.530 | 4.530 | AO | 44,671 | 226,500 | 10/01/2014 | 10/20/2044 |
| 171340-AH-5 | CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22 | LS | | | 2FE | 263,516 | 102.0900 | 280,748 | 275,000 | 271,171 | | 1,303 | | | 2.875 | 3.409 | AO | 1,977 | 7,906 | 09/12/2013 | 10/01/2022 |
| 171340-AH-5 | CHURCH & DWIGHT CO INC CHD 2 7/8 10/01/22 | | | | 2FE | 24,276,067 | 102.0900 | 25,863,531 | 25,334,000 | 24,981,216 | | 120,055 | | | 2.875 | 3.409 | AO | 182,088 | 728,353 | 09/12/2013 | 10/01/2022 |
| 171340-AL-6 | CHURCH & DWIGHT CO INC CHD 3.95 08/01/47 | LS | | 2 | 2FE | 297,804 | 109.1540 | 327,463 | 300,000 | 297,903 | | 41 | | | 3.950 | 3.992 | FA | 4,937 | 11,850 | 07/20/2017 | 08/01/2047 |
| 171340-AL-6 | CHURCH & DWIGHT CO INC CHD 3.95 08/01/47 | | | 2 | 2FE | 9,628,996 | 109.1540 | 10,587,957 | 9,700,000 | 9,632,209 | | 1,330 | | | 3.950 | 3.992 | FA | 159,646 | 383,150 | 07/20/2017 | 08/01/2047 |
| 171798-AD-3 | CIMAREX ENERGY CO XEC 3.9 05/15/27 | | | 2 | 2FE | 24,887,900 | 103.4660 | 25,866,425 | 25,000,000 | 24,910,384 | | 10,219 | | | 3.900 | 3.956 | MN | 124,583 | 975,000 | 02/15/2018 | 05/15/2027 |
| 172062-AE-1 | CINCINNATI FINL CORP CINF 6 1/8 11/01/34 | | | | 1FE | 14,457,611 | 132.7270 | 19,232,084 | 14,490,000 | 14,465,485 | | 958 | | | 6.125 | 6.142 | MN | 147,919 | 887,513 | 06/14/2011 | 11/01/2034 |
| 172070-CP-7 | DUKE ENERGY OHIO INC DUK 5.4 06/15/33 | | | | 2FE | 6,571,212 | 122.4100 | 8,274,902 | 6,760,000 | 6,622,993 | | 6,550 | | | 5.400 | 5.615 | JD | 16,224 | 365,040 | 07/07/2010 | 06/15/2033 |
| 172070-CQ-5 | DUKE ENERGY OHIO INC DUK 5 3/8 06/15/33 | | | | 2FE | 4,858,918 | 119.6130 | 5,681,637 | 4,750,000 | 4,829,271 | | (3,986) | | | 5.375 | 5.201 | JD | 11,347 | 255,313 | 10/12/2010 | 06/15/2033 |
| 17252M-AG-5 | CINTAS CORPORATION NO. 2 CTAS 6.15 08/15/36 | | | | 1FE | 33,209,812 | 133.0640 | 39,740,745 | 29,866,000 | 32,554,391 | | (100,014) | | | 6.150 | 5.323 | FA | 693,887 | 1,836,759 | 08/15/2013 | 08/15/2036 |
| 17252M-AN-0 | CINTAS CORPORATION NO. 2 CTAS 3.7 04/01/27 | | | 2 | 1FE | 6,973,120 | 108.3760 | 7,586,313 | 7,000,000 | 6,979,722 | | 2,393 | | | 3.700 | 3.746 | AO | 64,750 | 259,000 | 03/09/2017 | 04/01/2027 |
| 17275R-AD-4 | CISCO SYSTEMS INC CSCO 5.9 02/15/39 | | | | 1FE | 18,004,716 | 140.3640 | 25,089,976 | 17,875,000 | 17,982,513 | | (3,869) | | | 5.900 | 5.843 | FA | 398,414 | 1,054,625 | 11/18/2010 | 02/15/2039 |
| 17275R-AF-9 | CISCO SYSTEMS INC CSCO 5 1/2 01/15/40 | | | | 1FE | 10,362,700 | 136.3630 | 13,636,330 | 10,000,000 | 10,301,323 | | (8,335) | | | 5.500 | 5.255 | JJ | 253,611 | 550,000 | 11/15/2010 | 01/15/2040 |
| 17275R-AW-2 | CISCO SYSTEMS INC CSCO 3 1/2 06/15/25 | | | | 1FE | 25,421,150 | 107.4590 | 26,864,775 | 25,000,000 | 25,247,702 | | (40,928) | | | 3.500 | 3.300 | JD | 38,889 | 875,000 | 07/07/2015 | 06/15/2025 |
| 17288X-AA-2 | CITADEL LP CITADEL LP | 0 | | 2 | 2FE | 2,999,580 | 105.8560 | 3,175,687 | 3,000,000 | 3,000,008 | | (3) | | | 5.375 | 5.375 | JJ | 73,458 | 161,250 | 11/15/2017 | 01/17/2023 |
| 172967-FF-3 | CITIGROUP INC C 5 3/8 08/09/20 | | | | 1FE | 16,121,400 | 101.9810 | 15,297,090 | 15,000,000 | 15,096,841 | | (154,808) | | | 5.375 | 4.282 | FA | 318,021 | 806,250 | 05/29/2012 | 08/09/2020 |
| 172967-HQ-7 | CITIGROUP INC | 0 | | 2 | 3FE | 5,600,000 | 108.4290 | 6,071,996 | 5,600,000 | 5,600,000 | | | | | 6.300 | 6.300 | MN | 45,080 | 352,800 | 04/23/2014 | 12/29/2049 |
| 172967-HV-6 | CITIGROUP INC | 0 | | | 2FE | 7,983,040 | 106.5410 | 8,523,253 | 8,000,000 | 7,991,368 | | 1,679 | | | 4.000 | 4.026 | FA | 129,778 | 320,000 | 07/29/2014 | 08/05/2024 |
| 172967-KG-5 | CITIGROUP INC | 0 | | | 1FE | 3,994,680 | 106.5310 | 4,261,246 | 4,000,000 | 3,996,561 | | 500 | | | 3.700 | 3.716 | JJ | 69,478 | 148,000 | 01/05/2016 | 01/12/2026 |
| 172967-KJ-9 | CITIGROUP INC CITIGROUP INC | 0 | | | 2FE | 1,067,620 | 110.0870 | 1,100,872 | 1,000,000 | 1,047,394 | | (6,691) | | | 4.600 | 3.735 | MS | 14,311 | 46,000 | 11/02/2016 | 03/09/2026 |
| 172967-KR-1 | CITIGROUP INC C 4 3/4 05/18/46 | | | | 2FE | 14,961,300 | 119.9430 | 17,991,390 | 15,000,000 | 14,964,191 | | 669 | | | 4.750 | 4.766 | MN | 85,104 | 712,500 | 02/07/2017 | 05/18/2046 |
| 172967-KU-4 | CITIGROUP INC C 4 1/8 07/25/28 | 0 | | | 2FE | 4,984,550 | 108.5850 | 5,429,255 | 5,000,000 | 4,988,222 | | 1,124 | | | 4.125 | 4.158 | JJ | 89,375 | 206,250 | 07/18/2016 | 07/25/2028 |
| 172967-LV-1 | CITIGROUP INC BASIC | 0 | | 2 | 1FE | 1,021,121 | 102.0890 | 1,020,887 | 1,000,000 | 1,018,947 | | (2,174) | | | 3.142 | 2.198 | JJ | 13,703 | | 10/03/2019 | 01/24/2023 |
| 172967-LW-9 | CITIGROUP INC CITIGROUP INC | 0 | | 2 | 1FE | 3,000,000 | 109.5920 | 3,287,762 | 3,000,000 | 3,000,000 | | | | | 4.075 | 4.075 | AO | 23,092 | 122,250 | 04/16/2018 | 04/23/2029 |
| 1730T0-DC-0 | CITIGROUP INC C Float 06/08/37 | | | | 2FE | 5,000,000 | 151.7880 | 7,589,400 | 5,000,000 | 5,000,000 | | | | | 8.825 | 0.000 | JD | 28,190 | 421,112 | 05/30/2007 | 06/08/2037 |
| 178180-GD-1 | CITY NATIONAL BANK CITY NATIONAL BANK | 0 | | | 1FE | 2,652,567 | 106.7040 | 2,454,200 | 2,300,000 | 2,458,568 | | (59,711) | | | 5.375 | 2.553 | JJ | 57,005 | 123,625 | 08/23/2016 | 07/15/2022 |
| 178566-AC-9 | RBC USA HOLDCO CORP RY 5 1/4 09/15/20 | | | | 1FE | 9,996,800 | 102.2840 | 10,228,410 | 10,000,000 | 9,999,723 | | 376 | | | 5.250 | 5.254 | MS | 154,583 | 525,000 | 09/10/2010 | 09/15/2020 |
| 18055#-AZ-5 | CLARION LION PROPERTIES FUND CLARION LION PROPERTIES FUND | | | | 1 | 7,000,000 | 104.1080 | 7,287,560 | 7,000,000 | 7,000,000 | | | | | 3.870 | 3.870 | MN | 45,150 | 270,900 | 05/01/2017 | 05/01/2029 |
| 184692-C#-6 | CLEARBRIDGE ENERGY MLP FUND | | | | 1FE | 2,412,052 | 101.1690 | 2,440,249 | 2,412,052 | 2,412,052 | | | | | 3.460 | 3.460 | JD | 4,637 | 83,856 | 06/11/2015 | 06/11/2025 |
| 18539U-AB-1 | CLEARWAY ENERGY OPERATIN BASIC | 0 | | 2 | 3FE | 2,644,216 | 105.8130 | 2,751,125 | 2,600,000 | 2,642,625 | | (1,591) | | | 5.750 | 5.414 | AO | 31,561 | | 10/04/2019 | 10/15/2025 |
| 185508-AE-8 | CLECO POWER LLC CNL 6 1/2 12/01/35 | | | | 2FE | 12,100,750 | 125.4610 | 15,682,650 | 12,500,000 | 12,183,760 | | 10,812 | | | 6.500 | 6.762 | JD | 67,708 | 812,500 | 11/09/2009 | 12/01/2035 |
| 185508-AG-3 | CLECO POWER LLC CNL 6 12/01/40 | | | | 2FE | 6,983,327 | 126.2240 | 7,447,222 | 5,900,000 | 6,823,949 | | (25,262) | | | 6.000 | 4.804 | JD | 29,500 | 354,000 | 09/19/2012 | 12/01/2040 |
| 185508-B@-6 | CLECO POWER LLC CLECO POWER LLC | | | | 2 | 9,000,000 | 99.0630 | 8,915,670 | 9,000,000 | 9,000,000 | | | | | 3.570 | 3.570 | JD | 13,388 | 321,300 | 12/20/2016 | 12/16/2028 |
| 18551P-AC-3 | CLECO CORPORATE HOLDINGS CNL 3.743 05/01/26 | | | 2 | 2FE | 14,000,000 | 103.3140 | 14,463,988 | 14,000,000 | 14,000,000 | | | | | 3.743 | 3.743 | MN | 87,337 | 524,020 | 04/28/2017 | 05/01/2026 |
| 18683K-AC-5 | CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40 | LS | | | 4FE | 195,660 | 84.0000 | 913,080 | 1,087,000 | 197,189 | | 322 | | | 6.250 | 34.690 | AO | 16,984 | 67,938 | 10/26/2010 | 10/01/2040 |
| 18683K-AC-5 | CLIFFS NATURAL RESOURCES CLF 6 1/4 10/01/40 | | | | 4FE | 2,054,340 | 84.0000 | 9,586,920 | 11,413,000 | 2,070,389 | | 3,381 | | | 6.250 | 34.690 | AO | 178,328 | 713,313 | 10/26/2010 | 10/01/2040 |
| 189054-AT-6 | CLOROX COMPANY CLX 3.05 09/15/22 | | | 2 | 2FE | 25,896,502 | 102.3910 | 27,235,088 | 26,599,000 | 26,364,678 | | 80,628 | | | 3.050 | 3.391 | MS | 238,874 | 811,270 | 09/13/2013 | 09/15/2022 |
| 189054-AU-3 | CLOROX COMPANY CLX 3 1/2 12/15/24 | | | 2 | 2FE | 9,026,725 | 105.7340 | 9,516,060 | 9,000,000 | 9,015,717 | | (2,961) | | | 3.500 | 3.460 | JD | 14,000 | 315,000 | 01/07/2016 | 12/15/2024 |
| 191098-AK-8 | COCA COLA BOTTL CO CONSL COKE 3.8 11/25/25 | | | 2 | 2FE | 15,027,200 | 104.7850 | 15,717,750 | 15,000,000 | 15,017,028 | | (2,639) | | | 3.800 | 3.778 | MN | 57,000 | 570,000 | 11/24/2015 | 11/25/2025 |
| 191216-BE-9 | COCA-COLA CO/THE KO 3.2 11/01/23 | LS | | | 1FE | 349,932 | 105.0150 | 367,552 | 350,000 | 349,973 | | 7 | | | 3.200 | 3.202 | MN | 1,867 | 11,200 | 09/16/2014 | 11/01/2023 |
| 191216-BE-9 | COCA-COLA CO/THE KO 3.2 11/01/23 | | | | 1FE | 19,646,168 | 105.0150 | 20,635,408 | 19,650,000 | 19,648,457 | | 373 | | | 3.200 | 3.202 | MN | 104,800 | 628,800 | 09/16/2014 | 11/01/2023 |
| 194160-EJ-5 | COLGATE-PALMOLIVE CO CL 4 08/15/45 | LS | | | 1FE | 596,048 | 119.2430 | 698,766 | 586,000 | 595,267 | | (228) | | | 4.000 | 3.899 | FA | 8,855 | 23,440 | 04/01/2016 | 08/15/2045 |
| 194160-EJ-5 | COLGATE-PALMOLIVE CO CL 4 08/15/45 | | | | 1FE | 55,133,451 | 119.2430 | 64,634,638 | 54,204,000 | 55,061,144 | | (21,050) | | | 4.000 | 3.899 | FA | 819,083 | 2,168,160 | 04/01/2016 | 08/15/2045 |
| 195869-AG-7 | COLONIAL PIPELINE CO COLPLN 7.63 04/15/32 | LS | | | 1FE | 26,705 | 143.6830 | 28,737 | 20,000 | 24,674 | | (269) | | | 7.630 | 4.962 | MN | 131 | 1,526 | 10/14/2010 | 04/15/2032 |
| 195869-AG-7 | COLONIAL PIPELINE CO COLPLN 7.63 04/15/32 | | | | 1FE | 20,002,195 | 143.6830 | 21,523,743 | 14,980,000 | 18,481,112 | | (201,280) | | | 7.630 | 4.962 | MN | 98,423 | 1,142,974 | 10/14/2010 | 04/15/2032 |
| 195869-AG-7 | COLONIAL PIPELINE CO COLPLN 7.63 04/15/32 | 0 | | | 1FE | 3,933,270 | 143.6830 | 4,310,496 | 3,000,000 | 3,871,821 | | (52,045) | | | 7.630 | 4.962 | MN | 19,711 | 228,900 | 10/19/2018 | 04/15/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 195869-AP-7 | COLONIAL PIPELINE CO COLPLN 3 3/4 10/01/25 | | | 2 | 1FE | 30,460,080 | 106.4090 | 32,454,715 | 30,500,000 | 30,475,454 | | 3,752 | | | 3.750 | 3.766 | AO | 285,938 | 1,143,750 | 09/16/2015 | 10/01/2025 |
| 19828J-AA-6 | COLUMBIA PROPERTY TRUST CXP 4.15 04/01/25 | | | 2 | 2FE | 14,978,850 | 104.8720 | 15,730,800 | 15,000,000 | 14,988,081 | | 1,992 | | | 4.150 | 4.167 | AO | 155,625 | 622,500 | 03/09/2015 | 04/01/2025 |
| 19828J-AB-4 | COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26 | LS | | 2 | 2FE | 158,159 | 101.9550 | 161,088 | 158,000 | 158,107 | | (16) | | | 3.650 | 3.637 | FA | 2,179 | 5,767 | 08/04/2016 | 08/15/2026 |
| 19828J-AB-4 | COLUMBIA PROPERTY TRUST CXP 3.65 08/15/26 | | | 2 | 2FE | 14,856,961 | 101.9550 | 15,132,102 | 14,842,000 | 14,852,087 | | (1,507) | | | 3.650 | 3.637 | FA | 204,655 | 541,733 | 08/04/2016 | 08/15/2026 |
| 20030N-AF-8 | COMCAST CORP CMCSA 5.65 06/15/35 | | | | 1FE | 8,260,805 | 131.3660 | 11,166,093 | 8,500,000 | 8,315,920 | | 7,058 | | | 5.650 | 5.864 | JD | 21,344 | 480,250 | 06/23/2011 | 06/15/2035 |
| 20030N-AK-7 | COMCAST CORP CMCSA 6 1/2 11/15/35 | | | | 1FE | 7,608,300 | 141.0280 | 10,577,108 | 7,500,000 | 7,581,837 | | (2,939) | | | 6.500 | 6.389 | MN | 62,292 | 487,500 | 01/08/2009 | 11/15/2035 |
| 20030N-AX-9 | COMCAST CORP | 0 | | | 1FE | 204,198 | 141.6870 | 283,374 | 200,000 | 203,470 | | (99) | | | 6.400 | 6.240 | MN | 1,636 | 12,800 | 03/02/2010 | 05/15/2038 |
| 20030N-BH-3 | COMCAST CORP CMCSA 4 1/4 01/15/33 | | | | 1FE | 5,835,180 | 114.7340 | 6,884,058 | 6,000,000 | 5,873,805 | | 6,483 | | | 4.250 | 4.456 | JJ | 117,583 | 255,000 | 07/24/2014 | 01/15/2033 |
| 20030N-BP-5 | COMCAST CORP CMCSA 4.4 08/15/35 | | | 2 | 1FE | 4,340,320 | 117.1390 | 4,685,544 | 4,000,000 | 4,290,343 | | (14,028) | | | 4.400 | 3.766 | FA | 66,489 | 176,000 | 03/22/2016 | 08/15/2035 |
| 20030N-BS-9 | COMCAST CORP CMCSA 3.15 03/01/26 | | | 2 | 1FE | 4,990,600 | 104.5550 | 5,227,770 | 5,000,000 | 4,993,854 | | 889 | | | 3.150 | 3.172 | MS | 52,500 | 157,500 | 02/16/2016 | 03/01/2026 |
| 20030N-BU-4 | COMCAST CORP CMCSA 3.4 07/15/46 | | | 2 | 1FE | 4,434,600 | 100.6030 | 5,030,170 | 5,000,000 | 4,466,160 | | 11,034 | | | 3.400 | 4.061 | JJ | 78,389 | 170,000 | 01/06/2017 | 07/15/2046 |
| 20030N-CJ-8 | COMCAST CORP CMCSA 3.9 03/01/38 | | | 2 | 1FE | 4,975,750 | 110.5000 | 5,525,000 | 5,000,000 | 4,977,446 | | 837 | | | 3.900 | 3.935 | MS | 65,000 | 195,000 | 02/01/2018 | 03/01/2038 |
| 20030N-CL-3 | COMCAST CORP CMCSA 4.6 10/15/38 | 0 | | 2 | 1FE | 1,998,680 | 118.8090 | 2,376,184 | 2,000,000 | 1,998,760 | | 59 | | | 4.600 | 4.605 | AO | 19,422 | 94,556 | 10/02/2018 | 10/15/2038 |
| 20030N-CL-3 | COMCAST CORP CMCSA 4.6 10/15/38 | | | 2 | 1FE | 15,989,440 | 118.8090 | 19,009,472 | 16,000,000 | 15,990,083 | | 471 | | | 4.600 | 4.605 | AO | 155,378 | 756,444 | 10/03/2018 | 10/15/2038 |
| 20030N-CU-3 | COMCAST CORP BASIC | 0 | | 2 | 1FE | 999,100 | 114.4760 | 1,144,755 | 1,000,000 | 999,224 | | 112 | | | 4.250 | 4.259 | AO | 8,972 | 43,681 | 12/11/2018 | 10/15/2030 |
| 200340-AQ-0 | COMERICA INC CMA 3.8 07/22/26 | | | | 1FE | 13,056,564 | 105.3760 | 13,631,439 | 12,936,000 | 13,010,719 | | (9,896) | | | 3.800 | 3.700 | JJ | 217,109 | 491,568 | 12/23/2014 | 07/22/2026 |
| 200340-AT-4 | COMERICA INC CMA 4 02/01/29 | | | 2 | 1FE | 21,474,200 | 108.6670 | 21,733,320 | 20,000,000 | 21,416,366 | | (57,834) | | | 4.000 | 3.079 | FA | 333,333 | | 07/18/2019 | 02/01/2029 |
| 202795-HG-8 | COMMONWEALTH EDISON CO EXC 5 7/8 02/01/33 | | | | 1FE | 6,012,168 | 128.7670 | 6,892,903 | 5,353,000 | 5,860,319 | | (27,153) | | | 5.875 | 4.886 | FA | 131,037 | 314,489 | 08/21/2013 | 02/01/2033 |
| 202795-HT-0 | COMMONWEALTH EDISON CO EXC 6.45 01/15/38 | | | | 1FE | 9,967,820 | 142.2610 | 14,226,140 | 10,000,000 | 9,974,174 | | 738 | | | 6.450 | 6.474 | JJ | 297,417 | 645,000 | 01/10/2008 | 01/15/2038 |
| 202795-JH-4 | COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO | 0 | | 2 | 1FE | 816,785 | 101.2450 | 819,070 | 809,000 | 816,759 | | (26) | | | 2.550 | 2.383 | JD | 917 | | 12/23/2019 | 06/15/2026 |
| 20449E-BT-2 | COMPASS BANK BCOMPS 5 1/2 04/01/20 | | | | 2FE | 6,531,413 | 100.7890 | 6,354,728 | 6,305,000 | 6,315,111 | | (39,495) | | | 5.500 | 4.843 | AO | 86,694 | 346,775 | 10/22/2013 | 04/01/2020 |
| 205887-AF-9 | CONAGRA BRANDS INC CAG 7 1/8 10/01/26 | | | | 2FE | 4,628,197 | 123.0130 | 5,262,509 | 4,278,000 | 4,443,928 | | (19,117) | | | 7.125 | 6.408 | AO | 76,202 | 304,808 | 11/02/2005 | 10/01/2026 |
| 205887-CD-2 | CONAGRA BRANDS INC CAG 5.3 11/01/38 | LS | | 2 | 2FE | 405,942 | 118.7140 | 470,109 | 396,000 | 405,794 | | (155) | | | 5.300 | 5.087 | MN | 3,498 | 17,105 | 06/14/2019 | 11/01/2038 |
| 205887-CD-2 | CONAGRA BRANDS INC CAG 5.3 11/01/38 | | | 2 | 2FE | 25,221,708 | 118.7140 | 29,208,491 | 24,604,000 | 25,212,486 | | (9,616) | | | 5.300 | 5.087 | MN | 217,335 | 1,062,770 | 06/14/2019 | 11/01/2038 |
| 20605P-AJ-0 | CONCHO RESOURCES INC CXO 4 7/8 10/01/47 | | | 2 | 2FE | 25,284,400 | 116.5000 | 29,125,000 | 25,000,000 | 25,273,885 | | (4,871) | | | 4.875 | 4.802 | AO | 304,688 | 1,218,750 | 09/14/2017 | 10/01/2047 |
| 207597-EF-8 | CONNECTICUT LIGHT & PWR ES 2 1/2 01/15/23 | | | 2 | 1FE | 6,857,934 | 101.2690 | 7,397,679 | 7,305,000 | 7,147,674 | | 48,495 | | | 2.500 | 3.250 | JJ | 84,210 | 182,625 | 06/20/2013 | 01/15/2023 |
| 207597-EG-6 | CONNECTICUT LIGHT & PWR ES 4.3 04/15/44 | LS | | 2 | 1FE | 165,626 | 117.5910 | 188,146 | 160,000 | 165,030 | | (123) | | | 4.300 | 4.092 | AO | 1,452 | 6,880 | 09/04/2014 | 04/15/2044 |
| 207597-EG-6 | CONNECTICUT LIGHT & PWR ES 4.3 04/15/44 | | | 2 | 1FE | 3,053,722 | 117.5910 | 3,468,943 | 2,950,000 | 3,042,736 | | (2,271) | | | 4.300 | 4.092 | AO | 26,779 | 126,850 | 09/04/2014 | 04/15/2044 |
| 20825C-AF-1 | CONOCOPHILLIPS COP 5.9 10/15/32 | | | | 1FE | 3,410,140 | 130.7410 | 3,922,239 | 3,000,000 | 3,322,219 | | (18,011) | | | 5.900 | 4.766 | AO | 37,367 | 177,000 | 07/20/2015 | 10/15/2032 |
| 20826F-AF-3 | CONOCOPHILLIPS COMPANY COP 4.15 11/15/34 | | | 2 | 1FE | 10,995,490 | 111.8830 | 12,307,075 | 11,000,000 | 10,996,353 | | 174 | | | 4.150 | 4.153 | MN | 58,331 | 456,500 | 11/06/2014 | 11/15/2034 |
| 20826F-AH-9 | CONOCOPHILLIPS COMPANY BASIC | 0 | | | 1FE | 2,027,143 | 101.5150 | 2,030,295 | 2,000,000 | 2,024,634 | | (2,510) | | | 1.910 | 1.634 | FMAN | 4,987 | 15,630 | 10/03/2019 | 05/15/2022 |
| 209111-EF-6 | CONSOLIDATED EDISON CO O ED 5.7 02/01/34 | | | | 1FE | 4,503,209 | 125.0430 | 5,263,047 | 4,209,000 | 4,425,047 | | (10,210) | | | 5.700 | 5.182 | FA | 99,964 | 239,913 | 08/02/2010 | 02/01/2034 |
| 209111-EL-3 | CONSOLIDATED EDISON CO O ED 5.85 03/15/36 | LS | | | 1FE | 88,335 | 130.2150 | 104,172 | 80,000 | 86,425 | | (250) | | | 5.850 | 5.115 | MS | 1,378 | 4,680 | 08/06/2010 | 03/15/2036 |
| 209111-EL-3 | CONSOLIDATED EDISON CO O ED 5.85 03/15/36 | | | | 1FE | 4,687,287 | 130.2150 | 5,527,610 | 4,245,000 | 4,585,903 | | (13,253) | | | 5.850 | 5.115 | MS | 73,120 | 248,333 | 08/06/2010 | 03/15/2036 |
| 209111-EQ-2 | CONSOLIDATED EDISON CO O ED 5.7 12/01/36 | | | | 1FE | 5,988,730 | 128.8700 | 7,087,861 | 5,500,000 | 5,882,660 | | (14,008) | | | 5.700 | 5.082 | JD | 26,125 | 313,500 | 09/16/2010 | 12/01/2036 |
| 209111-FC-2 | CONSOLIDATED EDISON CO O ED 3.95 03/01/43 | | | 2 | 1FE | 14,972,257 | 108.2540 | 16,903,893 | 15,615,000 | 15,042,947 | | 14,384 | | | 3.950 | 4.199 | MS | 205,597 | 616,793 | 08/20/2014 | 03/01/2043 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27 | | | 2 | 2FE | 13,988,540 | 104.2270 | 14,591,836 | 14,000,000 | 13,991,166 | | 1,022 | | | 3.500 | 3.510 | MN | 70,778 | 490,000 | 05/03/2017 | 05/09/2027 |
| 21036P-AY-4 | CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC | 0 | | 2 | 2FE | 1,996,140 | 105.0960 | 2,101,922 | 2,000,000 | 1,996,782 | | 335 | | | 3.600 | 3.623 | FA | 27,200 | 72,000 | 01/29/2018 | 02/15/2028 |
| 21036P-AZ-1 | CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC | 0 | | 2 | 2FE | 996,560 | 104.7600 | 1,047,605 | 1,000,000 | 996,685 | | 62 | | | 4.100 | 4.120 | FA | 15,489 | 41,000 | 01/29/2018 | 02/15/2048 |
| 210371-AL-4 | EXELON CORP EXC 5.15 12/01/20 | | | 2 | 2FE | 3,071,727 | 102.0050 | 2,861,243 | 2,805,000 | 2,829,838 | | (35,896) | | | 5.150 | 3.800 | JD | 12,038 | 144,458 | 05/18/2012 | 12/01/2020 |
| 210518-CP-9 | CONSUMERS ENERGY CO CMS 5.8 09/15/35 | | | | 1FE | 10,185,565 | 128.6210 | 12,765,585 | 9,925,000 | 10,124,696 | | (8,181) | | | 5.800 | 5.602 | MS | 169,497 | 575,650 | 09/20/2010 | 09/15/2035 |
| 210518-CZ-7 | CONSUMERS ENERGY CO CMS 3 1/4 08/15/46 | | | 2 | 1FE | 9,922,200 | 99.5240 | 9,952,390 | 10,000,000 | 9,927,711 | | 1,677 | | | 3.250 | 3.291 | FA | 122,778 | 325,000 | 08/01/2016 | 08/15/2046 |
| 210518-DA-1 | CONSUMERS ENERGY CO CMS 3.95 07/15/47 | | | 2 | 1FE | 19,916,400 | 112.5320 | 22,506,380 | 20,000,000 | 19,920,120 | | 1,576 | | | 3.950 | 3.974 | JJ | 364,278 | 790,000 | 02/15/2017 | 07/15/2047 |
| 210518-G*-1 | CONSUMERS ENERGY CO CONSUMERS ENERGY COMPANY | 0 | | | 1 | 5,000,000 | 112.4850 | 5,624,250 | 5,000,000 | 5,000,000 | | | | | 4.010 | 4.010 | AO | 50,125 | 200,500 | 10/01/2018 | 10/01/2038 |
| 212015-AL-5 | CONTINENTAL RESOURCES CLR 4 1/2 04/15/23 | LS | | 2 | 2FE | 139,203 | 104.7500 | 143,508 | 137,000 | 137,846 | | (253) | | | 4.500 | 4.283 | AO | 1,302 | 6,165 | 01/08/2014 | 04/15/2023 |
| 212015-AL-5 | CONTINENTAL RESOURCES CLR 4 1/2 04/15/23 | | | 2 | 2FE | 17,134,187 | 104.7500 | 17,663,993 | 16,863,000 | 16,967,158 | | (31,156) | | | 4.500 | 4.283 | AO | 160,199 | 758,835 | 01/08/2014 | 04/15/2023 |
| 212015-AN-1 | CONTINENTAL RESOURCES CONTINENTAL RESOURCES INC | 0 | | 2 | 2FE | 2,346,875 | 103.4840 | 2,587,110 | 2,500,000 | 2,401,307 | | 19,619 | | | 3.800 | 4.803 | JD | 7,917 | 95,000 | 02/08/2017 | 06/01/2024 |
| 212168-AA-6 | CONTINENTAL WIND EXC 6 02/28/33 | | | 4 | 2FE | 14,597,966 | 108.6810 | 15,865,215 | 14,597,966 | 14,597,966 | | | | | 6.000 | 6.004 | FA | 299,258 | 875,878 | 09/23/2013 | 02/28/2033 |
| 212168-AA-6 | CONTINENTAL WIND EXC 6 02/28/33 | 0 | | 4 | 2FE | 1,459,797 | 108.6810 | 1,586,522 | 1,459,797 | 1,459,797 | | | | | 6.000 | 6.004 | FA | 29,926 | 87,588 | 09/23/2013 | 02/28/2033 |
| 21688*-AA-3 | COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49 | | | 4 | 1 | 10,000,000 | 98.5690 | 9,856,900 | 10,000,000 | 10,000,000 | | | | | 3.150 | 3.150 | MN | 48,125 | | 11/06/2019 | 11/06/2049 |
| 21871@-AD-2 | CORESITE LP CORESITE LP | 0 | | | 2PL | 5,000,000 | 105.1850 | 5,259,240 | 5,000,000 | 5,000,000 | | | | | 4.310 | 4.307 | FA | 152,047 | 2,500 | 04/17/2019 | 04/17/2029 |
| 219023-AC-2 | INGREDION INC INGR 6 5/8 04/15/37 | | | | 2FE | 3,032,340 | 126.8320 | 3,804,948 | 3,000,000 | 3,025,545 | | (780) | | | 6.625 | 6.542 | AO | 41,958 | 198,750 | 04/24/2007 | 04/15/2037 |
| 219350-AT-2 | CORNING INC GLW 7 05/15/24 | | | | 2FE | 14,862,750 | 115.0560 | 17,258,370 | 15,000,000 | 14,944,484 | | 10,494 | | | 7.000 | 7.100 | MN | 134,167 | 1,050,000 | 05/07/2009 | 05/15/2024 |
| 219350-AW-5 | CORNING INC GLW 4 3/4 03/15/42 | | | | 2FE | 5,340,450 | 112.9700 | 5,648,510 | 5,000,000 | 5,301,341 | | (7,959) | | | 4.750 | 4.325 | MS | 69,931 | 237,500 | 07/24/2014 | 03/15/2042 |
| 219350-AX-3 | CORNING INC GLW 4.7 03/15/37 | | | 2 | 2FE | 33,568,880 | 110.2610 | 37,488,842 | 34,000,000 | 33,584,134 | | 15,084 | | | 4.700 | 4.804 | MS | 470,522 | 1,598,000 | 11/06/2018 | 03/15/2037 |
| 22160K-AM-7 | COSTCO WHOLESALE CORP COST 3 05/18/27 | LS | | 2 | 1FE | 287,497 | 105.6020 | 306,247 | 290,000 | 288,081 | | 228 | | | 3.000 | 3.101 | MN | 1,039 | 8,700 | 05/09/2017 | 05/18/2027 |
| 22160K-AM-7 | COSTCO WHOLESALE CORP COST 3 05/18/27 | | | 2 | 1FE | 49,281,003 | 105.6020 | 52,494,953 | 49,710,000 | 49,380,973 | | 39,109 | | | 3.000 | 3.101 | MN | 178,128 | 1,491,300 | 05/09/2017 | 05/18/2027 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 224044-BW-6 | COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22 | | | | 2FE | 16,984,269 | 102.8030 | 17,286,274 | 16,815,000 | 16,871,151 | | (17,904) | | | 3.250 | 3.131 | JD | 24,288 | 546,488 | 01/23/2013 | 12/15/2022 |
| 224044-CF-2 | COX COMMUNICATIONS INC COX COMMUNICATIONS INC | 0 | | 2 | 2FE | 4,655,640 | 110.8730 | 5,543,625 | 5,000,000 | 4,679,303 | | 13,500 | | | 4.800 | 5.427 | FA | 100,000 | 240,000 | 12/26/2018 | 02/01/2035 |
| 224044-CG-0 | COX COMMUNICATIONS INC COXENT 3.35 09/15/26 | | | 2 | 2FE | 2,994,930 | 103.2590 | 3,097,758 | 3,000,000 | 2,996,423 | | 468 | | | 3.350 | 3.435 | MS | 29,592 | 100,500 | 09/08/2016 | 09/15/2026 |
| 224044-CG-0 | COX COMMUNICATIONS INC COXENT 3.35 09/15/26 | 0 | | 2 | 2FE | 6,939,782 | 103.2590 | 7,228,102 | 7,000,000 | 6,952,529 | | 6,142 | | | 3.350 | 3.435 | MS | 69,047 | 234,500 | 01/23/2018 | 09/15/2026 |
| 224044-CJ-4 | COX COMMUNICATIONS INC COX COMMUNICATIONS INC | 0 | | 2 | 2FE | 3,980,880 | 104.5030 | 4,180,115 | 4,000,000 | 3,984,887 | | 1,698 | | | 3.500 | 3.557 | FA | 52,889 | 140,000 | 07/24/2017 | 08/15/2027 |
| 224044-CK-1 | COX COMMUNICATIONS INC COXENT 4.6 08/15/47 | | | 2 | 2FE | 4,969,300 | 110.6750 | 5,533,725 | 5,000,000 | 4,970,564 | | 518 | | | 4.600 | 4.638 | FA | 86,889 | 230,000 | 07/24/2017 | 08/15/2047 |
| 224044-CK-1 | COX COMMUNICATIONS INC COXENT 4.6 08/15/47 | 0 | | 2 | 2FE | 993,860 | 110.6750 | 1,106,745 | 1,000,000 | 994,113 | | 104 | | | 4.600 | 4.638 | FA | 17,378 | 46,000 | 07/24/2017 | 08/15/2047 |
| 224050-AE-4 | COX ENTERPRISES INC COXENT 7 3/8 07/15/27 | | | | 2FE | 4,455,000 | 125.8200 | 6,291,005 | 5,000,000 | 4,673,424 | | 29,790 | | | 7.375 | 8.569 | JJ | 170,035 | 368,750 | 06/01/2009 | 07/15/2027 |
| 224399-AP-0 | CRANE CO CR 6.55 11/15/36 | | | | 2FE | 21,662,151 | 122.2050 | 24,812,483 | 20,304,000 | 21,420,040 | | (37,593) | | | 6.550 | 6.025 | MN | 169,933 | 1,329,912 | 07/19/2013 | 11/15/2036 |
| 224399-AR-6 | CRANE CO CR 4.45 12/15/23 | | | 2 | 2FE | 8,183,240 | 106.4850 | 8,518,824 | 8,000,000 | 8,089,671 | | (22,087) | | | 4.450 | 4.120 | JD | 15,822 | 356,000 | 06/17/2015 | 12/15/2023 |
| 22541L-AE-3 | CREDIT SUISSE FB USA INC BASIC | 0 | | | 1FE | 1,262,420 | 147.2940 | 1,472,942 | 1,000,000 | 1,248,576 | | (13,844) | | | 7.125 | 4.508 | JJ | 32,854 | 35,625 | 01/15/2019 | 07/15/2032 |
| 22550L-2A-8 | CREDIT SUISSE NEW YORK BASIC | 0 | | | 1FE | 2,999,640 | 100.4070 | 3,012,223 | 3,000,000 | 2,999,664 | | 24 | | | 2.100 | 2.106 | MN | 8,575 | | 11/04/2019 | 11/12/2021 |
| 22757#-AD-7 | CROSS TEXAS TRANSMISSION | | | | 2 | 10,000,000 | 103.2730 | 10,327,300 | 10,000,000 | 10,000,000 | | | | | 3.790 | 3.790 | MS | 95,803 | 379,000 | 09/15/2014 | 09/15/2034 |
| 22757#-AE-5 | CROSS TEXAS TRANSMISSION | | | | 2 | 15,000,000 | 103.2900 | 15,493,500 | 15,000,000 | 15,000,000 | | | | | 4.210 | 4.210 | MS | 159,629 | 631,500 | 09/15/2014 | 09/15/2044 |
| 22757#-AG-0 | CROSS TEXAS TRANSMISSION | | | | 2 | 4,000,000 | 95.8740 | 3,834,960 | 4,000,000 | 4,000,000 | | | | | 2.760 | 2.760 | MS | 27,907 | 110,400 | 08/18/2016 | 08/18/2031 |
| 22757#-AJ-4 | CROSS TEXAS TRANSMISSION | | | | 2 | 4,000,000 | 96.8700 | 3,874,800 | 4,000,000 | 4,000,000 | | | | | 3.530 | 3.530 | MS | 35,692 | 141,200 | 08/18/2016 | 08/18/2046 |
| 228227-BD-5 | CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP | 0 | | | 2FE | 3,187,500 | 108.6590 | 3,259,777 | 3,000,000 | 3,088,865 | | (26,875) | | | 5.250 | 4.201 | JJ | 72,625 | 157,500 | 02/03/2016 | 01/15/2023 |
| 22822R-BD-1 | CROWN CASTLE TOWERS LLC CROCAS 3.663 05/15/25 | | | 2 | 1FE | 12,272,850 | 104.1040 | 12,492,532 | 12,000,000 | 12,153,818 | | (37,069) | | | 3.663 | 3.314 | MON | 19,536 | 439,560 | 09/01/2016 | 05/15/2025 |
| 22822R-BH-2 | CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28 | | | 2 | 1FE | 19,000,000 | 108.6710 | 20,647,536 | 19,000,000 | 19,000,000 | | | | | 4.241 | 4.241 | MON | 35,813 | 805,790 | 06/28/2018 | 07/15/2028 |
| 22822R-BH-2 | CROWN CASTLE TOWERS LLC CROCAS 4.241 07/15/28 | 0 | | 2 | 1FE | 1,500,000 | 108.6710 | 1,630,069 | 1,500,000 | 1,500,000 | | | | | 4.241 | 4.241 | MON | 2,827 | 63,615 | 07/01/2018 | 07/15/2028 |
| 22822V-AA-9 | CROWN CASTLE INTL CORP BASIC | 0 | | 2 | 2FE | 5,002,900 | 101.4140 | 5,070,692 | 5,000,000 | 5,001,369 | | (1,170) | | | 3.400 | 3.375 | FA | 64,222 | 170,000 | 08/24/2018 | 02/15/2021 |
| 22822V-AB-7 | CROWN CASTLE INTL CORP | 0 | | 2 | 2FE | 1,993,420 | 109.3990 | 2,187,974 | 2,000,000 | 1,995,652 | | 605 | | | 4.450 | 4.491 | FA | 33,622 | 89,000 | 01/28/2016 | 02/15/2026 |
| 22822V-AC-5 | CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP | 0 | | 2 | 2FE | 996,950 | 105.7510 | 1,057,514 | 1,000,000 | 997,953 | | 276 | | | 3.700 | 3.736 | JD | 1,644 | 37,000 | 04/26/2016 | 06/15/2026 |
| 22822V-AF-8 | CROWN CASTLE INTL CORP CCI 4 3/4 05/15/47 | | | 2 | 2FE | 6,971,730 | 115.3780 | 8,076,481 | 7,000,000 | 6,973,069 | | 459 | | | 4.750 | 4.775 | MN | 42,486 | 332,500 | 04/26/2017 | 05/15/2047 |
| 22822V-AH-4 | CROWN CASTLE INTL CORP CCI 3.65 09/01/27 | 0 | | 2 | 2FE | 4,382,570 | 105.4390 | 4,744,773 | 4,500,000 | 4,397,521 | | 11,048 | | | 3.650 | 3.994 | MS | 54,750 | 164,250 | 09/12/2018 | 09/01/2027 |
| 22822V-AK-7 | CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP | 0 | | 2 | 2FE | 3,984,600 | 106.4950 | 4,259,786 | 4,000,000 | 3,987,260 | | 1,313 | | | 3.800 | 3.846 | FA | 57,422 | 152,000 | 01/09/2018 | 02/15/2028 |
| 22966R-AA-4 | CUBESMART LP CUBE 4.8 07/15/22 | | | 2 | 2FE | 4,992,750 | 105.5300 | 5,276,490 | 5,000,000 | 4,997,879 | | 768 | | | 4.800 | 4.818 | JJ | 110,667 | 240,000 | 06/19/2012 | 07/15/2022 |
| 22966R-AB-2 | CUBESMART LP | 0 | | 2 | 2FE | 1,048,210 | 106.4150 | 1,064,152 | 1,000,000 | 1,032,834 | | (8,164) | | | 4.375 | 3.425 | JD | 1,944 | 43,750 | 01/30/2018 | 12/15/2023 |
| 22966R-AC-0 | CUBESMART LP CUBE 4 11/15/25 | | | 2 | 2FE | 6,981,450 | 106.2800 | 7,439,600 | 7,000,000 | 6,988,376 | | 1,722 | | | 4.000 | 4.032 | MN | 35,778 | 280,000 | 10/19/2015 | 11/15/2025 |
| 22966R-AD-8 | CUBESMART LP CUBE 3 1/8 09/01/26 | | | 2 | 2FE | 14,925,600 | 101.5960 | 15,239,355 | 15,000,000 | 14,948,166 | | 6,877 | | | 3.125 | 3.183 | MS | 156,250 | 468,750 | 08/08/2016 | 09/01/2026 |
| 22966R-AD-8 | CUBESMART LP CUBE 3 1/8 09/01/26 | 0 | | 2 | 2FE | 1,990,080 | 101.5960 | 2,031,914 | 2,000,000 | 1,993,089 | | 917 | | | 3.125 | 3.183 | MS | 20,833 | 62,500 | 08/08/2016 | 09/01/2026 |
| 22976#-AA-8 | CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) | 0 | | | 2 | 4,643,086 | 104.6330 | 4,858,214 | 4,643,086 | 4,643,086 | | | | | 4.010 | 4.010 | MON | 8,275 | 186,188 | 07/14/2016 | 10/15/2036 |
| 22977@-AA-9 | PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC | | | 4 | 1 | 21,773,480 | 100.0390 | 21,781,972 | 21,773,480 | 21,773,480 | | | | | 3.870 | 3.901 | MON | 37,450 | 842,634 | 12/15/2016 | 12/15/2038 |
| 231021-AQ-9 | CUMMINS INC CMI 4 7/8 10/01/43 | | | 2 | 1FE | 19,078,190 | 122.1560 | 20,766,520 | 17,000,000 | 18,929,327 | | (48,823) | | | 4.875 | 4.112 | AO | 207,188 | 828,750 | 01/13/2017 | 10/01/2043 |
| 23157#-AE-9 | CURTISS WRIGHT CORPORATION | | | | 2 | 15,000,000 | 105.2710 | 15,790,650 | 15,000,000 | 15,000,000 | | | | | 4.240 | 4.240 | JD | 53,000 | 636,000 | 12/08/2011 | 12/01/2026 |
| 23157#-AH-2 | CURTISS WRIGHT CORPORATION | | | | 2 | 4,500,000 | 104.0920 | 4,684,140 | 4,500,000 | 4,500,000 | | | | | 4.050 | 4.050 | FA | 63,281 | 182,250 | 02/26/2013 | 02/26/2028 |
| 232820-AJ-9 | CYTEC INDUSTRIES INC SOLBBB 3 1/2 04/01/23 | | | 2 | 2FE | 6,951,210 | 101.1180 | 7,078,267 | 7,000,000 | 6,982,337 | | 5,039 | | | 3.500 | 3.583 | AO | 61,250 | 245,000 | 02/26/2013 | 04/01/2023 |
| 232820-AK-6 | CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25 | LS | | 2 | 2FE | 3,998 | 102.9030 | 4,116 | 4,000 | 3,999 | | | | | 3.950 | 3.955 | MN | 26 | 158 | 11/05/2014 | 05/01/2025 |
| 232820-AK-6 | CYTEC INDUSTRIES INC SOLBBB 3.95 05/01/25 | | | 2 | 2FE | 9,991,902 | 102.9030 | 10,286,184 | 9,996,000 | 9,993,642 | | 390 | | | 3.950 | 3.955 | MN | 65,807 | 394,842 | 11/05/2014 | 05/01/2025 |
| 23317*-AD-2 | DD SOUTH LC DD SOUTH LC | | | | 1 | 21,672,773 | 113.9740 | 24,701,327 | 21,672,773 | 21,672,773 | | | | | 5.680 | 5.680 | MON | 88,907 | 1,231,014 | 08/06/2018 | 08/05/2033 |
| 233331-BA-4 | DTE ENERGY COMPANY BASIC | 0 | | 2 | 2FE | 998,430 | 104.3110 | 1,043,110 | 1,000,000 | 998,840 | | 297 | | | 3.700 | 3.735 | FA | 15,417 | 36,486 | 08/02/2018 | 08/01/2023 |
| 23338V-AB-2 | DTE ELECTRIC CO DTE 3.65 03/15/24 | | | 2 | 1FE | 39,836,400 | 105.6250 | 42,250,080 | 40,000,000 | 39,927,469 | | 15,668 | | | 3.650 | 3.697 | MS | 429,889 | 1,460,000 | 08/20/2013 | 03/15/2024 |
| 23357*-AG-6 | DTE GAS COMPANY | | | | 1 | 9,000,000 | 105.0820 | 9,457,380 | 9,000,000 | 9,000,000 | | | | | 4.070 | 4.070 | JD | 16,280 | 366,300 | 12/15/2016 | 12/15/2046 |
| 233851-AF-1 | DAIMLER FINANCE NA LLC DAIGR 3 7/8 09/15/21 | | | | 1FE | 23,788,637 | 102.8860 | 24,733,770 | 24,040,000 | 23,988,996 | | 28,359 | | | 3.875 | 4.005 | MS | 274,290 | 931,550 | 01/05/2012 | 09/15/2021 |
| 233851-BW-3 | DAIMLER FINANCE NA LLC DAIGR 3.3 05/19/25 | | | 1 | 1FE | 14,942,650 | 103.3770 | 15,506,550 | 15,000,000 | 14,966,782 | | 5,541 | | | 3.300 | 3.345 | MN | 57,750 | 495,000 | 05/12/2015 | 05/19/2025 |
| 233851-CB-8 | DAIMLER FINANCE NA LLC DAIGR 3 1/2 08/03/25 | | | | 1FE | 9,954,100 | 104.2680 | 10,426,790 | 10,000,000 | 9,972,375 | | 4,395 | | | 3.500 | 3.555 | FA | 143,889 | 350,000 | 07/28/2015 | 08/03/2025 |
| 233851-CU-6 | DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27 | LS | | | 1FE | 398,392 | 103.7200 | 414,878 | 400,000 | 398,815 | | 147 | | | 3.450 | 3.498 | JJ | 6,708 | 13,800 | 01/03/2017 | 01/06/2027 |
| 233851-CU-6 | DAIMLER FINANCE NA LLC DAIGR 3.45 01/06/27 | | | | 1FE | 9,561,408 | 103.7200 | 9,957,082 | 9,600,000 | 9,571,566 | | 3,520 | | | 3.450 | 3.498 | JJ | 161,000 | 331,200 | 01/03/2017 | 01/06/2027 |
| 23386#-AV-4 | DAIRY FARMERS OF AMERICA INC DAIRY FARMERS OF AMERICA INC | 0 | | | 2FE | 3,000,000 | 116.6660 | 3,499,968 | 3,000,000 | 3,000,000 | | | | | 5.030 | 5.030 | JJ | 150,062 | 76,708 | 01/03/2019 | 01/03/2034 |
| 235851-AR-3 | DANAHER CORP DHR 4 3/8 09/15/45 | | | 2 | 1FE | 22,241,700 | 117.7390 | 23,547,860 | 20,000,000 | 22,078,344 | | (50,728) | | | 4.375 | 3.727 | MS | 257,639 | 875,000 | 12/09/2016 | 09/15/2045 |
| 23745Q-AA-2 | DARTMOUTH-HITCH HEALTH BASIC | | | 2 | 1FE | 10,093,414 | 111.7310 | 11,281,449 | 10,097,000 | 10,093,518 | | 62 | | | 4.178 | 4.180 | FA | 175,772 | 421,853 | 03/05/2018 | 08/01/2048 |
| 244199-BD-6 | DEERE & COMPANY DE 5 3/8 10/16/29 | LS | | | 1FE | 48,990 | 123.7400 | 58,158 | 47,000 | 48,274 | | (98) | | | 5.375 | 5.022 | AO | 526 | 2,526 | 04/11/2011 | 10/26/2029 |
| 244199-BD-6 | DEERE & COMPANY DE 5 3/8 10/16/29 | | | | 1FE | 23,226,646 | 123.7400 | 27,572,895 | 22,283,000 | 22,887,235 | | (46,576) | | | 5.375 | 5.022 | AO | 249,523 | 1,197,711 | 04/11/2011 | 10/26/2029 |
| 244199-BF-1 | DEERE & COMPANY DE 3.9 06/09/42 | | | 2 | 1FE | 12,614,330 | 112.6080 | 14,639,053 | 13,000,000 | 12,660,110 | | 9,120 | | | 3.900 | 4.079 | JD | 30,983 | 507,000 | 07/30/2014 | 06/09/2042 |
| 244199-BG-9 | DEERE & COMPANY DE 2 7/8 09/07/49 | | | 2 | 1FE | 31,457,990 | 93.9890 | 30,076,320 | 32,000,000 | 31,461,128 | | 3,138 | | | 2.875 | 2.960 | MS | 293,889 | | 09/20/2019 | 09/07/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 24422E-TC-3 | JOHN DEERE CAPITAL CORP DE 3.4 09/11/25 | LS | | | 1FE | 39,889 | 105.9640 | 42,386 | 40,000 | 39,932 | | 11 | | | 3.400 | 3.433 | MS | 416 | 1,360 | 09/08/2015 | 09/11/2025 |
| 24422E-TC-3 | JOHN DEERE CAPITAL CORP DE 3.4 09/11/25 | | | | 1FE | 6,940,721 | 105.9640 | 7,375,087 | 6,960,000 | 6,948,227 | | 1,842 | | | 3.400 | 3.433 | MS | 72,307 | 236,640 | 09/08/2015 | 09/11/2025 |
| 24618#-AL-4 | DELAWARE NORTH DELAWARE NORTH COMPANIES | 0 | | | 2 | 4,000,000 | 104.6280 | 4,185,128 | 4,000,000 | 4,000,000 | | | | | 4.290 | 4.290 | JD | 5,243 | 171,600 | 12/20/2017 | 12/20/2032 |
| 24702R-AM-3 | DELL INC DELL 5.4 09/10/40 | LS | | | 3FE | 31,597 | 100.5000 | 30,150 | 30,000 | 31,358 | | (38) | | | 5.400 | 5.041 | MS | 500 | 1,620 | 06/06/2012 | 09/10/2040 |
| 24702R-AM-3 | DELL INC DELL 5.4 09/10/40 | | | | 3FE | 19,980,636 | 100.5000 | 19,065,855 | 18,971,000 | 19,829,841 | | (23,923) | | | 5.400 | 5.041 | MS | 315,867 | 1,024,434 | 06/06/2012 | 09/10/2040 |
| 247109-BR-1 | DELMARVA PWR & LIGHT CO EXC 4 06/01/42 | | | 2 | 1FE | 14,917,350 | 107.4420 | 16,116,240 | 15,000,000 | 14,929,606 | | 1,904 | | | 4.000 | 4.032 | JD | 50,000 | 600,000 | 06/19/2012 | 06/01/2042 |
| 24710X-AF-5 | DELMARVA PWR & LIGHT CO EXC 7.72 02/01/27 | | | | 2FE | 6,400,020 | 127.2060 | 6,996,330 | 5,500,000 | 6,002,951 | | (55,272) | | | 7.720 | 6.110 | FA | 176,917 | 424,600 | 12/07/2010 | 02/01/2027 |
| 24715@-AA-2 | DELOITTE LLP SERIES A NOTES | | | 4 | 1 | 1,454,545 | 107.7260 | 1,566,924 | 1,454,545 | 1,454,545 | | | | | 6.730 | 6.730 | FA | 35,621 | 97,891 | 08/20/2008 | 08/20/2023 |
| 24736X-AA-6 | DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 | | | | 1FE | 4,133,922 | 105.6170 | 4,366,137 | 4,133,922 | 4,133,922 | | | | | 3.625 | 3.625 | JJ | 62,856 | 149,855 | 08/10/2015 | 07/30/2027 |
| 24736Y-AA-4 | DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 | | | | 1FE | 4,133,968 | 105.5120 | 4,361,812 | 4,133,968 | 4,133,968 | | | | | 3.875 | 3.875 | JJ | 67,191 | 160,191 | 08/10/2015 | 07/30/2027 |
| 249030-AC-1 | DENTSPLY SIRONA INC XRAY 4 1/8 08/15/21 | | | 2 | 2FE | 17,727,089 | 102.0870 | 17,858,061 | 17,493,000 | 17,534,884 | | (30,289) | | | 4.125 | 3.938 | FA | 272,599 | 721,586 | 09/13/2013 | 08/15/2021 |
| 250847-EH-9 | DTE ELECTRIC CO DTE 4 1/2 09/01/41 | LS | | 2 | 1FE | 122,751 | 114.6450 | 129,548 | 113,000 | 121,088 | | (239) | | | 4.500 | 3.996 | MS | 1,695 | 5,085 | 01/12/2012 | 09/01/2041 |
| 250847-EH-9 | DTE ELECTRIC CO DTE 4 1/2 09/01/41 | | | 2 | 1FE | 3,136,119 | 114.6450 | 3,309,787 | 2,887,000 | 3,093,630 | | (6,117) | | | 4.500 | 3.996 | MS | 43,305 | 129,915 | 01/12/2012 | 09/01/2041 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42 | LS | | | 1FE | 16,791 | 115.5020 | 19,635 | 17,000 | 16,816 | | 5 | | | 4.250 | 4.326 | MN | 100 | 723 | 08/05/2014 | 05/11/2042 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP DGELN 4 1/4 05/11/42 | | | | 1FE | 4,921,859 | 115.5020 | 5,755,475 | 4,983,000 | 4,929,077 | | 1,409 | | | 4.250 | 4.326 | MN | 29,414 | 211,778 | 08/05/2014 | 05/11/2042 |
| 25271C-AL-6 | DIAMOND OFFSHORE DRILL DO 5.7 10/15/39 | LS | | | 4FE | 1,132,001 | 58.5000 | 770,445 | 1,317,000 | 1,159,130 | | 3,701 | | | 5.700 | 6.812 | AO | 15,848 | 75,069 | 06/09/2010 | 10/15/2039 |
| 25271C-AL-6 | DIAMOND OFFSHORE DRILL DO 5.7 10/15/39 | | | | 4FE | 1,446,589 | 58.5000 | 984,555 | 1,683,000 | 1,481,258 | | 4,729 | | | 5.700 | 6.812 | AO | 20,252 | 95,931 | 06/09/2010 | 10/15/2039 |
| 25271C-AN-2 | DIAMOND OFFSHORE DRILL DO 4 7/8 11/01/43 | | | 2 | 5FE | 18,054,820 | 54.7500 | 9,855,000 | 18,000,000 | 18,048,616 | | (1,118) | | | 4.875 | 4.855 | MN | 146,250 | 877,500 | 11/01/2013 | 11/01/2043 |
| 25272K-AD-5 | DIAMOND 1 FINANCE DIAMOND 1 FINANCE | 0 | | 2 | 2FE | 2,999,130 | 102.8910 | 3,086,734 | 3,000,000 | 2,999,747 | | 165 | | | 4.420 | 4.426 | JD | 5,893 | 132,600 | 05/17/2016 | 06/15/2021 |
| 252747-AF-7 | ULTRAMAR DIAMOND SHAMROCK VLO 7.65 07/01/26 | | | | 2FE | 4,130,280 | 126.5560 | 5,062,224 | 4,000,000 | 4,070,403 | | (8,203) | | | 7.650 | 7.305 | JJ | 153,000 | 306,000 | 02/01/2010 | 07/01/2026 |
| 254010-AA-9 | DIGNITY HEALTH CATHHE 3 1/8 11/01/22 | | | | 2FE | 27,560,245 | 101.9460 | 27,958,663 | 27,425,000 | 27,467,826 | | (14,263) | | | 3.125 | 3.067 | MN | 142,839 | 857,031 | 11/07/2012 | 11/01/2022 |
| 254010-AD-3 | DIGNITY HEALTH CATHHE 3.812 11/01/24 | | | | 2FE | 5,674,624 | 104.8390 | 5,881,490 | 5,610,000 | 5,647,654 | | (7,037) | | | 3.812 | 3.659 | MN | 35,642 | 213,853 | 12/09/2015 | 11/01/2024 |
| 25466A-AJ-0 | DISCOVER BANK DFS 3.45 07/27/26 | | | 2 | 2FE | 3,995,640 | 103.7860 | 4,151,452 | 4,000,000 | 3,996,970 | | 404 | | | 3.450 | 3.463 | JJ | 59,033 | 138,000 | 07/21/2016 | 07/27/2026 |
| 25466A-AP-6 | DISCOVER BANK DFS 4.65 09/13/28 | | | 2 | 2FE | 9,985,000 | 112.1740 | 11,217,390 | 10,000,000 | 9,986,583 | | 1,225 | | | 4.650 | 4.669 | MS | 139,500 | 465,000 | 09/10/2018 | 09/13/2028 |
| 254687-DD-5 | DISNEY (WALT) COMPANY DIS 3.7 10/15/25 | | | 2 | 1FE | 3,993,963 | 108.2060 | 4,328,240 | 4,000,000 | 3,994,078 | | 116 | | | 3.700 | 3.728 | AO | 31,244 | | 11/27/2019 | 10/15/2025 |
| 254687-DH-6 | DISNEY (WALT) COMPANY DIS 7.43 10/01/26 | | | | 1FE | 2,948,376 | 128.2030 | 3,423,020 | 2,670,000 | 2,945,259 | | (3,117) | | | 7.430 | 5.575 | AO | 49,595 | | 11/27/2019 | 10/01/2026 |
| 254687-DP-8 | DISNEY (WALT) COMPANY DIS 7.3 04/30/28 | | | | 1FE | 10,767,760 | 133.4810 | 13,348,121 | 10,000,000 | 10,761,215 | | (6,545) | | | 7.300 | 6.119 | AO | 123,694 | | 11/27/2019 | 04/30/2028 |
| 254687-DV-5 | DISNEY (WALT) COMPANY DIS 6.55 03/15/33 | | | | 1FE | 9,180,572 | 140.9880 | 12,688,884 | 9,000,000 | 9,180,082 | | (490) | | | 6.550 | 6.323 | MS | 173,575 | | 11/27/2019 | 03/15/2033 |
| 254687-EK-8 | DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38 | | | | 1FE | 7,588,023 | 149.4560 | 10,461,924 | 7,000,000 | 7,586,806 | | (1,217) | | | 6.750 | 5.983 | JJ | 225,750 | | 11/27/2019 | 01/09/2038 |
| 25468P-BW-5 | WALT DISNEY COMPANY/THE DIS 7 03/01/32 | LS | | | 1FE | 384,634 | 144.9730 | 471,163 | 325,000 | 366,513 | | (2,384) | | | 7.000 | 5.531 | MS | 7,583 | 22,750 | 05/04/2011 | 03/01/2032 |
| 25468P-BW-5 | WALT DISNEY COMPANY/THE DIS 7 03/01/32 | | | | 1FE | 14,408,976 | 144.9730 | 17,650,475 | 12,175,000 | 13,730,123 | | (89,318) | | | 7.000 | 5.531 | MS | 284,083 | 852,250 | 05/04/2011 | 03/01/2032 |
| 25468P-CP-9 | WALT DISNEY COMPANY/THE DIS 4 3/8 08/16/41 | | | | 1FE | 5,116,850 | 119.3670 | 5,968,370 | 5,000,000 | 5,102,770 | | (2,862) | | | 4.375 | 4.229 | FA | 82,031 | 218,750 | 07/24/2014 | 08/16/2041 |
| 25468P-CR-5 | WALT DISNEY COMPANY/THE DIS 4 1/8 12/01/41 | | | | 1FE | 24,685,050 | 115.4910 | 28,872,675 | 25,000,000 | 24,730,408 | | 7,381 | | | 4.125 | 4.201 | JD | 85,938 | 1,031,250 | 07/24/2014 | 12/01/2041 |
| 25468P-DF-0 | WALT DISNEY COMPANY/THE DIS 3.15 09/17/25 | | | | 1FE | 4,988,100 | 106.2920 | 5,314,575 | 5,000,000 | 4,992,750 | | 1,141 | | | 3.150 | 3.178 | MS | 45,500 | 157,500 | 09/14/2015 | 09/17/2025 |
| 254709-AG-3 | DISCOVER FINANCIAL SVS DFS 5.2 04/27/22 | | | | 2FE | 10,740,954 | 106.5920 | 10,659,240 | 10,000,000 | 10,210,378 | | (84,515) | | | 5.200 | 4.239 | AO | 92,444 | 520,000 | 11/20/2012 | 04/27/2022 |
| 254709-AJ-7 | DISCOVER FINANCIAL SVS DFS 3.85 11/21/22 | | | | 2FE | 5,146,876 | 104.4980 | 5,224,885 | 5,000,000 | 5,049,205 | | (15,923) | | | 3.850 | 3.489 | MN | 21,389 | 192,500 | 03/22/2013 | 11/21/2022 |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS DISCA 6.35 06/01/40 | LS | | | 2FE | 60,612 | 126.2960 | 68,200 | 54,000 | 59,540 | | (144) | | | 6.350 | 5.507 | JD | 286 | 3,429 | 09/28/2010 | 06/01/2040 |
| 25470D-AD-1 | DISCOVERY COMMUNICATIONS DISCA 6.35 06/01/40 | | | | 2FE | 16,775,988 | 126.2960 | 18,876,215 | 14,946,000 | 16,479,252 | | (39,906) | | | 6.350 | 5.507 | JD | 79,089 | 949,071 | 09/28/2010 | 06/01/2040 |
| 25470D-AG-4 | DISCOVERY COMMUNICATIONS DISCA 4.95 05/15/42 | | | | 2FE | 9,922,800 | 109.5310 | 10,953,100 | 10,000,000 | 9,933,156 | | 1,596 | | | 4.950 | 5.000 | MN | 63,250 | 495,000 | 05/10/2012 | 05/15/2042 |
| 25470D-AH-2 | DISCOVERY COMMUNICATIONS DISCA 3 1/4 04/01/23 | | | | 2FE | 2,995,140 | 102.8160 | 3,084,486 | 3,000,000 | 2,998,260 | | 500 | | | 3.250 | 3.269 | AO | 24,375 | 97,500 | 03/12/2013 | 04/01/2023 |
| 25470D-AK-5 | DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS | 0 | | 2 | 2FE | 4,821,100 | 104.0500 | 5,202,515 | 5,000,000 | 4,875,523 | | 21,127 | | | 3.450 | 3.984 | MS | 50,792 | 172,500 | 05/03/2017 | 03/15/2025 |
| 25470D-AM-1 | DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS | 0 | | 2 | 2FE | 2,973,870 | 105.3830 | 3,161,478 | 3,000,000 | 2,983,196 | | 3,612 | | | 3.800 | 3.946 | MS | 34,200 | 114,000 | 05/10/2017 | 03/13/2024 |
| 25470D-AS-8 | DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS | 0 | | 2 | 2FE | 4,995,000 | 112.9150 | 5,645,770 | 5,000,000 | 4,995,346 | | 160 | | | 5.000 | 5.008 | MS | 70,139 | 250,000 | 09/07/2017 | 09/20/2037 |
| 25470D-BC-2 | DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24 | | | 2 | 2FE | 26,974,746 | 106.1320 | 28,315,884 | 26,680,000 | 26,937,037 | | (37,709) | | | 3.900 | 3.667 | MN | 132,955 | 1,040,520 | 04/03/2019 | 11/15/2024 |
| 25470D-BE-8 | DISCOVERY COMMUNICATIONS DISCA 3.95 06/15/25 | | | 2 | 2FE | 6,991,532 | 106.1250 | 7,428,757 | 7,000,000 | 6,992,735 | | 1,203 | | | 3.950 | 3.971 | JD | 12,289 | 276,500 | 04/03/2019 | 06/15/2025 |
| 256746-AH-1 | DOLLAR TREE INC DLTR 4.2 05/15/28 | | | 2 | 2FE | 11,968,320 | 107.2000 | 12,864,048 | 12,000,000 | 11,973,145 | | 2,623 | | | 4.200 | 4.232 | MN | 64,400 | 504,000 | 04/05/2018 | 05/15/2028 |
| 257469-AJ-5 | DOMINION ENERGY INC D 5 1/4 08/01/33 | | | | 2FE | 8,981,928 | 120.1400 | 9,971,620 | 8,300,000 | 8,858,607 | | (29,106) | | | 5.250 | 4.579 | FA | 181,563 | 435,750 | 05/18/2015 | 08/01/2033 |
| 25746U-AY-5 | DOMINION ENERGY INC | 0 | | | 2FE | 204,000 | 95.5000 | 191,000 | 200,000 | 200,000 | | (30) | | | 4.786 | 7.273 | MJSD | 53 | 10,760 | 04/13/2010 | 06/30/2066 |
| 260003-AK-4 | DOVER CORP DOV 5 3/8 03/01/41 | | | 2 | 2FE | 16,463,216 | 121.7670 | 20,024,550 | 16,445,000 | 16,459,611 | | (639) | | | 5.375 | 5.366 | MS | 294,640 | 883,919 | 06/07/2011 | 03/01/2041 |
| 260543-CE-1 | DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41 | | | 2 | 2FE | 24,421,330 | 116.0290 | 26,686,762 | 23,000,000 | 24,296,884 | | (27,479) | | | 5.250 | 4.824 | MN | 154,292 | 918,750 | 05/23/2019 | 11/15/2041 |
| 260543-CH-4 | DOW CHEMICAL CO/THE DOW 3 11/15/22 | | | 2 | 2FE | 3,233,198 | 102.3760 | 3,327,217 | 3,250,000 | 3,244,591 | | 1,776 | | | 3.000 | 3.061 | MN | 12,458 | 97,500 | 01/11/2013 | 11/15/2022 |
| 260543-CK-7 | DOW CHEMICAL CO/THE DOW 4 1/4 10/01/34 | | | 2 | 2FE | 9,763,600 | 109.9800 | 10,998,000 | 10,000,000 | 9,807,645 | | 9,079 | | | 4.250 | 4.429 | AO | 106,250 | 425,000 | 09/09/2014 | 10/01/2034 |
| 260543-CY-7 | DOW CHEMICAL CO/THE DOW 4.8 11/30/28 | LS | | 2 | 2FE | 637,401 | 113.4700 | 723,941 | 638,000 | 637,411 | | 10 | | | 4.800 | 4.813 | MN | 2,637 | 14,769 | 11/26/2019 | 11/30/2028 |
| 260543-CY-7 | DOW CHEMICAL CO/THE DOW 4.8 11/30/28 | | | 2 | 2FE | 17,345,687 | 113.4700 | 19,700,713 | 17,362,000 | 17,345,966 | | 279 | | | 4.800 | 4.813 | MN | 71,763 | 401,919 | 11/26/2019 | 11/30/2028 |
| 26078J-AE-0 | DOWDUPONT INC DD 5.319 11/15/38 | | | 2 | 2FE | 56,447,220 | 118.9650 | 65,430,970 | 55,000,000 | 56,417,378 | | (29,842) | | | 5.319 | 5.095 | MN | 373,808 | 2,523,718 | 06/05/2019 | 11/15/2038 |
| 26138E-AR-0 | DR PEPPER SNAPPLE GROUP KDP 2.7 11/15/22 | | | 2 | 2FE | 4,616,388 | 100.9290 | 4,778,969 | 4,735,000 | 4,696,189 | | 12,755 | | | 2.700 | 3.000 | MN | 16,336 | 127,845 | 03/08/2013 | 11/15/2022 |
| 26138E-AS-8 | DR PEPPER SNAPPLE GROUP KDP 3.4 11/15/25 | | | 2 | 2FE | 4,970,150 | 103.7960 | 5,189,785 | 5,000,000 | 4,981,286 | | 2,827 | | | 3.400 | 3.471 | MN | 21,722 | 170,000 | 10/29/2015 | 11/15/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 26138E-AT-6 | DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45 | LS | | 2 | 2FE | 419,490 | 109.3070 | 437,226 | 400,000 | 418,874 | | (411) | | | 4.500 | 4.196 | MN | 2,300 | 18,000 | 06/15/2018 | 11/15/2045 |
| 26138E-AT-6 | DR PEPPER SNAPPLE GROUP KDP 4 1/2 11/15/45 | | | 2 | 2FE | 4,824,130 | 109.3070 | 5,028,099 | 4,600,000 | 4,817,055 | | (4,727) | | | 4.500 | 4.196 | MN | 26,450 | 207,000 | 06/15/2018 | 11/15/2045 |
| 263901-AA-8 | DUKE ENERGY INDIANA INC DUK 6.35 08/15/38 | | | | 1FE | 12,612,200 | 140.6610 | 17,226,802 | 12,247,000 | 12,542,335 | | (9,388) | | | 6.350 | 6.123 | FA | 293,792 | 777,685 | 10/28/2010 | 08/15/2038 |
| 26439R-AK-2 | SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32 | LS | | | 2FE | 31,469 | 122.3010 | 36,690 | 30,000 | 31,046 | | (56) | | | 6.750 | 6.333 | FA | 765 | 2,025 | 04/06/2010 | 02/15/2032 |
| 26439R-AK-2 | SPECTRA ENERGY CAPITAL SE 6 3/4 02/15/32 | | | | 2FE | 12,689,551 | 122.3010 | 14,794,728 | 12,097,000 | 12,518,915 | | (22,590) | | | 6.750 | 6.333 | FA | 308,474 | 816,548 | 04/06/2010 | 02/15/2032 |
| 26439X-AH-6 | DCP MIDSTREAM OPERATING DCP 6.45 11/03/36 | | | | 3FE | 18,465,436 | 105.0000 | 17,745,000 | 16,900,000 | 18,166,176 | | (45,651) | | | 6.450 | 5.739 | MN | 175,619 | 1,090,050 | 05/14/2012 | 11/03/2036 |
| 26441C-AT-2 | DUKE ENERGY CORP DUKE ENERGY CORP | 0 | | 2 | 2FE | 3,876,200 | 103.0100 | 4,120,410 | 4,000,000 | 3,881,048 | | 2,490 | | | 3.750 | 3.931 | MS | 50,000 | 150,000 | 01/23/2018 | 09/01/2046 |
| 26441C-AX-3 | DUKE ENERGY CORP DUKE ENERGY CORP | 0 | | 2 | 2FE | 5,983,140 | 103.6940 | 6,221,652 | 6,000,000 | 5,986,714 | | 1,518 | | | 3.150 | 3.183 | FA | 71,400 | 189,000 | 08/07/2017 | 08/15/2027 |
| 26441Y-AY-3 | DUKE REALTY LP DRE 3 3/4 12/01/24 | | | 2 | 2FE | 4,939,750 | 105.8630 | 5,293,140 | 5,000,000 | 4,967,625 | | 5,867 | | | 3.750 | 3.896 | JD | 15,625 | 187,500 | 11/12/2014 | 12/01/2024 |
| 26441Y-AZ-0 | DUKE REALTY LP DRE 3 1/4 06/30/26 | | | 2 | 2FE | 5,944,200 | 103.1920 | 6,191,514 | 6,000,000 | 5,961,711 | | 5,191 | | | 3.250 | 3.360 | JD | 542 | 195,000 | 06/16/2016 | 06/30/2026 |
| 26441Y-BA-4 | DUKE REALTY LP DRE 3 3/8 12/15/27 | | | 2 | 2FE | 5,208,100 | 104.6480 | 5,232,385 | 5,000,000 | 5,199,566 | | (8,534) | | | 3.375 | 2.796 | JD | 7,500 | 84,375 | 08/13/2019 | 12/15/2027 |
| 26441Y-BB-2 | DUKE REALTY LP DRE 4 09/15/28 | | | 2 | 2FE | 5,935,560 | 107.9430 | 6,476,598 | 6,000,000 | 5,942,576 | | 5,404 | | | 4.000 | 4.132 | MS | 70,667 | 242,667 | 09/04/2018 | 09/15/2028 |
| 26442C-AE-4 | DUKE ENERGY CAROLINAS DUK 6.05 04/15/38 | | | | 1FE | 5,459,270 | 137.4010 | 6,696,934 | 4,874,000 | 5,346,975 | | (15,169) | | | 6.050 | 5.220 | AO | 62,252 | 294,877 | 12/06/2010 | 04/15/2038 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS DUK 5.3 02/15/40 | LS | | | 1FE | 102,398 | 128.9330 | 128,933 | 100,000 | 101,990 | | (56) | | | 5.300 | 5.140 | FA | 2,002 | 5,300 | 12/01/2010 | 02/15/2040 |
| 26442C-AH-7 | DUKE ENERGY CAROLINAS DUK 5.3 02/15/40 | | | | 1FE | 10,137,402 | 128.9330 | 12,764,397 | 9,900,000 | 10,097,058 | | (5,509) | | | 5.300 | 5.140 | FA | 198,220 | 524,700 | 12/01/2010 | 02/15/2040 |
| 26442T-AD-9 | DUKE UNIVERSITY DUKUNI 3.199 10/01/38 | | | | 1FE | 18,000,000 | 101.6680 | 18,300,276 | 18,000,000 | 18,000,000 | | | | | 3.199 | 3.199 | AO | 143,955 | 575,820 | 10/12/2016 | 10/01/2038 |
| 26442T-AE-7 | DUKE UNIVERSITY DUKUNI 3.299 10/01/46 | | | | 1FE | 10,000,000 | 102.4680 | 10,246,770 | 10,000,000 | 10,000,000 | | | | | 3.299 | 3.299 | AO | 82,475 | 329,900 | 10/12/2016 | 10/01/2046 |
| 266233-AB-1 | DUQUESNE LIGHT HOLDINGS DQE 6 1/4 08/15/35 | | | | 2FE | 7,384,275 | 119.1350 | 8,935,118 | 7,500,000 | 7,414,673 | | 3,119 | | | 6.250 | 6.366 | FA | 177,083 | 468,750 | 01/12/2006 | 08/15/2035 |
| 266233-AD-7 | DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21 | LS | | | 2FE | 261,191 | 106.1630 | 247,360 | 233,000 | 240,518 | | (3,696) | | | 5.900 | 4.131 | JD | 1,146 | 13,747 | 10/10/2013 | 12/01/2021 |
| 266233-AD-7 | DUQUESNE LIGHT HOLDINGS DQE 5.9 12/01/21 | | | | 2FE | 2,941,478 | 106.1630 | 2,785,720 | 2,624,000 | 2,708,669 | | (41,626) | | | 5.900 | 4.131 | JD | 12,901 | 154,816 | 10/10/2013 | 12/01/2021 |
| 266233-AG-0 | DUQUESNE LIGHT HOLDINGS DQE 3.616 08/01/27 | | | 2 | 2FE | 10,000,000 | 101.2940 | 10,129,380 | 10,000,000 | 10,000,000 | | | | | 3.616 | 3.616 | FA | 150,667 | 361,600 | 07/19/2017 | 08/01/2027 |
| 26875P-AN-1 | EOG RESOURCES INC EOG 3.9 04/01/35 | 0 | | 2 | 1FE | 1,963,540 | 111.1250 | 2,222,494 | 2,000,000 | 1,965,664 | | 1,601 | | | 3.900 | 3.579 | AO | 19,500 | 78,000 | 09/06/2018 | 04/01/2035 |
| 26875P-AN-1 | EOG RESOURCES INC EOG 3.9 04/01/35 | LS | | 2 | 1FE | 47,638 | 111.1250 | 50,006 | 45,000 | 47,577 | | (61) | | | 3.900 | 3.579 | AO | 439 | 878 | 07/10/2019 | 04/01/2035 |
| 26875P-AN-1 | EOG RESOURCES INC EOG 3.9 04/01/35 | | | 2 | 1FE | 5,245,462 | 111.1250 | 5,506,229 | 4,955,000 | 5,238,733 | | (6,729) | | | 3.900 | 3.579 | AO | 48,311 | 96,623 | 07/10/2019 | 04/01/2035 |
| 26875P-AQ-4 | EOG RESOURCES INC EOG RESOURCES INC | 0 | | 2 | 1FE | 4,517,600 | 121.8470 | 4,873,864 | 4,000,000 | 4,484,821 | | (19,951) | | | 5.100 | 4.041 | JJ | 94,067 | 153,000 | 03/14/2019 | 01/15/2036 |
| 26882P-AR-3 | ERAC USA FINANCE LLC ENTERP 6.7 06/01/34 | | | | 2FE | 3,560,250 | 134.9860 | 4,049,577 | 3,000,000 | 3,444,924 | | (20,274) | | | 6.700 | 5.223 | JD | 16,750 | 201,000 | 06/13/2013 | 06/01/2034 |
| 26882P-BE-1 | ERAC USA FINANCE LLC ENTERP 7 10/15/37 | | | | 2FE | 7,828,586 | 140.9390 | 11,472,451 | 8,140,000 | 7,880,920 | | 6,929 | | | 7.000 | 7.323 | AO | 120,291 | 569,800 | 10/26/2009 | 10/15/2037 |
| 26884A-BD-4 | ERP OPERATING LP EQR 3 3/8 06/01/25 | | | 2 | 1FE | 15,869,400 | 105.1550 | 16,824,784 | 16,000,000 | 15,923,918 | | 12,553 | | | 3.375 | 3.472 | JD | 45,000 | 540,000 | 06/08/2015 | 06/01/2025 |
| 26884A-BF-9 | ERP OPERATING LP EQR 2.85 11/01/26 | | | 2 | 1FE | 21,879,220 | 102.1800 | 22,479,512 | 22,000,000 | 21,914,334 | | 11,174 | | | 2.850 | 2.913 | MN | 104,500 | 627,000 | 10/05/2016 | 11/01/2026 |
| 26884A-BG-7 | ERP OPERATING LP ERP OPERATING LP | 0 | | 2 | 1FE | 849,491 | 105.1170 | 851,446 | 810,000 | 849,385 | | (106) | | | 3.250 | 2.520 | FA | 10,969 | | 12/23/2019 | 08/01/2027 |
| 26884A-BH-5 | ERP OPERATING LP EQR 4 08/01/47 | | | 2 | 1FE | 14,685,860 | 110.5450 | 16,581,690 | 15,000,000 | 14,699,361 | | 5,774 | | | 4.000 | 4.122 | FA | 250,000 | 600,000 | 07/31/2017 | 08/01/2047 |
| 26884L-AB-5 | EQT CORP EQT 4 7/8 11/15/21 | LS | | | 2FE | 626,905 | 102.7130 | 634,767 | 618,000 | 620,036 | | (1,018) | | | 4.875 | 4.689 | MN | 3,850 | 30,128 | 01/18/2012 | 11/15/2021 |
| 26884L-AB-5 | EQT CORP EQT 4 7/8 11/15/21 | | | | 2FE | 3,988,660 | 102.7130 | 4,038,679 | 3,932,000 | 3,944,955 | | (6,476) | | | 4.875 | 4.689 | MN | 24,493 | 191,685 | 01/18/2012 | 11/15/2021 |
| 26884T-AE-2 | ERAC USA FINANCE LLC ENTERP 5 5/8 03/15/42 | | | | 2FE | 14,252,040 | 124.4450 | 17,422,244 | 14,000,000 | 14,243,223 | | (6,171) | | | 5.625 | 5.484 | MS | 231,875 | 787,500 | 12/06/2016 | 03/15/2042 |
| 26884T-AL-6 | ERAC USA FINANCE LLC ENTERP 3.85 11/15/24 | LS | | 2 | 2FE | 475,120 | 106.2060 | 501,290 | 472,000 | 473,745 | | (335) | | | 3.850 | 3.763 | MN | 2,322 | 18,172 | 07/22/2015 | 11/15/2024 |
| 26884T-AL-6 | ERAC USA FINANCE LLC ENTERP 3.85 11/15/24 | | | 2 | 2FE | 3,551,320 | 106.2060 | 3,746,934 | 3,528,000 | 3,541,043 | | (2,508) | | | 3.850 | 3.763 | MN | 17,356 | 135,828 | 07/22/2015 | 11/15/2024 |
| 26884U-A*-0 | EPR PROPERTIES EPR PROPERTIES | | | | 2FE | 10,000,000 | 104.1250 | 10,412,500 | 10,000,000 | 10,000,000 | | | | | 4.350 | 4.350 | FA | 155,875 | 435,000 | 08/22/2016 | 08/22/2024 |
| 26885B-AB-6 | EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26 | | | 2 | 2FE | 14,878,650 | 93.7870 | 14,068,050 | 15,000,000 | 14,911,760 | | 10,777 | | | 4.125 | 4.202 | JD | 51,563 | 618,750 | 11/01/2016 | 12/01/2026 |
| 26885B-AB-6 | EQT MIDSTREAM PARTNERS L EQM 4 1/8 12/01/26 | 0 | | 2 | 2FE | 2,013,340 | 93.7870 | 1,875,740 | 2,000,000 | 2,010,279 | | (1,306) | | | 4.125 | 4.202 | JD | 6,875 | 82,500 | 07/07/2017 | 12/01/2026 |
| 26885B-AC-4 | EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28 | LS | | 2 | 2FE | 746,535 | 98.1030 | 735,770 | 750,000 | 746,974 | | 274 | | | 5.500 | 5.560 | JJ | 19,021 | 43,542 | 06/20/2018 | 07/15/2028 |
| 26885B-AC-4 | EQT MIDSTREAM PARTNERS L EQM 5 1/2 07/15/28 | | | 2 | 2FE | 4,230,365 | 98.1030 | 4,169,365 | 4,250,000 | 4,232,851 | | 1,554 | | | 5.500 | 5.560 | JJ | 107,785 | 246,736 | 06/20/2018 | 07/15/2028 |
| 26986*-AA-1 | EAGLE SOLAR LLC EAGLE SOLAR LLC | 0 | | | 2PL | 4,828,409 | 111.7040 | 5,393,536 | 4,828,409 | 4,828,409 | | | | | 4.820 | 4.820 | JD | 646 | 328,755 | 11/01/2018 | 12/31/2042 |
| 27326#-AB-2 | EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A | | | 4 | 1 | 10,740,000 | 107.9930 | 11,598,448 | 10,740,000 | 10,740,000 | | | | | 4.610 | 4.610 | FA | 199,421 | 495,114 | 02/06/2014 | 02/06/2044 |
| 27616#-AF-2 | EASTERLY GOVT PROPERTIES LP EASTERLY GOVERNMENT PROPERTIES | | | | 2 | 40,000,000 | 100.2930 | 40,117,200 | 40,000,000 | 40,000,000 | | | | | 3.980 | 3.980 | MS | 482,022 | | 09/12/2019 | 09/12/2034 |
| 277432-AD-2 | EASTMAN CHEMICAL CO EMN 7.6 02/01/27 | | | | 2FE | 20,351,017 | 125.5270 | 21,532,919 | 17,154,000 | 18,917,826 | | (196,317) | | | 7.600 | 5.808 | FA | 543,210 | 1,303,704 | 01/03/2011 | 02/01/2027 |
| 277432-AL-4 | EASTMAN CHEMICAL CO EMN 4.8 09/01/42 | | | 2 | 2FE | 6,948,900 | 108.9260 | 7,624,785 | 7,000,000 | 6,956,960 | | 1,027 | | | 4.800 | 4.845 | MS | 112,000 | 336,000 | 05/29/2012 | 09/01/2042 |
| 277432-AN-0 | EASTMAN CHEMICAL CO EMN 3.6 08/15/22 | LS | | 2 | 2FE | 233,368 | 103.4920 | 243,206 | 235,000 | 234,469 | | 190 | | | 3.600 | 3.691 | FA | 3,196 | 8,460 | 09/15/2015 | 08/15/2022 |
| 277432-AN-0 | EASTMAN CHEMICAL CO EMN 3.6 08/15/22 | | | 2 | 2FE | 7,711,082 | 103.4920 | 8,036,138 | 7,765,000 | 7,747,440 | | 6,262 | | | 3.600 | 3.691 | FA | 105,604 | 279,540 | 09/15/2015 | 08/15/2022 |
| 277432-AW-0 | EASTMAN CHEMICAL CO EMN 4 1/2 12/01/28 | | | 2 | 2FE | 9,912,600 | 110.8530 | 11,085,280 | 10,000,000 | 9,921,062 | | 7,602 | | | 4.500 | 4.609 | JD | 37,500 | 481,250 | 10/30/2018 | 12/01/2028 |
| 278058-AY-8 | EATON CORP ETN 5.45 10/15/34 | | | | 2FE | 13,425,340 | 116.7920 | 14,546,419 | 12,455,000 | 13,204,139 | | (39,262) | | | 5.450 | 4.836 | AO | 143,302 | 678,798 | 02/25/2013 | 10/15/2034 |
| 278058-DB-5 | EATON CORP ETN 5.8 03/15/37 | | | | 2FE | 1,313,450 | 127.6180 | 1,595,225 | 1,250,000 | 1,299,850 | | (1,784) | | | 5.800 | 5.435 | MS | 21,347 | 72,500 | 08/20/2010 | 03/15/2037 |
| 278062-AD-6 | EATON CORP ETN 4 11/02/32 | LS | | | 2FE | 92,337 | 113.3470 | 102,012 | 90,000 | 91,747 | | (105) | | | 4.000 | 3.806 | MN | 590 | 3,600 | 11/14/2013 | 11/02/2032 |
| 278062-AD-6 | EATON CORP ETN 4 11/02/32 | | | | 2FE | 19,144,467 | 113.3470 | 21,150,476 | 18,660,000 | 19,022,243 | | (21,846) | | | 4.000 | 3.806 | MN | 122,327 | 746,400 | 11/14/2013 | 11/02/2032 |
| 278062-AE-4 | EATON CORP ETN 4.15 11/02/42 | | | | 2FE | 976,030 | 111.1620 | 1,111,623 | 1,000,000 | 978,752 | | 539 | | | 4.150 | 4.297 | MN | 6,801 | 41,500 | 07/25/2014 | 11/02/2042 |
| 278265-AD-5 | EATON VANCE CORP EV 3 5/8 06/15/23 | LS | | | 1FE | 99,520 | 104.6580 | 104,658 | 100,000 | 99,813 | | 50 | | | 3.625 | 3.683 | JD | 161 | 3,625 | 06/14/2013 | 06/15/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 278265-AD-5 | EATON VANCE CORP EV 3 5/8 06/15/23 | | | | 1FE | 14,828,480 | 104.6580 | 15,594,087 | 14,900,000 | 14,872,176 | | 7,420 | | | 3.625 | 3.683 | JD | 24,006 | 540,125 | 06/14/2013 | 06/15/2023 |
| 278265-AE-3 | EATON VANCE CORP EV 3 1/2 04/06/27 | | | 2 | 1FE | 9,963,200 | 105.6790 | 10,567,920 | 10,000,000 | 9,972,024 | | 3,323 | | | 3.500 | 3.544 | AO | 82,639 | 350,000 | 04/03/2017 | 04/06/2027 |
| 278642-AL-7 | EBAY INC EBAY 3.45 08/01/24 | L | S | 2 | 2FE | 13,233,548 | 104.2310 | 14,002,339 | 13,434,000 | 13,332,273 | | 20,055 | | | 3.450 | 3.631 | FA | 193,114 | 463,473 | 09/16/2014 | 08/01/2024 |
| 278642-AL-7 | EBAY INC EBAY 3.45 08/01/24 | | | 2 | 2FE | 26,169,602 | 104.2310 | 27,689,901 | 26,566,000 | 26,364,833 | | 39,659 | | | 3.450 | 3.631 | FA | 381,886 | 916,527 | 09/16/2014 | 08/01/2024 |
| 278865-AL-4 | ECOLAB INC ECL 4.35 12/08/21 | | | | 1FE | 8,154,778 | 104.6320 | 8,537,971 | 8,160,000 | 8,158,806 | | 579 | | | 4.350 | 4.358 | JD | 22,678 | 354,960 | 12/05/2011 | 12/08/2021 |
| 278865-AM-2 | ECOLAB INC ECL 5 1/2 12/08/41 | | | | 1FE | 15,071,348 | 130.6500 | 17,892,463 | 13,695,000 | 14,875,231 | | (29,647) | | | 5.500 | 4.857 | JD | 48,123 | 753,225 | 03/14/2012 | 12/08/2041 |
| 278865-BA-7 | ECOLAB INC ECL 3.95 12/01/47 | | | 2 | 1FE | 9,948,094 | 112.4120 | 11,241,180 | 10,000,000 | 9,950,077 | | 962 | | | 3.950 | 3.980 | JD | 32,917 | 395,000 | 04/19/2018 | 12/01/2047 |
| 278865-C*-9 | ECOLAB INC | | | | 1 | 9,000,000 | 106.1280 | 9,551,520 | 9,000,000 | 9,000,000 | | | | | 4.320 | 4.320 | MN | 43,200 | 388,800 | 11/21/2011 | 11/21/2023 |
| 27965#-AN-2 | EDENS INVESTMENT TRUST | | | | 2 | 8,000,000 | 102.4950 | 8,199,600 | 8,000,000 | 8,000,000 | | | | | 3.630 | 3.630 | MN | 34,687 | 290,400 | 05/18/2015 | 05/18/2027 |
| 27965#-AP-7 | EDENS INVESTMENT TRUST | | | | 2 | 15,000,000 | 102.5110 | 15,376,650 | 15,000,000 | 15,000,000 | | | | | 3.780 | 3.780 | MN | 67,725 | 567,000 | 05/18/2015 | 05/18/2030 |
| 283677-AW-2 | EL PASO ELECTRIC CO EE 6 05/15/35 | | | | 2FE | 20,040,880 | 122.5660 | 22,711,498 | 18,530,000 | 19,716,337 | | (49,458) | | | 6.000 | 5.378 | MN | 142,063 | 1,111,800 | 04/10/2012 | 05/15/2035 |
| 283677-AY-8 | EL PASO ELECTRIC CO EE 3.3 12/15/22 | | | 2 | 2FE | 5,888,568 | 100.3560 | 5,920,998 | 5,900,000 | 5,896,248 | | 1,189 | | | 3.300 | 3.323 | JD | 8,653 | 194,700 | 02/28/2013 | 12/15/2022 |
| 283677-F*-8 | EL PASO ELECTRIC CO EL PASO ELECTRIC CO | | | 1 | 2 | 10,000,000 | 105.4590 | 10,545,900 | 10,000,000 | 10,000,000 | | | | | 4.220 | 4.220 | FA | 159,422 | 477,094 | 06/28/2018 | 08/15/2028 |
| 28370T-AD-1 | KINDER MORGAN ENER PART KINDER MORGAN ENERGY PARTNERS | 0 | | | 2FE | 3,839,910 | 137.2920 | 4,118,762 | 3,000,000 | 3,801,528 | | (20,488) | | | 7.500 | 5.358 | MN | 28,750 | 225,000 | 01/22/2018 | 11/15/2040 |
| 28370T-AF-6 | KINDER MORGAN ENER PART KMI 4.7 11/01/42 | | | 2 | 2FE | 9,955,500 | 105.8800 | 10,588,000 | 10,000,000 | 9,961,182 | | 930 | | | 4.700 | 4.728 | MN | 78,333 | 470,000 | 11/01/2012 | 11/01/2042 |
| 28501*-AQ-8 | ELECTRIC TRANSMISSION TX LLC SR NOTES SERIES C TRANCHE C | | | | 2 | 15,000,000 | 110.2940 | 16,544,100 | 15,000,000 | 15,000,000 | | | | | 4.650 | 4.650 | JJ | 302,250 | 697,500 | 07/25/2012 | 07/25/2032 |
| 28501*-AT-2 | ELECTRIC TRANSMISSION TX LLC SERIES D TRANCHE B | | | | 2 | 1,000,000 | 103.4380 | 1,034,380 | 1,000,000 | 1,000,000 | | | | | 3.600 | 3.600 | MN | 4,200 | 36,000 | 11/19/2013 | 11/19/2025 |
| 285512-AD-1 | ELECTRONIC ARTS INC EA 4.8 03/01/26 | | | 2 | 2FE | 45,491,310 | 112.6100 | 49,548,312 | 44,000,000 | 45,092,385 | | (165,146) | | | 4.800 | 4.308 | MS | 704,000 | 2,112,000 | 06/12/2017 | 03/01/2026 |
| 286857-B*-7 | ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO | | | | 1 | 7,000,000 | 105.6040 | 7,392,280 | 7,000,000 | 7,000,000 | | | | | 4.290 | 4.290 | JD | 9,176 | 300,300 | 12/20/2018 | 12/20/2038 |
| 286857-D*-5 | ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO 12/31 | | | | 1Z | 5,000,000 | 98.4240 | 4,921,200 | 5,000,000 | 5,000,000 | | | | | 2.940 | 2.940 | JD | 1,633 | | 12/27/2019 | 12/27/2031 |
| 28932M-AD-7 | ELM RD GENERATING STAT WEC 6.09 02/11/40 | | | 4 | 1FE | 10,000,000 | 122.8880 | 12,288,790 | 10,000,000 | 10,000,000 | | | | | 6.090 | 6.090 | FA | 236,833 | 609,000 | 02/03/2010 | 02/11/2040 |
| 28932M-AG-0 | ELM RD GENERATING STAT WEC 4.673 01/19/31 | | | 4 | 1FE | 7,978,392 | 106.1080 | 7,466,745 | 7,036,922 | 7,623,577 | | (50,562) | | | 4.673 | 3.112 | JJ | 147,976 | 328,835 | 04/02/2013 | 01/19/2031 |
| 28932M-AJ-4 | ELM RD GENERATING STAT WEC 5.848 01/19/41 | | | | 1FE | 13,885,750 | 120.5330 | 15,066,600 | 12,500,000 | 13,640,995 | | (43,137) | | | 5.848 | 5.031 | JJ | 328,950 | 731,000 | 07/01/2013 | 01/19/2041 |
| 291011-BB-9 | EMERSON ELECTRIC CO EMR 6 1/8 04/15/39 | | | | 1FE | 3,979,880 | 135.6410 | 5,425,624 | 4,000,000 | 3,983,423 | | 439 | | | 6.125 | 6.162 | AO | 51,722 | 245,000 | 04/14/2009 | 04/15/2039 |
| 291011-BD-5 | EMERSON ELECTRIC CO EMR 5 1/4 11/15/39 | | | | 1FE | 8,052,870 | 125.5970 | 8,791,797 | 7,000,000 | 8,011,453 | | (32,170) | | | 5.250 | 4.173 | MN | 46,958 | 367,500 | 09/06/2018 | 11/15/2039 |
| 291011-BG-8 | EMERSON ELECTRIC CO EMR 3.15 06/01/25 | | | 2 | 1FE | 34,889,400 | 104.6550 | 36,629,145 | 35,000,000 | 34,936,082 | | 10,651 | | | 3.150 | 3.187 | JD | 91,875 | 1,102,500 | 05/18/2015 | 06/01/2025 |
| 29103D-AM-8 | EMERA US FINANCE LP EMACN 4 3/4 06/15/46 | | | 2 | 2FE | 14,894,136 | 115.6260 | 17,343,885 | 15,000,000 | 14,899,975 | | 1,850 | | | 4.750 | 4.795 | JD | 31,667 | 712,500 | 01/17/2017 | 06/15/2046 |
| 291641-BE-7 | EMPIRE DISTRICT ELEC CO EDE 5.2 09/01/40 | | | | 1FE | 8,972,730 | 118.2080 | 10,638,747 | 9,000,000 | 8,977,382 | | 598 | | | 5.200 | 5.220 | MS | 156,000 | 468,000 | 08/18/2010 | 09/01/2040 |
| 292480-AH-3 | ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24 | L | S | 2 | 2FE | 341,323 | 101.7480 | 347,977 | 342,000 | 341,626 | | 77 | | | 3.900 | 3.927 | MN | 1,704 | 13,338 | 12/29/2015 | 05/15/2024 |
| 292480-AH-3 | ENABLE MIDSTREAM PARTNER ENBL 3.9 05/15/24 | | | 2 | 2FE | 14,628,999 | 101.7480 | 14,914,163 | 14,658,000 | 14,641,979 | | 3,297 | | | 3.900 | 3.927 | MN | 73,046 | 571,662 | 12/29/2015 | 05/15/2024 |
| 29250R-AD-8 | ENBRIDGE ENERGY PARTNERS ENBCN 5.95 06/01/33 | | | | 2FE | 13,021,458 | 112.7480 | 14,056,318 | 12,467,000 | 12,872,391 | | (20,019) | | | 5.950 | 5.601 | JD | 61,816 | 754,254 | 09/09/2010 | 06/01/2033 |
| 29250R-AT-3 | ENBRIDGE ENERGY PARTNERS ENBCN 5 1/2 09/15/40 | | | 2 | 2FE | 3,506,460 | 118.2630 | 4,139,202 | 3,500,000 | 3,505,371 | | (147) | | | 5.500 | 5.487 | MS | 56,681 | 196,000 | 09/08/2010 | 09/15/2040 |
| 29252B-AA-7 | ENBRIDGE PIPELINES SRN LIGHTS | | | 4 | 1PL | 24,627,498 | 100.2790 | 24,696,208 | 24,627,498 | 24,627,498 | | | | | 3.980 | 3.979 | JD | 2,723 | 980,174 | 08/18/2014 | 06/30/2040 |
| 29273R-AP-4 | ENERGY TRANSFER LP ETP 6.05 06/01/41 | | | 2 | 2FE | 4,987,350 | 112.3000 | 5,615,015 | 5,000,000 | 4,989,272 | | 240 | | | 6.050 | 6.068 | JD | 25,208 | 302,500 | 05/09/2011 | 06/01/2041 |
| 29278N-AF-0 | ENERGY TRANSFER PARTNERS ENERGY TRANSFER PARTNERS | 0 | | 2 | 2FE | 1,996,380 | 109.7310 | 2,194,626 | 2,000,000 | 1,996,856 | | 293 | | | 4.950 | 4.973 | JD | 4,400 | 99,000 | 06/05/2018 | 06/15/2028 |
| 29336U-AB-3 | ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS | 0 | | 2 | 3FE | 5,192,636 | 97.1250 | 5,194,245 | 5,348,000 | 5,242,806 | | 21,742 | | | 4.400 | 4.918 | AO | 58,828 | 235,312 | 06/06/2018 | 04/01/2024 |
| 29336U-AF-4 | ENLINK MIDSTREAM PARTNER ENLINK MIDSTREAM PARTNERS | 0 | | 2 | 3FE | 1,989,080 | 94.1040 | 1,882,080 | 2,000,000 | 1,992,263 | | 980 | | | 4.850 | 4.920 | JJ | 44,728 | 97,000 | 08/09/2016 | 07/15/2026 |
| 29348Q-AB-8 | ENABLE OKLAHOMA INTRASTR ENBL 6 1/4 03/15/20 | | | | 2FE | 2,694,685 | 100.7890 | 2,519,733 | 2,500,000 | 2,505,407 | | (25,707) | | | 6.250 | 5.171 | MS | 46,007 | 156,250 | 01/19/2011 | 03/15/2020 |
| 29359U-AA-7 | ENSTAR GROUP LTD ESGR 4 1/2 03/10/22 | L | S | 2 | 2FE | 2,200,000 | 103.3750 | 2,274,250 | 2,200,000 | 2,200,000 | | | | | 4.500 | 4.500 | MS | 30,525 | 99,000 | 03/07/2017 | 03/10/2022 |
| 29359U-AA-7 | ENSTAR GROUP LTD ESGR 4 1/2 03/10/22 | | | 2 | 2FE | 12,800,000 | 103.3750 | 13,232,000 | 12,800,000 | 12,800,000 | | | | | 4.500 | 4.500 | MS | 177,600 | 576,000 | 03/07/2017 | 03/10/2022 |
| 29359U-AB-5 | ENSTAR GROUP LTD ESGR 4.95 06/01/29 | 0 | | 2 | 2FE | 3,984,400 | 107.1290 | 4,285,168 | 4,000,000 | 3,985,144 | | 744 | | | 4.950 | 5.000 | JD | 16,500 | 100,650 | 05/22/2019 | 06/01/2029 |
| 29359U-AB-5 | ENSTAR GROUP LTD ESGR 4.95 06/01/29 | | | 2 | 2FE | 9,961,000 | 107.1290 | 10,712,920 | 10,000,000 | 9,962,860 | | 1,860 | | | 4.950 | 5.000 | JD | 41,250 | 251,625 | 05/23/2019 | 06/01/2029 |
| 29364N-AR-9 | ENTERGY MISSISSIPPI INC ETR 3.1 07/01/23 | | | 2 | 1FE | 16,865,350 | 102.1150 | 17,359,601 | 17,000,000 | 16,949,826 | | 13,343 | | | 3.100 | 3.190 | JJ | 263,500 | 527,000 | 02/19/2013 | 07/01/2023 |
| 29364P-AN-3 | ENTERGY NEW ORLEANS INC ETR 3.9 07/01/23 | | | 2 | 2FE | 24,921,750 | 104.6760 | 26,168,875 | 25,000,000 | 24,969,262 | | 8,039 | | | 3.900 | 3.938 | JJ | 487,500 | 975,000 | 06/18/2013 | 07/01/2023 |
| 29364W-AR-9 | ENTERGY LOUISIANA LLC ETR 3.3 12/01/22 | | | 2 | 1FE | 13,559,650 | 102.7390 | 13,869,792 | 13,500,000 | 13,517,990 | | (6,459) | | | 3.300 | 3.247 | JD | 37,125 | 445,500 | 01/29/2013 | 12/01/2022 |
| 293791-AF-6 | ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS OPER | 0 | | | 2FE | 1,375,998 | 135.9370 | 1,780,778 | 1,310,000 | 1,366,584 | | (2,677) | | | 6.875 | 6.385 | MS | 30,021 | 90,063 | 02/25/2016 | 03/01/2033 |
| 293791-AP-4 | ENTERPRISE PRODUCTS OPER | 0 | | | 2FE | 5,363,925 | 136.3400 | 6,135,283 | 4,500,000 | 5,289,744 | | (36,965) | | | 6.650 | 4.935 | AO | 63,175 | 299,250 | 09/13/2018 | 10/15/2034 |
| 293791-AT-6 | ENTERPRISE PRODUCTS OPER EPD 5 3/4 03/01/35 | | | | 2FE | 4,044,200 | 117.9000 | 4,716,008 | 4,000,000 | 4,034,694 | | (1,414) | | | 5.750 | 5.664 | MS | 76,667 | 230,000 | 07/13/2011 | 03/01/2035 |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPER EPD 6 1/8 10/15/39 | L | S | | 2FE | 789,348 | 130.1150 | 923,814 | 710,000 | 776,753 | | (1,939) | | | 6.125 | 5.340 | AO | 9,181 | 43,488 | 05/30/2012 | 10/15/2039 |
| 29379V-AG-8 | ENTERPRISE PRODUCTS OPER EPD 6 1/8 10/15/39 | | | | 2FE | 19,035,520 | 130.1150 | 22,278,222 | 17,122,000 | 18,731,792 | | (46,761) | | | 6.125 | 5.340 | AO | 221,397 | 1,048,723 | 05/30/2012 | 10/15/2039 |
| 29379V-AM-5 | ENTERPRISE PRODUCTS OPER | 0 | | | 2FE | 348,510 | 143.1940 | 429,581 | 300,000 | 339,919 | | (1,137) | | | 7.550 | 6.313 | AO | 4,782 | 22,650 | 03/01/2010 | 04/15/2038 |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS | 0 | | | 2FE | 2,136,566 | 102.2350 | 2,020,168 | 1,976,000 | 2,014,886 | | (57,325) | | | 5.200 | 2.207 | MS | 34,251 | 102,752 | 11/03/2017 | 09/01/2020 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPER EPD 3.95 02/15/27 | | | 2 | 2FE | 5,985,600 | 108.1240 | 6,487,428 | 6,000,000 | 5,989,687 | | 1,230 | | | 3.950 | 3.978 | FA | 89,533 | 237,000 | 04/04/2016 | 02/15/2027 |
| 29379V-BQ-5 | ENTERPRISE PRODUCTS OPER EPD 4 1/4 02/15/48 | | | 2 | 2FE | 9,986,500 | 108.0470 | 10,804,710 | 10,000,000 | 9,986,938 | | 237 | | | 4.250 | 4.258 | FA | 160,556 | 425,000 | 02/01/2018 | 02/15/2048 |
| 29379V-BS-1 | ENTERPRISE PRODUCTS OPER BASIC | 0 | | | 2FE | 1,999,700 | 103.1090 | 2,062,189 | 2,000,000 | 1,999,761 | | 61 | | | 3.500 | 3.506 | FA | 29,167 | 56,389 | 10/03/2018 | 02/01/2022 |
| 29379V-BT-9 | ENTERPRISE PRODUCTS OPER EPD 4.15 10/16/28 | | | 2 | 2FE | 9,976,400 | 110.3080 | 11,030,830 | 10,000,000 | 9,978,841 | | 2,006 | | | 4.150 | 4.179 | AO | 86,458 | 420,764 | 10/03/2018 | 10/16/2028 |
| 294429-AC-9 | EQUIFAX INC EFX 6.9 07/01/28 | | | | 2FE | 5,721,750 | 127.9660 | 6,398,300 | 5,000,000 | 5,459,572 | | (41,359) | | | 6.900 | 5.530 | JJ | 172,500 | 345,000 | 06/19/2012 | 07/01/2028 |
| 294429-AG-0 | EQUIFAX INC EFX 7 07/01/37 | | | | 2FE | 24,382,976 | 128.9900 | 30,187,506 | 23,403,000 | 24,292,103 | | (28,592) | | | 7.000 | 6.619 | JJ | 819,105 | 1,603,210 | 02/08/2019 | 07/01/2037 |
| 294429-AJ-4 | EQUIFAX INC EFX 3.3 12/15/22 | | | 2 | 2FE | 8,459,565 | 102.9360 | 9,063,506 | 8,805,000 | 8,676,990 | | 39,817 | | | 3.300 | 3.822 | JD | 12,914 | 290,565 | 08/03/2015 | 12/15/2022 |
| 294429-AL-9 | EQUIFAX INC EFX 3 1/4 06/01/26 | LS | | 2 | 2FE | 8,438 | 100.2200 | 9,020 | 9,000 | 8,549 | | 60 | | | 3.250 | 4.148 | JD | 24 | 293 | 02/23/2018 | 06/01/2026 |
| 294429-AL-9 | EQUIFAX INC EFX 3 1/4 06/01/26 | | | 2 | 2FE | 10,304,962 | 100.2200 | 11,015,224 | 10,991,000 | 10,439,946 | | 73,538 | | | 3.250 | 4.148 | JD | 29,767 | 357,208 | 02/23/2018 | 06/01/2026 |
| 294549-AE-0 | EQT CORP EQT 7 3/4 07/15/26 | | | | 2FE | 5,494,850 | 109.7910 | 5,489,550 | 5,000,000 | 5,270,798 | | (32,049) | | | 7.750 | 6.713 | JJ | 178,681 | 387,500 | 01/11/2011 | 07/15/2026 |
| 29669*-AB-7 | ESSENTIA HEALTH ESSENTIA HALTH | | | 4 | 1 | 18,000,000 | 104.4940 | 18,808,920 | 18,000,000 | 18,000,000 | | | | | 3.900 | 3.900 | FA | 265,200 | 855,788 | 12/21/2016 | 02/15/2040 |
| 29669*-AB-7 | ESSENTIA HEALTH ESSENTIA HALTH | 0 | | 4 | 1 | 4,948,056 | 104.4940 | 5,170,421 | 4,948,056 | 4,948,056 | | | | | 3.900 | 3.900 | FA | 72,901 | 184,847 | 12/21/2016 | 02/15/2040 |
| 29717P-AD-9 | ESSEX PORTFOLIO LP ESS 3 5/8 08/15/22 | | | 2 | 2FE | 15,691,330 | 103.2870 | 16,267,703 | 15,750,000 | 15,731,590 | | 6,573 | | | 3.625 | 3.672 | FA | 215,688 | 570,938 | 05/01/2013 | 08/15/2022 |
| 29717P-AU-1 | ESSEX PORTFOLIO LP ESS 3 01/15/30 | | | 2 | 2FE | 11,853,390 | 101.1760 | 12,141,084 | 12,000,000 | 11,858,046 | | 4,656 | | | 3.000 | 3.138 | JJ | 144,000 | | 07/29/2019 | 01/15/2030 |
| 29736R-AA-8 | ESTEE LAUDER CO INC EL 5 3/4 10/15/33 | | | | 1FE | 18,328,775 | 130.4040 | 22,820,753 | 17,500,000 | 18,111,151 | | (29,484) | | | 5.750 | 5.387 | AO | 212,431 | 1,006,250 | 04/26/2011 | 10/15/2033 |
| 29736R-AC-4 | ESTEE LAUDER CO INC EL 6 05/15/37 | | | | 1FE | 2,444,191 | 137.4950 | 3,231,140 | 2,350,000 | 2,425,151 | | (2,584) | | | 6.000 | 5.703 | MN | 18,017 | 141,000 | 12/01/2010 | 05/15/2037 |
| 29736R-AF-7 | ESTEE LAUDER CO INC EL 3.7 08/15/42 | | | | 1FE | 27,556,951 | 107.2330 | 35,470,532 | 33,078,000 | 28,200,030 | | 117,872 | | | 3.700 | 4.773 | FA | 462,357 | 1,223,886 | 11/14/2013 | 08/15/2042 |
| 29736R-AK-6 | ESTEE LAUDER CO INC EL 4.15 03/15/47 | LS | | 2 | 1FE | 5,984 | 116.5270 | 6,992 | 6,000 | 5,985 | | | | | 4.150 | 4.165 | MS | 73 | 249 | 02/06/2017 | 03/15/2047 |
| 29736R-AK-6 | ESTEE LAUDER CO INC EL 4.15 03/15/47 | | | 2 | 1FE | 9,967,916 | 116.5270 | 11,645,708 | 9,994,000 | 9,969,738 | | 474 | | | 4.150 | 4.165 | MS | 122,121 | 414,751 | 02/06/2017 | 03/15/2047 |
| 29977A-C*-4 | EVERCORE INC EVERCORE 4.34 8/1/29 | | | | 2 | 9,000,000 | 100.9980 | 9,089,820 | 9,000,000 | 9,000,000 | | | | | 4.340 | 4.338 | AO | 162,750 | | 08/01/2019 | 08/01/2029 |
| 299808-AF-2 | EVEREST REINSURANCE HLDG RE 4.868 06/01/44 | | | | 1FE | 42,531,759 | 110.9370 | 46,565,764 | 41,975,000 | 42,513,632 | | (8,123) | | | 4.868 | 4.778 | JD | 170,279 | 2,043,343 | 05/21/2019 | 06/01/2044 |
| 30161M-AG-8 | EXELON GENERATION CO LLC EXC 6 1/4 10/01/39 | LS | | | 2FE | 204,569 | 120.9250 | 241,849 | 200,000 | 203,832 | | (98) | | | 6.250 | 6.082 | AO | 3,125 | 12,500 | 04/15/2010 | 10/01/2039 |
| 30161M-AG-8 | EXELON GENERATION CO LLC EXC 6 1/4 10/01/39 | | | | 2FE | 15,138,081 | 120.9250 | 17,896,826 | 14,800,000 | 15,083,553 | | (7,281) | | | 6.250 | 6.082 | AO | 231,250 | 925,000 | 04/15/2010 | 10/01/2039 |
| 30161N-AC-5 | EXELON CORP EXC 5 5/8 06/15/35 | LS | | | 2FE | 461,577 | 123.5570 | 560,947 | 454,000 | 459,854 | | (235) | | | 5.625 | 5.500 | JD | 1,135 | 25,538 | 09/08/2010 | 06/15/2035 |
| 30161N-AC-5 | EXELON CORP EXC 5 5/8 06/15/35 | | | | 2FE | 1,571,803 | 123.5570 | 1,910,185 | 1,546,000 | 1,565,934 | | (802) | | | 5.625 | 5.500 | JD | 3,865 | 86,963 | 09/08/2010 | 06/15/2035 |
| 30212P-AJ-4 | EXPEDIA INC EXPE 4 1/2 08/15/24 | | | 2 | 2FE | 9,944,400 | 107.0050 | 10,700,520 | 10,000,000 | 9,971,139 | | 5,491 | | | 4.500 | 4.570 | FA | 170,000 | 450,000 | 08/13/2014 | 08/15/2024 |
| 30212P-AP-0 | EXPEDIA INC EXPE 3.8 02/15/28 | | | 2 | 2FE | 20,353,201 | 102.0100 | 20,402,020 | 20,000,000 | 20,342,203 | | (13,191) | | | 3.800 | 3.546 | FA | 287,111 | 399,000 | 08/13/2019 | 02/15/2028 |
| 30212P-AQ-8 | EXPEDIA INC EXPE 3 1/4 02/15/30 | | | 2 | 2FE | 19,845,000 | 96.2120 | 19,242,300 | 20,000,000 | 19,848,284 | | 3,284 | | | 3.250 | 3.339 | FA | 184,167 | | 09/11/2019 | 02/15/2030 |
| 30225V-A#-4 | EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29 | | | | 2FE | 18,000,000 | 101.1060 | 18,199,080 | 18,000,000 | 18,000,000 | | | | | 3.470 | 3.470 | MN | 142,270 | | 10/09/2019 | 10/09/2029 |
| 30225V-A#-4 | EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29 | 0 | | | 2FE | 2,000,000 | 101.1060 | 2,022,120 | 2,000,000 | 2,000,000 | | | | | 3.470 | 3.470 | MN | 15,808 | | 10/09/2019 | 10/09/2029 |
| 30225V-A@-6 | EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP | | | 1 | 2 | 20,000,000 | 105.9060 | 21,181,200 | 20,000,000 | 20,000,000 | | | | | 4.390 | 4.390 | JJ | 399,978 | 878,000 | 07/17/2018 | 07/17/2028 |
| 30225V-A@-6 | EXTRA SPACE STORAGE LP EXTRA SPACE STORAGE LP | 0 | | 1 | 2 | 6,000,000 | 105.9060 | 6,354,360 | 6,000,000 | 6,000,000 | | | | | 4.390 | 4.390 | JJ | 119,993 | 263,400 | 07/17/2018 | 07/17/2028 |
| 30231G-AN-2 | EXXON MOBIL CORPORATION XOM 3.567 03/06/45 | LS | | 2 | 1FE | 131,198 | 107.1970 | 152,219 | 142,000 | 132,106 | | 224 | | | 3.567 | 4.009 | MS | 1,618 | 5,065 | 09/16/2015 | 03/06/2045 |
| 30231G-AN-2 | EXXON MOBIL CORPORATION XOM 3.567 03/06/45 | | | 2 | 1FE | 18,171,909 | 107.1970 | 21,083,427 | 19,668,000 | 18,297,600 | | 31,063 | | | 3.567 | 4.009 | MS | 224,109 | 701,558 | 09/16/2015 | 03/06/2045 |
| 30231G-AT-9 | EXXON MOBIL CORPORATION XOM 3.043 03/01/26 | 0 | | 2 | 1FE | 2,250,000 | 104.9720 | 2,361,859 | 2,250,000 | 2,250,000 | | | | | 3.043 | 3.043 | MS | 22,823 | 68,468 | 02/29/2016 | 03/01/2026 |
| 30231G-AW-2 | EXXON MOBIL CORPORATION XOM 4.114 03/01/46 | | | 2 | 1FE | 35,033,250 | 117.2540 | 41,038,970 | 35,000,000 | 35,030,818 | | (671) | | | 4.114 | 4.108 | MS | 479,967 | 1,439,900 | 03/01/2016 | 03/01/2046 |
| 30231G-AY-8 | EXXON MOBIL CORPORATION XOM 2.995 08/16/39 | | | 2 | 1FE | 15,000,000 | 100.3380 | 15,050,745 | 15,000,000 | 15,000,000 | | | | | 2.995 | 2.995 | FA | 168,469 | | 08/13/2019 | 08/16/2039 |
| 302491-AR-6 | FMC CORP FMC 3.95 02/01/22 | | | 2 | 2FE | 18,813,140 | 103.0420 | 19,062,789 | 18,500,000 | 18,570,884 | | (37,933) | | | 3.950 | 3.726 | FA | 304,479 | 730,750 | 11/13/2012 | 02/01/2022 |
| 302491-AS-4 | FMC CORP FMC 4.1 02/01/24 | LS | | 2 | 2FE | 2,647,978 | 105.3340 | 2,791,343 | 2,650,000 | 2,649,034 | | 213 | | | 4.100 | 4.110 | FA | 45,271 | 108,650 | 11/21/2013 | 02/01/2024 |
| 302491-AS-4 | FMC CORP FMC 4.1 02/01/24 | | | 2 | 2FE | 19,335,232 | 105.3340 | 20,382,071 | 19,350,000 | 19,342,948 | | 1,555 | | | 4.100 | 4.110 | FA | 330,562 | 793,350 | 11/21/2013 | 02/01/2024 |
| 30251B-AB-4 | FMR LLC FIDINV 6.45 11/15/39 | | | | 1FE | 27,154,743 | 140.3050 | 37,097,913 | 26,441,000 | 27,049,618 | | (16,770) | | | 6.450 | 6.240 | MN | 217,918 | 1,705,445 | 04/18/2012 | 11/15/2039 |
| 30251B-AC-2 | FMR LLC FIDINV 6 1/2 12/14/40 | | | | 1FE | 9,942,800 | 140.5820 | 14,058,150 | 10,000,000 | 9,950,224 | | 1,088 | | | 6.500 | 6.544 | JD | 30,694 | 650,000 | 06/30/2010 | 12/14/2040 |
| 30251B-AD-0 | FMR LLC FIDINV 4.95 02/01/33 | | | | 1FE | 7,434,380 | 121.4670 | 8,502,718 | 7,000,000 | 7,365,618 | | (20,267) | | | 4.950 | 4.420 | FA | 144,375 | 346,500 | 05/18/2016 | 02/01/2033 |
| 30251B-AE-8 | FMR LLC FIDINV 5.15 02/01/43 | | | | 1FE | 3,224,151 | 124.9000 | 3,672,063 | 2,940,000 | 3,193,999 | | (6,130) | | | 5.150 | 4.542 | FA | 63,088 | 151,410 | 07/25/2014 | 02/01/2043 |
| 30452@-AA-6 | FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B | 0 | | | 2 | 5,035,893 | 104.8960 | 5,282,430 | 5,035,893 | 5,035,893 | | | | | 4.950 | 4.950 | MON | 18,003 | 248,234 | 12/05/2019 | 01/05/2044 |
| 30571#-AA-0 | FAIRVIEW FAIRVIEW HEALTH SERVICES | | | 4 | 1 | 16,920,146 | 106.0160 | 17,938,061 | 16,920,146 | 16,920,146 | | | | | 4.160 | 4.160 | MN | 89,940 | 697,399 | 09/02/2015 | 11/15/2043 |
| 307000-AA-7 | FAMILY DOLLAR STORES INC DLTR 5 02/01/21 | | | | 2FE | 12,436,750 | 103.0150 | 12,876,875 | 12,500,000 | 12,491,544 | | 7,415 | | | 5.000 | 5.065 | FA | 260,417 | 625,000 | 01/25/2011 | 02/01/2021 |
| 30958Q-AA-9 | FARMERS EXCHANGE CAP III BASIC | 0 | | 2 | 2FE | 989,430 | 115.5470 | 1,155,466 | 1,000,000 | 989,577 | | 98 | | | 5.454 | 5.522 | AO | 12,726 | 54,540 | 09/21/2018 | 10/15/2054 |
| 309601-AE-2 | FARMERS INS EXCH FARMERS INS EXCHANGE | 0 | | 2 | 2Z | 2,000,000 | 104.0570 | 2,081,140 | 2,000,000 | 2,000,000 | | | | | 4.747 | 4.747 | MN | 15,823 | 94,940 | 10/10/2017 | 11/01/2057 |
| 30962#-AA-7 | FARMERS MUTUAL HAIL INS CO | | | 4 | 1 | 30,000,000 | 129.0400 | 38,712,000 | 30,000,000 | 30,000,000 | | | | | 7.375 | 7.376 | AO | 467,083 | 2,212,500 | 03/31/2015 | 04/15/2035 |
| 313747-AV-9 | FEDERAL REALTY INVS TRUST FRT 4 1/2 12/01/44 | | | 2 | 1FE | 13,748,800 | 114.5910 | 14,896,791 | 13,000,000 | 13,708,663 | | (16,538) | | | 4.500 | 4.143 | JD | 48,750 | 585,000 | 06/20/2017 | 12/01/2044 |
| 313747-AX-5 | FEDERAL REALTY INVS TRUST FRT 3 5/8 08/01/46 | | | 2 | 1FE | 25,688,797 | 100.8150 | 26,262,177 | 26,050,000 | 25,712,952 | | 7,188 | | | 3.625 | 3.701 | FA | 393,464 | 944,313 | 11/03/2016 | 08/01/2046 |
| 313747-AZ-0 | FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29 | | | 2 | 1FE | 5,190,650 | 103.1500 | 5,157,500 | 5,000,000 | 5,184,471 | | (6,179) | | | 3.200 | 2.744 | JD | 7,111 | 83,556 | 08/19/2019 | 06/15/2029 |
| 31428X-AT-3 | FEDEX CORP FDX 3 7/8 08/01/42 | | | | 2FE | 9,848,000 | 96.2760 | 9,627,610 | 10,000,000 | 9,870,934 | | 3,484 | | | 3.875 | 3.962 | FA | 161,458 | 387,500 | 07/24/2012 | 08/01/2042 |
| 31428X-AX-4 | FEDEX CORP FDX 4.9 01/15/34 | | | | 2FE | 6,070,620 | 113.1860 | 6,791,178 | 6,000,000 | 6,056,479 | | (2,764) | | | 4.900 | 4.807 | JJ | 135,567 | 294,000 | 02/12/2014 | 01/15/2034 |
| 31428X-BF-2 | FEDEX CORP FDX 3 1/4 04/01/26 | LS | | 2 | 2FE | 342,300 | 103.7170 | 355,751 | 343,000 | 342,538 | | 66 | | | 3.250 | 3.274 | AO | 2,787 | 11,148 | 03/21/2016 | 04/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 31428X-BF-2 | FEDEX CORP FDX 3 1/4 04/01/26 | | | 2 | 2FE | 4,647,500 | 103.7170 | 4,830,119 | 4,657,000 | 4,650,734 | | 890 | | | 3.250 | 3.274 | AO | 37,838 | 151,353 | 03/21/2016 | 04/01/2026 |
| 31428X-BN-5 | FEDEX CORP FDX 4.4 01/15/47 | | | 2 | 2FE | 4,947,300 | 100.6780 | 5,033,895 | 5,000,000 | 4,949,932 | | 940 | | | 4.400 | 4.464 | JJ | 101,444 | 220,000 | 01/03/2017 | 01/15/2047 |
| 31428X-BP-0 | FEDEX CORP FEDEX CORP | 0 | | 2 | 2FE | 4,990,250 | 102.2830 | 5,114,141 | 5,000,000 | 4,991,920 | | 850 | | | 3.400 | 3.423 | FA | 64,222 | 170,000 | 01/29/2018 | 02/15/2028 |
| 31620M-AK-2 | FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23 | LS | | 2 | 2FE | 11,905 | 104.1280 | 12,495 | 12,000 | 11,965 | | 10 | | | 3.500 | 3.595 | AO | 89 | 420 | 04/10/2013 | 04/15/2023 |
| 31620M-AK-2 | FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23 | | | 2 | 2FE | 9,908,895 | 104.1280 | 10,400,275 | 9,988,000 | 9,958,826 | | 8,217 | | | 3.500 | 3.595 | AO | 73,800 | 349,580 | 04/10/2013 | 04/15/2023 |
| 31620M-AR-7 | FIDELITY NATIONAL INFORM FIS 5 10/15/25 | | | 2 | 2FE | 6,981,030 | 114.0540 | 7,983,752 | 7,000,000 | 6,987,842 | | 1,769 | | | 5.000 | 5.035 | AO | 73,889 | 350,000 | 10/13/2015 | 10/15/2025 |
| 31620M-AT-3 | FIDELITY NATIONAL INFORM FIS 3 08/15/26 | | | 2 | 2FE | 14,121,500 | 103.3260 | 15,498,915 | 15,000,000 | 14,354,825 | | 84,402 | | | 3.000 | 3.739 | FA | 170,000 | 450,000 | 02/16/2017 | 08/15/2026 |
| 31620M-AY-2 | FIDELITY NATIONAL INFORM FIS 4 1/4 05/15/28 | | | 2 | 2FE | 7,972,320 | 111.0430 | 8,883,432 | 8,000,000 | 7,976,053 | | 2,332 | | | 4.250 | 4.293 | MN | 43,444 | 340,000 | 05/14/2018 | 05/15/2028 |
| 31620R-AF-2 | FIDELITY NATL FINANCIAL FNF 5 1/2 09/01/22 | | | | 2FE | 9,951,300 | 107.4680 | 10,746,800 | 10,000,000 | 9,984,340 | | 5,309 | | | 5.500 | 5.564 | MS | 183,333 | 550,000 | 08/21/2012 | 09/01/2022 |
| 316773-CP-3 | FIFTH THIRD BANCORP FITB 4.3 01/16/24 | | | 2 | 2FE | 30,240,602 | 107.3180 | 32,241,397 | 30,043,000 | 30,170,739 | | (30,138) | | | 4.300 | 4.180 | JJ | 592,097 | 1,291,849 | 11/08/2016 | 01/16/2024 |
| 31677A-AB-0 | FIFTH THIRD BANK FITB 3.85 03/15/26 | | | 2 | 2FE | 3,996,040 | 106.2940 | 4,251,740 | 4,000,000 | 3,997,368 | | 369 | | | 3.850 | 3.862 | MS | 45,344 | 154,000 | 03/10/2016 | 03/15/2026 |
| 31847R-AE-2 | FIRST AMERICAN FINANCIAL FAF 4.3 02/01/23 | | | | 2FE | 4,981,900 | 103.9720 | 5,198,605 | 5,000,000 | 4,993,578 | | 1,907 | | | 4.300 | 4.345 | FA | 89,583 | 215,000 | 01/24/2013 | 02/01/2023 |
| 31847R-AF-9 | FIRST AMERICAN FINANCIAL FAF 4.6 11/15/24 | | | | 2FE | 8,017,860 | 106.1960 | 8,495,680 | 8,000,000 | 8,015,208 | | (2,737) | | | 4.600 | 4.556 | MN | 47,022 | 368,000 | 11/05/2018 | 11/15/2024 |
| 318685-AA-2 | FIRST BANCSHARES INC FIRST BANCSHARES INC | | | | 1Z | 16,000,000 | 100.8550 | 16,136,800 | 16,000,000 | 16,000,000 | | | | | 4.250 | 4.250 | JJ | 340,000 | 680,000 | 06/29/2017 | 07/01/2022 |
| 319383-AB-1 | FIRST BUSEY CORPORATION FIRST BUSEY CORP | 0 | | | 2FE | 2,000,000 | 101.0000 | 2,020,000 | 2,000,000 | 2,000,000 | | | | | 3.750 | 3.750 | MN | 7,500 | 75,000 | 05/18/2017 | 05/25/2022 |
| 320844-PD-9 | FIRST MERIT BANK (OHIO) HBAN 4.27 11/25/26 | | | | 2FE | 10,000,000 | 107.1840 | 10,718,380 | 10,000,000 | 10,000,000 | | | | | 4.270 | 4.270 | MN | 42,700 | 427,000 | 11/18/2014 | 11/25/2026 |
| 33616C-AB-6 | FIRST REPUBLIC BANK FRC 4 3/8 08/01/46 | | | 2 | 2FE | 29,464,640 | 108.5030 | 32,550,990 | 30,000,000 | 29,493,845 | | 9,707 | | | 4.375 | 4.484 | FA | 546,875 | 1,312,500 | 06/13/2017 | 08/01/2046 |
| 33616C-AC-4 | FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 | | | 2 | 2FE | 14,765,550 | 115.6910 | 17,353,620 | 15,000,000 | 14,776,604 | | 4,002 | | | 4.625 | 4.686 | FA | 265,938 | 693,750 | 02/06/2017 | 02/13/2047 |
| 33616C-AC-4 | FIRST REPUBLIC BANK FRC 4 5/8 02/13/47 | 0 | | 2 | 2FE | 1,571,500 | 115.6910 | 1,735,362 | 1,500,000 | 1,568,832 | | (1,401) | | | 4.625 | 4.686 | FA | 26,594 | 69,375 | 03/13/2018 | 02/13/2047 |
| 33767B-AB-5 | FIRSTENERGY TRANSMISSION FIRSTENERGY TRANSMISSION | 0 | | 2 | 2FE | 3,149,520 | 107.9770 | 3,239,303 | 3,000,000 | 3,110,050 | | (20,729) | | | 4.350 | 3.512 | JJ | 60,175 | 130,500 | 01/22/2018 | 01/15/2025 |
| 337738-AL-2 | FISERV INC FISV 4 3/4 06/15/21 | | | | 2FE | 5,316,508 | 103.8480 | 5,270,271 | 5,075,000 | 5,118,711 | | (28,565) | | | 4.750 | 4.134 | JD | 10,714 | 241,063 | 01/11/2012 | 06/15/2021 |
| 337738-AM-0 | FISERV INC FISV 3 1/2 10/01/22 | LS | | 2 | 2FE | 99,539 | 103.6290 | 103,629 | 100,000 | 99,857 | | 49 | | | 3.500 | 3.555 | AO | 875 | 3,500 | 09/18/2012 | 10/01/2022 |
| 337738-AM-0 | FISERV INC FISV 3 1/2 10/01/22 | | | 2 | 2FE | 14,831,311 | 103.6290 | 15,440,736 | 14,900,000 | 14,878,701 | | 7,250 | | | 3.500 | 3.555 | AO | 130,375 | 521,500 | 09/18/2012 | 10/01/2022 |
| 337738-AR-9 | FISERV INC FISV 4.2 10/01/28 | | | 2 | 2FE | 14,970,750 | 110.3170 | 16,547,565 | 15,000,000 | 14,973,912 | | 2,494 | | | 4.200 | 4.224 | AO | 157,500 | 640,500 | 09/20/2018 | 10/01/2028 |
| 337738-AU-2 | FISERV INC FISV 3 1/2 07/01/29 | | | 2 | 2FE | 14,974,800 | 105.2090 | 15,781,395 | 15,000,000 | 14,975,988 | | 1,188 | | | 3.500 | 3.520 | JJ | 272,708 | | 06/10/2019 | 07/01/2029 |
| 337915-AA-0 | HUNTINGTON BANCSHARES HBAN 4.35 02/04/23 | LS | | | 2FE | 100,549 | 104.9470 | 104,947 | 100,000 | 100,195 | | (58) | | | 4.350 | 4.282 | FA | 1,776 | 4,350 | 02/06/2013 | 02/04/2023 |
| 337915-AA-0 | HUNTINGTON BANCSHARES HBAN 4.35 02/04/23 | | | | 2FE | 18,239,650 | 104.9470 | 19,037,458 | 18,140,000 | 18,175,353 | | (10,494) | | | 4.350 | 4.282 | FA | 322,212 | 789,090 | 02/06/2013 | 02/04/2023 |
| 338135-E*-3 | FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG | | | | 2 | 1,000,000 | 102.4850 | 1,024,850 | 1,000,000 | 1,000,000 | | | | | 3.520 | 3.520 | MN | 5,867 | 35,200 | 11/01/2017 | 11/01/2027 |
| 338135-E@-1 | FITCHBURG GAS AND ELECTRIC LIG FITCHBURG GAS AND ELECTRIC LIG | | | | 2 | 1,000,000 | 103.1880 | 1,031,880 | 1,000,000 | 1,000,000 | | | | | 4.320 | 4.320 | MN | 7,200 | 43,200 | 11/01/2017 | 11/01/2047 |
| 33829T-AA-4 | FIVE CORNERS FUNDING TRS PRU 4.419 11/15/23 | | | | 1FE | 15,000,000 | 108.6310 | 16,294,605 | 15,000,000 | 15,000,000 | | | | | 4.419 | 4.419 | MN | 84,698 | 662,850 | 11/18/2013 | 11/15/2023 |
| 33938E-AS-6 | FLEX LTD FLEX 5 02/15/23 | LS | | | 2FE | 541,350 | 106.6910 | 533,453 | 500,000 | 521,042 | | (6,265) | | | 5.000 | 3.563 | FA | 9,444 | 25,000 | 08/10/2016 | 02/15/2023 |
| 33938E-AS-6 | FLEX LTD FLEX 5 02/15/23 | | | | 2FE | 13,533,750 | 106.6910 | 13,336,313 | 12,500,000 | 13,026,056 | | (156,630) | | | 5.000 | 3.563 | FA | 236,111 | 625,000 | 08/10/2016 | 02/15/2023 |
| 33938E-AU-1 | FLEX LTD FLEX 4 3/4 06/15/25 | LS | | 2 | 2FE | 516,827 | 108.3990 | 559,340 | 516,000 | 516,721 | | (102) | | | 4.750 | 4.721 | JD | 1,089 | 24,510 | 10/22/2018 | 06/15/2025 |
| 33938E-AU-1 | FLEX LTD FLEX 4 3/4 06/15/25 | | | 2 | 2FE | 7,495,993 | 108.3990 | 8,112,604 | 7,484,000 | 7,494,456 | | (1,481) | | | 4.750 | 4.721 | JD | 15,800 | 355,490 | 10/22/2018 | 06/15/2025 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 | LS | | | 2FE | 200,000 | 93.0910 | 186,181 | 200,000 | 200,000 | | | | | 4.125 | 4.125 | MS | 2,085 | 8,250 | 07/12/2016 | 03/31/2038 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 | | | | 2FE | 9,663,000 | 93.0910 | 8,995,335 | 9,663,000 | 9,663,000 | | | | | 4.125 | 4.125 | MS | 100,757 | 398,599 | 07/12/2016 | 03/31/2038 |
| 340711-AW-0 | FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25 | LS | | 2 | 2FE | 1,544,521 | 107.7630 | 1,664,940 | 1,545,000 | 1,544,693 | | 42 | | | 4.350 | 4.354 | JJ | 30,990 | 67,208 | 07/15/2015 | 07/15/2025 |
| 340711-AW-0 | FLORIDA GAS TRANSMISSION CITCOR 4.35 07/15/25 | | | 2 | 2FE | 18,449,279 | 107.7630 | 19,887,680 | 18,455,000 | 18,451,334 | | 498 | | | 4.350 | 4.354 | JJ | 370,177 | 802,793 | 07/15/2015 | 07/15/2025 |
| 341081-EP-8 | FLORIDA POWER & LIGHT CO NEE 5.85 02/01/33 | | | | 1FE | 712,386 | 128.1290 | 909,718 | 710,000 | 711,738 | | (87) | | | 5.850 | 5.823 | FA | 17,306 | 41,535 | 02/11/2010 | 02/01/2033 |
| 341081-ER-4 | FLORIDA POWER & LIGHT CO NEE 5.95 10/01/33 | | | | 1FE | 9,179,910 | 133.8200 | 12,043,818 | 9,000,000 | 9,132,673 | | (6,175) | | | 5.950 | 5.793 | AO | 133,875 | 535,500 | 02/11/2010 | 10/01/2033 |
| 341081-EX-1 | FLORIDA POWER & LIGHT CO NEE 6.2 06/01/36 | | | | 1FE | 5,216,356 | 134.1300 | 5,995,589 | 4,470,000 | 5,048,673 | | (22,248) | | | 6.200 | 5.032 | JD | 23,095 | 277,140 | 10/27/2010 | 06/01/2036 |
| 341081-FC-6 | FLORIDA POWER & LIGHT CO NEE 5.69 03/01/40 | | | | 1FE | 1,381,650 | 135.3910 | 1,692,381 | 1,250,000 | 1,358,604 | | (3,065) | | | 5.690 | 5.001 | MS | 23,708 | 71,125 | 11/01/2010 | 03/01/2040 |
| 341081-FD-4 | FLORIDA POWER & LIGHT CO NEE 5 1/4 02/01/41 | | | 2 | 1FE | 25,952,000 | 129.2320 | 32,307,925 | 25,000,000 | 25,797,653 | | (21,796) | | | 5.250 | 5.000 | FA | 546,875 | 1,312,500 | 06/02/2011 | 02/01/2041 |
| 341099-BT-5 | DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28 | | | | 1FE | 7,105,169 | 124.4420 | 9,183,834 | 7,380,000 | 7,218,341 | | 14,375 | | | 6.750 | 7.111 | FA | 207,563 | 498,150 | 04/17/2009 | 02/01/2028 |
| 341099-CB-3 | DUKE ENERGY FLORIDA LLC DUK 5.9 03/01/33 | | | | 1FE | 1,754,310 | 128.0590 | 2,070,714 | 1,617,000 | 1,715,696 | | (5,101) | | | 5.900 | 5.252 | MS | 31,801 | 95,403 | 10/26/2010 | 03/01/2033 |
| 341099-CL-1 | DUKE ENERGY FLORIDA LLC DUK 6.4 06/15/38 | | | | 1FE | 11,998,100 | 142.4580 | 14,245,820 | 10,000,000 | 11,608,329 | | (51,807) | | | 6.400 | 5.050 | JD | 28,444 | 640,000 | 11/01/2010 | 06/15/2038 |
| 34110Q-AL-2 | DUKE ENERGY FLORIDA LLC DUK 6 3/4 02/01/28 | | | | 1FE | 755,162 | 125.8170 | 805,231 | 640,000 | 706,251 | | (6,457) | | | 6.750 | 5.167 | FA | 18,000 | 43,200 | 09/15/2010 | 02/01/2028 |
| 34321*-AA-9 | FLORIDA TIMBER FINANCE II LLC | | | | 1 | 5,161,299 | 109.8690 | 5,603,319 | 5,100,000 | 5,121,351 | | (5,544) | | | 6.306 | 6.167 | AO | 80,402 | 321,606 | 02/25/2011 | 06/01/2023 |
| 343498-AA-9 | FLOWERS FOODS INC FLO 4 3/8 04/01/22 | LS | | 2 | 2FE | 250,216 | 104.1730 | 256,266 | 246,000 | 247,548 | | (739) | | | 4.375 | 4.042 | AO | 2,691 | 10,763 | 01/07/2016 | 04/01/2022 |
| 343498-AA-9 | FLOWERS FOODS INC FLO 4 3/8 04/01/22 | | | 2 | 2FE | 16,532,584 | 104.1730 | 16,932,279 | 16,254,000 | 16,356,277 | | (48,806) | | | 4.375 | 4.042 | AO | 177,778 | 711,113 | 01/07/2016 | 04/01/2022 |
| 343498-AB-7 | FLOWERS FOODS INC FLO 3 1/2 10/01/26 | | | 2 | 2FE | 19,894,600 | 102.7240 | 20,544,720 | 20,000,000 | 19,924,965 | | 9,674 | | | 3.500 | 3.563 | AO | 175,000 | 700,000 | 09/23/2016 | 10/01/2026 |
| 34354P-AC-9 | FLOWSERVE CORPORATION FLS 3 1/2 09/15/22 | LS | | 2 | 2FE | 318,219 | 101.1100 | 321,531 | 318,000 | 318,029 | | (17) | | | 3.500 | 3.494 | MS | 3,277 | 11,130 | 06/04/2015 | 09/15/2022 |
| 34354P-AC-9 | FLOWSERVE CORPORATION FLS 3 1/2 09/15/22 | | | 2 | 2FE | 30,002,637 | 101.1100 | 30,314,920 | 29,982,000 | 29,984,738 | | (1,634) | | | 3.500 | 3.494 | MS | 308,981 | 1,049,370 | 06/04/2015 | 09/15/2022 |
| 345370-CA-6 | FORD MOTOR COMPANY | 0 | | | 3FE | 13,302,367 | 118.7650 | 11,876,520 | 10,000,000 | 13,302,367 | | | | | 7.450 | 4.615 | JJ | 341,458 | 745,000 | 09/17/2014 | 07/16/2031 |
| 345370-CQ-1 | FORD MOTOR COMPANY F 4 3/4 01/15/43 | | | | 2FE | 34,434,900 | 88.7520 | 31,063,200 | 35,000,000 | 34,507,518 | | 11,159 | | | 4.750 | 4.851 | JJ | 766,597 | 1,662,500 | 11/09/2016 | 01/15/2043 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 347466-AC-8 | IRWIN LAND LLC IRWINL 5.17 12/15/35 | | | | 1FE | 15,954,150 | 115.8760 | 17,381,400 | 15,000,000 | 15,914,207 | | (38,039) | | | 5.170 | 4.626 | JD | 34,467 | 775,500 | 12/10/2018 | 12/15/2035 |
| 348609-AE-8 | FT SAM HOUSTON MILIT HSG FTSAMH 5.775 03/15/50 | | | | 1FE | 25,362,436 | 121.9480 | 26,371,270 | 21,625,000 | 25,229,947 | | (53,018) | | | 5.775 | 4.732 | MS | 367,715 | 1,248,844 | 05/11/2017 | 03/15/2050 |
| 34959J-AH-1 | FORTIVE CORPORATION FTV 4.3 06/15/46 | | | 2 | 2FE | 38,425,529 | 103.0710 | 39,167,132 | 38,000,000 | 38,404,800 | | (8,544) | | | 4.300 | 4.232 | JD | 72,622 | 1,634,000 | 06/20/2017 | 06/15/2046 |
| 349631-AG-6 | BEAM SUNTORY INC SUNTOR 6 5/8 07/15/28 | | | | 2FE | 11,013,300 | 122.2150 | 12,221,510 | 10,000,000 | 10,612,274 | | (54,308) | | | 6.625 | 5.709 | JJ | 305,486 | 662,500 | 10/04/2010 | 07/15/2028 |
| 34964C-AA-4 | FORTUNE BRANDS HOME & SE FBHS 4 06/15/25 | LS | | 2 | 2FE | 180,915 | 106.8950 | 194,548 | 182,000 | 181,350 | | 104 | | | 4.000 | 4.074 | JD | 324 | 7,280 | 08/28/2018 | 06/15/2025 |
| 34964C-AA-4 | FORTUNE BRANDS HOME & SE FBHS 4 06/15/25 | | | 2 | 2FE | 32,622,315 | 106.8950 | 35,080,637 | 32,818,000 | 32,700,787 | | 18,825 | | | 4.000 | 4.074 | JD | 58,343 | 1,312,720 | 08/28/2018 | 06/15/2025 |
| 34964C-AE-6 | FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29 | LS | | 2 | 2FE | 52,910 | 101.0560 | 53,560 | 53,000 | 52,912 | | 2 | | | 3.250 | 3.270 | MS | 517 | | 09/09/2019 | 09/15/2029 |
| 34964C-AE-6 | FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29 | | | 2 | 2FE | 19,913,090 | 101.0560 | 20,157,720 | 19,947,000 | 19,913,968 | | 878 | | | 3.250 | 3.270 | MS | 194,483 | | 09/09/2019 | 09/15/2029 |
| 35137L-AC-9 | FOX CORP FOXA 4.709 01/25/29 | LS | | 2 | 2FE | 6,084,000 | 113.7490 | 6,920,465 | 6,084,000 | 6,084,000 | | | | | 4.709 | 4.709 | JJ | 124,148 | 143,248 | 01/15/2019 | 01/25/2029 |
| 35137L-AC-9 | FOX CORP FOXA 4.709 01/25/29 | | | 2 | 2FE | 5,916,000 | 113.7490 | 6,729,367 | 5,916,000 | 5,916,000 | | | | | 4.709 | 4.709 | JJ | 120,720 | 139,292 | 01/15/2019 | 01/25/2029 |
| 35805B-AA-6 | FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29 | | | 2 | 2FE | 9,846,100 | 102.6250 | 10,262,500 | 10,000,000 | 9,852,816 | | 6,716 | | | 3.750 | 3.938 | JD | 16,667 | 182,292 | 06/13/2019 | 06/15/2029 |
| 359694-AB-2 | H.B. FULLER CO FUL 4 02/15/27 | LS | | 2 | 4FE | 199,578 | 99.0000 | 198,000 | 200,000 | 199,683 | | 38 | | | 4.000 | 4.026 | FA | 3,022 | 8,000 | 02/16/2017 | 02/15/2027 |
| 359694-AB-2 | H.B. FULLER CO FUL 4 02/15/27 | | | 2 | 4FE | 11,775,092 | 99.0000 | 11,682,000 | 11,800,000 | 11,781,318 | | 2,220 | | | 4.000 | 4.026 | FA | 178,311 | 472,000 | 02/16/2017 | 02/15/2027 |
| 361448-AL-7 | GATX CORP GMT 4.85 06/01/21 | | | | 2FE | 5,130,965 | 103.6610 | 5,157,130 | 4,975,000 | 5,004,081 | | (19,529) | | | 4.850 | 4.419 | JD | 20,107 | 241,288 | 10/26/2012 | 06/01/2021 |
| 361448-AN-3 | GATX CORP GMT 4 3/4 06/15/22 | | | | 2FE | 20,173,550 | 105.8040 | 21,160,800 | 20,000,000 | 20,051,683 | | (19,917) | | | 4.750 | 4.636 | JD | 42,222 | 950,000 | 12/10/2012 | 06/15/2022 |
| 361448-AW-3 | GATX CORP GMT 3 1/4 03/30/25 | | | 2 | 2FE | 4,946,850 | 102.8170 | 5,140,860 | 5,000,000 | 4,970,430 | | 5,071 | | | 3.250 | 3.374 | MS | 41,076 | 162,500 | 02/03/2015 | 03/30/2025 |
| 361448-BE-2 | GATX CORP GMT 4.7 04/01/29 | | | 2 | 2FE | 14,975,400 | 111.5040 | 16,725,585 | 15,000,000 | 14,978,867 | | 3,467 | | | 4.700 | 4.719 | AO | 176,250 | 471,958 | 01/29/2019 | 04/01/2029 |
| 36198*-AA-4 | GI MANAGER LP GI MANAGER LP | | | | 1Z | 18,000,000 | 100.0220 | 18,003,960 | 18,000,000 | 18,000,000 | | | | | 3.940 | 3.942 | JJ | 120,170 | | 10/30/2019 | 10/30/2024 |
| 369550-AT-5 | GENERAL DYNAMICS CORP GD 3.6 11/15/42 | | | 2 | 1FE | 25,894,456 | 113.3520 | 33,515,801 | 29,568,000 | 26,308,160 | | 80,054 | | | 3.600 | 4.361 | MN | 136,013 | 1,064,448 | 02/22/2017 | 11/15/2042 |
| 369550-AU-2 | GENERAL DYNAMICS CORP GD 2 1/4 11/15/22 | LS | | 2 | 1FE | 90,199 | 101.0870 | 102,098 | 101,000 | 97,249 | | 1,218 | | | 2.250 | 3.623 | MN | 290 | 2,273 | 08/20/2013 | 11/15/2022 |
| 369550-AU-2 | GENERAL DYNAMICS CORP GD 2 1/4 11/15/22 | | | 2 | 1FE | 22,236,401 | 101.0870 | 25,169,652 | 24,899,000 | 23,974,369 | | 300,278 | | | 2.250 | 3.623 | MN | 71,585 | 560,228 | 08/20/2013 | 11/15/2022 |
| 36962G-3P-7 | GENERAL ELECTRIC CO GE 5 7/8 01/14/38 | | | | 2FE | 7,504,590 | 120.6760 | 8,638,017 | 7,158,000 | 7,441,736 | | (8,999) | | | 5.875 | 5.525 | JJ | 195,080 | 420,533 | 05/31/2011 | 01/14/2038 |
| 36962G-6S-8 | GENERAL ELECTRIC CO GE 3.1 01/09/23 | | | | 2FE | 1,143,846 | 102.1270 | 1,170,374 | 1,146,000 | 1,145,278 | | 225 | | | 3.100 | 3.122 | JJ | 16,974 | 35,526 | 01/03/2013 | 01/09/2023 |
| 36962G-XZ-2 | GENERAL ELECTRIC CO GE 6 3/4 03/15/32 | LS | | | 2FE | 949,906 | 128.2080 | 1,165,408 | 909,000 | 938,394 | | (1,556) | | | 6.750 | 6.365 | MS | 18,066 | 61,358 | 06/02/2010 | 03/15/2032 |
| 36962G-XZ-2 | GENERAL ELECTRIC CO GE 6 3/4 03/15/32 | | | | 2FE | 4,869,705 | 128.2080 | 5,974,479 | 4,660,000 | 4,810,690 | | (7,975) | | | 6.750 | 6.365 | MS | 92,618 | 314,550 | 06/02/2010 | 03/15/2032 |
| 370334-BJ-2 | GENERAL MILLS INC GIS 5.4 06/15/40 | LS | | | 2FE | 103,792 | 122.9710 | 122,971 | 100,000 | 103,174 | | (86) | | | 5.400 | 5.147 | JD | 240 | 5,400 | 06/16/2011 | 06/15/2040 |
| 370334-BJ-2 | GENERAL MILLS INC GIS 5.4 06/15/40 | | | | 2FE | 20,628,722 | 122.9710 | 24,440,407 | 19,875,000 | 20,505,870 | | (17,112) | | | 5.400 | 5.147 | JD | 47,700 | 1,073,250 | 06/16/2011 | 06/15/2040 |
| 370334-BP-8 | GENERAL MILLS INC GIS 4.15 02/15/43 | | | 2 | 2FE | 9,162,100 | 107.5680 | 10,756,780 | 10,000,000 | 9,254,831 | | 17,596 | | | 4.150 | 4.681 | FA | 156,778 | 415,000 | 02/11/2014 | 02/15/2043 |
| 370334-CG-7 | GENERAL MILLS INC GENERAL MILLS INC | 0 | | 2 | 2FE | 2,993,940 | 111.5670 | 3,347,015 | 3,000,000 | 2,994,804 | | 513 | | | 4.200 | 4.225 | AO | 25,900 | 126,000 | 04/03/2018 | 04/17/2028 |
| 370334-CH-5 | GENERAL MILLS INC GENERAL MILLS INC | 0 | | 2 | 2FE | 1,996,880 | 115.9960 | 2,319,920 | 2,000,000 | 1,997,050 | | 101 | | | 4.550 | 4.562 | AO | 18,706 | 91,000 | 04/03/2018 | 04/17/2038 |
| 370334-CJ-1 | GENERAL MILLS INC GENERAL MILLS INC | 0 | | 2 | 2FE | 998,080 | 119.3260 | 1,193,262 | 1,000,000 | 998,132 | | 31 | | | 4.700 | 4.712 | AO | 9,661 | 47,000 | 04/03/2018 | 04/17/2048 |
| 37045V-AS-9 | GENERAL MOTORS CO GM 5 10/01/28 | LS | | 2 | 2FE | 131,954 | 108.4120 | 143,104 | 132,000 | 131,963 | | 6 | | | 5.000 | 5.004 | AO | 1,650 | 6,985 | 09/06/2018 | 10/01/2028 |
| 37045V-AS-9 | GENERAL MOTORS CO GM 5 10/01/28 | | | 2 | 2FE | 6,865,596 | 108.4120 | 7,445,729 | 6,868,000 | 6,866,088 | | 310 | | | 5.000 | 5.004 | AO | 85,850 | 363,432 | 09/06/2018 | 10/01/2028 |
| 37045X-BG-0 | GENERAL MOTORS FINL CO GM 5 1/4 03/01/26 | 0 | | 2 | 2FE | 1,992,780 | 110.9390 | 2,218,782 | 2,000,000 | 1,995,114 | | 654 | | | 5.250 | 4.651 | MS | 35,000 | 105,000 | 02/25/2016 | 03/01/2026 |
| 37045X-BG-0 | GENERAL MOTORS FINL CO GM 5 1/4 03/01/26 | | | 2 | 2FE | 15,772,650 | 110.9390 | 16,640,865 | 15,000,000 | 15,518,768 | | (76,227) | | | 5.250 | 4.651 | MS | 262,500 | 787,500 | 07/27/2016 | 03/01/2026 |
| 37045X-BQ-8 | GENERAL MOTORS FINL CO GM 4 10/06/26 | | | 2 | 2FE | 3,994,440 | 104.6400 | 4,185,608 | 4,000,000 | 3,996,004 | | 505 | | | 4.000 | 4.017 | AO | 37,778 | 160,000 | 10/03/2016 | 10/06/2026 |
| 37045X-BT-2 | GENERAL MOTORS FINL CO GM 4.35 01/17/27 | LS | | 2 | 2FE | 101,509 | 105.3530 | 105,353 | 100,000 | 101,160 | | (144) | | | 4.350 | 4.153 | JJ | 1,982 | 4,350 | 06/27/2017 | 01/17/2027 |
| 37045X-BT-2 | GENERAL MOTORS FINL CO GM 4.35 01/17/27 | | | 2 | 2FE | 28,321,011 | 105.3530 | 29,393,571 | 27,900,000 | 28,223,757 | | (40,276) | | | 4.350 | 4.153 | JJ | 552,885 | 1,213,650 | 06/27/2017 | 01/17/2027 |
| 372460-C#-0 | GENUINE PARTS CO GENUINE PARTS CO | | | | 2 | 7,000,000 | 104.4410 | 7,310,870 | 7,000,000 | 7,000,000 | | | | | 3.700 | 3.700 | AO | 43,886 | 259,000 | 10/30/2017 | 10/30/2027 |
| 37331N-AB-7 | GEORGIA-PACIFIC LLC GP 5.4 11/01/20 | | | | 1FE | 15,520,500 | 102.7190 | 15,407,910 | 15,000,000 | 15,058,001 | | (66,681) | | | 5.400 | 4.920 | MN | 135,000 | 810,000 | 10/06/2011 | 11/01/2020 |
| 37331N-AD-3 | GEORGIA-PACIFIC LLC GP 3.734 07/15/23 | | | 1 | 1FE | 19,999,400 | 104.7010 | 20,940,220 | 20,000,000 | 19,999,966 | | 9 | | | 3.734 | 3.734 | JJ | 344,358 | 746,800 | 06/18/2013 | 07/15/2023 |
| 37331N-AH-4 | GEORGIA-PACIFIC LLC GP 3.6 03/01/25 | | | 2 | 1FE | 12,167,340 | 105.5090 | 12,661,056 | 12,000,000 | 12,109,832 | | (20,121) | | | 3.600 | 3.397 | MS | 144,000 | 432,000 | 01/30/2017 | 03/01/2025 |
| 373334-GC-9 | GEORGIA POWER COMPANY SO 5.65 03/01/37 | | | | 2FE | 9,730,620 | 118.4520 | 10,660,689 | 9,000,000 | 9,573,411 | | (20,524) | | | 5.650 | 5.089 | MS | 169,500 | 508,500 | 08/06/2010 | 03/01/2037 |
| 375558-AQ-6 | GILEAD SCIENCES INC GILD 4 1/2 04/01/21 | LS | | 2 | 1FE | 690,868 | 102.4990 | 689,816 | 673,000 | 675,341 | | (2,213) | | | 4.500 | 4.147 | AO | 7,571 | 30,285 | 11/22/2011 | 04/01/2021 |
| 375558-AQ-6 | GILEAD SCIENCES INC GILD 4 1/2 04/01/21 | | | 2 | 1FE | 12,654,282 | 102.4990 | 12,635,002 | 12,327,000 | 12,369,885 | | (40,531) | | | 4.500 | 4.147 | AO | 138,679 | 554,715 | 11/22/2011 | 04/01/2021 |
| 375558-AS-2 | GILEAD SCIENCES INC GILD 5.65 12/01/41 | LS | | 2 | 1FE | 435,310 | 131.4530 | 499,522 | 380,000 | 427,935 | | (1,277) | | | 5.650 | 4.708 | JD | 1,789 | 21,470 | 02/10/2014 | 12/01/2041 |
| 375558-AS-2 | GILEAD SCIENCES INC GILD 5.65 12/01/41 | | | 2 | 1FE | 20,341,571 | 131.4530 | 23,342,127 | 17,757,000 | 19,996,956 | | (59,669) | | | 5.650 | 4.708 | JD | 83,606 | 1,003,271 | 02/10/2014 | 12/01/2041 |
| 375558-BG-7 | GILEAD SCIENCES INC GILD 4.6 09/01/35 | | | 2 | 1FE | 14,949,750 | 119.6960 | 17,954,445 | 15,000,000 | 14,956,846 | | 1,842 | | | 4.600 | 4.626 | MS | 230,000 | 690,000 | 09/09/2015 | 09/01/2035 |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC GSK 5 3/8 04/15/34 | | | | 1FE | 7,866,900 | 127.6150 | 9,571,110 | 7,500,000 | 7,769,724 | | (12,659) | | | 5.375 | 5.019 | AO | 85,104 | 403,125 | 07/28/2010 | 04/15/2034 |
| 377372-AE-7 | GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38 | LS | | | 1FE | 227,014 | 143.1540 | 286,308 | 200,000 | 221,696 | | (695) | | | 6.375 | 5.425 | MN | 1,629 | 12,750 | 10/15/2010 | 05/15/2038 |
| 377372-AE-7 | GLAXOSMITHKLINE CAP INC GSK 6 3/8 05/15/38 | | | | 1FE | 21,339,311 | 143.1540 | 26,912,971 | 18,800,000 | 20,839,436 | | (65,340) | | | 6.375 | 5.425 | MN | 153,142 | 1,198,500 | 10/15/2010 | 05/15/2038 |
| 378272-AQ-1 | Glencore Funding GLENLN 3 7/8 10/27/27 | LS | | 2 | 2FE | 347,935 | 103.4500 | 362,074 | 350,000 | 348,318 | | 180 | | | 3.875 | 3.947 | AO | 2,411 | 13,563 | 11/03/2017 | 10/27/2027 |
| 378272-AQ-1 | Glencore Funding GLENLN 3 7/8 10/27/27 | | | 2 | 2FE | 9,593,065 | 103.4500 | 9,982,896 | 9,650,000 | 9,603,620 | | 4,972 | | | 3.875 | 3.947 | AO | 66,478 | 373,938 | 11/03/2017 | 10/27/2027 |
| 379463-A*-3 | GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC | | | | 2PL | 2,750,000 | 104.3350 | 2,869,213 | 2,750,000 | 2,750,000 | | | | | 4.380 | 4.380 | JD | 5,353 | 120,450 | 06/24/2016 | 06/15/2028 |
| 379463-A@-1 | GLOBAL WATER RESOURCES INC GLOBAL WATER RESOURCES INC | | | 4 | 2PL | 8,250,000 | 102.4390 | 8,451,218 | 8,250,000 | 8,250,000 | | | | | 4.580 | 4.580 | JD | 16,793 | 377,850 | 06/24/2016 | 06/15/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC GS 3.85 07/08/24 | LS | | 2 | 1FE | 99,890 | 105.4970 | 105,497 | 100,000 | 99,946 | | 11 | | | 3.850 | 3.863 | JJ | 1,850 | 3,850 | 09/23/2014 | 07/08/2024 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC GS 3.85 07/08/24 | | | 2 | 1FE | 14,883,610 | 105.4970 | 15,719,098 | 14,900,000 | 14,892,003 | | 1,590 | | | 3.850 | 3.863 | JJ | 275,671 | 573,650 | 09/23/2014 | 07/08/2024 |
| 38141G-ES-9 | GOLDMAN SACHS GROUP INC | 0 | | | 2FE | 1,784,044 | 119.5010 | 1,900,060 | 1,590,000 | 1,724,778 | | (15,929) | | | 5.950 | 4.530 | JJ | 43,623 | 94,605 | 01/06/2016 | 01/15/2027 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC BASIC | 0 | | 2 | 1FE | 3,032,340 | 101.3820 | 3,041,469 | 3,000,000 | 3,027,232 | | (5,108) | | | 3.000 | 2.297 | AO | 16,250 | 45,000 | 09/26/2019 | 04/26/2022 |
| 38141G-WZ-3 | GOLDMAN SACHS GROUP INC GS 4.223 05/01/29 | 0 | | 2 | 1FE | 1,000,000 | 109.9340 | 1,099,338 | 1,000,000 | 1,000,000 | | | | | 4.223 | 4.223 | MN | 7,038 | 42,230 | 04/18/2018 | 05/01/2029 |
| 38143U-8H-7 | GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC | 0 | | 2 | 1FE | 2,993,070 | 106.0480 | 3,181,451 | 3,000,000 | 2,995,437 | | 648 | | | 3.750 | 3.778 | FA | 39,375 | 112,500 | 02/22/2016 | 02/25/2026 |
| 38143V-AA-7 | GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34 | LS | | | 2FE | 40,917 | 129.8750 | 49,353 | 38,000 | 40,008 | | (90) | | | 6.345 | 5.792 | FA | 911 | 2,411 | 06/23/2005 | 02/15/2034 |
| 38143V-AA-7 | GOLDMAN SACHS CAPITAL I GS 6.345 02/15/34 | | | | 2FE | 13,418,708 | 129.8750 | 16,185,023 | 12,462,000 | 13,120,539 | | (29,485) | | | 6.345 | 5.792 | FA | 298,714 | 790,714 | 06/23/2005 | 02/15/2034 |
| 38145G-AG-5 | GOLDMAN SACHS GROUP INC GOLDMAN SACHS GROUP INC | 0 | | 2 | 1FE | 4,994,850 | 100.2850 | 5,014,253 | 5,000,000 | 4,998,093 | | 985 | | | 2.350 | 2.371 | MN | 15,014 | 117,500 | 09/22/2016 | 11/15/2021 |
| 38148B-AA-6 | GOLDMAN SACHS GROUP INC. | 0 | | | 3FE | 808,000 | 100.6250 | 813,050 | 808,000 | 808,000 | | | | | 5.785 | 4.120 | AO | 10,972 | 49,116 | 04/21/2014 | 12/29/2049 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC GS 4.017 10/31/38 | | | 2 | 1FE | 15,435,150 | 108.2890 | 16,243,395 | 15,000,000 | 15,405,684 | | (15,658) | | | 4.017 | 3.795 | AO | 102,099 | 602,550 | 12/27/2017 | 10/31/2038 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC GS 4.017 10/31/38 | 0 | | 2 | 1FE | 439,647 | 108.2890 | 438,572 | 405,000 | 439,618 | | (30) | | | 4.017 | 3.795 | AO | 2,757 | | 12/23/2019 | 10/31/2038 |
| 382388-AU-0 | GOODRICH CORP GR 6.8 07/01/36 | | | | 2FE | 4,868,960 | 128.9490 | 5,157,952 | 4,000,000 | 4,678,764 | | (25,363) | | | 6.800 | 5.250 | JJ | 136,000 | 272,000 | 10/12/2010 | 07/01/2036 |
| 38238Q-AJ-5 | GOODRICH CORP GR 7 1/2 04/01/26 | | | | 2FE | 11,896,700 | 125.6440 | 12,564,350 | 10,000,000 | 10,962,864 | | (125,257) | | | 7.500 | 5.650 | AO | 158,333 | 750,000 | 09/09/2010 | 04/01/2026 |
| 38239K-AA-6 | GOODMAN US FINANCE THREE LLC GOODMAN US FINANCE THREE LLC | 0 | | 2 | 2FE | 1,497,600 | 108.3370 | 1,625,049 | 1,500,000 | 1,497,814 | | 79 | | | 4.500 | 4.512 | AO | 14,250 | 67,500 | 09/19/2017 | 10/15/2037 |
| 38749#-AB-8 | GRANITE STATE GAS TRANSMISSION GRANITE STATE GAS TRANSMISSION | | | | 2 | 5,000,000 | 102.4650 | 5,123,250 | 5,000,000 | 5,000,000 | | | | | 3.720 | 3.720 | MN | 31,000 | 186,000 | 11/01/2017 | 11/01/2027 |
| 391164-AF-7 | GREAT PLAINS ENERGY INC EVRG 5.292 06/15/22 | | | 2 | 2FE | 7,734,345 | 106.2600 | 7,635,865 | 7,186,000 | 7,330,514 | | (60,955) | | | 5.292 | 4.329 | JD | 16,901 | 380,283 | 05/23/2012 | 06/15/2022 |
| 39121J-AE-0 | GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 | | | 4 | 1FE | 25,359,192 | 117.0120 | 29,936,188 | 25,583,818 | 25,478,669 | | (2,618) | | | 6.254 | 6.309 | JJ | 800,006 | 1,600,012 | 09/05/2012 | 07/01/2038 |
| 39121J-B#-6 | GREAT RIVER ENERGY | | | 4 | 1 | 5,000,000 | 106.2420 | 5,312,100 | 5,000,000 | 5,000,000 | | | | | 4.620 | 4.619 | AO | 57,750 | 231,000 | 02/04/2015 | 10/01/2044 |
| 39121J-B@-8 | GREAT RIVER ENERGY | | | 4 | 1 | 14,000,000 | 104.3510 | 14,609,140 | 14,000,000 | 14,000,000 | | | | | 4.110 | 4.109 | AO | 143,850 | 575,400 | 02/04/2015 | 10/01/2035 |
| 39121J-C@-7 | GREAT RIVER ENERGY GREAT RIVER ENERGY | | | 4 | 1 | 6,416,667 | 100.6040 | 6,455,423 | 6,416,667 | 6,416,667 | | | | | 3.590 | 3.590 | AO | 48,631 | 230,358 | 08/30/2017 | 10/15/2045 |
| 391228-AA-7 | GREAT RIVER HYDRO LLC GREAT RIVER HYDRO LLC | 0 | | | 2PL | 5,000,000 | 107.3320 | 5,366,610 | 5,000,000 | 5,000,000 | | | | | 4.940 | 4.942 | FA | 83,019 | 247,000 | 04/18/2017 | 04/19/2032 |
| 391382-AB-4 | GREAT-WEST LIFECO FINANCE GWOON 4.15 06/03/47 | | | 2 | 1FE | 34,726,300 | 107.8900 | 37,761,465 | 35,000,000 | 34,739,165 | | 4,998 | | | 4.150 | 4.196 | JD | 112,972 | 1,452,500 | 05/23/2017 | 06/03/2047 |
| 39951#-AA-1 | GROUND LEASE TRUST GROUND LEASE TRUST | 0 | | | 1PL | 3,000,000 | 109.8340 | 3,295,032 | 3,000,000 | 3,000,000 | | | | | 4.580 | 4.580 | MON | 6,107 | 137,400 | 02/20/2018 | 02/15/2051 |
| 402479-CB-3 | GULF POWER CO NEE 5.1 10/01/40 | | | | 1FE | 4,996,800 | 118.9020 | 5,945,085 | 5,000,000 | 4,997,449 | | 68 | | | 5.100 | 5.104 | AO | 63,750 | 255,000 | 09/10/2010 | 10/01/2040 |
| 402524-AE-2 | GULF SOUTH PIPELINE BWP 4 06/15/22 | | | 2 | 2FE | 18,471,751 | 103.2870 | 19,040,940 | 18,435,000 | 18,444,320 | | (4,444) | | | 4.000 | 3.973 | JD | 32,773 | 737,400 | 01/30/2013 | 06/15/2022 |
| 402740-AB-0 | GULFSTREAM NATURAL GAS GULFNG 6.19 11/01/25 | | | | 2FE | 12,977,409 | 115.1200 | 14,453,278 | 12,555,000 | 12,755,862 | | (28,724) | | | 6.190 | 5.858 | MN | 129,526 | 777,155 | 10/27/2010 | 11/01/2025 |
| 402740-AD-6 | GULFSTREAM NATURAL GAS GULFNG 4.6 09/15/25 | | | 2 | 2FE | 19,992,400 | 108.0220 | 21,604,300 | 20,000,000 | 19,995,085 | | 738 | | | 4.600 | 4.605 | MS | 270,889 | 920,000 | 09/21/2015 | 09/15/2025 |
| 40414L-AJ-8 | HCP INC HCP INC | 0 | | 2 | 2FE | 976,840 | 106.7650 | 1,067,649 | 1,000,000 | 987,371 | | 2,916 | | | 4.250 | 4.610 | MN | 5,431 | 42,500 | 03/01/2016 | 11/15/2023 |
| 404201-AA-5 | HSBC BANK USA HSBC 5 7/8 11/01/34 | LS | | | 1FE | 1,470,175 | 132.9780 | 1,728,708 | 1,300,000 | 1,437,410 | | (6,200) | | | 5.875 | 4.866 | MN | 12,729 | 76,375 | 01/16/2014 | 11/01/2034 |
| 404201-AA-5 | HSBC BANK USA HSBC 5 7/8 11/01/34 | | | | 1FE | 6,106,881 | 132.9780 | 7,180,785 | 5,400,000 | 5,970,781 | | (25,755) | | | 5.875 | 4.866 | MN | 52,875 | 317,250 | 01/16/2014 | 11/01/2034 |
| 40465@-AD-4 | HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC | | | | 2 | 12,000,000 | 104.9750 | 12,597,000 | 12,000,000 | 12,000,000 | | | | | 4.210 | 4.210 | MN | 82,797 | 505,200 | 05/02/2018 | 05/02/2026 |
| 40465@-AF-9 | HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC | | | 1 | 2 | 13,000,000 | 104.9520 | 13,643,760 | 13,000,000 | 13,000,000 | | | | | 4.250 | 4.250 | FA | 221,000 | 552,500 | 08/07/2018 | 08/07/2026 |
| 40465@-AH-5 | HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC | | | | 2 | 14,000,000 | 104.7050 | 14,658,700 | 14,000,000 | 14,000,000 | | | | | 4.650 | 4.650 | FA | 224,233 | 325,500 | 02/27/2019 | 02/27/2027 |
| 406216-AW-1 | HALLIBURTON COMPANY HAL 6.7 09/15/38 | | | | 2FE | 3,307,690 | 132.0540 | 3,961,605 | 3,000,000 | 3,252,973 | | (7,428) | | | 6.700 | 5.941 | MS | 59,183 | 201,000 | 11/30/2010 | 09/15/2038 |
| 406216-AY-7 | HALLIBURTON COMPANY HAL 7.45 09/15/39 | LS | | | 2FE | 127,342 | 143.0830 | 183,146 | 128,000 | 127,438 | | 12 | | | 7.450 | 6.631 | MS | 2,808 | 9,536 | 03/10/2009 | 09/15/2039 |
| 406216-AY-7 | HALLIBURTON COMPANY HAL 7.45 09/15/39 | | | | 2FE | 6,836,678 | 143.0830 | 9,832,664 | 6,872,000 | 6,841,806 | | 657 | | | 7.450 | 6.631 | MS | 150,745 | 511,964 | 03/10/2009 | 09/15/2039 |
| 406216-AY-7 | HALLIBURTON COMPANY HAL 7.45 09/15/39 | 0 | | | 2FE | 2,827,500 | 143.0830 | 2,861,660 | 2,000,000 | 2,776,317 | | (24,170) | | | 7.450 | 6.631 | MS | 43,872 | 149,000 | 10/25/2017 | 09/15/2039 |
| 406216-BD-2 | HALLIBURTON COMPANY HAL 3 1/2 08/01/23 | | | 2 | 2FE | 24,941,500 | 103.9560 | 25,988,950 | 25,000,000 | 24,976,601 | | 6,024 | | | 3.500 | 3.528 | FA | 364,583 | 875,000 | 07/29/2013 | 08/01/2023 |
| 406216-BG-5 | HALLIBURTON COMPANY HALLIBURTON CO | 0 | | 2 | 2FE | 2,042,380 | 106.8510 | 2,137,027 | 2,000,000 | 2,028,714 | | (4,531) | | | 3.800 | 3.517 | MN | 9,711 | 76,000 | 11/09/2016 | 11/15/2025 |
| 406216-BJ-9 | HALLIBURTON COMPANY HAL 4.85 11/15/35 | | | 2 | 2FE | 10,571,600 | 112.9270 | 11,292,690 | 10,000,000 | 10,537,803 | | (24,125) | | | 4.850 | 4.366 | MN | 61,972 | 485,000 | 07/19/2018 | 11/15/2035 |
| 40867#-AD-6 | HAMPAC LLC HAMPAC LLC | 0 | | | 1 | 9,828,286 | 105.2740 | 10,346,659 | 9,828,286 | 9,828,286 | | | | | 4.250 | 4.250 | MON | 24,366 | 417,150 | 12/11/2017 | 08/10/2042 |
| 41242*-BL-5 | HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC | 0 | | | 1FE | 1,000,000 | 109.2500 | 1,092,497 | 1,000,000 | 1,000,000 | | | | | 3.960 | 3.960 | JD | 2,640 | 46,750 | 10/04/2018 | 06/07/2030 |
| 41242*-BM-3 | HARDWOOD FUNDING LLC HARDWOOD FUNDING LLC | 0 | | | 1FE | 2,000,000 | 111.1160 | 2,222,318 | 2,000,000 | 2,000,000 | | | | | 4.060 | 4.060 | JD | 5,413 | 95,861 | 10/04/2018 | 06/07/2033 |
| 413875-AE-5 | HARRIS CORPORATION LHX 7 01/15/26 | | | | 2FE | 1,841,660 | 118.6220 | 2,372,434 | 2,000,000 | 1,918,465 | | 10,204 | | | 7.000 | 7.861 | JJ | 64,556 | 140,000 | 06/05/2009 | 01/15/2026 |
| 413875-AF-2 | HARRIS CORPORATION LHX 6.35 02/01/28 | | | | 2FE | 1,496,250 | 118.5810 | 1,778,718 | 1,500,000 | 1,497,777 | | 205 | | | 6.350 | 6.374 | FA | 39,688 | 95,250 | 01/05/2011 | 02/01/2028 |
| 413875-AN-5 | HARRIS CORPORATION LHX 6.15 12/15/40 | | | | 2FE | 12,096,700 | 135.8660 | 16,303,956 | 12,000,000 | 12,082,569 | | (2,095) | | | 6.150 | 6.090 | JD | 32,800 | 738,000 | 06/02/2011 | 12/15/2040 |
| 413875-AS-4 | HARRIS CORPORATION HARRIS CORPORATION | 0 | | 2 | 2FE | 3,341,490 | 117.7940 | 3,533,813 | 3,000,000 | 3,307,375 | | (15,029) | | | 4.854 | 3.935 | AO | 25,888 | 145,620 | 08/24/2017 | 04/27/2035 |
| 416515-BD-5 | HARTFORD FINL SVCS GRP HIG 4.4 03/15/48 | | | 2 | 2FE | 19,799,400 | 115.0570 | 23,011,460 | 20,000,000 | 19,805,400 | | 3,399 | | | 4.400 | 4.461 | MS | 259,111 | 880,000 | 03/13/2018 | 03/15/2048 |
| 418056-AH-0 | HASBRO INC HAS 6.6 07/15/28 | | | | 2FE | 21,418,910 | 118.5140 | 24,147,268 | 20,375,000 | 21,039,782 | | (58,944) | | | 6.600 | 6.099 | JJ | 620,079 | 1,344,750 | 05/07/2012 | 07/15/2028 |
| 41975*-AQ-8 | HAWAII ELECTRIC LIGHT HAWAII ELECTRIC LIGHT | | | | 2 | 3,000,000 | 105.9440 | 3,178,320 | 3,000,000 | 3,000,000 | | | | | 4.530 | 4.530 | MN | 11,703 | 135,900 | 05/30/2018 | 05/30/2033 |
| 419866-F*-4 | HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC CO | | | | 2 | 10,000,000 | 112.5690 | 11,256,900 | 10,000,000 | 10,000,000 | | | | | 5.230 | 5.230 | AO | 130,750 | 523,000 | 10/15/2015 | 10/01/2045 |
| 419866-G@-1 | HAWAIIAN ELECTRIC CO HAWAIIAN ELECTRIC COMPANY INC | | | | 2 | 12,500,000 | 105.9440 | 13,243,000 | 12,500,000 | 12,500,000 | | | | | 4.530 | 4.530 | MN | 48,760 | 566,250 | 05/30/2018 | 05/30/2033 |
| 42217K-BF-2 | WELLTOWER INC WELL 4 06/01/25 | | | 2 | 2FE | 9,992,600 | 107.4740 | 10,747,360 | 10,000,000 | 9,995,669 | | 703 | | | 4.000 | 4.009 | JD | 33,333 | 400,000 | 05/20/2015 | 06/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 42225U-AB-0 | HEALTHCARE TRUST OF AMER HTA 3.7 04/15/23 | | | 2 | 2FE | 6,861,960 | 103.3720 | 7,236,040 | 7,000,000 | 6,941,634 | | 16,307 | | | 3.700 | 3.973 | AO | 54,678 | 259,000 | 09/10/2014 | 04/15/2023 |
| 42225U-AD-6 | HEALTHCARE TRUST OF AMER HTA 3 1/2 08/01/26 | | | 2 | 2FE | 8,510,750 | 104.3520 | 8,869,937 | 8,500,000 | 8,507,339 | | (1,056) | | | 3.500 | 3.484 | FA | 123,958 | 297,500 | 11/01/2016 | 08/01/2026 |
| 42225U-AF-1 | HEALTHCARE TRUST OF AMER HTA 3 3/4 07/01/27 | | | 2 | 2FE | 9,949,200 | 105.4190 | 10,541,880 | 10,000,000 | 9,960,566 | | 4,464 | | | 3.750 | 3.811 | JJ | 187,500 | 375,000 | 06/01/2017 | 07/01/2027 |
| 42225U-AG-9 | HEALTHCARE TRUST OF AMER HTA 3.1 02/15/30 | | | 2 | 2FE | 29,833,440 | 99.2920 | 29,787,660 | 30,000,000 | 29,836,992 | | 3,552 | | | 3.100 | 3.163 | FA | 271,250 | | 09/17/2019 | 02/15/2030 |
| 42241@-AK-5 | HEARST CORP HEARST CORP | | | | 1 | 25,000,000 | 107.2760 | 26,819,000 | 25,000,000 | 25,000,000 | | | | | 4.120 | 4.120 | JD | 85,833 | 1,030,000 | 05/31/2018 | 06/01/2030 |
| 42241@-AK-5 | HEARST CORP HEARST CORP | 0 | | | 1 | 3,000,000 | 107.2760 | 3,218,280 | 3,000,000 | 3,000,000 | | | | | 4.120 | 4.120 | JD | 10,300 | 123,600 | 05/31/2018 | 06/01/2030 |
| 42241@-AL-3 | HEARST CORP HEARST CORP | | | | 1 | 15,000,000 | 108.6910 | 16,303,650 | 15,000,000 | 15,000,000 | | | | | 4.270 | 4.270 | JD | 53,375 | 640,500 | 05/31/2018 | 06/01/2033 |
| 42241@-AL-3 | HEARST CORP HEARST CORP | 0 | | | 1 | 5,000,000 | 108.6910 | 5,434,550 | 5,000,000 | 5,000,000 | | | | | 4.270 | 4.270 | JD | 17,792 | 213,500 | 05/31/2018 | 06/01/2033 |
| 42251#-AW-4 | HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP | | | | 1 | 7,000,000 | 106.2630 | 7,438,410 | 7,000,000 | 7,000,000 | | | | | 3.800 | 3.800 | MS | 67,239 | 266,000 | 03/30/2016 | 03/30/2035 |
| 42251#-AX-2 | HEB GROCERY COMPANY LP HEB GROCERY COMPANY LP | | | | 1 | 5,000,000 | 106.1240 | 5,306,200 | 5,000,000 | 5,000,000 | | | | | 4.030 | 4.030 | MS | 50,935 | 201,500 | 03/30/2016 | 03/30/2037 |
| 423074-AF-0 | KRAFT HEINZ FOODS CO KHC 6 3/8 07/15/28 | LS | | | 2FE | 309,554 | 116.9580 | 352,043 | 301,000 | 306,110 | | (448) | | | 6.375 | 6.116 | JJ | 8,848 | 19,189 | 07/12/2010 | 07/15/2028 |
| 423074-AF-0 | KRAFT HEINZ FOODS CO KHC 6 3/8 07/15/28 | | | | 2FE | 6,246,611 | 116.9580 | 7,104,017 | 6,074,000 | 6,177,123 | | (9,034) | | | 6.375 | 6.116 | JJ | 178,550 | 387,218 | 07/12/2010 | 07/15/2028 |
| 423452-AC-5 | HELMERICH & PAYNE INC HP 4.65 03/15/25 | | | 2 | 2FE | 26,539,371 | 108.8950 | 28,312,648 | 26,000,000 | 26,472,927 | | (66,445) | | | 4.650 | 4.235 | MS | 355,983 | 604,500 | 03/22/2019 | 03/15/2025 |
| 427866-AU-2 | HERSHEY COMPANY HSY 3.2 08/21/25 | | | 2 | 1FE | 29,925,910 | 104.7820 | 31,434,510 | 30,000,000 | 29,955,334 | | 7,113 | | | 3.200 | 3.229 | FA | 346,667 | 960,000 | 08/19/2015 | 08/21/2025 |
| 427866-AW-8 | HERSHEY COMPANY HSY 3 3/8 08/15/46 | | | 2 | 1FE | 9,951,300 | 103.0580 | 10,305,790 | 10,000,000 | 9,954,717 | | 1,033 | | | 3.375 | 3.401 | FA | 127,500 | 337,500 | 08/02/2016 | 08/15/2046 |
| 42809H-AD-9 | HESS CORP HES 5.6 02/15/41 | LS | | | 3FE | 77,084 | 116.9520 | 79,527 | 68,000 | 75,990 | | (220) | | | 5.600 | 4.712 | FA | 1,439 | 3,808 | 08/14/2014 | 02/15/2041 |
| 42809H-AD-9 | HESS CORP HES 5.6 02/15/41 | | | | 3FE | 9,587,860 | 116.9520 | 9,891,766 | 8,458,000 | 9,451,874 | | (27,366) | | | 5.600 | 4.712 | FA | 178,934 | 473,648 | 08/14/2014 | 02/15/2041 |
| 428236-BM-4 | HP INC HPQ 4.3 06/01/21 | | | | 2FE | 20,346,800 | 102.8810 | 20,576,260 | 20,000,000 | 20,059,955 | | (40,323) | | | 4.300 | 4.080 | JD | 71,667 | 860,000 | 10/07/2011 | 06/01/2021 |
| 428236-BV-4 | HP INC HPQ 4.65 12/09/21 | LS | | | 2FE | 242,832 | 104.7930 | 242,071 | 231,000 | 233,774 | | (1,350) | | | 4.650 | 4.000 | JD | 656 | 10,742 | 05/10/2012 | 12/09/2021 |
| 428236-BV-4 | HP INC HPQ 4.65 12/09/21 | | | | 2FE | 5,013,268 | 104.7930 | 4,997,559 | 4,769,000 | 4,826,264 | | (27,868) | | | 4.650 | 4.000 | JD | 13,552 | 221,759 | 05/10/2012 | 12/09/2021 |
| 428236-BX-0 | HP INC HPQ 4.05 09/15/22 | LS | | | 2FE | 707,926 | 104.4810 | 736,589 | 705,000 | 705,895 | | (307) | | | 4.050 | 4.000 | MS | 8,407 | 28,553 | 05/10/2012 | 09/15/2022 |
| 428236-BX-0 | HP INC HPQ 4.05 09/15/22 | | | | 2FE | 4,312,824 | 104.4810 | 4,487,446 | 4,295,000 | 4,300,454 | | (1,873) | | | 4.050 | 4.000 | MS | 51,218 | 173,948 | 05/10/2012 | 09/15/2022 |
| 42824C-AW-9 | HP ENTERPRISE CO HPE 4.9 10/15/25 | | | 2 | 2FE | 29,925,677 | 110.9080 | 33,272,490 | 30,000,000 | 29,949,166 | | 7,421 | | | 4.900 | 4.934 | AO | 310,333 | 1,470,000 | 12/21/2016 | 10/15/2025 |
| 428291-AN-8 | HEXCEL CORP HXL 3.95 02/15/27 | | | 2 | 2FE | 19,933,960 | 104.3360 | 20,867,280 | 20,000,000 | 19,950,370 | | 5,915 | | | 3.950 | 3.990 | FA | 298,444 | 790,000 | 02/16/2017 | 02/15/2027 |
| 42981D-AA-4 | HIGH STREET FDG TRUST II PFG 4.682 02/15/48 | | | 2 | 2FE | 7,000,000 | 114.2770 | 7,999,355 | 7,000,000 | 7,000,000 | | | | | 4.682 | 4.682 | FA | 123,813 | 327,740 | 03/08/2018 | 02/15/2048 |
| 431282-AM-4 | HIGHWOODS REALTY LP HIW 3 5/8 01/15/23 | | | 2 | 2FE | 9,894,000 | 103.2530 | 10,325,270 | 10,000,000 | 9,963,855 | | 11,030 | | | 3.625 | 3.752 | JJ | 167,153 | 362,500 | 12/11/2012 | 01/15/2023 |
| 431282-AP-7 | HIGHWOODS REALTY LP HIW 3 7/8 03/01/27 | | | 2 | 2FE | 9,866,700 | 104.3480 | 10,434,840 | 10,000,000 | 9,899,490 | | 11,875 | | | 3.875 | 4.038 | MS | 129,167 | 387,500 | 02/13/2017 | 03/01/2027 |
| 431282-AQ-5 | HIGHWOODS REALTY LP HIW 4 1/8 03/15/28 | | | 2 | 2FE | 14,860,500 | 105.6570 | 15,848,475 | 15,000,000 | 14,881,860 | | 11,812 | | | 4.125 | 4.240 | MS | 182,188 | 618,750 | 02/22/2018 | 03/15/2028 |
| 43148#-AA-7 | HILL TOP ENERGY CENTER LLC HILL TOP ENERGY CENTER LLC | | | | 2PL | 24,000,000 | 105.8950 | 25,414,800 | 24,000,000 | 24,000,000 | | | | | 5.830 | 5.830 | JD | 3,887 | 774,783 | 10/01/2019 | 12/31/2029 |
| 437076-AS-1 | HOME DEPOT INC HD 5 7/8 12/16/36 | | | | 1FE | 19,501,789 | 137.8100 | 27,211,982 | 19,746,000 | 19,553,170 | | 6,344 | | | 5.875 | 5.967 | JD | 48,337 | 1,160,078 | 04/20/2011 | 12/16/2036 |
| 437076-AV-4 | HOME DEPOT INC HD 5.95 04/01/41 | | | 2 | 1FE | 4,976,400 | 140.7500 | 7,037,495 | 5,000,000 | 4,979,688 | | 465 | | | 5.950 | 5.984 | AO | 74,375 | 297,500 | 03/28/2011 | 04/01/2041 |
| 437076-BD-3 | HOME DEPOT INC HD 4 7/8 02/15/44 | | | 2 | 1FE | 14,844,600 | 126.8050 | 17,118,621 | 13,500,000 | 14,701,331 | | (29,003) | | | 4.875 | 4.273 | FA | 248,625 | 658,125 | 07/24/2014 | 02/15/2044 |
| 437076-BF-8 | HOME DEPOT INC HD 4.4 03/15/45 | | | 2 | 1FE | 3,158,040 | 119.2500 | 3,577,506 | 3,000,000 | 3,148,552 | | (3,434) | | | 4.400 | 4.080 | MS | 38,867 | 132,000 | 02/01/2017 | 03/15/2045 |
| 437076-BK-7 | HOME DEPOT INC HD 3.35 09/15/25 | | | 2 | 1FE | 9,985,700 | 106.8540 | 10,685,370 | 10,000,000 | 9,991,263 | | 1,367 | | | 3.350 | 3.367 | MS | 98,639 | 335,000 | 09/08/2015 | 09/15/2025 |
| 437076-BS-0 | HOME DEPOT INC HD 3.9 06/15/47 | LS | | 2 | 1FE | 203,598 | 112.9230 | 231,491 | 205,000 | 203,666 | | 27 | | | 3.900 | 3.939 | JD | 355 | 7,995 | 05/24/2017 | 06/15/2047 |
| 437076-BS-0 | HOME DEPOT INC HD 3.9 06/15/47 | | | 2 | 1FE | 7,741,682 | 112.9230 | 8,802,309 | 7,795,000 | 7,744,292 | | 1,011 | | | 3.900 | 3.939 | JD | 13,511 | 304,005 | 05/24/2017 | 06/15/2047 |
| 438516-AT-3 | HONEYWELL INTERNATIONAL HON 5.7 03/15/37 | LS | | | 1FE | 228,560 | 135.7170 | 271,434 | 200,000 | 223,577 | | (891) | | | 5.700 | 4.687 | MS | 3,357 | 11,400 | 09/12/2014 | 03/15/2037 |
| 438516-AT-3 | HONEYWELL INTERNATIONAL HON 5.7 03/15/37 | | | | 1FE | 16,513,484 | 135.7170 | 19,611,121 | 14,450,000 | 16,153,422 | | (64,379) | | | 5.700 | 4.687 | MS | 242,519 | 823,650 | 09/12/2014 | 03/15/2037 |
| 438516-BB-1 | HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41 | LS | | | 1FE | 209,712 | 134.8460 | 273,738 | 203,000 | 208,667 | | (148) | | | 5.375 | 5.155 | MS | 3,637 | 10,911 | 05/31/2011 | 03/01/2041 |
| 438516-BB-1 | HONEYWELL INTERNATIONAL HON 5 3/8 03/01/41 | | | | 1FE | 22,517,688 | 134.8460 | 29,392,404 | 21,797,000 | 22,405,473 | | (15,942) | | | 5.375 | 5.155 | MS | 390,530 | 1,171,589 | 05/31/2011 | 03/01/2041 |
| 440327-AK-0 | HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25 | LS | | 2 | 2FE | 199,470 | 105.3310 | 210,662 | 200,000 | 199,660 | | 49 | | | 4.500 | 4.533 | JD | 750 | 9,000 | 11/18/2015 | 12/01/2025 |
| 440327-AK-0 | HORACE MANN EDUCATORS CO HMN 4 1/2 12/01/25 | | | 2 | 2FE | 9,774,030 | 105.3310 | 10,322,438 | 9,800,000 | 9,783,357 | | 2,403 | | | 4.500 | 4.533 | JD | 36,750 | 441,000 | 11/18/2015 | 12/01/2025 |
| 44106M-AV-4 | HOSPITALITY PROP TRUST BASIC | 0 | | 2 | 2FE | 1,011,210 | 105.1930 | 1,051,929 | 1,000,000 | 1,009,440 | | (1,405) | | | 5.250 | 5.055 | FA | 19,833 | 52,500 | 09/13/2018 | 02/15/2026 |
| 44106M-AW-2 | HOSPITALITY PROP TRUST SVC 4.95 02/15/27 | LS | | 2 | 2FE | 393,725 | 103.0300 | 409,029 | 397,000 | 394,542 | | 280 | | | 4.950 | 5.055 | FA | 7,424 | 19,652 | 01/10/2017 | 02/15/2027 |
| 44106M-AW-2 | HOSPITALITY PROP TRUST SVC 4.95 02/15/27 | | | 2 | 2FE | 14,482,525 | 103.0300 | 15,045,471 | 14,603,000 | 14,512,590 | | 10,307 | | | 4.950 | 5.055 | FA | 273,076 | 722,849 | 01/10/2017 | 02/15/2027 |
| 44106M-AY-8 | HOSPITALITY PROP TRUST HOSPITALITY PROP TRUST | 0 | | 2 | 2FE | 2,437,350 | 98.3100 | 2,457,751 | 2,500,000 | 2,445,194 | | 4,157 | | | 4.375 | 4.649 | FA | 41,319 | 109,375 | 01/30/2018 | 02/15/2030 |
| 44106M-AZ-5 | HOSPITALITY PROP TRUST BASIC | 0 | | 2 | 2FE | 1,997,640 | 102.7990 | 2,055,982 | 2,000,000 | 1,997,770 | | 130 | | | 4.350 | 4.376 | AO | 24,892 | | 09/10/2019 | 10/01/2024 |
| 44107T-AV-8 | HOST HOTELS & RESORTS LP HST 4 06/15/25 | | | 2 | 2FE | 16,975,760 | 106.8890 | 18,171,164 | 17,000,000 | 16,985,413 | | 2,347 | | | 4.000 | 4.018 | JD | 30,222 | 680,000 | 05/06/2015 | 06/15/2025 |
| 44107T-AW-6 | HOST HOTELS & RESORTS LP HST 4 1/2 02/01/26 | | | 2 | 2FE | 9,968,000 | 108.2450 | 10,824,460 | 10,000,000 | 9,978,954 | | 2,943 | | | 4.500 | 4.540 | FA | 187,500 | 450,000 | 10/08/2015 | 02/01/2026 |
| 44107T-AX-4 | HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24 | | | 2 | 2FE | 6,970,250 | 105.4850 | 7,383,957 | 7,000,000 | 7,160,714 | | (34,657) | | | 3.875 | 3.292 | MN | 45,208 | 271,250 | 03/09/2017 | 04/01/2024 |
| 443510-AG-7 | HUBBELL INC HUBB 3.35 03/01/26 | | | 2 | 2FE | 18,856,360 | 102.3450 | 19,445,493 | 19,000,000 | 18,905,734 | | 13,506 | | | 3.350 | 3.440 | MS | 212,167 | 636,500 | 02/23/2016 | 03/01/2026 |
| 443510-AJ-1 | HUBBELL INC HUBB 3 1/2 02/15/28 | | | 2 | 2FE | 3,911,400 | 103.3510 | 4,134,056 | 4,000,000 | 3,925,600 | | 7,698 | | | 3.500 | 3.768 | FA | 52,889 | 140,000 | 02/20/2018 | 02/15/2028 |
| 444859-BA-9 | HUMANA INC HUM 3.15 12/01/22 | | | 2 | 2FE | 19,900,300 | 102.5920 | 20,518,460 | 20,000,000 | 19,967,386 | | 10,503 | | | 3.150 | 3.209 | JD | 52,500 | 630,000 | 01/10/2013 | 12/01/2022 |
| 444859-BK-7 | HUMANA INC HUM 3 1/8 08/15/29 | | | 2 | 2FE | 4,994,900 | 101.6060 | 5,080,305 | 5,000,000 | 4,995,066 | | 166 | | | 3.125 | 3.137 | FA | 59,028 | | 08/08/2019 | 08/15/2029 |
| 445658-CD-7 | JB HUNT TRANSPRT SVCS JBHT 3.85 03/15/24 | | | 2 | 2FE | 20,707,610 | 105.6750 | 21,874,746 | 20,700,000 | 20,703,815 | | (1,714) | | | 3.850 | 3.841 | MS | 234,658 | 796,950 | 09/16/2014 | 03/15/2024 |
| 445658-CE-5 | JB HUNT TRANSPRT SVCS JBHT 3.3 08/15/22 | | | 2 | 2FE | 14,962,650 | 102.9010 | 15,435,105 | 15,000,000 | 14,985,080 | | 5,359 | | | 3.300 | 3.340 | FA | 187,000 | 495,000 | 08/03/2015 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 446150-AJ-3 | HUNTINGTON BANCSHARES HBAN 3.15 03/14/21 | | | 2 | 2FE | 5,988,180 | 101.0560 | 6,063,348 | 6,000,000 | 5,996,986 | | 2,422 | | | 3.150 | 3.193 | MS | 56,175 | 189,000 | 03/09/2016 | 03/14/2021 |
| 446413-AL-0 | HUNTINGTON INGALLS INDUS HII 3.483 12/01/27 | | | 2 | 2FE | 15,447,753 | 104.2500 | 16,680,000 | 16,000,000 | 15,524,822 | | 50,280 | | | 3.483 | 3.923 | JD | 46,440 | 557,280 | 06/15/2018 | 12/01/2027 |
| 448579-AF-9 | HYATT HOTELS CORP HYATT HOTELS CORP | 0 | | 2 | 2FE | 2,997,600 | 110.8380 | 3,325,154 | 3,000,000 | 2,998,408 | | 215 | | | 4.850 | 4.860 | MS | 42,842 | 145,500 | 02/29/2016 | 03/15/2026 |
| 448579-AG-7 | HYATT HOTELS CORP H 4 3/8 09/15/28 | LS | | 2 | 2FE | 120,460 | 108.6090 | 127,073 | 117,000 | 120,302 | | (162) | | | 4.375 | 3.974 | MS | 1,507 | 4,045 | 06/26/2019 | 09/15/2028 |
| 448579-AG-7 | HYATT HOTELS CORP H 4 3/8 09/15/28 | | | 2 | 2FE | 10,175,290 | 108.6090 | 10,733,867 | 9,883,000 | 10,161,899 | | (13,693) | | | 4.375 | 3.974 | MS | 127,312 | 341,701 | 06/26/2019 | 09/15/2028 |
| 44891A-AK-3 | HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26 | LS | | | 2FE | 749,348 | 97.9320 | 734,490 | 750,000 | 749,541 | | 61 | | | 2.750 | 2.760 | MS | 5,385 | 20,625 | 09/22/2016 | 09/27/2026 |
| 44891A-AK-3 | HYUNDAI CAPITAL AMERICA HYNMTR 2 3/4 09/27/26 | | | | 2FE | 5,245,433 | 97.9320 | 5,141,430 | 5,250,000 | 5,246,787 | | 428 | | | 2.750 | 2.760 | MS | 37,698 | 144,375 | 09/22/2016 | 09/27/2026 |
| 44919*-AC-2 | I 595 EXPRESS I 595 EXPRESS | | | 4 | 1PL | 9,864,120 | 99.7510 | 9,839,558 | 9,864,120 | 9,864,120 | | | | | 3.310 | 3.325 | MJSD | 907 | 325,615 | 10/15/2015 | 12/31/2031 |
| 450319-A@-7 | ITC MIDWEST | | | | 1 | 2,000,000 | 104.4820 | 2,089,640 | 2,000,000 | 2,000,000 | | | | | 7.270 | 7.270 | JD | 404 | 145,400 | 12/22/2008 | 12/22/2020 |
| 450319-C*-7 | ITC MIDWEST ITC MIDWEST LLC | | | | 1 | 20,000,000 | 105.6980 | 21,139,600 | 20,000,000 | 20,000,000 | | | | | 4.160 | 4.160 | AO | 168,711 | 832,000 | 04/17/2017 | 04/18/2047 |
| 45032@-AA-3 | ITC GREAT PLAINS | | | | 1 | 14,000,000 | 103.2910 | 14,460,740 | 14,000,000 | 14,000,000 | | | | | 4.160 | 4.160 | MN | 56,622 | 582,400 | 11/26/2014 | 11/26/2044 |
| 45138L-AY-9 | IDAHO POWER CO IDA 4.85 08/15/40 | | | 2 | 1FE | 1,561,956 | 116.7230 | 1,925,936 | 1,650,000 | 1,576,065 | | 1,964 | | | 4.850 | 5.207 | FA | 30,232 | 80,025 | 05/25/2011 | 08/15/2040 |
| 45138L-BA-0 | IDAHO POWER CO IDA 4.3 04/01/42 | | | 2 | 1FE | 7,994,270 | 107.6590 | 8,612,712 | 8,000,000 | 7,995,001 | | 132 | | | 4.300 | 4.304 | AO | 86,000 | 344,000 | 10/08/2015 | 04/01/2042 |
| 45138L-BD-4 | IDAHO POWER CO BASIC | 0 | | 2 | 1FE | 3,697,920 | 101.7070 | 4,068,279 | 4,000,000 | 3,707,190 | | 6,534 | | | 3.650 | 4.120 | MS | 48,667 | 146,000 | 07/31/2018 | 03/01/2045 |
| 45138L-BF-9 | IDAHO POWER CO IDA 4.2 03/01/48 | | | 2 | 1FE | 9,963,000 | 109.3940 | 10,939,360 | 10,000,000 | 9,963,993 | | 657 | | | 4.200 | 4.222 | MS | 140,000 | 420,000 | 03/13/2018 | 03/01/2048 |
| 45167R-AE-4 | IDEX CORP IEX 4 1/2 12/15/20 | | | 2 | 2FE | 17,051,328 | 101.7100 | 17,087,230 | 16,800,000 | 16,829,839 | | (39,469) | | | 4.500 | 4.250 | JD | 33,600 | 756,000 | 09/17/2013 | 12/15/2020 |
| 45167R-AF-1 | IDEX CORP IEX 4.2 12/15/21 | | | 2 | 2FE | 14,962,350 | 103.0390 | 15,455,850 | 15,000,000 | 14,991,362 | | 4,152 | | | 4.200 | 4.231 | JD | 28,000 | 630,000 | 12/08/2011 | 12/15/2021 |
| 452308-AQ-2 | ILLINOIS TOOL WORKS INC ITW 4 7/8 09/15/41 | | | 2 | 1FE | 47,616,768 | 125.9190 | 55,404,184 | 44,000,000 | 47,163,932 | | (92,147) | | | 4.875 | 4.347 | MS | 631,583 | 2,145,000 | 12/11/2014 | 09/15/2041 |
| 454889-AM-8 | INDIANA MICHIGAN POWER AEP 6.05 03/15/37 | | | | 1FE | 8,028,910 | 131.5550 | 10,119,226 | 7,692,000 | 7,961,580 | | (9,015) | | | 6.050 | 5.727 | MS | 137,024 | 465,366 | 06/30/2010 | 03/15/2037 |
| 455434-BP-4 | INDIANAPOLIS PWR & LIGHT AES 4 7/8 11/01/41 | | | 2 | 1FE | 10,354,900 | 116.4580 | 11,645,820 | 10,000,000 | 10,301,024 | | (8,117) | | | 4.875 | 4.651 | MN | 81,250 | 487,500 | 03/23/2012 | 11/01/2041 |
| 45665Q-AF-0 | INFINITY PROPERTY & CASU KMPR 5 09/19/22 | | | | 2FE | 8,949,758 | 106.1140 | 9,338,058 | 8,800,000 | 8,865,150 | | (22,150) | | | 5.000 | 4.705 | MS | 124,667 | 440,000 | 11/24/2015 | 09/19/2022 |
| 45686X-CF-8 | INGERSOLL-RAND CO IR 6.015 02/15/28 | | | | 2FE | 5,346,600 | 116.5770 | 6,248,516 | 5,360,000 | 5,352,562 | | 692 | | | 6.015 | 6.037 | FA | 121,797 | 322,404 | 10/06/2009 | 02/15/2028 |
| 45687A-AN-2 | INGERSOLL-RAND GL HLD CO IR 4.3 02/21/48 | LS | | 2 | 2FE | 51,800 | 108.4700 | 56,404 | 52,000 | 51,806 | | 3 | | | 4.300 | 4.323 | FA | 807 | 2,236 | 02/27/2018 | 02/21/2048 |
| 45687A-AN-2 | INGERSOLL-RAND GL HLD CO IR 4.3 02/21/48 | | | 2 | 2FE | 19,871,150 | 108.4700 | 21,637,576 | 19,948,000 | 19,873,616 | | 1,335 | | | 4.300 | 4.323 | FA | 309,748 | 857,764 | 02/27/2018 | 02/21/2048 |
| 457153-AF-1 | INGRAM MICRO INC IM 5 08/10/22 | | | 2 | 3FE | 14,910,300 | 103.2500 | 15,487,500 | 15,000,000 | 14,972,124 | | 9,761 | | | 5.000 | 5.077 | FA | 293,750 | 750,000 | 08/07/2012 | 08/10/2022 |
| 457153-AG-9 | INGRAM MICRO INC IM 4.95 12/15/24 | LS | | 2 | 3FE | 918,764 | 105.2500 | 970,405 | 922,000 | 920,198 | | 313 | | | 4.950 | 4.995 | JD | 2,028 | 50,249 | 12/10/2014 | 12/15/2024 |
| 457153-AG-9 | INGRAM MICRO INC IM 4.95 12/15/24 | | | 2 | 3FE | 4,063,686 | 105.2500 | 4,292,095 | 4,078,000 | 4,070,029 | | 1,386 | | | 4.950 | 4.995 | JD | 8,972 | 222,251 | 12/10/2014 | 12/15/2024 |
| 457187-AB-8 | INGREDION INC INGR 3.2 10/01/26 | | | 2 | 2FE | 24,256,980 | 101.4570 | 24,349,680 | 24,000,000 | 24,180,291 | | (24,870) | | | 3.200 | 3.071 | AO | 192,000 | 768,000 | 10/18/2016 | 10/01/2026 |
| 458140-AN-0 | INTEL CORP INTC 4 12/15/32 | | | | 1FE | 49,494,050 | 115.9130 | 57,956,600 | 50,000,000 | 49,616,836 | | 21,968 | | | 4.000 | 4.077 | JD | 88,889 | 2,000,000 | 07/22/2015 | 12/15/2032 |
| 4581X0-CE-6 | INTER-AMERICAN DEVEL BK IADB 4 3/8 01/24/44 | | | | 1FE | 19,847,300 | 132.5120 | 26,502,400 | 20,000,000 | 19,863,961 | | 3,118 | | | 4.375 | 4.421 | JJ | 381,597 | 875,000 | 01/16/2014 | 01/24/2044 |
| 45866F-AD-6 | INTERCONTINENTALEXCHANGE ICE 3 3/4 12/01/25 | | | 2 | 1FE | 45,204,700 | 107.6920 | 48,461,265 | 45,000,000 | 45,127,243 | | (19,678) | | | 3.750 | 3.695 | JD | 32,813 | 1,687,500 | 11/20/2015 | 12/01/2025 |
| 45905U-XK-5 | INTL BK RECON & DEVELOP IBRD 2 3/4 07/27/46 | | | 2 | 1FE | 50,000,000 | 91.5830 | 45,791,500 | 50,000,000 | 50,000,000 | | | | | 2.750 | 2.750 | JJ | 588,194 | 1,375,000 | 07/07/2016 | 07/27/2046 |
| 459200-BB-6 | IBM CORP IBM 5 7/8 11/29/32 | LS | | | 1FE | 59,214 | 132.0970 | 71,332 | 54,000 | 57,758 | | (201) | | | 5.875 | 5.131 | MN | 282 | 3,173 | 04/14/2011 | 11/29/2032 |
| 459200-BB-6 | IBM CORP IBM 5 7/8 11/29/32 | | | | 1FE | 7,704,457 | 132.0970 | 9,281,149 | 7,026,000 | 7,514,948 | | (26,167) | | | 5.875 | 5.131 | MN | 36,691 | 412,778 | 04/14/2011 | 11/29/2032 |
| 459200-GS-4 | IBM CORP IBM 5.6 11/30/39 | LS | | | 1FE | 371,117 | 130.4210 | 447,345 | 343,000 | 366,255 | | (665) | | | 5.600 | 5.056 | MN | 1,654 | 19,208 | 05/25/2011 | 11/30/2039 |
| 459200-GS-4 | IBM CORP IBM 5.6 11/30/39 | | | | 1FE | 39,006,282 | 130.4210 | 47,018,219 | 36,051,000 | 38,495,187 | | (69,919) | | | 5.600 | 5.056 | MN | 173,846 | 2,018,856 | 05/25/2011 | 11/30/2039 |
| 459200-HF-1 | IBM CORP IBM 4 06/20/42 | | | | 1FE | 3,066,540 | 110.4140 | 3,312,426 | 3,000,000 | 3,059,096 | | (1,627) | | | 4.000 | 3.868 | JD | 3,667 | 120,000 | 01/07/2015 | 06/20/2042 |
| 459200-JH-5 | IBM CORP IBM 4.7 02/19/46 | LS | | | 1FE | 4,193,713 | 118.9030 | 5,024,841 | 4,226,000 | 4,195,795 | | 575 | | | 4.700 | 4.748 | FA | 72,828 | 198,622 | 02/16/2016 | 02/19/2046 |
| 459200-JH-5 | IBM CORP IBM 4.7 02/19/46 | | | | 1FE | 768,087 | 118.9030 | 920,309 | 774,000 | 768,468 | | 105 | | | 4.700 | 4.748 | FA | 13,339 | 36,378 | 02/16/2016 | 02/19/2046 |
| 459506-AC-5 | INTL FLAVOR & FRAGRANCES IFF 3.2 05/01/23 | | | 2 | 2FE | 10,517,675 | 101.2400 | 10,630,211 | 10,500,000 | 10,506,167 | | (1,898) | | | 3.200 | 3.180 | MN | 56,000 | 336,000 | 04/02/2013 | 05/01/2023 |
| 459506-AK-7 | INTL FLAVOR & FRAGRANCES IFF 4.45 09/26/28 | | | 2 | 2FE | 4,995,600 | 109.3460 | 5,467,295 | 5,000,000 | 4,996,056 | | 362 | | | 4.450 | 4.461 | MS | 58,715 | 222,500 | 09/24/2018 | 09/26/2028 |
| 460146-CF-8 | INTERNATIONAL PAPER CO IP 7.3 11/15/39 | | | | 2FE | 11,240,700 | 138.6220 | 13,862,240 | 10,000,000 | 11,054,445 | | (25,917) | | | 7.300 | 6.358 | MN | 93,278 | 730,000 | 10/19/2010 | 11/15/2039 |
| 460146-CK-7 | INTERNATIONAL PAPER CO IP 4.8 06/15/44 | LS | | 2 | 2FE | 231,936 | 109.8300 | 257,003 | 234,000 | 232,142 | | 39 | | | 4.800 | 4.856 | JD | 499 | 11,232 | 08/05/2014 | 06/15/2044 |
| 460146-CK-7 | INTERNATIONAL PAPER CO IP 4.8 06/15/44 | | | 2 | 2FE | 7,994,840 | 109.8300 | 8,858,912 | 8,066,000 | 8,001,956 | | 1,344 | | | 4.800 | 4.856 | JD | 17,207 | 387,168 | 08/05/2014 | 06/15/2044 |
| 460146-CM-3 | INTERNATIONAL PAPER CO IP 5 09/15/35 | | | 2 | 2FE | 7,220,370 | 117.4160 | 8,219,127 | 7,000,000 | 7,213,332 | | (7,038) | | | 5.000 | 4.717 | MS | 103,056 | 300,000 | 05/10/2019 | 09/15/2035 |
| 460146-CQ-4 | INTERNATIONAL PAPER CO IP 4.4 08/15/47 | | | 2 | 2FE | 4,994,950 | 106.2200 | 5,311,005 | 5,000,000 | 4,995,256 | | 87 | | | 4.400 | 4.406 | FA | 83,111 | 220,000 | 08/02/2016 | 08/15/2047 |
| 460146-CS-0 | INTERNATIONAL PAPER CO IP 4.35 08/15/48 | LS | | 2 | 2FE | 2,931,007 | 106.4240 | 3,122,468 | 2,934,000 | 2,931,146 | | 49 | | | 4.350 | 4.356 | FA | 48,215 | 127,629 | 07/31/2017 | 08/15/2048 |
| 460146-CS-0 | INTERNATIONAL PAPER CO IP 4.35 08/15/48 | | | 2 | 2FE | 7,058,793 | 106.4240 | 7,519,892 | 7,066,000 | 7,059,126 | | 119 | | | 4.350 | 4.356 | FA | 116,118 | 307,371 | 07/31/2017 | 08/15/2048 |
| 460690-BH-2 | INTERPUBLIC GROUP COS IPG 4 03/15/22 | | | | 2FE | 1,693,575 | 103.5040 | 1,681,947 | 1,625,000 | 1,643,162 | | (7,795) | | | 4.000 | 3.469 | MS | 19,139 | 65,000 | 10/23/2012 | 03/15/2022 |
| 460690-BK-5 | INTERPUBLIC GROUP COS IPG 3 3/4 02/15/23 | | | | 2FE | 19,939,800 | 104.4890 | 20,897,880 | 20,000,000 | 19,980,181 | | 5,875 | | | 3.750 | 3.784 | FA | 283,333 | 750,000 | 11/05/2012 | 02/15/2023 |
| 460690-BN-9 | INTERPUBLIC GROUP COS BASIC | 0 | | | 2FE | 999,310 | 102.7730 | 1,027,730 | 1,000,000 | 999,598 | | 226 | | | 3.750 | 3.774 | AO | 9,375 | 38,542 | 09/18/2018 | 10/01/2021 |
| 460690-BP-4 | INTERPUBLIC GROUP COS IPG 4.65 10/01/28 | LS | | 2 | 2FE | 699,062 | 112.4180 | 786,926 | 700,000 | 699,169 | | 82 | | | 4.650 | 4.667 | AO | 8,138 | 33,454 | 09/18/2018 | 10/01/2028 |
| 460690-BP-4 | INTERPUBLIC GROUP COS IPG 4.65 10/01/28 | | | 2 | 2FE | 17,276,828 | 112.4180 | 19,448,314 | 17,300,000 | 17,279,460 | | 2,019 | | | 4.650 | 4.667 | AO | 201,113 | 826,796 | 09/18/2018 | 10/01/2028 |
| 461070-AG-9 | INTERSTATE POWER & LIGHT LNT 6 1/4 07/15/39 | | | | 2FE | 10,086,300 | 131.6390 | 13,163,870 | 10,000,000 | 10,071,334 | | (1,884) | | | 6.250 | 6.186 | JJ | 288,194 | 625,000 | 07/08/2009 | 07/15/2039 |
| 461070-AL-8 | INTERSTATE POWER & LIGHT LNT 3 1/4 12/01/24 | | | 2 | 2FE | 14,930,161 | 104.2710 | 15,510,267 | 14,875,000 | 14,905,246 | | (5,839) | | | 3.250 | 3.203 | JD | 40,286 | 483,438 | 06/23/2015 | 12/01/2024 |
| 46247@-AA-2 | IOWA INTERSTATE RAILROAD | | | 4 | 1PL | 13,000,000 | 104.2530 | 13,552,890 | 13,000,000 | 13,000,000 | | | | | 4.530 | 4.530 | JJ | 250,283 | 588,900 | 02/02/2016 | 01/28/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 463556-A@-9 | IROQUOIS GAS TRANSMISSION IROQUOIS GAS TRANSMISSION | 0 | | | 2 | 3,000,000 | 107.3110 | 3,219,339 | 3,000,000 | 3,000,000 | | | | | 4.120 | 3.902 | JD | 5,493 | 74,160 | 05/09/2019 | 05/09/2034 |
| 46361*-AE-6 | THE IRVINE COMPANY | | | | 1FE | 15,000,000 | 103.1290 | 15,469,350 | 15,000,000 | 15,000,000 | | | | | 3.400 | 3.400 | JD | 42,500 | 510,000 | 07/27/2015 | 06/01/2025 |
| 465685-AD-7 | ITC HOLDINGS CORP ITC 6 3/8 09/30/36 | | | | 2FE | 6,813,925 | 129.2440 | 7,832,162 | 6,060,000 | 6,655,086 | | (21,282) | | | 6.375 | 5.472 | MS | 97,654 | 386,325 | 10/05/2010 | 09/30/2036 |
| 465685-AG-0 | ITC HOLDINGS CORP ITC 4.05 07/01/23 | | | 2 | 2FE | 24,928,750 | 104.6530 | 26,163,300 | 25,000,000 | 24,971,695 | | 7,378 | | | 4.050 | 4.085 | JJ | 506,250 | 1,012,500 | 06/26/2013 | 07/01/2023 |
| 46625H-HV-5 | JPMORGAN CHASE & CO JPM 5 1/2 10/15/40 | | | | 1FE | 10,221,700 | 133.8710 | 13,387,050 | 10,000,000 | 10,188,089 | | (4,845) | | | 5.500 | 5.349 | AO | 116,111 | 550,000 | 05/31/2011 | 10/15/2040 |
| 46625H-JQ-4 | JPMORGAN CHASE & CO JP MORGAN & CO | 0 | | 2 | 2FE | 1,008,750 | 112.9970 | 1,129,965 | 1,000,000 | 1,008,750 | | | | | 6.750 | 6.691 | FA | 28,125 | 67,500 | 02/11/2016 | 01/01/9999 |
| 466313-AH-6 | JABIL INC JBL 3.95 01/12/28 | | | 2 | 2FE | 19,932,250 | 102.6720 | 20,534,480 | 20,000,000 | 19,943,415 | | 5,870 | | | 3.950 | 3.992 | JJ | 370,861 | 790,000 | 01/10/2018 | 01/12/2028 |
| 46647P-AA-4 | JPMORGAN CHASE & CO JPM 4.26 02/22/48 | | | 2 | 1FE | 10,000,000 | 117.4270 | 11,742,690 | 10,000,000 | 10,000,000 | | | | | 4.260 | 4.260 | FA | 152,650 | 426,000 | 02/14/2017 | 02/22/2048 |
| 46647P-AK-2 | JPMORGAN CHASE & CO JPM 4.032 07/24/48 | LS | | 2 | 1FE | 192,000 | 113.4810 | 217,883 | 192,000 | 192,000 | | | | | 4.032 | 4.032 | JJ | 3,376 | 7,741 | 07/17/2017 | 07/24/2048 |
| 46647P-AK-2 | JPMORGAN CHASE & CO JPM 4.032 07/24/48 | | | 2 | 1FE | 24,808,000 | 113.4810 | 28,152,317 | 24,808,000 | 24,808,000 | | | | | 4.032 | 4.032 | JJ | 436,224 | 1,000,259 | 07/17/2017 | 07/24/2048 |
| 46647P-AR-7 | JPMORGAN CHASE & CO JPMORGANCHASE & CO | 0 | | 2 | 1FE | 1,000,000 | 109.9580 | 1,099,576 | 1,000,000 | 1,000,000 | | | | | 4.005 | 4.005 | AO | 7,565 | 40,050 | 04/16/2018 | 04/23/2029 |
| 46647P-AT-3 | JPMORGAN CHASE & CO JPMORGAN CHASE & CO | 0 | | 2 | 1FE | 3,000,000 | 100.6850 | 3,020,546 | 3,000,000 | 3,000,000 | | | | | 2.509 | 2.945 | MJSD | 2,927 | 94,287 | 06/11/2018 | 06/18/2022 |
| 46647P-AV-8 | JPMORGAN CHASE & CO JPM 4.203 07/23/29 | | | 2 | 1FE | 5,000,000 | 111.4210 | 5,571,045 | 5,000,000 | 5,000,000 | | | | | 4.203 | 4.203 | JJ | 92,233 | 210,150 | 07/16/2018 | 07/23/2029 |
| 46658#-AA-2 | JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) | 0 | | | 1 | 4,696,439 | 110.4700 | 5,055,464 | 4,576,310 | 4,688,722 | | (2,316) | | | 4.433 | 4.314 | MON | 9,016 | 202,427 | 06/28/2016 | 12/15/2045 |
| 469814-A#-4 | JACOBS ENGINEERING GROUP INC JACOBS ENGINEERING GROUP INC | | | | 2 | 17,000,000 | 105.7930 | 17,984,810 | 17,000,000 | 17,000,000 | | | | | 4.520 | 4.520 | MN | 113,126 | 768,400 | 05/15/2018 | 05/08/2030 |
| 469814-A@-6 | JACOBS ENGINEERING GROUP INC | | | 1 | 2 | 24,750,000 | 104.5870 | 26,146,750 | 25,000,000 | 24,774,441 | | 21,602 | | | 4.420 | 4.550 | MN | 162,681 | 1,105,000 | 11/13/2018 | 05/08/2028 |
| 47233J-BH-0 | JEFFERIES GRP LLC JEFFERIES GRP LLC | 0 | | | 2FE | 989,660 | 105.9830 | 1,059,829 | 1,000,000 | 989,660 | | | | | 4.150 | 4.498 | JJ | 18,214 | 41,500 | 01/18/2018 | 01/23/2030 |
| 478045-AA-5 | JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 | | | 4 | 1FE | 36,894,937 | 116.4060 | 41,894,677 | 35,990,228 | 36,702,705 | | (25,630) | | | 4.626 | 4.425 | JJ | 767,708 | 1,664,601 | 01/11/2012 | 01/15/2042 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46 | LS | | | 1FE | 94,737 | 109.0450 | 109,045 | 100,000 | 95,042 | | 102 | | | 3.837 | 4.148 | MN | 490 | 3,837 | 11/23/2016 | 05/15/2046 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYS JHHSYS 3.837 05/15/46 | | | | 1FE | 9,378,963 | 109.0450 | 10,795,495 | 9,900,000 | 9,409,151 | | 10,112 | | | 3.837 | 4.148 | MN | 48,538 | 379,863 | 11/23/2016 | 05/15/2046 |
| 478160-AL-8 | JOHNSON & JOHNSON JNJ 4.95 05/15/33 | | | | 1FE | 26,835,431 | 124.9600 | 30,552,720 | 24,450,000 | 26,260,755 | | (100,784) | | | 4.950 | 4.213 | MN | 154,646 | 1,210,275 | 07/29/2013 | 05/15/2033 |
| 478160-AT-1 | JOHNSON & JOHNSON JNJ 5.85 07/15/38 | LS | | | 1FE | 30,111 | 141.6590 | 38,248 | 27,000 | 29,531 | | (81) | | | 5.850 | 5.065 | JJ | 728 | 1,580 | 04/27/2011 | 07/15/2038 |
| 478160-AT-1 | JOHNSON & JOHNSON JNJ 5.85 07/15/38 | | | | 1FE | 20,665,087 | 141.6590 | 26,249,487 | 18,530,000 | 20,266,838 | | (55,474) | | | 5.850 | 5.065 | JJ | 499,847 | 1,084,005 | 04/27/2011 | 07/15/2038 |
| 478160-BA-1 | JOHNSON & JOHNSON JNJ 4.85 05/15/41 | | | | 1FE | 1,217,500 | 127.5230 | 1,594,043 | 1,250,000 | 1,222,560 | | 704 | | | 4.850 | 5.019 | MN | 7,747 | 60,625 | 07/07/2011 | 05/15/2041 |
| 478160-BV-5 | JOHNSON & JOHNSON JNJ 3.7 03/01/46 | | | 2 | 1FE | 15,184,200 | 113.0410 | 16,956,135 | 15,000,000 | 15,186,153 | | (1,655) | | | 3.700 | 3.624 | MS | 185,000 | 462,500 | 06/17/2019 | 03/01/2046 |
| 478160-CF-9 | JOHNSON & JOHNSON JOHNSON & JOHNSON | 0 | | 2 | 1FE | 2,992,380 | 110.3870 | 3,311,597 | 3,000,000 | 2,993,154 | | 283 | | | 3.625 | 3.643 | MS | 35,646 | 108,750 | 02/28/2017 | 03/03/2037 |
| 478160-CG-7 | JOHNSON & JOHNSON JNJ 3 3/4 03/03/47 | LS | | 2 | 1FE | 678,416 | 114.0220 | 775,348 | 680,000 | 678,501 | | 31 | | | 3.750 | 3.763 | MS | 8,358 | 25,500 | 03/01/2017 | 03/03/2047 |
| 478160-CG-7 | JOHNSON & JOHNSON JNJ 3 3/4 03/03/47 | | | 2 | 1FE | 11,293,624 | 114.0220 | 12,907,256 | 11,320,000 | 11,295,048 | | 521 | | | 3.750 | 3.763 | MS | 139,142 | 424,500 | 03/01/2017 | 03/03/2047 |
| 478165-AB-9 | JOHNSON (S.C.) & SON INC 144A | LS | | | 1FE | 104,950 | 125.6330 | 125,633 | 100,000 | 102,825 | | (259) | | | 6.750 | 6.300 | FA | 2,550 | 6,750 | 12/23/2008 | 02/15/2028 |
| 478165-AB-9 | JOHNSON (S.C.) & SON INC 144A | | | | 1FE | 20,885,050 | 125.6330 | 25,000,967 | 19,900,000 | 20,462,247 | | (51,637) | | | 6.750 | 6.300 | FA | 507,450 | 1,343,250 | 12/23/2008 | 02/15/2028 |
| 478165-AG-8 | JOHNSON (S.C.) & SON INC SCJOHN 4.8 09/01/40 | | | | 1FE | 23,449,669 | 118.3750 | 26,060,190 | 22,015,000 | 23,274,064 | | (39,040) | | | 4.800 | 4.368 | MS | 352,240 | 1,056,720 | 09/02/2014 | 09/01/2040 |
| 478165-AH-6 | JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46 | LS | | 2 | 1FE | 224,566 | 121.6250 | 273,656 | 225,000 | 224,594 | | 7 | | | 4.750 | 4.762 | AO | 2,256 | 10,688 | 10/13/2015 | 10/15/2046 |
| 478165-AH-6 | JOHNSON (S.C.) & SON INC SCJOHN 4 3/4 10/15/46 | | | 2 | 1FE | 4,765,784 | 121.6250 | 5,807,594 | 4,775,000 | 4,766,389 | | 157 | | | 4.750 | 4.762 | AO | 47,883 | 226,813 | 10/13/2015 | 10/15/2046 |
| 48125X-SN-7 | JPMORGAN CHASE & CO JPM 5 1/4 06/10/31 | | | 2 | 1FE | 19,900,000 | 103.7980 | 20,759,600 | 20,000,000 | 20,081,510 | | (5,103) | | | 5.250 | 5.202 | JD | 61,250 | 1,050,000 | 05/27/2011 | 06/10/2031 |
| 48126H-AC-4 | JPMORGAN CHASE & CO JPMORGAN CHASE & CO | 0 | | 2 | 2FE | 1,902,500 | 109.2020 | 2,184,030 | 2,000,000 | 1,902,500 | | | | | 6.100 | 6.413 | AO | 30,500 | 122,000 | 02/11/2016 | 01/01/9999 |
| 482480-AE-0 | KLA-TENCOR CORP KLAC 4.65 11/01/24 | LS | | 2 | 2FE | 121,770 | 109.6510 | 132,677 | 121,000 | 121,406 | | (79) | | | 4.650 | 4.567 | MN | 938 | 5,627 | 12/02/2014 | 11/01/2024 |
| 482480-AE-0 | KLA-TENCOR CORP KLAC 4.65 11/01/24 | | | 2 | 2FE | 14,973,710 | 109.6510 | 16,314,943 | 14,879,000 | 14,928,947 | | (9,676) | | | 4.650 | 4.567 | MN | 115,312 | 691,874 | 12/02/2014 | 11/01/2024 |
| 482480-AF-7 | KLA-TENCOR CORP KLAC 5.65 11/01/34 | | | 2 | 2FE | 15,153,300 | 117.4490 | 17,617,335 | 15,000,000 | 15,128,032 | | (5,631) | | | 5.650 | 5.563 | MN | 141,250 | 847,500 | 12/02/2014 | 11/01/2034 |
| 482480-AG-5 | KLA-TENCOR CORP KLAC 4.1 03/15/29 | | | 2 | 2FE | 26,156,670 | 109.5630 | 26,843,033 | 24,500,000 | 26,092,055 | | (64,616) | | | 4.100 | 3.257 | MS | 295,769 | 488,299 | 07/29/2019 | 03/15/2029 |
| 48249D-AA-9 | KKR GROUP FIN CO II KKR 5 1/2 02/01/43 | | | 2 | 1FE | 9,885,600 | 121.9690 | 12,196,910 | 10,000,000 | 9,898,185 | | 2,128 | | | 5.500 | 5.579 | FA | 229,167 | 550,000 | 01/25/2013 | 02/01/2043 |
| 482620-AW-1 | KINDER MORGAN INC/DELAWA KMI 7 1/4 03/01/28 | | | | 2FE | 11,523,650 | 118.2240 | 11,822,370 | 10,000,000 | 10,790,986 | | (73,149) | | | 7.250 | 6.010 | MS | 241,667 | 725,000 | 08/08/2005 | 03/01/2028 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPIT KPERM 4.15 05/01/47 | | | 2 | 1FE | 14,857,650 | 114.2270 | 17,134,095 | 15,000,000 | 14,864,329 | | 2,610 | | | 4.150 | 4.206 | MN | 103,750 | 622,500 | 04/25/2017 | 05/01/2047 |
| 485134-BM-1 | KANSAS CITY POWER & LT EVRG 5.3 10/01/41 | | | 2 | 1FE | 11,922,960 | 126.4050 | 15,168,588 | 12,000,000 | 11,934,084 | | 1,576 | | | 5.300 | 5.343 | AO | 159,000 | 636,000 | 09/15/2011 | 10/01/2041 |
| 485134-BN-9 | KANSAS CITY POWER & LT EVRG 3.15 03/15/23 | | | 2 | 1FE | 9,990,600 | 102.7820 | 10,278,200 | 10,000,000 | 9,996,664 | | 974 | | | 3.150 | 3.161 | MS | 92,750 | 315,000 | 03/11/2013 | 03/15/2023 |
| 485170-AV-6 | KANSAS CITY SOUTHERN KSU 3 05/15/23 | | | 2 | 2FE | 19,435,135 | 102.2270 | 20,445,480 | 20,000,000 | 19,701,409 | | 81,417 | | | 3.000 | 3.471 | MN | 76,667 | 600,000 | 07/26/2016 | 05/15/2023 |
| 487312-AA-8 | KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 | | | 4 | 1FE | 1,640,316 | 118.7230 | 1,997,366 | 1,682,375 | 1,655,148 | | 1,625 | | | 6.093 | 6.372 | MN | 13,098 | 449,510 | 07/27/2009 | 05/15/2033 |
| 487836-BL-1 | KELLOGG CO K 2 3/4 03/01/23 | LS | | | 2FE | 97,255 | 101.1890 | 107,261 | 106,000 | 102,720 | | 956 | | | 2.750 | 3.796 | MS | 972 | 2,915 | 09/12/2013 | 03/01/2023 |
| 487836-BL-1 | KELLOGG CO K 2 3/4 03/01/23 | | | | 2FE | 15,958,970 | 101.1890 | 17,600,884 | 17,394,000 | 16,855,714 | | 156,951 | | | 2.750 | 3.796 | MS | 159,445 | 478,335 | 09/12/2013 | 03/01/2023 |
| 489170-AC-4 | KENNAMETAL INC KMT 3 7/8 02/15/22 | | | 2 | 2FE | 25,214,048 | 102.8720 | 24,655,260 | 23,967,000 | 24,256,791 | | (147,454) | | | 3.875 | 3.206 | FA | 350,850 | 928,721 | 01/08/2013 | 02/15/2022 |
| 491674-BG-1 | KENTUCKY UTILITIES CO PPL 5 1/8 11/01/40 | | | 2 | 1FE | 16,960,593 | 124.6120 | 21,184,091 | 17,000,000 | 16,967,158 | | 758 | | | 5.125 | 5.140 | MN | 145,208 | 871,250 | 07/06/2011 | 11/01/2040 |
| 491674-BJ-5 | KENTUCKY UTILITIES CO PPL 4.65 11/15/43 | | | 2 | 1FE | 14,892,000 | 117.2980 | 17,594,670 | 15,000,000 | 14,903,757 | | 2,153 | | | 4.650 | 4.695 | MN | 91,063 | 697,500 | 11/06/2013 | 11/14/2043 |
| 49271V-AC-4 | KEURIG DR PEPPER INC KDP 4.985 05/25/38 | 0 | | 2 | 2FE | 2,000,000 | 118.0290 | 2,360,580 | 2,000,000 | 2,000,000 | | | | | 4.985 | 3.947 | MN | 9,970 | 49,850 | 06/05/2019 | 05/25/2038 |
| 49271V-AC-4 | KEURIG DR PEPPER INC KDP 4.985 05/25/38 | LS | | 2 | 2FE | 3,365,157 | 118.0290 | 3,457,069 | 2,929,000 | 3,360,250 | | (4,907) | | | 4.985 | 3.947 | MN | 14,601 | 73,005 | 09/10/2019 | 05/25/2038 |
| 49271V-AC-4 | KEURIG DR PEPPER INC KDP 4.985 05/25/38 | | | 2 | 2FE | 16,166,313 | 118.0290 | 16,607,861 | 14,071,000 | 16,142,738 | | (23,575) | | | 4.985 | 3.947 | MN | 70,144 | 350,720 | 09/10/2019 | 05/25/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 49271V-AD-2 | KEURIG DR PEPPER INC KEURIG DR PEPPER ING | 0 | | 2 | 2FE | 1,000,000 | 120.7580 | 1,207,580 | 1,000,000 | 1,000,000 | | | | | 5.085 | 5.085 | MN | 5,085 | 25,425 | 06/05/2019 | 05/25/2048 |
| 49271V-AF-7 | KEURIG DR PEPPER INC KEURIG DR PEPPER INC | 0 | | 2 | 2FE | 4,000,000 | 112.5870 | 4,503,482 | 4,000,000 | 4,000,000 | | | | | 4.597 | 4.597 | MN | 18,388 | 91,940 | 06/05/2019 | 05/25/2028 |
| 49326E-EJ-8 | KEYCORP KEY 2.55 10/01/29 | LS | | | 2FE | 161,870 | 97.8550 | 158,525 | 162,000 | 161,873 | | | | | 2.550 | 2.559 | AO | 1,033 | | 09/04/2019 | 10/01/2029 |
| 49326E-EJ-8 | KEYCORP KEY 2.55 10/01/29 | | | | 2FE | 19,822,130 | 97.8550 | 19,412,455 | 19,838,000 | 19,822,442 | | 312 | | | 2.550 | 2.559 | AO | 126,467 | | 09/04/2019 | 10/01/2029 |
| 49327M-2K-9 | KEY BANK NA KEY 3.3 06/01/25 | LS | | | 1FE | 249,334 | 105.3680 | 263,421 | 250,000 | 249,620 | | 62 | | | 3.300 | 3.331 | JD | 688 | 8,250 | 02/17/2016 | 06/01/2025 |
| 49327M-2K-9 | KEY BANK NA KEY 3.3 06/01/25 | | | | 1FE | 31,665,376 | 105.3680 | 33,454,404 | 31,750,000 | 31,701,798 | | 7,896 | | | 3.300 | 3.331 | JD | 87,313 | 1,047,750 | 02/17/2016 | 06/01/2025 |
| 49337W-AH-3 | KEYSPAN CORP NGGLN 5 7/8 04/01/33 | LS | | | 2FE | 1,973 | 116.9080 | 2,338 | 2,000 | 1,980 | | 1 | | | 5.875 | 5.982 | AO | 29 | 118 | 07/07/2010 | 04/01/2033 |
| 49337W-AH-3 | KEYSPAN CORP NGGLN 5 7/8 04/01/33 | | | | 2FE | 9,121,400 | 116.9080 | 10,811,606 | 9,248,000 | 9,155,103 | | 4,142 | | | 5.875 | 5.982 | AO | 135,830 | 543,320 | 07/07/2010 | 04/01/2033 |
| 49337W-AJ-9 | KEYSPAN CORP NGGLN 5.803 04/01/35 | | | | 2FE | 13,717,346 | 121.1000 | 15,958,532 | 13,178,000 | 13,587,498 | | (17,120) | | | 5.803 | 5.497 | AO | 191,180 | 764,719 | 07/22/2010 | 04/01/2035 |
| 49338L-AB-9 | KEYSIGHT TECHNOLOGIES KEYS 4.55 10/30/24 | | | 2 | 2FE | 20,143,270 | 108.6870 | 21,737,400 | 20,000,000 | 20,089,172 | | (17,341) | | | 4.550 | 4.441 | AO | 154,194 | 910,000 | 09/14/2016 | 10/30/2024 |
| 49338L-AF-0 | KEYSIGHT TECHNOLOGIES KEYS 3 10/30/29 | | | 2 | 2FE | 14,987,100 | 100.3010 | 15,045,090 | 15,000,000 | 14,987,322 | | 222 | | | 3.000 | 3.010 | AO | 86,250 | | 10/07/2019 | 10/30/2029 |
| 49427R-AP-7 | KILROY REALTY LP KRC 3.05 02/15/30 | | | 2 | 2FE | 14,981,700 | 98.7770 | 14,816,610 | 15,000,000 | 14,981,964 | | 264 | | | 3.050 | 3.064 | FA | 132,167 | | 09/03/2019 | 02/15/2030 |
| 49427R-B*-2 | KILROY REALTY LP KILROY REALTY | | | | 2 | 20,000,000 | 101.5790 | 20,315,800 | 20,000,000 | 20,000,000 | | | | | 3.450 | 3.450 | FA | 256,833 | 690,000 | 02/17/2017 | 02/17/2029 |
| 494368-BG-7 | KIMBERLY-CLARK CORP KMB 5.3 03/01/41 | | | | 1FE | 28,551,778 | 131.6610 | 35,527,485 | 26,984,000 | 28,343,305 | | (37,661) | | | 5.300 | 4.908 | MS | 476,717 | 1,430,152 | 11/01/2013 | 03/01/2041 |
| 494368-BV-4 | KIMBERLY-CLARK CORP KMB 3.2 07/30/46 | LS | | 2 | 1FE | 184,575 | 101.0510 | 186,944 | 185,000 | 184,605 | | 9 | | | 3.200 | 3.212 | JJ | 2,483 | 5,920 | 07/26/2016 | 07/30/2046 |
| 494368-BV-4 | KIMBERLY-CLARK CORP KMB 3.2 07/30/46 | | | 2 | 1FE | 6,799,326 | 101.0510 | 6,886,626 | 6,815,000 | 6,800,449 | | 342 | | | 3.200 | 3.212 | JJ | 91,472 | 218,080 | 07/26/2016 | 07/30/2046 |
| 49446R-AP-4 | KIMCO REALTY CORP KIM 2.8 10/01/26 | | | 2 | 2FE | 14,877,960 | 99.8120 | 14,971,785 | 15,000,000 | 14,915,043 | | 11,245 | | | 2.800 | 2.893 | AO | 105,000 | 420,000 | 08/09/2016 | 10/01/2026 |
| 49446R-AQ-2 | KIMCO REALTY CORP KIM 4 1/8 12/01/46 | | | 2 | 2FE | 14,740,300 | 104.1160 | 15,617,325 | 15,000,000 | 14,754,749 | | 4,775 | | | 4.125 | 4.227 | JD | 51,563 | 618,750 | 01/17/2017 | 12/01/2046 |
| 49446R-AT-6 | KIMCO REALTY CORP KIM 4.45 09/01/47 | | | 2 | 2FE | 4,962,950 | 109.3040 | 5,465,205 | 5,000,000 | 4,964,584 | | 636 | | | 4.450 | 4.495 | MS | 74,167 | 222,500 | 08/01/2017 | 09/01/2047 |
| 494550-AJ-5 | KINDER MORGAN ENER PART KMI 7.4 03/15/31 | | | | 2FE | 2,415,907 | 130.8630 | 2,931,336 | 2,240,000 | 2,364,889 | | (7,298) | | | 7.400 | 6.685 | MS | 48,807 | 165,760 | 12/15/2010 | 03/15/2031 |
| 494550-AT-3 | KINDER MORGAN ENER PART KMI 5.8 03/15/35 | LS | | | 2FE | 101,772 | 118.5210 | 118,521 | 100,000 | 101,456 | | (59) | | | 5.800 | 5.656 | MS | 1,708 | 5,800 | 10/02/2013 | 03/15/2035 |
| 494550-AT-3 | KINDER MORGAN ENER PART KMI 5.8 03/15/35 | | | | 2FE | 2,951,388 | 118.5210 | 3,437,097 | 2,900,000 | 2,942,223 | | (1,716) | | | 5.800 | 5.656 | MS | 49,526 | 168,200 | 10/02/2013 | 03/15/2035 |
| 494550-BB-1 | KINDER MORGAN ENER PART | 0 | | | 2FE | 656,862 | 100.5920 | 603,552 | 600,000 | 600,864 | | (6,923) | | | 6.850 | 5.639 | FA | 15,527 | 41,100 | 08/20/2009 | 02/15/2020 |
| 494550-BC-9 | KINDER MORGAN ENER PART | 0 | | | 2FE | 3,147,990 | 104.2330 | 3,126,977 | 3,000,000 | 3,089,850 | | (58,140) | | | 5.800 | 3.163 | MS | 58,000 | 87,000 | 03/19/2019 | 03/01/2021 |
| 494550-BD-7 | KINDER MORGAN ENER PART KMI 6 1/2 09/01/39 | | | | 2FE | 5,086,050 | 126.5600 | 6,328,010 | 5,000,000 | 5,072,291 | | (1,807) | | | 6.500 | 6.370 | MS | 108,333 | 325,000 | 10/23/2009 | 09/01/2039 |
| 49836M-AA-6 | KKR REIGN I LTD KREIGN 5 05/30/49 | | | | 1FE | 50,000,000 | 102.8280 | 51,414,050 | 50,000,000 | 50,000,000 | | | | | 5.000 | 5.000 | MN | 215,278 | 1,409,722 | 06/10/2019 | 05/30/2049 |
| 500255-AN-4 | KOHL'S CORPORATION KSS 6 01/15/33 | | | | 2FE | 16,488,207 | 108.6150 | 17,412,087 | 16,031,000 | 16,360,807 | | (16,924) | | | 6.000 | 5.771 | JJ | 443,524 | 961,860 | 05/10/2011 | 01/15/2033 |
| 500255-AS-3 | KOHL'S CORPORATION KSS 3 1/4 02/01/23 | LS | | 2 | 2FE | 70,913 | 101.7430 | 75,290 | 74,000 | 72,917 | | 325 | | | 3.250 | 3.757 | FA | 1,002 | 2,405 | 02/21/2013 | 02/01/2023 |
| 500255-AS-3 | KOHL'S CORPORATION KSS 3 1/4 02/01/23 | | | 2 | 2FE | 887,367 | 101.7430 | 942,140 | 926,000 | 912,453 | | 4,071 | | | 3.250 | 3.757 | FA | 12,540 | 30,095 | 02/21/2013 | 02/01/2023 |
| 500255-AU-8 | KOHL'S CORPORATION KSS 4 1/4 07/17/25 | LS | | 2 | 2FE | 2,281,452 | 106.4000 | 2,428,048 | 2,282,000 | 2,281,668 | | 52 | | | 4.250 | 4.253 | JJ | 44,182 | 96,985 | 07/14/2015 | 07/17/2025 |
| 500255-AU-8 | KOHL'S CORPORATION KSS 4 1/4 07/17/25 | | | 2 | 2FE | 5,716,628 | 106.4000 | 6,083,952 | 5,718,000 | 5,717,169 | | 130 | | | 4.250 | 4.253 | JJ | 110,707 | 243,015 | 07/14/2015 | 07/17/2025 |
| 50075N-AC-8 | MONDELEZ INTERNATIONAL MDLZ 6 1/2 11/01/31 | | | | 2FE | 16,963,122 | 126.9870 | 18,540,044 | 14,600,000 | 16,377,053 | | (107,153) | | | 6.500 | 5.115 | MN | 158,167 | 949,000 | 10/17/2013 | 11/01/2031 |
| 50076Q-AE-6 | KRAFT HEINZ FOODS CO KHC 5 06/04/42 | | | | 2FE | 21,476,021 | 107.1670 | 21,587,801 | 20,144,000 | 21,295,121 | | (29,670) | | | 5.000 | 4.586 | JD | 75,540 | 1,007,200 | 01/18/2013 | 06/04/2042 |
| 501044-CN-9 | KROGER CO KR 5.4 07/15/40 | | | 2 | 2FE | 11,081,038 | 115.7470 | 12,784,234 | 11,045,000 | 11,075,658 | | (790) | | | 5.400 | 5.377 | JJ | 275,021 | 596,430 | 10/19/2010 | 07/15/2040 |
| 501044-CR-0 | KROGER CO KR 5 04/15/42 | | | 2 | 2FE | 13,678,840 | 111.1860 | 15,010,137 | 13,500,000 | 13,658,785 | | (4,080) | | | 5.000 | 4.878 | AO | 142,500 | 675,000 | 09/17/2014 | 04/15/2042 |
| 501044-CR-0 | KROGER CO KR 5 04/15/42 | 0 | | 2 | 2FE | 3,114,780 | 111.1860 | 3,335,586 | 3,000,000 | 3,108,583 | | (2,803) | | | 5.000 | 4.878 | AO | 31,667 | 150,000 | 08/23/2017 | 04/15/2042 |
| 501044-CY-5 | KROGER CO KR 4 02/01/24 | LS | | 2 | 2FE | 424,133 | 106.2100 | 451,393 | 425,000 | 424,604 | | 88 | | | 4.000 | 4.025 | FA | 7,083 | 17,000 | 01/23/2014 | 02/01/2024 |
| 501044-CY-5 | KROGER CO KR 4 02/01/24 | | | 2 | 2FE | 4,565,667 | 106.2100 | 4,859,112 | 4,575,000 | 4,570,740 | | 942 | | | 4.000 | 4.025 | FA | 76,250 | 183,000 | 01/23/2014 | 02/01/2024 |
| 501044-DC-2 | KROGER CO KR 3 1/2 02/01/26 | LS | | 2 | 2FE | 194,538 | 104.7280 | 204,220 | 195,000 | 194,703 | | 43 | | | 3.500 | 3.528 | FA | 2,844 | 6,825 | 01/08/2016 | 02/01/2026 |
| 501044-DC-2 | KROGER CO KR 3 1/2 02/01/26 | | | 2 | 2FE | 4,793,612 | 104.7280 | 5,032,180 | 4,805,000 | 4,797,678 | | 1,062 | | | 3.500 | 3.528 | FA | 70,073 | 168,175 | 01/08/2016 | 02/01/2026 |
| 501044-DG-3 | KROGER CO KR 4.45 02/01/47 | | | 2 | 2FE | 4,993,350 | 106.0780 | 5,303,915 | 5,000,000 | 4,993,730 | | 118 | | | 4.450 | 4.458 | FA | 92,708 | 222,500 | 01/17/2017 | 02/01/2047 |
| 501044-DK-4 | KROGER CO KR 4.65 01/15/48 | LS | | 2 | 2FE | 141,965 | 109.0720 | 155,973 | 143,000 | 142,003 | | 17 | | | 4.650 | 4.695 | JJ | 3,066 | 6,650 | 07/17/2017 | 01/15/2048 |
| 501044-DK-4 | KROGER CO KR 4.65 01/15/48 | | | 2 | 2FE | 4,821,835 | 109.0720 | 5,297,642 | 4,857,000 | 4,823,129 | | 574 | | | 4.650 | 4.695 | JJ | 104,142 | 225,851 | 07/17/2017 | 01/15/2048 |
| 501044-DL-2 | KROGER CO BASIC | 0 | | 2 | 2FE | 994,030 | 112.4340 | 1,124,345 | 1,000,000 | 994,496 | | 466 | | | 4.500 | 4.575 | JJ | 20,750 | 22,625 | 01/07/2019 | 01/15/2029 |
| 502438-AA-8 | CLARK COUNTY LAS VEGAS STADIUM | | | 4 | 2 | 35,000,000 | 106.7790 | 37,372,650 | 35,000,000 | 35,000,000 | | | | | 4.920 | 4.920 | JD | 76,533 | 1,627,742 | 03/15/2019 | 12/15/2039 |
| 50247V-AC-3 | LYB INTL FINANCE BV LYB 4 7/8 03/15/44 | LS | | 2 | 2FE | 362,609 | 112.6920 | 388,789 | 345,000 | 361,571 | | (383) | | | 4.875 | 4.542 | MS | 4,952 | 16,819 | 02/22/2017 | 03/15/2044 |
| 50247V-AC-3 | LYB INTL FINANCE BV LYB 4 7/8 03/15/44 | | | 2 | 2FE | 4,892,591 | 112.6920 | 5,245,831 | 4,655,000 | 4,878,585 | | (5,169) | | | 4.875 | 4.542 | MS | 66,819 | 226,931 | 02/22/2017 | 03/15/2044 |
| 50247W-AB-3 | LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27 | LS | | 2 | 2FE | 8,929,080 | 104.6900 | 9,422,109 | 9,000,000 | 8,934,902 | | 2,247 | | | 3.500 | 3.703 | MS | 104,125 | 315,000 | 05/26/2017 | 03/02/2027 |
| 50247W-AB-3 | LYB INTERNATIONAL FINANC LYB 3 1/2 03/02/27 | | | 2 | 2FE | 992,120 | 104.6900 | 1,046,901 | 1,000,000 | 992,767 | | 250 | | | 3.500 | 3.703 | MS | 11,569 | 35,000 | 05/26/2017 | 03/02/2027 |
| 50249A-AA-1 | LYB INT FINANCE III LYB 4.2 10/15/49 | LS | | 2 | 2FE | 844,042 | 104.0420 | 891,643 | 857,000 | 844,091 | | 49 | | | 4.200 | 4.290 | AO | 8,099 | | 09/26/2019 | 10/15/2049 |
| 50249A-AA-1 | LYB INT FINANCE III LYB 4.2 10/15/49 | | | 2 | 2FE | 9,989,638 | 104.0420 | 10,553,010 | 10,143,000 | 9,990,219 | | 581 | | | 4.200 | 4.290 | AO | 95,851 | | 09/26/2019 | 10/15/2049 |
| 50540R-AL-6 | LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22 | LS | | 2 | 2FE | 375,612 | 103.7160 | 386,860 | 373,000 | 373,728 | | (286) | | | 3.750 | 3.664 | FA | 4,973 | 13,988 | 08/22/2012 | 08/23/2022 |
| 50540R-AL-6 | LABORATORY CORP OF AMER HLDGS LH 3 3/4 08/23/22 | | | 2 | 2FE | 20,016,188 | 103.7160 | 20,615,570 | 19,877,000 | 19,915,778 | | (15,230) | | | 3.750 | 3.664 | FA | 265,027 | 745,388 | 08/22/2012 | 08/23/2022 |
| 50540R-AP-7 | LABORATORY CORP OF AMER HLDGS LH 3.2 02/01/22 | | | | 2FE | 4,948,350 | 102.0950 | 5,104,760 | 5,000,000 | 4,981,053 | | 8,636 | | | 3.200 | 3.390 | FA | 66,667 | 160,000 | 01/07/2016 | 02/01/2022 |
| 50540R-AU-6 | LABORATORY CORP OF AMER HLDGS LABORATORY CORP OF AMERICA | 0 | | 2 | 2FE | 2,995,470 | 105.3840 | 3,161,531 | 3,000,000 | 2,996,414 | | 399 | | | 3.600 | 3.618 | MS | 36,000 | 108,000 | 08/15/2017 | 09/01/2027 |
| 505588-BE-2 | LACLEDE GAS CO SR 6 05/01/34 | | | | 1FE | 8,902,310 | 121.7620 | 10,349,796 | 8,500,000 | 8,807,572 | | (16,587) | | | 6.000 | 5.597 | MN | 85,000 | 510,000 | 12/10/2012 | 05/01/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 505588-BF-9 | LACLEDE GAS CO SR 6.15 06/01/36 | | | | 1FE | 3,952,000 | 124.6220 | 4,984,864 | 4,000,000 | 3,962,733 | | 1,275 | | | 6.150 | 6.242 | JD | 20,500 | 246,000 | 04/01/2009 | 06/01/2036 |
| 505588-BJ-1 | LACLEDE GAS CO SR 3.4 08/15/23 | | | 2 | 1FE | 5,113,000 | 103.4970 | 5,174,855 | 5,000,000 | 5,051,663 | | (14,284) | | | 3.400 | 3.076 | FA | 64,222 | 170,000 | 06/12/2015 | 08/15/2023 |
| 505597-AD-6 | SPIRE INC SR 4.7 08/15/44 | | | 2 | 2FE | 9,990,500 | 113.8340 | 11,383,360 | 10,000,000 | 9,991,335 | | 184 | | | 4.700 | 4.706 | FA | 177,556 | 470,000 | 08/12/2014 | 08/15/2044 |
| 50587K-AB-7 | LAFARGEHOLCIM FINANCE US LHNVX 4 3/4 09/22/46 | LS | | 2 | 2FE | 182,284 | 107.8150 | 199,457 | 185,000 | 182,427 | | 46 | | | 4.750 | 4.843 | MS | 2,417 | 8,788 | 09/16/2016 | 09/22/2046 |
| 50587K-AB-7 | LAFARGEHOLCIM FINANCE US LHNVX 4 3/4 09/22/46 | | | 2 | 2FE | 14,597,516 | 107.8150 | 15,972,733 | 14,815,000 | 14,608,982 | | 3,693 | | | 4.750 | 4.843 | MS | 193,521 | 703,713 | 09/16/2016 | 09/22/2046 |
| 50987*-AA-0 | LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT | 0 | | | 1 | 4,702,218 | 101.2060 | 4,758,922 | 4,702,218 | 4,702,218 | | | | | 3.750 | 3.750 | MON | 7,837 | 176,333 | 09/23/2016 | 11/15/2035 |
| 512807-AN-8 | LAM RESEARCH CORP LRCX 3.8 03/15/25 | | | 2 | 2FE | 35,035,950 | 106.4090 | 37,243,115 | 35,000,000 | 35,024,553 | | (4,477) | | | 3.800 | 3.784 | MS | 391,611 | 1,330,000 | 11/14/2016 | 03/15/2025 |
| 512807-AU-2 | LAM RESEARCH CORP LRCX 4 03/15/29 | | | 2 | 2FE | 19,963,140 | 109.9990 | 21,999,880 | 20,000,000 | 19,965,892 | | 2,752 | | | 4.000 | 4.022 | MS | 235,556 | 424,444 | 03/06/2019 | 03/15/2029 |
| 521865-AX-3 | LEAR CORP LEA 5 1/4 01/15/25 | LS | | 2 | 2FE | 105,500 | 102.9740 | 102,974 | 100,000 | 102,712 | | (905) | | | 5.250 | 4.169 | JJ | 2,421 | 5,250 | 11/18/2016 | 01/15/2025 |
| 521865-AX-3 | LEAR CORP LEA 5 1/4 01/15/25 | | | 2 | 2FE | 10,444,500 | 102.9740 | 10,194,456 | 9,900,000 | 10,168,528 | | (89,639) | | | 5.250 | 4.169 | JJ | 239,662 | 519,750 | 11/18/2016 | 01/15/2025 |
| 521865-AY-1 | LEAR CORP LEA 3.8 09/15/27 | | | 2 | 2FE | 14,774,350 | 101.1810 | 15,177,120 | 15,000,000 | 14,814,725 | | 20,073 | | | 3.800 | 3.987 | MS | 167,833 | 570,000 | 02/14/2018 | 09/15/2027 |
| 521865-BA-2 | LEAR CORP LEA 4 1/4 05/15/29 | LS | | 2 | 2FE | 94,706 | 103.4600 | 98,287 | 95,000 | 94,724 | | 18 | | | 4.250 | 4.288 | MN | 516 | 2,176 | 04/29/2019 | 05/15/2029 |
| 521865-BA-2 | LEAR CORP LEA 4 1/4 05/15/29 | | | 2 | 2FE | 4,889,844 | 103.4600 | 5,074,708 | 4,905,000 | 4,890,750 | | 906 | | | 4.250 | 4.288 | MN | 26,637 | 112,338 | 04/29/2019 | 05/15/2029 |
| 524901-AR-6 | LEGG MASON INC LM 5 5/8 01/15/44 | | | | 2FE | 12,519,375 | 113.6890 | 14,211,150 | 12,500,000 | 12,518,002 | | (348) | | | 5.625 | 5.614 | JJ | 324,219 | 703,125 | 02/12/2014 | 01/15/2044 |
| 524901-AT-2 | LEGG MASON INC LM 3.95 07/15/24 | | | | 2FE | 17,237,450 | 105.1090 | 18,029,278 | 17,153,000 | 17,198,452 | | (9,040) | | | 3.950 | 3.886 | JJ | 312,423 | 677,544 | 05/07/2015 | 07/15/2024 |
| 53079E-AW-4 | LIBERTY MUTUAL GROUP INC LIBMUT 4.95 05/01/22 | | | | 2FE | 4,984,450 | 105.9560 | 5,297,785 | 5,000,000 | 4,995,652 | | 1,717 | | | 4.950 | 4.990 | MN | 41,250 | 247,500 | 05/01/2012 | 05/01/2022 |
| 53079E-BE-3 | LIBERTY MUTUAL GROUP INC LIBMUT 4 1/4 06/15/23 | | | | 2FE | 1,807,120 | 106.2540 | 1,968,885 | 1,853,000 | 1,833,894 | | 4,995 | | | 4.250 | 4.576 | JD | 3,500 | 78,753 | 01/08/2014 | 06/15/2023 |
| 53079E-BF-0 | LIBERTY MUTUAL GROUP INC | 0 | | | 2FE | 9,992,000 | 117.4860 | 11,748,639 | 10,000,000 | 9,992,845 | | 149 | | | 4.850 | 4.855 | FA | 202,083 | 485,000 | 07/21/2014 | 08/01/2044 |
| 53079E-BG-8 | LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29 | | | | 2FE | 6,336,856 | 111.7200 | 7,314,293 | 6,547,000 | 6,352,278 | | 15,422 | | | 4.569 | 4.980 | FA | 124,639 | 152,059 | 01/28/2019 | 02/01/2029 |
| 53117C-AN-2 | LIBERTY PROPERTY LP LPT 4 1/8 06/15/22 | | | 2 | 2FE | 10,885,305 | 104.4870 | 11,310,761 | 10,825,000 | 10,841,193 | | (6,646) | | | 4.125 | 4.056 | JD | 19,846 | 446,531 | 06/07/2012 | 06/15/2022 |
| 53117C-AR-3 | LIBERTY PROPERTY LP LPT 3 3/4 04/01/25 | LS | | 2 | 2FE | 224,199 | 106.8840 | 240,488 | 225,000 | 224,544 | | 77 | | | 3.750 | 3.793 | AO | 2,109 | 8,438 | 03/17/2015 | 04/01/2025 |
| 53117C-AR-3 | LIBERTY PROPERTY LP LPT 3 3/4 04/01/25 | | | 2 | 2FE | 4,758,001 | 106.8840 | 5,103,692 | 4,775,000 | 4,765,320 | | 1,637 | | | 3.750 | 3.793 | AO | 44,766 | 179,063 | 03/17/2015 | 04/01/2025 |
| 53117C-AT-9 | LIBERTY PROPERTY LP LPT 4 3/8 02/01/29 | LS | | 2 | 2FE | 8,977 | 112.7990 | 10,152 | 9,000 | 8,979 | | 2 | | | 4.375 | 4.407 | FA | 164 | 203 | 01/22/2019 | 02/01/2029 |
| 53117C-AT-9 | LIBERTY PROPERTY LP LPT 4 3/8 02/01/29 | | | 2 | 2FE | 1,985,863 | 112.7990 | 2,245,824 | 1,991,000 | 1,986,268 | | 405 | | | 4.375 | 4.407 | FA | 36,294 | 45,005 | 01/22/2019 | 02/01/2029 |
| 53227J-AB-0 | LIFE STORAGE LP LSI 4 06/15/29 | | | 2 | 2FE | 4,973,800 | 106.5800 | 5,329,010 | 5,000,000 | 4,975,107 | | 1,307 | | | 4.000 | 4.064 | JD | 8,889 | 106,667 | 05/22/2019 | 06/15/2029 |
| 532457-AZ-1 | ELI LILLY & CO LLY 5 1/2 03/15/27 | | | | 1FE | 11,384,500 | 119.2280 | 11,922,840 | 10,000,000 | 10,830,643 | | (97,055) | | | 5.500 | 4.154 | MS | 161,944 | 550,000 | 08/20/2013 | 03/15/2027 |
| 532457-BA-5 | ELI LILLY & CO LLY 5.55 03/15/37 | LS | | | 1FE | 10,701 | 130.8850 | 13,089 | 10,000 | 10,550 | | (20) | | | 5.550 | 5.067 | MS | 163 | 555 | 07/27/2010 | 03/15/2037 |
| 532457-BA-5 | ELI LILLY & CO LLY 5.55 03/15/37 | | | | 1FE | 10,690,299 | 130.8850 | 13,075,441 | 9,990,000 | 10,539,625 | | (19,649) | | | 5.550 | 5.067 | MS | 163,253 | 554,445 | 07/27/2010 | 03/15/2037 |
| 532457-BC-1 | ELI LILLY & CO LLY 5.95 11/15/37 | | | | 1FE | 21,897,848 | 136.2040 | 26,890,815 | 19,743,000 | 21,452,783 | | (58,211) | | | 5.950 | 5.194 | MN | 150,102 | 1,174,709 | 09/16/2010 | 11/15/2037 |
| 532457-BR-8 | ELI LILLY & CO LLY 3.95 05/15/47 | | | 2 | 1FE | 6,962,130 | 115.2230 | 8,065,596 | 7,000,000 | 6,964,012 | | 716 | | | 3.950 | 3.981 | MN | 35,331 | 276,500 | 05/04/2017 | 05/15/2047 |
| 532457-BS-6 | ELI LILLY & CO LLY 3 7/8 03/15/39 | LS | | 2 | 1FE | 217,272 | 114.6540 | 229,307 | 200,000 | 216,948 | | (324) | | | 3.875 | 3.266 | MS | 2,282 | 4,370 | 06/25/2019 | 03/15/2039 |
| 532457-BS-6 | ELI LILLY & CO LLY 3 7/8 03/15/39 | | | 2 | 1FE | 16,078,128 | 114.6540 | 16,968,733 | 14,800,000 | 16,054,183 | | (23,945) | | | 3.875 | 3.266 | MS | 168,864 | 323,390 | 06/25/2019 | 03/15/2039 |
| 53359#-AB-8 | LINCOLN ELECTRIC HOLDINGS, INC | | | | 2 | 10,000,000 | 99.5650 | 9,956,500 | 10,000,000 | 10,000,000 | | | | | 3.350 | 3.350 | FA | 121,903 | 335,000 | 08/20/2015 | 08/20/2030 |
| 53359#-AF-9 | LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC | | | | 2 | 3,000,000 | 94.1430 | 2,824,290 | 3,000,000 | 3,000,000 | | | | | 3.030 | 3.030 | AO | 17,928 | 90,900 | 10/20/2016 | 10/20/2033 |
| 53359#-AG-7 | LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC | | | | 2 | 5,000,000 | 93.4910 | 4,674,550 | 5,000,000 | 5,000,000 | | | | | 3.270 | 3.270 | AO | 32,246 | 163,500 | 10/20/2016 | 10/20/2037 |
| 53359#-AH-5 | LINCOLN ELECTRIC HOLDINGS, INC LINCOLN ELECTRIC HOLDINGS INC | | | | 2 | 2,000,000 | 94.1060 | 1,882,120 | 2,000,000 | 2,000,000 | | | | | 3.520 | 3.520 | AO | 13,884 | 70,400 | 10/20/2016 | 10/20/2041 |
| 534187-BA-6 | LINCOLN NATIONAL CORP LNC 7 06/15/40 | | | | 2FE | 10,058,850 | 142.0820 | 14,208,220 | 10,000,000 | 10,050,679 | | (1,111) | | | 7.000 | 6.953 | JD | 31,111 | 700,000 | 06/15/2010 | 06/15/2040 |
| 534187-BG-3 | LINCOLN NATIONAL CORP LNC 4.35 03/01/48 | | | 2 | 2FE | 14,935,480 | 110.1650 | 16,524,810 | 15,000,000 | 14,938,002 | | 1,097 | | | 4.350 | 4.376 | MS | 217,500 | 652,500 | 02/22/2018 | 03/01/2048 |
| 534187-BJ-7 | LINCOLN NATIONAL CORP LNC 3.05 01/15/30 | LS | | 2 | 2FE | 99,896 | 99.4120 | 99,412 | 100,000 | 99,898 | | 2 | | | 3.050 | 3.062 | JJ | 1,118 | | 08/12/2019 | 01/15/2030 |
| 534187-BJ-7 | LINCOLN NATIONAL CORP LNC 3.05 01/15/30 | | | 2 | 2FE | 9,889,704 | 99.4120 | 9,841,768 | 9,900,000 | 9,889,862 | | 158 | | | 3.050 | 3.062 | JJ | 110,715 | | 08/12/2019 | 01/15/2030 |
| 53767#-AC-2 | LITTLEFUSE LITTELFUSE | | | | 2 | 8,000,000 | 103.1590 | 8,252,720 | 8,000,000 | 8,000,000 | | | | | 3.740 | 3.740 | FA | 113,031 | 299,200 | 02/15/2017 | 02/15/2027 |
| 539830-AR-0 | LOCKHEED MARTIN CORP LMT 6.15 09/01/36 | | | | 1FE | 18,782,895 | 135.8790 | 23,072,186 | 16,980,000 | 18,380,177 | | (52,578) | | | 6.150 | 5.385 | MS | 348,090 | 1,044,270 | 10/13/2010 | 09/01/2036 |
| 539830-AW-9 | LOCKHEED MARTIN CORP LMT 5.72 06/01/40 | LS | | | 1FE | 110,933 | 135.1120 | 135,112 | 100,000 | 109,152 | | (253) | | | 5.720 | 5.000 | JD | 477 | 5,720 | 07/28/2011 | 06/01/2040 |
| 539830-AW-9 | LOCKHEED MARTIN CORP LMT 5.72 06/01/40 | | | | 1FE | 12,276,983 | 135.1120 | 14,952,856 | 11,067,000 | 12,079,825 | | (28,037) | | | 5.720 | 5.000 | JD | 52,753 | 633,032 | 07/28/2011 | 06/01/2040 |
| 539830-BB-4 | LOCKHEED MARTIN CORP LMT 4.07 12/15/42 | | | | 1FE | 4,883,750 | 114.6180 | 5,730,910 | 5,000,000 | 4,896,886 | | 2,626 | | | 4.070 | 4.211 | JD | 9,044 | 203,500 | 08/14/2014 | 12/15/2042 |
| 539830-BC-2 | LOCKHEED MARTIN CORP LMT 3.6 03/01/35 | | | 2 | 1FE | 4,956,900 | 109.6180 | 5,480,915 | 5,000,000 | 4,964,731 | | 1,713 | | | 3.600 | 3.661 | MS | 60,000 | 180,000 | 02/12/2015 | 03/01/2035 |
| 539830-BK-4 | LOCKHEED MARTIN CORP LMT 4 1/2 05/15/36 | | | 2 | 1FE | 8,831,160 | 118.5410 | 10,668,645 | 9,000,000 | 8,853,529 | | 5,867 | | | 4.500 | 4.643 | MN | 51,750 | 405,000 | 11/16/2015 | 05/15/2036 |
| 540424-AP-3 | LOEWS CORP L 6 02/01/35 | | | | 1FE | 11,625,840 | 128.9570 | 15,474,780 | 12,000,000 | 11,711,986 | | 11,238 | | | 6.000 | 6.248 | FA | 300,000 | 720,000 | 04/01/2010 | 02/01/2035 |
| 540424-AS-7 | LOEWS CORP L 3 3/4 04/01/26 | | | 2 | 1FE | 10,057,520 | 107.2860 | 10,728,590 | 10,000,000 | 10,037,542 | | (5,569) | | | 3.750 | 3.679 | AO | 93,750 | 375,000 | 03/24/2016 | 04/01/2026 |
| 54336#-AA-6 | LONGWOOD PARTNERS LONGWOOD ENERGY PARTNERS | 0 | | | 2PL | 2,000,000 | 110.9590 | 2,219,188 | 2,000,000 | 2,000,000 | | | | | 4.490 | 4.490 | JD | 249 | 89,800 | 03/23/2018 | 06/30/2051 |
| 54336@-AA-8 | LONGWOOD ENERGY PARTNERS HOLDI LONGWOOD ENERGY PARTNERS HOLDI | 0 | | | 2PL | 4,000,000 | 107.0570 | 4,282,296 | 4,000,000 | 4,000,000 | | | | | 5.150 | 5.150 | JD | 572 | 154,500 | 03/29/2019 | 06/30/2034 |
| 546676-AU-1 | LOUISVILLE GAS & ELEC PPL 5 1/8 11/15/40 | | | 2 | 1FE | 18,582,804 | 123.4570 | 22,839,545 | 18,500,000 | 18,569,514 | | (2,034) | | | 5.125 | 5.094 | MN | 121,149 | 948,125 | 07/06/2011 | 11/15/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 546676-AV-9 | LOUISVILLE GAS & ELEC PPL 4.65 11/15/43 | | | 2 | 1FE | 14,892,000 | 116.4140 | 17,462,070 | 15,000,000 | 14,903,775 | | 2,152 | | | 4.650 | 4.695 | MN | 89,125 | 697,500 | 11/06/2013 | 11/15/2043 |
| 548661-AK-3 | LOWE'S COMPANIES INC LOW 6 1/2 03/15/29 | | | | 2FE | 18,029,924 | 126.9730 | 22,396,767 | 17,639,000 | 17,881,064 | | (21,243) | | | 6.500 | 6.289 | MS | 337,591 | 1,146,535 | 04/14/2011 | 03/15/2029 |
| 548661-CJ-4 | LOWE'S COMPANIES INC LOW 5 1/2 10/15/35 | | | | 2FE | 6,743,099 | 122.5360 | 7,823,930 | 6,385,000 | 6,659,547 | | (11,102) | | | 5.500 | 5.100 | AO | 74,137 | 351,175 | 07/28/2011 | 10/15/2035 |
| 548661-CX-3 | LOWE'S COMPANIES INC LOW 4.65 04/15/42 | | | 2 | 2FE | 14,736,260 | 113.9470 | 15,952,566 | 14,000,000 | 14,650,051 | | (17,691) | | | 4.650 | 4.319 | AO | 137,433 | 651,000 | 08/06/2014 | 04/15/2042 |
| 548661-DH-7 | LOWE'S COMPANIES INC LOW 3 3/8 09/15/25 | | | 2 | 2FE | 6,959,470 | 105.1480 | 7,360,360 | 7,000,000 | 6,975,192 | | 3,872 | | | 3.375 | 3.444 | MS | 69,563 | 236,250 | 09/09/2015 | 09/15/2025 |
| 548661-DN-4 | LOWE'S COMPANIES INC LOW 3.7 04/15/46 | | | 2 | 2FE | 3,977,760 | 101.8310 | 4,073,232 | 4,000,000 | 3,979,348 | | 456 | | | 3.700 | 3.731 | AO | 31,244 | 148,000 | 04/11/2016 | 04/15/2046 |
| 548661-DQ-7 | LOWE'S COMPANIES INC LOW 4.05 05/03/47 | | | 2 | 2FE | 9,936,400 | 108.0380 | 10,803,770 | 10,000,000 | 9,939,457 | | 1,187 | | | 4.050 | 4.087 | MN | 65,250 | 405,000 | 04/19/2017 | 05/03/2047 |
| 549271-AA-2 | LUBRIZOL CORP BRK 7 1/4 06/15/25 | | | | 1FE | 8,856,100 | 122.7480 | 12,274,770 | 10,000,000 | 9,432,066 | | 78,730 | | | 7.250 | 8.575 | JD | 32,222 | 725,000 | 05/29/2009 | 06/15/2025 |
| 552081-AK-7 | LYONDELLBASELL IND NV LYB 5 3/4 04/15/24 | | | 2 | 2FE | 30,620,760 | 112.6250 | 30,408,750 | 27,000,000 | 28,614,557 | | (360,070) | | | 5.750 | 4.128 | AO | 327,750 | 1,552,500 | 03/06/2015 | 04/15/2024 |
| 55279H-AQ-3 | MANUF & TRADERS TRUST CO MTB 3.4 08/17/27 | | | | 1FE | 6,997,620 | 105.9030 | 7,413,189 | 7,000,000 | 6,998,114 | | 213 | | | 3.400 | 3.404 | FA | 88,589 | 238,000 | 08/14/2017 | 08/17/2027 |
| 55336V-AA-8 | MPLX LP MPLX 4 02/15/25 | | | 2 | 2FE | 14,945,670 | 104.3530 | 15,652,890 | 15,000,000 | 14,965,572 | | 5,884 | | | 4.000 | 4.050 | FA | 226,667 | 600,000 | 11/03/2016 | 02/15/2025 |
| 55336V-AG-5 | MPLX LP MPLX 4 7/8 12/01/24 | LS | | 2 | 2FE | 79,726 | 108.4960 | 84,627 | 78,000 | 79,109 | | (208) | | | 4.875 | 4.535 | JD | 317 | 3,803 | 11/15/2016 | 12/01/2024 |
| 55336V-AG-5 | MPLX LP MPLX 4 7/8 12/01/24 | | | 2 | 2FE | 5,030,924 | 108.4960 | 5,340,193 | 4,922,000 | 4,991,955 | | (13,118) | | | 4.875 | 4.535 | JD | 19,996 | 239,948 | 11/15/2016 | 12/01/2024 |
| 55336V-AJ-9 | MPLX LP MPLX LP | 0 | | 2 | 2FE | 2,053,761 | 109.2010 | 2,184,013 | 2,000,000 | 2,035,453 | | (5,950) | | | 4.875 | 4.488 | JD | 8,125 | 97,500 | 09/30/2016 | 06/01/2025 |
| 55336V-AL-4 | MPLX LP MPLX LP | 0 | | 2 | 2FE | 993,040 | 108.5860 | 1,085,859 | 1,000,000 | 993,382 | | 108 | | | 5.200 | 5.246 | MS | 17,333 | 52,000 | 02/07/2017 | 03/01/2047 |
| 55336V-AM-2 | MPLX LP MPLX 4 1/2 04/15/38 | | | 2 | 2FE | 4,940,550 | 101.8240 | 5,091,205 | 5,000,000 | 4,944,716 | | 1,897 | | | 4.500 | 4.415 | AO | 47,500 | 225,000 | 02/05/2018 | 04/15/2038 |
| 55336V-AM-2 | MPLX LP MPLX 4 1/2 04/15/38 | 0 | | 2 | 2FE | 3,137,100 | 101.8240 | 3,054,723 | 3,000,000 | 3,135,410 | | (1,690) | | | 4.500 | 4.415 | AO | 28,500 | 67,500 | 08/21/2019 | 04/15/2038 |
| 55336V-BE-9 | MPLX LP MPLX 4 1/4 12/01/27 | LS | | 2 | 2FE | 488,602 | 104.9890 | 514,444 | 490,000 | 488,665 | | 63 | | | 4.250 | 4.290 | JD | 1,735 | 10,413 | 09/23/2019 | 12/01/2027 |
| 55336V-BE-9 | MPLX LP MPLX 4 1/4 12/01/27 | | | 2 | 2FE | 23,442,914 | 104.9890 | 24,682,796 | 23,510,000 | 23,445,942 | | 3,028 | | | 4.250 | 4.290 | JD | 83,265 | 499,588 | 09/23/2019 | 12/01/2027 |
| 55342U-AJ-3 | MPT OPER PARTNERSP/FINL BASIC | 0 | | 2 | 3FE | 1,990,000 | 103.6000 | 2,072,000 | 2,000,000 | 1,992,080 | | 2,080 | | | 4.625 | 4.677 | FA | 39,826 | | 07/17/2019 | 08/01/2029 |
| 553794-AC-2 | MUFG AMERICAS HLDGS CORP UNBC 3 02/10/25 | | | 2 | 1FE | 31,609,382 | 101.6300 | 32,416,825 | 31,897,000 | 31,737,863 | | 28,272 | | | 3.000 | 3.106 | FA | 374,790 | 956,910 | 03/31/2015 | 02/10/2025 |
| 55616X-AH-0 | MACYS RETAIL HLDGS INC M 2 7/8 02/15/23 | LS | | 2 | 2FE | 5,292,801 | 99.5910 | 5,521,336 | 5,544,000 | 5,456,071 | | 26,260 | | | 2.875 | 3.415 | FA | 60,214 | 159,390 | 02/21/2013 | 02/15/2023 |
| 55616X-AH-0 | MACYS RETAIL HLDGS INC M 2 7/8 02/15/23 | | | 2 | 2FE | 984,285 | 99.5910 | 1,026,785 | 1,031,000 | 1,014,648 | | 4,883 | | | 2.875 | 3.415 | FA | 11,198 | 29,641 | 02/21/2013 | 02/15/2023 |
| 55616X-AM-9 | MACYS RETAIL HLDGS INC M 4 1/2 12/15/34 | LS | | 2 | 2FE | 3,397,600 | 95.0090 | 3,262,609 | 3,434,000 | 3,404,130 | | 1,366 | | | 4.500 | 4.581 | JD | 6,868 | 154,530 | 11/13/2014 | 12/15/2034 |
| 55616X-AM-9 | MACYS RETAIL HLDGS INC M 4 1/2 12/15/34 | | | 2 | 2FE | 3,528,200 | 95.0090 | 3,388,021 | 3,566,000 | 3,534,981 | | 1,418 | | | 4.500 | 4.581 | JD | 7,132 | 160,470 | 11/13/2014 | 12/15/2034 |
| 559080-AC-0 | MAGELLAN MIDSTREAM PARTN MMP 6.4 05/01/37 | | | | 2FE | 15,315,560 | 126.5290 | 18,979,320 | 15,000,000 | 15,253,628 | | (8,098) | | | 6.400 | 6.238 | MN | 160,000 | 960,000 | 05/24/2010 | 05/01/2037 |
| 559080-AF-3 | MAGELLAN MIDSTREAM PARTN MMP 4.2 12/01/42 | | | 2 | 2FE | 11,920,560 | 101.5510 | 12,186,132 | 12,000,000 | 11,931,845 | | 1,734 | | | 4.200 | 4.239 | JD | 42,000 | 504,000 | 11/02/2012 | 12/01/2042 |
| 559080-AK-2 | MAGELLAN MIDSTREAM PARTN MMP 5 03/01/26 | | | 2 | 2FE | 3,995,000 | 112.7520 | 4,510,088 | 4,000,000 | 3,996,628 | | 456 | | | 5.000 | 5.016 | MS | 66,667 | 200,000 | 02/22/2016 | 03/01/2026 |
| 559080-AM-8 | MAGELLAN MIDSTREAM PARTN MMP 4.2 10/03/47 | | | 2 | 2FE | 9,629,000 | 105.4430 | 10,544,330 | 10,000,000 | 9,640,926 | | 6,489 | | | 4.200 | 4.426 | AO | 102,667 | 420,000 | 03/01/2018 | 10/03/2047 |
| 565849-AE-6 | MARATHON OIL CORP MRO 6.6 10/01/37 | | | | 2FE | 8,296,540 | 127.2640 | 8,908,445 | 7,000,000 | 8,036,696 | | (34,515) | | | 6.600 | 5.302 | AO | 115,500 | 462,000 | 09/28/2010 | 10/01/2037 |
| 565849-AL-0 | MARATHON OIL CORP MRO 3.85 06/01/25 | | | 2 | 2FE | 5,974,070 | 105.6290 | 6,337,740 | 6,000,000 | 5,981,948 | | 2,929 | | | 3.850 | 3.912 | JD | 19,250 | 231,000 | 03/23/2018 | 06/01/2025 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21 | | | | 2FE | 8,135,760 | 103.4100 | 8,272,808 | 8,000,000 | 8,020,650 | | (16,885) | | | 5.125 | 4.894 | MS | 136,667 | 410,000 | 01/11/2012 | 03/01/2021 |
| 56585A-AF-9 | MARATHON PETROLEUM CORP MPC 6 1/2 03/01/41 | | | 2 | 2FE | 13,021,826 | 129.6350 | 15,556,164 | 12,000,000 | 12,880,399 | | (21,439) | | | 6.500 | 5.882 | MS | 260,000 | 780,000 | 11/21/2011 | 03/01/2041 |
| 56585A-AH-5 | MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44 | | | 2 | 2FE | 8,926,460 | 108.9410 | 9,804,672 | 9,000,000 | 8,933,318 | | 1,395 | | | 4.750 | 4.801 | MS | 125,875 | 403,750 | 05/10/2019 | 09/15/2044 |
| 56585A-BD-3 | MARATHON PETROLEUM CORP MPC 3.8 04/01/28 | | | 2 | 2FE | 24,646,445 | 104.9980 | 26,249,423 | 25,000,000 | 24,667,570 | | 21,125 | | | 3.800 | 3.989 | AO | 237,500 | 475,000 | 05/23/2019 | 04/01/2028 |
| 571676-AC-9 | MARS INC MARS 3.6 04/01/34 | | | 2 | 1FE | 52,559,000 | 109.3570 | 54,678,600 | 50,000,000 | 52,486,291 | | (72,709) | | | 3.600 | 3.158 | AO | 450,000 | 910,000 | 06/18/2019 | 04/01/2034 |
| 571676-AD-7 | MARS INC BASIC | 0 | | 2 | 1FE | 998,750 | 111.3740 | 1,113,739 | 1,000,000 | 998,784 | | 34 | | | 3.875 | 3.884 | AO | 9,688 | 19,590 | 03/26/2019 | 04/01/2039 |
| 57169*-BA-4 | MARS INC MARS INC | 0 | | | 1 | 5,000,000 | 102.1680 | 5,108,395 | 5,000,000 | 5,000,000 | | | | | 3.340 | 3.340 | MS | 43,606 | 167,000 | 09/27/2016 | 09/27/2036 |
| 57169*-BL-0 | MARS INC MARS INC | 0 | | | 1 | 5,000,000 | 111.6900 | 5,584,475 | 5,000,000 | 5,000,000 | | | | | 4.070 | 4.070 | MS | 52,006 | 203,500 | 03/09/2017 | 03/29/2037 |
| 571748-AK-8 | MARSH & MCLENNAN COS INC MMC 5 7/8 08/01/33 | | | | 1FE | 3,402,210 | 128.1720 | 4,357,831 | 3,400,000 | 3,401,888 | | (89) | | | 5.875 | 5.869 | FA | 83,229 | 199,750 | 10/01/2010 | 08/01/2033 |
| 571748-AV-4 | MARSH & MCLENNAN COS INC MMC 3 1/2 06/03/24 | | | 2 | 1FE | 11,081,400 | 104.8800 | 11,536,844 | 11,000,000 | 11,041,956 | | (9,121) | | | 3.500 | 3.402 | JD | 29,944 | 385,000 | 05/20/2015 | 06/03/2024 |
| 571748-AZ-5 | MARSH & MCLENNAN COS INC MMC 3 3/4 03/14/26 | | | 2 | 1FE | 19,991,050 | 107.2290 | 21,445,700 | 20,000,000 | 19,994,297 | | 802 | | | 3.750 | 3.755 | MS | 222,917 | 750,000 | 09/09/2015 | 03/14/2026 |
| 571748-BC-5 | MARSH & MCLENNAN COS INC MMC 4.35 01/30/47 | | | 2 | 1FE | 9,989,740 | 113.3680 | 11,336,780 | 10,000,000 | 9,990,464 | | 164 | | | 4.350 | 4.356 | JJ | 182,458 | 435,000 | 01/10/2017 | 01/30/2047 |
| 571748-BD-3 | MARSH & MCLENNAN COS INC MMC 4.2 03/01/48 | | | 2 | 1FE | 4,979,700 | 112.9250 | 5,646,270 | 5,000,000 | 4,980,346 | | 358 | | | 4.200 | 4.224 | MS | 70,000 | 210,000 | 02/27/2018 | 03/01/2048 |
| 571748-BH-4 | MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39 | | | 2 | 1FE | 20,981,310 | 121.4050 | 25,495,092 | 21,000,000 | 20,984,324 | | 3,014 | | | 4.750 | 4.756 | MS | 293,708 | 665,000 | 01/09/2019 | 03/15/2039 |
| 571903-AV-5 | MARRIOTT INTERNATIONAL MAR 3 1/8 02/15/23 | | | 2 | 2FE | 24,927,803 | 102.0370 | 25,509,200 | 25,000,000 | 24,961,971 | | 11,412 | | | 3.125 | 3.177 | FA | 295,139 | 781,250 | 12/20/2016 | 02/15/2023 |
| 571903-AX-1 | MARRIOTT INTERNATIONAL MAR 4 1/2 10/01/34 | | | 2 | 2FE | 4,865,090 | 109.8090 | 5,490,465 | 5,000,000 | 4,881,232 | | 5,467 | | | 4.500 | 4.725 | AO | 56,250 | 225,000 | 12/20/2016 | 10/01/2034 |
| 573284-AA-4 | MARTIN MARIETTA MATERIAL MLM 7 12/01/25 | | | | 2FE | 8,779,000 | 119.5170 | 11,951,710 | 10,000,000 | 9,364,772 | | 80,073 | | | 7.000 | 8.384 | JD | 58,333 | 700,000 | 07/23/2009 | 12/01/2025 |
| 573284-AJ-5 | MARTIN MARIETTA MATERIAL MLM 6 1/4 05/01/37 | | | | 2FE | 6,510,735 | 120.1070 | 7,626,782 | 6,350,000 | 6,480,535 | | (4,177) | | | 6.250 | 6.057 | MN | 66,146 | 396,875 | 10/29/2010 | 05/01/2037 |
| 573284-AQ-9 | MARTIN MARIETTA MATERIAL MLM 3.45 06/01/27 | | | 2 | 2FE | 8,981,820 | 103.3620 | 9,302,535 | 9,000,000 | 8,986,018 | | 1,627 | | | 3.450 | 3.474 | JD | 25,875 | 310,500 | 05/17/2017 | 06/01/2027 |
| 573284-AU-0 | MARTIN MARIETTA MATERIAL MLM 4 1/4 12/15/47 | | | 2 | 2FE | 19,936,200 | 104.9010 | 20,980,200 | 20,000,000 | 19,938,327 | | 1,130 | | | 4.250 | 4.269 | JD | 37,778 | 850,000 | 12/06/2017 | 12/15/2047 |
| 575767-AN-8 | MASS MUTUAL LIFE INS CO BASIC | 0 | | | 1FE | 1,063,793 | 97.0620 | 1,058,947 | 1,091,000 | 1,063,801 | | 8 | | | 3.729 | 3.841 | AO | 9,041 | | 12/23/2019 | 10/15/2070 |
| 57636Q-AB-0 | MASTERCARD INC MA 3 3/8 04/01/24 | LS | | | 1FE | 101,104 | 106.0420 | 106,042 | 100,000 | 100,576 | | (125) | | | 3.375 | 3.229 | AO | 844 | 3,375 | 08/27/2015 | 04/01/2024 |
| 57636Q-AB-0 | MASTERCARD INC MA 3 3/8 04/01/24 | | | | 1FE | 45,279,624 | 106.0420 | 47,490,731 | 44,785,000 | 45,042,780 | | (55,782) | | | 3.375 | 3.229 | AO | 377,873 | 1,511,494 | 08/27/2015 | 04/01/2024 |
| 57636Q-AH-7 | MASTERCARD INC MA 3.8 11/21/46 | | | 2 | 1FE | 14,775,300 | 112.1840 | 16,827,540 | 15,000,000 | 14,788,440 | | 4,402 | | | 3.800 | 3.885 | MN | 63,333 | 570,000 | 01/18/2017 | 11/21/2046 |
| 57636Q-AK-0 | MASTERCARD INC MA 3.95 02/26/48 | | | 2 | 1FE | 4,995,650 | 115.5940 | 5,779,680 | 5,000,000 | 4,995,796 | | 80 | | | 3.950 | 3.955 | FA | 68,576 | 197,500 | 02/21/2018 | 02/26/2048 |
| 577081-AU-6 | MATTEL INC MAT 6.2 10/01/40 | | | | 4FE | 14,952,570 | 91.0000 | 13,650,000 | 15,000,000 | 14,959,593 | | 928 | | | 6.200 | 6.223 | AO | 232,500 | 930,000 | 10/14/2010 | 10/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 577081-AW-2 | MATTEL INC MAT 5.45 11/01/41 | | | 2 | 4FE | 11,133,400 | 84.5000 | 8,450,000 | 10,000,000 | 10,966,883 | | (25,827) | | | 5.450 | 4.726 | MN | 90,833 | 545,000 | 06/27/2012 | 11/01/2041 |
| 57736*-AS-0 | MAUI ELECTRIC MAUI ELECTRIC | | | | 2 | 2,000,000 | 107.0170 | 2,140,340 | 2,000,000 | 2,000,000 | | | | | 4.530 | 4.530 | MN | 7,802 | 90,600 | 05/30/2018 | 05/30/2033 |
| 57772K-AB-7 | MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23 | LS | | 2 | 2FE | 98,363 | 102.6490 | 102,649 | 100,000 | 99,384 | | 177 | | | 3.375 | 3.579 | MS | 994 | 3,375 | 10/31/2013 | 03/15/2023 |
| 57772K-AB-7 | MAXIM INTEGRATED PRODUCT MXIM 3 3/8 03/15/23 | | | 2 | 2FE | 29,213,909 | 102.6490 | 30,486,783 | 29,700,000 | 29,516,937 | | 52,593 | | | 3.375 | 3.579 | MS | 295,144 | 1,002,375 | 10/31/2013 | 03/15/2023 |
| 57772K-AD-3 | MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27 | | | 2 | 2FE | 25,054,200 | 103.1060 | 25,776,575 | 25,000,000 | 25,053,025 | | (2,691) | | | 3.450 | 3.416 | JD | 38,333 | 690,000 | 06/27/2019 | 06/15/2027 |
| 579780-AJ-6 | MCCORMICK & CO MKC 3 1/2 09/01/23 | | | 2 | 2FE | 12,873,460 | 103.5670 | 13,463,671 | 13,000,000 | 12,948,464 | | 12,921 | | | 3.500 | 3.616 | MS | 151,667 | 455,000 | 08/19/2013 | 09/01/2023 |
| 579780-AK-3 | MCCORMICK & CO MKC 3 1/4 11/15/25 | | | 2 | 2FE | 23,876,900 | 101.9180 | 24,460,368 | 24,000,000 | 23,923,113 | | 11,674 | | | 3.250 | 3.310 | MN | 99,667 | 780,000 | 11/06/2015 | 11/15/2025 |
| 579780-AN-7 | MCCORMICK & CO MCCOMICK & CO | 0 | | 2 | 2FE | 3,986,200 | 104.2600 | 4,170,404 | 4,000,000 | 3,989,090 | | 1,232 | | | 3.400 | 3.441 | FA | 51,378 | 136,000 | 08/09/2017 | 08/15/2027 |
| 579780-AP-2 | MCCORMICK & CO MKC 4.2 08/15/47 | | | 2 | 2FE | 6,971,510 | 109.5230 | 7,666,617 | 7,000,000 | 6,972,737 | | 514 | | | 4.200 | 4.224 | FA | 111,067 | 294,000 | 08/09/2017 | 08/15/2047 |
| 58013M-EC-4 | MCDONALD'S CORP MCDONALDS CORP | 0 | | | 2FE | 6,338,900 | 136.4730 | 6,823,666 | 5,000,000 | 6,225,179 | | (45,046) | | | 6.300 | 4.313 | AO | 66,500 | 315,000 | 05/16/2017 | 10/15/2037 |
| 58013M-EF-7 | MCDONALD'S CORP MCD 6.3 03/01/38 | | | | 2FE | 21,963,536 | 136.2330 | 25,438,732 | 18,673,000 | 21,319,948 | | (87,017) | | | 6.300 | 5.094 | MS | 392,133 | 1,176,399 | 04/25/2011 | 03/01/2038 |
| 58013M-EK-6 | MCDONALD'S CORP MCD 4 7/8 07/15/40 | | | | 2FE | 18,492,130 | 118.3540 | 22,025,717 | 18,610,000 | 18,523,384 | | 1,646 | | | 4.875 | 4.907 | JJ | 418,337 | 907,238 | 09/05/2014 | 07/15/2040 |
| 58013M-EV-2 | MCDONALD'S CORP | 0 | | 2 | 2FE | 1,953,600 | 116.2510 | 2,325,018 | 2,000,000 | 1,956,884 | | 862 | | | 4.600 | 4.747 | MN | 8,944 | 92,000 | 01/26/2016 | 05/26/2045 |
| 581557-AM-7 | MCKESSON CORP MCK 7.65 03/01/27 | | | | 2FE | 12,581,000 | 124.8140 | 15,601,713 | 12,500,000 | 12,546,296 | | (4,714) | | | 7.650 | 7.582 | MS | 318,750 | 956,250 | 12/19/2008 | 03/01/2027 |
| 581557-AZ-8 | MCKESSON CORP MCK 2.7 12/15/22 | LS | | 2 | 2FE | 457,402 | 101.2020 | 474,636 | 469,000 | 465,050 | | 1,260 | | | 2.700 | 3.000 | JD | 563 | 12,663 | 05/28/2013 | 12/15/2022 |
| 581557-AZ-8 | MCKESSON CORP MCK 2.7 12/15/22 | | | 2 | 2FE | 3,477,813 | 101.2020 | 3,608,856 | 3,566,000 | 3,535,966 | | 9,579 | | | 2.700 | 3.000 | JD | 4,279 | 96,282 | 05/28/2013 | 12/15/2022 |
| 581557-BJ-3 | MCKESSON CORP MCK 3.95 02/16/28 | LS | | 2 | 2FE | 1,158,710 | 105.8450 | 1,226,740 | 1,159,000 | 1,158,756 | | 25 | | | 3.950 | 3.953 | FA | 17,168 | 45,781 | 02/07/2018 | 02/16/2028 |
| 581557-BJ-3 | MCKESSON CORP MCK 3.95 02/16/28 | | | 2 | 2FE | 7,839,040 | 105.8450 | 8,299,283 | 7,841,000 | 7,839,351 | | 169 | | | 3.950 | 3.953 | FA | 116,145 | 309,720 | 02/07/2018 | 02/16/2028 |
| 58155Q-AE-3 | MCKESSON CORP MCK 6 03/01/41 | LS | | 2 | 2FE | 109,782 | 120.9300 | 114,883 | 95,000 | 107,935 | | (354) | | | 6.000 | 4.941 | MS | 1,900 | 5,700 | 02/14/2014 | 03/01/2041 |
| 58155Q-AE-3 | MCKESSON CORP MCK 6 03/01/41 | | | 2 | 2FE | 7,985,196 | 120.9300 | 8,356,256 | 6,910,000 | 7,850,877 | | (25,731) | | | 6.000 | 4.941 | MS | 138,200 | 414,600 | 02/14/2014 | 03/01/2041 |
| 58155Q-AG-8 | MCKESSON CORP MCK 2.85 03/15/23 | | | 2 | 2FE | 2,960,490 | 101.4700 | 3,044,112 | 3,000,000 | 2,985,809 | | 4,158 | | | 2.850 | 3.006 | MS | 25,175 | 85,500 | 05/28/2013 | 03/15/2023 |
| 582839-AF-3 | MEAD JOHNSON NUTRITION C RBLN 5.9 11/01/39 | | | | 1FE | 23,899,333 | 134.1740 | 29,249,845 | 21,800,000 | 23,533,231 | | (49,001) | | | 5.900 | 5.249 | MN | 214,367 | 1,286,200 | 06/07/2011 | 11/01/2039 |
| 582839-AG-1 | MEAD JOHNSON NUTRITION C RBLN 4.6 06/01/44 | LS | | 2 | 1FE | 137,262 | 120.2440 | 165,936 | 138,000 | 137,339 | | 14 | | | 4.600 | 4.633 | JD | 529 | 6,348 | 05/06/2014 | 06/01/2044 |
| 582839-AG-1 | MEAD JOHNSON NUTRITION C RBLN 4.6 06/01/44 | | | 2 | 1FE | 4,835,988 | 120.2440 | 5,846,244 | 4,862,000 | 4,838,699 | | 506 | | | 4.600 | 4.633 | JD | 18,638 | 223,652 | 05/06/2014 | 06/01/2044 |
| 585055-AQ-9 | MEDTRONIC INC MDT 6 1/2 03/15/39 | LS | | | 1FE | 386,482 | 143.8320 | 546,562 | 380,000 | 385,365 | | (141) | | | 6.500 | 6.371 | MS | 7,273 | 24,700 | 04/14/2009 | 03/15/2039 |
| 585055-AQ-9 | MEDTRONIC INC MDT 6 1/2 03/15/39 | | | | 1FE | 3,956,358 | 143.8320 | 5,595,069 | 3,890,000 | 3,944,924 | | (1,445) | | | 6.500 | 6.371 | MS | 74,450 | 252,850 | 04/14/2009 | 03/15/2039 |
| 585055-BU-9 | MEDTRONIC INC MDT 4 5/8 03/15/45 | | | | 1FE | 5,327,100 | 125.4540 | 6,272,715 | 5,000,000 | 5,309,148 | | (6,776) | | | 4.625 | 4.224 | MS | 68,090 | 231,250 | 03/21/2017 | 03/15/2045 |
| 589331-AM-9 | MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36 | LS | | | 1FE | 57,365 | 131.1270 | 68,186 | 52,000 | 56,199 | | (155) | | | 5.750 | 5.034 | MN | 382 | 2,990 | 11/10/2010 | 11/15/2036 |
| 589331-AM-9 | MERCK SHARP & DOHME CORP MRK 5 3/4 11/15/36 | | | | 1FE | 6,854,057 | 131.1270 | 8,146,914 | 6,213,000 | 6,714,744 | | (18,527) | | | 5.750 | 5.034 | MN | 45,648 | 357,248 | 11/10/2010 | 11/15/2036 |
| 58933Y-AV-7 | MERCK & CO INC MRK 3.9 03/07/39 | | | 2 | 1FE | 28,020,270 | 114.2990 | 32,003,720 | 28,000,000 | 28,022,065 | | 1,795 | | | 3.900 | 3.890 | MS | 345,800 | 546,000 | 06/27/2019 | 03/07/2039 |
| 589400-AB-6 | MERCURY GENERAL CORP MCY 4.4 03/15/27 | LS | | 2 | 2FE | 99,847 | 105.2290 | 105,229 | 100,000 | 99,884 | | 13 | | | 4.400 | 4.419 | MS | 1,296 | 4,400 | 03/01/2017 | 03/15/2027 |
| 589400-AB-6 | MERCURY GENERAL CORP MCY 4.4 03/15/27 | | | 2 | 2FE | 28,855,783 | 105.2290 | 30,411,239 | 28,900,000 | 28,866,529 | | 3,868 | | | 4.400 | 4.419 | MS | 374,416 | 1,271,600 | 03/01/2017 | 03/15/2027 |
| 59018Y-TM-3 | BANK OF AMERICA CORP BAC 6.05 06/01/34 | | | | 1FE | 6,044,072 | 123.7230 | 6,457,077 | 5,219,000 | 5,865,482 | | (30,401) | | | 6.050 | 4.846 | JD | 26,312 | 315,750 | 04/08/2013 | 06/01/2034 |
| 59022C-AB-9 | BANK OF AMERICA CORP BAC 6.22 09/15/26 | LS | | | 2FE | 213,439 | 115.8320 | 252,514 | 218,000 | 215,707 | | 265 | | | 6.220 | 6.415 | MS | 3,993 | 13,560 | 01/21/2010 | 09/15/2026 |
| 59022C-AB-9 | BANK OF AMERICA CORP BAC 6.22 09/15/26 | | | | 2FE | 7,619,181 | 115.8320 | 9,014,054 | 7,782,000 | 7,700,134 | | 9,474 | | | 6.220 | 6.415 | MS | 142,523 | 484,040 | 01/21/2010 | 09/15/2026 |
| 59156R-AM-0 | METLIFE INC MET 5.7 06/15/35 | | | | 1FE | 20,796,650 | 134.2840 | 26,856,880 | 20,000,000 | 20,589,896 | | (24,100) | | | 5.700 | 5.415 | JD | 50,667 | 1,140,000 | 09/30/2011 | 06/15/2035 |
| 59156R-BH-0 | METLIFE INC MET 3.6 04/10/24 | LS | | | 1FE | 4,298,656 | 106.5620 | 4,581,087 | 4,299,000 | 4,298,838 | | 34 | | | 3.600 | 3.601 | AO | 34,822 | 154,764 | 04/07/2014 | 04/10/2024 |
| 59156R-BH-0 | METLIFE INC MET 3.6 04/10/24 | | | | 1FE | 15,699,744 | 106.5620 | 16,731,253 | 15,701,000 | 15,700,408 | | 126 | | | 3.600 | 3.601 | AO | 127,178 | 565,236 | 04/07/2014 | 04/10/2024 |
| 59156R-BL-1 | METLIFE INC BASIC | 0 | | | 1FE | 2,071,340 | 122.3900 | 2,447,807 | 2,000,000 | 2,069,432 | | (1,481) | | | 4.721 | 4.514 | MJSD | 4,196 | 94,420 | 09/12/2018 | 12/15/2044 |
| 59156R-BQ-0 | METLIFE INC MET 3.6 11/13/25 | | | 2 | 1FE | 9,999,200 | 107.2930 | 10,729,270 | 10,000,000 | 9,999,497 | | 76 | | | 3.500 | 3.501 | MN | 46,667 | 360,000 | 11/09/2015 | 11/13/2025 |
| 591894-CC-2 | METROPOLITAN EDISON BASIC | 0 | | 2 | 2FE | 998,780 | 111.9750 | 1,119,753 | 1,000,000 | 998,883 | | 103 | | | 4.300 | 4.315 | JJ | 19,828 | 22,097 | 01/07/2019 | 01/15/2029 |
| 59447#-AF-0 | MICH ELEC TRANS CO LLC | | | | 1 | 20,000,000 | 104.5830 | 20,916,600 | 20,000,000 | 20,000,000 | | | | | 4.190 | 4.190 | JD | 37,244 | 838,000 | 12/17/2014 | 12/15/2044 |
| 594918-AD-6 | MICROSOFT CORP MSFT 5.2 06/01/39 | LS | | | 1FE | 2,104,550 | 133.6500 | 2,733,138 | 2,045,000 | 2,093,642 | | (1,456) | | | 5.200 | 5.007 | JD | 8,862 | 106,340 | 11/10/2010 | 06/01/2039 |
| 594918-AD-6 | MICROSOFT CORP MSFT 5.2 06/01/39 | | | | 1FE | 8,186,650 | 133.6500 | 10,631,842 | 7,955,000 | 8,144,217 | | (5,663) | | | 5.200 | 5.007 | JD | 34,472 | 413,660 | 11/10/2010 | 06/01/2039 |
| 594918-AJ-3 | MICROSOFT CORP MSFT 4 1/2 10/01/40 | | | | 1FE | 16,238,826 | 124.0730 | 21,464,594 | 17,300,000 | 16,420,673 | | 23,416 | | | 4.500 | 4.889 | AO | 194,625 | 778,500 | 07/25/2014 | 10/01/2040 |
| 594918-AM-6 | MICROSOFT CORP MSFT 5.3 02/08/41 | LS | | | 1FE | 104,607 | 135.9590 | 135,959 | 100,000 | 103,883 | | (102) | | | 5.300 | 5.000 | FA | 2,105 | 5,300 | 05/25/2011 | 02/08/2041 |
| 594918-AM-6 | MICROSOFT CORP MSFT 5.3 02/08/41 | | | | 1FE | 4,811,922 | 135.9590 | 6,254,096 | 4,600,000 | 4,778,640 | | (4,690) | | | 5.300 | 5.000 | FA | 96,843 | 243,800 | 05/25/2011 | 02/08/2041 |
| 594918-AT-1 | MICROSOFT CORP MSFT 2 3/8 05/01/23 | | | 2 | 1FE | 18,057,200 | 101.7500 | 20,349,940 | 20,000,000 | 19,254,748 | | 207,026 | | | 2.375 | 3.571 | MN | 79,167 | 475,000 | 08/23/2013 | 05/01/2023 |
| 594918-BC-7 | MICROSOFT CORP MSFT 3 1/2 02/12/35 | | | 2 | 1FE | 9,885,000 | 110.1210 | 11,012,120 | 10,000,000 | 9,906,071 | | 4,614 | | | 3.500 | 3.581 | FA | 135,139 | 350,000 | 02/09/2015 | 02/12/2035 |
| 594918-BS-2 | MICROSOFT CORP MICROSOFT CORP | 0 | | 2 | 1FE | 3,547,565 | 109.5070 | 3,545,826 | 3,238,000 | 3,547,236 | | (329) | | | 3.450 | 2.714 | FA | 44,374 | | 12/23/2019 | 08/08/2036 |
| 594918-BZ-6 | MICROSOFT CORP MICROSOFT CORPORATION | 0 | | 2 | 1FE | 1,247,288 | 117.9870 | 1,474,841 | 1,250,000 | 1,247,558 | | 97 | | | 4.100 | 4.116 | FA | 20,642 | 51,250 | 01/30/2017 | 02/06/2037 |
| 594918-CB-8 | MICROSOFT CORP MSFT 4 1/2 02/06/57 | LS | | 2 | 1FE | 219,351 | 129.7480 | 285,445 | 220,000 | 219,369 | | 6 | | | 4.500 | 4.516 | FA | 3,988 | 9,900 | 01/30/2017 | 02/06/2057 |
| 594918-CB-8 | MICROSOFT CORP MSFT 4 1/2 02/06/57 | | | 2 | 1FE | 9,751,149 | 129.7480 | 12,689,315 | 9,780,000 | 9,751,953 | | 289 | | | 4.500 | 4.516 | FA | 177,263 | 440,100 | 01/30/2017 | 02/06/2057 |
| 59523U-AL-1 | MID-AMERICA APARTMENTS L MAA 3 3/4 06/15/24 | | | 2 | 2FE | 20,698,565 | 105.4720 | 22,054,216 | 20,910,000 | 20,805,736 | | 21,053 | | | 3.750 | 3.873 | JD | 34,850 | 784,125 | 06/20/2014 | 06/15/2024 |
| 59523U-AM-9 | MID-AMERICA APARTMENTS L MAA 4 11/15/25 | | | 2 | 2FE | 13,874,890 | 108.1100 | 15,135,400 | 14,000,000 | 13,874,890 | | | | | 4.000 | 4.384 | MN | 71,556 | 560,000 | 11/06/2015 | 11/15/2025 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO BRKHEC 5 3/4 11/01/35 | | | | 1FE | 14,263,163 | 131.5110 | 18,273,467 | 13,895,000 | 14,181,824 | | (11,363) | | | 5.750 | 5.550 | MN | 133,160 | 798,963 | 05/27/2011 | 11/01/2035 |
| 59562V-AR-8 | BERKSHIRE HATHAWAY ENERG BRKHEC 6 1/2 09/15/37 | | | | 1FE | 4,938,192 | 138.7240 | 6,991,695 | 5,040,000 | 4,957,889 | | 2,379 | | | 6.500 | 6.658 | MS | 96,460 | 327,600 | 01/23/2009 | 09/15/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 59748T-AA-7 | MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 | LS | | 4 | 3FE | 2,330,000 | 100.0040 | 2,330,082 | 2,330,000 | 2,330,000 | | | | | 6.000 | 5.999 | MS | 41,163 | 139,800 | 08/17/2011 | 03/15/2025 |
| 59748T-AA-7 | MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 | | | 4 | 3FE | 3,329,560 | 100.0040 | 3,329,677 | 3,329,560 | 3,329,560 | | | | | 6.000 | 5.999 | MS | 58,822 | 199,774 | 08/17/2011 | 03/15/2025 |
| 598326-B@-4 | MIDWEST INDEPENDENT TRANS SYS SENIOR NOTES | | | 4 | 1 | 5,000,000 | 106.4130 | 5,320,650 | 5,000,000 | 5,000,000 | | | | | 3.960 | 3.960 | MS | 52,250 | 198,000 | 03/26/2013 | 03/26/2033 |
| 59833C-AC-6 | MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29 | LS | | 2 | 2FE | 218,678 | 107.8980 | 236,297 | 219,000 | 218,705 | | 27 | | | 4.625 | 4.643 | AO | 2,532 | 5,627 | 03/07/2019 | 04/01/2029 |
| 59833C-AC-6 | MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29 | | | 2 | 2FE | 14,759,272 | 107.8980 | 15,948,448 | 14,781,000 | 14,761,114 | | 1,842 | | | 4.625 | 4.643 | AO | 170,905 | 379,790 | 03/07/2019 | 04/01/2029 |
| 60040#-AA-0 | MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES | | | 4 | 1PL | 2,310,169 | 107.6490 | 2,486,874 | 2,310,169 | 2,310,169 | | | | | 5.330 | 5.366 | MJSD | 342 | 123,132 | 08/26/2010 | 06/30/2027 |
| 60040*-AB-2 | MILLENIUM PARKING MILLENIUM PARKING GARAGES | 0 | | | 2FE | 5,000,000 | 102.1080 | 5,105,410 | 5,000,000 | 5,000,000 | | | | | 3.840 | 3.858 | MJSD | 533 | 192,000 | 11/22/2016 | 11/22/2032 |
| 608190-AJ-3 | MOHAWK INDUSTRIES INC MHK 3.85 02/01/23 | LS | | 2 | 2FE | 489,838 | 104.1670 | 510,418 | 490,000 | 489,944 | | 17 | | | 3.850 | 3.854 | FA | 7,860 | 18,865 | 01/28/2013 | 02/01/2023 |
| 608190-AJ-3 | MOHAWK INDUSTRIES INC MHK 3.85 02/01/23 | | | 2 | 2FE | 14,505,212 | 104.1670 | 15,114,632 | 14,510,000 | 14,508,330 | | 501 | | | 3.850 | 3.854 | FA | 232,765 | 558,635 | 01/28/2013 | 02/01/2023 |
| 60856B-AC-8 | MOLEX ELECTRONICS TECH MOLX 3.9 04/15/25 | | | 2 | 2FE | 9,984,300 | 103.4690 | 10,346,930 | 10,000,000 | 9,991,011 | | 1,502 | | | 3.900 | 3.919 | AO | 82,333 | 390,000 | 04/01/2015 | 04/15/2025 |
| 60871R-AD-2 | MOLSON COORS BREWING CO TAP 5 05/01/42 | | | | 2FE | 25,077,670 | 109.0220 | 26,377,752 | 24,195,000 | 24,953,664 | | (18,962) | | | 5.000 | 4.769 | MN | 201,625 | 1,209,750 | 06/12/2012 | 05/01/2042 |
| 60871R-AH-3 | MOLSON COORS BREWING CO TAP 4.2 07/15/46 | | | 2 | 2FE | 4,967,850 | 99.6910 | 4,984,545 | 5,000,000 | 4,969,902 | | 605 | | | 4.200 | 4.238 | JJ | 96,833 | 210,000 | 06/28/2016 | 07/15/2046 |
| 61201#-AL-9 | MONTANA DAKOTA UTILITIES CO MONTANA DAKOTA UTILITIES CO | | | | 1 | 12,000,000 | 103.4680 | 12,416,160 | 12,000,000 | 12,000,000 | | | | | 3.660 | 3.660 | AO | 90,280 | | 10/17/2019 | 10/17/2039 |
| 615369-AE-5 | MOODY'S CORPORATION MCO 5 1/4 07/15/44 | LS | | | 2FE | 203,326 | 127.4840 | 254,968 | 200,000 | 203,104 | | (62) | | | 5.250 | 5.138 | JJ | 4,842 | 10,500 | 11/12/2015 | 07/15/2044 |
| 615369-AE-5 | MOODY'S CORPORATION MCO 5 1/4 07/15/44 | | | | 2FE | 2,846,564 | 127.4840 | 3,569,552 | 2,800,000 | 2,843,451 | | (869) | | | 5.250 | 5.138 | JJ | 67,783 | 147,000 | 11/12/2015 | 07/15/2044 |
| 615369-AM-7 | MOODY'S CORPORATION MCO 3 1/4 01/15/28 | | | 2 | 2FE | 9,899,444 | 104.5470 | 10,454,730 | 10,000,000 | 9,915,014 | | 9,063 | | | 3.250 | 3.372 | JJ | 149,861 | 325,000 | 04/19/2018 | 01/15/2028 |
| 617446-7X-1 | MORGAN STANLEY MS 5 11/24/25 | | | | 2FE | 19,909,000 | 112.3490 | 22,469,740 | 20,000,000 | 19,948,575 | | 7,318 | | | 5.000 | 5.051 | MN | 102,778 | 1,000,000 | 11/19/2013 | 11/24/2025 |
| 61744Y-AP-3 | MORGAN STANLEY MORGAN STANLEY | 0 | | 2 | 1FE | 7,000,000 | 107.6360 | 7,534,489 | 7,000,000 | 7,000,006 | | (1) | | | 3.772 | 3.772 | JJ | 115,151 | 264,040 | 01/18/2018 | 01/24/2029 |
| 61744Y-AR-9 | MORGAN STANLEY MORGAN STANLEY | 0 | | 2 | 1FE | 2,000,000 | 117.7670 | 2,355,345 | 2,000,000 | 2,000,000 | | | | | 4.457 | 4.457 | AO | 17,085 | 89,140 | 04/19/2018 | 04/22/2039 |
| 61746B-EG-7 | MORGAN STANLEY MS 4 3/8 01/22/47 | LS | | | 1FE | 369,266 | 119.7100 | 422,575 | 353,000 | 368,643 | | (328) | | | 4.375 | 4.098 | JJ | 6,821 | 15,444 | 12/27/2017 | 01/22/2047 |
| 61746B-EG-7 | MORGAN STANLEY MS 4 3/8 01/22/47 | | | | 1FE | 20,552,334 | 119.7100 | 23,519,325 | 19,647,000 | 20,517,630 | | (18,277) | | | 4.375 | 4.098 | JJ | 379,637 | 859,556 | 12/27/2017 | 01/22/2047 |
| 61761J-3R-8 | MORGAN STANLEY MS 3 1/8 07/27/26 | | | | 1FE | 4,966,000 | 103.0020 | 5,150,080 | 5,000,000 | 4,976,467 | | 3,169 | | | 3.125 | 3.205 | JJ | 66,840 | 156,250 | 07/20/2016 | 07/27/2026 |
| 617734-A#-5 | MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN | | | 4 | 2FE | 5,000,000 | 107.7550 | 5,387,750 | 5,000,000 | 5,000,000 | | | | | 5.650 | 5.650 | AO | 52,576 | 277,792 | 10/31/2018 | 10/24/2033 |
| 617734-A@-7 | MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN | | | 4 | 2FE | 4,500,000 | 107.1750 | 4,822,875 | 4,500,000 | 4,500,000 | | | | | 5.460 | 5.460 | MS | 63,473 | 122,850 | 03/28/2019 | 03/28/2029 |
| 617734-B*-8 | MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN | | | 4 | 2FE | 2,500,000 | 107.7250 | 2,693,125 | 2,500,000 | 2,500,000 | | | | | 5.700 | 5.700 | MS | 36,813 | 71,250 | 03/28/2019 | 03/28/2034 |
| 61945C-AB-9 | MOSAIC CO MOS 4 7/8 11/15/41 | | | 2 | 2FE | 6,531,335 | 104.0370 | 6,502,300 | 6,250,000 | 6,488,688 | | (6,465) | | | 4.875 | 4.593 | MN | 38,932 | 304,688 | 05/04/2012 | 11/15/2041 |
| 61945C-AD-5 | MOSAIC CO MOS 5.45 11/15/33 | | | 2 | 2FE | 14,943,900 | 113.5890 | 17,038,305 | 15,000,000 | 14,955,266 | | 2,108 | | | 5.450 | 5.481 | MN | 104,458 | 817,500 | 11/07/2013 | 11/15/2033 |
| 61980A-AC-7 | MOTIVA ENTERPRISES LLC MTVD 5 3/4 01/15/20 | | | | 2FE | 1,039,958 | 100.1120 | 1,043,168 | 1,042,000 | 1,041,990 | | 258 | | | 5.750 | 5.776 | JJ | 27,627 | 59,915 | 01/06/2010 | 01/15/2020 |
| 61980A-AD-5 | MOTIVA ENTERPRISES LLC MTVD 6.85 01/15/40 | | | | 2FE | 8,236,748 | 120.8450 | 8,281,528 | 6,853,000 | 8,005,156 | | (31,110) | | | 6.850 | 5.460 | JJ | 216,460 | 469,431 | 10/12/2010 | 01/15/2040 |
| 620076-BB-4 | MOTOROLA SOLUTIONS INC MSI 3 3/4 05/15/22 | LS | | | 2FE | 528,976 | 103.3000 | 557,819 | 540,000 | 536,974 | | 1,193 | | | 3.750 | 4.000 | MN | 2,587 | 20,250 | 05/17/2012 | 05/15/2022 |
| 620076-BB-4 | MOTOROLA SOLUTIONS INC MSI 3 3/4 05/15/22 | | | | 2FE | 8,924,015 | 103.3000 | 9,410,621 | 9,110,000 | 9,058,957 | | 20,129 | | | 3.750 | 4.000 | MN | 43,652 | 341,625 | 05/17/2012 | 05/15/2022 |
| 62927@-AB-4 | NHL US FUNDING SECD TERM NTS SER 2 | 0 | | | 2PL | 2,000,000 | 108.0850 | 2,161,708 | 2,000,000 | 2,000,000 | | | | | 4.330 | 4.330 | MJSD | 481 | 86,600 | 09/29/2014 | 09/29/2026 |
| 62944T-AE-5 | NVR INC NVR 3.95 09/15/22 | | | 2 | 2FE | 9,982,700 | 104.2550 | 10,425,530 | 10,000,000 | 9,994,655 | | 1,837 | | | 3.950 | 3.971 | MS | 116,306 | 395,000 | 09/05/2012 | 09/15/2022 |
| 629568-AV-8 | NABORS INDUSTRIES INC NBR 5 09/15/20 | | | | 3FE | 5,217,630 | 100.2500 | 5,070,645 | 5,058,000 | 5,073,495 | | (21,177) | | | 5.000 | 4.553 | MS | 74,465 | 252,900 | 01/24/2012 | 09/15/2020 |
| 629568-AX-4 | NABORS INDUSTRIES INC NBR 4 5/8 09/15/21 | LS | | | 3FE | 1,506,456 | 99.5000 | 1,449,715 | 1,457,000 | 1,467,496 | | (5,845) | | | 4.625 | 4.182 | MS | 19,842 | 67,386 | 05/24/2012 | 09/15/2021 |
| 629568-AX-4 | NABORS INDUSTRIES INC NBR 4 5/8 09/15/21 | | | | 3FE | 4,697,207 | 99.5000 | 4,520,285 | 4,543,000 | 4,575,727 | | (18,226) | | | 4.625 | 4.182 | MS | 61,867 | 210,114 | 05/24/2012 | 09/15/2021 |
| 62978*-AA-6 | NRG CANAL 3 DEV LLC | | | 4 | 3Z | 19,257,183 | 100.0000 | 19,451,700 | 19,451,700 | 19,293,202 | | 23,982 | | | 4.515 | 5.054 | MON | 29,272 | 1,147,503 | 06/29/2018 | 05/31/2026 |
| 62979#-AA-1 | EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38 | | | 4 | 1Z | 29,135,000 | 92.5010 | 26,825,290 | 29,000,000 | 29,134,633 | | (367) | | | 3.170 | 3.141 | MON | 28,090 | | 12/19/2019 | 10/15/2038 |
| 62979*-AA-5 | NSA OP LP NSA OP LP | | | | 2PL | 19,000,000 | 101.7480 | 19,332,120 | 19,000,000 | 19,000,000 | | | | | 3.980 | 3.980 | FA | 254,167 | | 08/30/2019 | 08/30/2029 |
| 631005-BF-1 | NARRAGANSETT ELECTRIC NGGLN 4.17 12/10/42 | | | | 1FE | 35,000,000 | 106.3070 | 37,207,590 | 35,000,000 | 35,000,000 | | | | | 4.170 | 4.170 | JD | 85,138 | 1,459,500 | 12/05/2012 | 12/10/2042 |
| 636180-BK-6 | NATIONAL FUEL GAS CO NFG 4.9 12/01/21 | | | 2 | 2FE | 29,381,211 | 104.2380 | 29,655,654 | 28,450,000 | 28,643,556 | | (110,235) | | | 4.900 | 4.471 | JD | 116,171 | 1,394,050 | 06/13/2012 | 12/01/2021 |
| 637071-AK-7 | NATIONAL OILWELL VARCO I NOV 3.95 12/01/42 | | | 2 | 2FE | 40,195,385 | 94.0280 | 39,404,104 | 41,907,000 | 40,391,770 | | 37,714 | | | 3.950 | 4.195 | JD | 137,944 | 1,655,327 | 09/17/2014 | 12/01/2042 |
| 63730*-AB-1 | NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO | | | 4 | 1FE | 15,955,077 | 104.2000 | 16,625,190 | 15,955,077 | 15,955,077 | | | | | 3.600 | 3.600 | MN | 73,393 | 574,383 | 12/06/2016 | 11/15/2033 |
| 637417-AF-3 | NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23 | LS | | 2 | 2FE | 693,374 | 102.7450 | 717,158 | 698,000 | 696,305 | | 480 | | | 3.300 | 3.379 | AO | 4,863 | 23,034 | 04/11/2013 | 04/15/2023 |
| 637417-AF-3 | NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23 | | | 2 | 2FE | 13,213,846 | 102.7450 | 13,667,100 | 13,302,000 | 13,269,698 | | 9,139 | | | 3.300 | 3.379 | AO | 92,671 | 438,966 | 04/11/2013 | 04/15/2023 |
| 637417-AG-1 | NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24 | LS | | 2 | 2FE | 770,618 | 105.6250 | 817,536 | 774,000 | 772,324 | | 338 | | | 3.900 | 3.953 | JD | 1,342 | 30,186 | 09/18/2014 | 06/15/2024 |
| 637417-AG-1 | NATIONAL RETAIL PROPERTIES NNN 3.9 06/15/24 | | | 2 | 2FE | 15,159,462 | 105.6250 | 16,082,432 | 15,226,000 | 15,193,028 | | 6,640 | | | 3.900 | 3.953 | JD | 26,392 | 593,814 | 09/18/2014 | 06/15/2024 |
| 637417-AH-9 | NATIONAL RETAIL PROPERTIES NNN 4 11/15/25 | | | 2 | 2FE | 4,987,950 | 106.8700 | 5,343,495 | 5,000,000 | 4,992,486 | | 1,113 | | | 4.000 | 4.029 | MN | 25,556 | 200,000 | 10/14/2015 | 11/15/2025 |
| 637417-AJ-5 | NATIONAL RETAIL PROPERTIES NNN 3.6 12/15/26 | | | 2 | 2FE | 4,944,850 | 105.0810 | 5,254,065 | 5,000,000 | 4,959,577 | | 5,003 | | | 3.600 | 3.733 | JD | 8,000 | 180,000 | 12/05/2016 | 12/15/2026 |
| 637432-MS-1 | NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32 | LS | | 2 | 1FE | 128,922 | 112.8070 | 135,369 | 120,000 | 126,403 | | (409) | | | 4.023 | 3.487 | MN | 805 | 4,828 | 03/13/2013 | 11/01/2032 |
| 637432-MS-1 | NATIONAL RURAL UTIL COOP NRUC 4.023 11/01/32 | | | 2 | 1FE | 50,995,022 | 112.8070 | 53,545,113 | 47,466,000 | 49,998,637 | | (161,904) | | | 4.023 | 3.487 | MN | 318,260 | 1,909,557 | 03/13/2013 | 11/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 63946B-AE-0 | NBCUNIVERSAL MEDIA LLC | 0 | | | 1FE | 149,965 | 103.1530 | 154,729 | 150,000 | 149,995 | | 4 | | | 4.375 | 4.378 | AO | 1,641 | 6,563 | 08/25/2011 | 04/01/2021 |
| 63946B-AG-5 | NBCUNIVERSAL MEDIA LLC CMCSA 5.95 04/01/41 | | | | 1FE | 10,137,266 | 137.6450 | 13,764,450 | 10,000,000 | 10,118,667 | | (2,814) | | | 5.950 | 5.851 | AO | 148,750 | 595,000 | 08/25/2011 | 04/01/2041 |
| 64082*-AA-5 | NES PERSEUS HOLDCO LLC NEW ENERGY SOLAR BOULDER CORP | | | 4 | 3 | 5,863,174 | 108.8320 | 6,381,002 | 5,863,174 | 5,863,174 | | | | | 6.050 | 6.048 | FA | 121,197 | 310,466 | 07/25/2018 | 02/28/2037 |
| 641062-AL-8 | NESTLE HOLDINGS INC NESNVX 3.9 09/24/38 | LS | | 2 | 1FE | 79,104 | 112.8750 | 90,300 | 80,000 | 79,143 | | 30 | | | 3.900 | 3.982 | MS | 841 | 3,120 | 09/18/2018 | 09/24/2038 |
| 641062-AL-8 | NESTLE HOLDINGS INC NESNVX 3.9 09/24/38 | | | 2 | 1FE | 39,472,996 | 112.8750 | 45,059,700 | 39,920,000 | 39,492,130 | | 15,138 | | | 3.900 | 3.982 | MS | 419,493 | 1,556,880 | 09/18/2018 | 09/24/2038 |
| 641062-AL-8 | NESTLE HOLDINGS INC NESNVX 3.9 09/24/38 | 0 | | 2 | 1FE | 1,978,620 | 112.8750 | 2,257,500 | 2,000,000 | 1,979,536 | | 724 | | | 3.900 | 3.982 | MS | 21,017 | 78,000 | 09/17/2018 | 09/24/2038 |
| 64116#-AB-9 | NETRALITY PARTNERS NETRALITY PROPERTIES | | | | 2PL | 12,000,000 | 100.9880 | 12,118,560 | 12,000,000 | 12,000,000 | | | | | 4.960 | 4.960 | AO | 140,533 | 595,200 | 04/06/2017 | 04/06/2022 |
| 64116#-AE-3 | NETRALITY PARTNERS NETRALITY PROPERTIES 10/8/24 | | | 1 | 2PL | 8,000,000 | 97.4320 | 7,794,560 | 8,000,000 | 8,000,000 | | | | | 4.080 | 4.080 | AO | 75,253 | | 10/08/2019 | 10/08/2024 |
| 64128X-AE-0 | NEUBERGER BERMAN GRP/FIN NEUBER 4 7/8 04/15/45 | | | 2 | 2FE | 8,825,400 | 103.1630 | 10,316,300 | 10,000,000 | 8,877,654 | | 19,461 | | | 4.875 | 5.720 | AO | 102,917 | 487,500 | 03/10/2017 | 04/15/2045 |
| 64128X-AG-5 | NEUBERGER BERMAN GRP/FIN NEUBER 4 1/2 03/15/27 | | | 2 | 2FE | 6,944,350 | 106.4870 | 7,454,062 | 7,000,000 | 6,957,470 | | 4,877 | | | 4.500 | 4.600 | MS | 92,750 | 315,000 | 03/09/2017 | 03/15/2027 |
| 644188-BF-0 | NEW ENGLAND POWER CO NGGLN 3.8 12/05/47 | LS | | 2 | 1FE | 72,508 | 104.6380 | 76,385 | 73,000 | 72,527 | | 9 | | | 3.800 | 3.838 | JD | 200 | 2,774 | 11/30/2017 | 12/05/2047 |
| 644188-BF-0 | NEW ENGLAND POWER CO NGGLN 3.8 12/05/47 | | | 2 | 1FE | 9,860,092 | 104.6380 | 10,387,365 | 9,927,000 | 9,862,670 | | 1,269 | | | 3.800 | 3.838 | JD | 27,244 | 377,226 | 11/30/2017 | 12/05/2047 |
| 645869-E#-1 | NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS | | | | 1 | 12,000,000 | 99.4200 | 11,930,400 | 12,000,000 | 12,000,000 | | | | | 3.630 | 3.630 | JD | 12,100 | 435,600 | 06/21/2016 | 06/21/2046 |
| 645869-F*-4 | NEW JERSEY NATURAL GAS NEW JERSEY NATURAL GAS | | | | 1 | 7,000,000 | 103.0890 | 7,216,230 | 7,000,000 | 7,000,000 | | | | | 4.010 | 4.010 | MN | 38,986 | 280,700 | 05/11/2018 | 05/11/2048 |
| 646025-C#-1 | New Jersey Resources NJRC 3.29 7/17/29 | | | | 2 | 15,000,000 | 100.6470 | 15,097,050 | 15,000,000 | 15,000,000 | | | | | 3.290 | 3.290 | JJ | | | 08/15/2019 | 07/17/2029 |
| 646025-C*-5 | New Jersey Resources NEW JERSEY RESOURCES | | | | 2 | 7,000,000 | 102.8520 | 7,199,640 | 7,000,000 | 7,000,000 | | | | | 3.540 | 3.540 | FA | 93,613 | 247,800 | 08/18/2016 | 08/18/2026 |
| 646025-C@-3 | New Jersey Resources NEW JERSEY RESOURCES CORP | | | 1 | 2 | 8,000,000 | 104.6270 | 8,370,160 | 8,000,000 | 8,000,000 | | | | | 3.960 | 3.960 | JD | 20,240 | 316,800 | 06/08/2018 | 06/08/2028 |
| 651229-AX-4 | NEWELL BRANDS INC NEWELL BRANDS INC | 0 | | 2 | 3FE | 1,164,640 | 108.3690 | 1,083,688 | 1,000,000 | 1,151,523 | | (6,757) | | | 5.375 | 4.063 | AO | 13,438 | 53,750 | 01/03/2018 | 04/01/2036 |
| 651290-AQ-1 | NEWFIELD EXPLORATION CO | 0 | | | 2FE | 2,000,000 | 110.0460 | 2,200,926 | 2,000,000 | 2,000,000 | | | | | 5.625 | 5.625 | JJ | 56,250 | 112,500 | 06/19/2012 | 07/01/2024 |
| 651639-AN-6 | NEWMONT MINING CORP NEM 3 1/2 03/15/22 | | | 2 | 2FE | 2,978,970 | 102.6580 | 3,079,737 | 3,000,000 | 2,994,513 | | 2,351 | | | 3.500 | 3.587 | MS | 30,917 | 105,000 | 08/20/2012 | 03/15/2022 |
| 651639-AP-1 | NEWMONT MINING CORP NEM 4 7/8 03/15/42 | | | 2 | 2FE | 4,847,450 | 116.7400 | 5,836,985 | 5,000,000 | 4,868,341 | | 3,151 | | | 4.875 | 5.074 | MS | 71,771 | 243,750 | 05/14/2012 | 03/15/2042 |
| 651639-AT-3 | NEWMONT MINING CORP NEM 3.7 03/15/23 | LS | | 2 | 2FE | 337,045 | 104.6000 | 354,595 | 339,000 | 337,249 | | 204 | | | 3.700 | 3.680 | MS | 3,693 | 6,272 | 08/09/2019 | 03/15/2023 |
| 651639-AT-3 | NEWMONT MINING CORP NEM 3.7 03/15/23 | | | 2 | 2FE | 26,507,252 | 104.6000 | 27,887,459 | 26,661,000 | 26,523,267 | | 16,015 | | | 3.700 | 3.680 | MS | 290,457 | 493,229 | 08/09/2019 | 03/15/2023 |
| 651639-AT-3 | NEWMONT MINING CORP NEM 3.7 03/15/23 | 0 | | 2 | 2FE | 9,165,996 | 104.6000 | 9,414,018 | 9,000,000 | 9,147,404 | | (18,592) | | | 3.700 | 3.680 | MS | 98,050 | 166,500 | 08/09/2019 | 03/15/2023 |
| 651639-AW-6 | NEWMONT MINING CORP NEM 5 7/8 04/01/35 | | | | 2FE | 17,237,256 | 127.6490 | 22,338,540 | 17,500,000 | 17,238,547 | | 1,291 | | | 5.875 | 6.025 | AO | 257,031 | | 12/01/2019 | 04/01/2035 |
| 65339K-AV-2 | NEXTERA ENERGY CAPITAL NEXTERA ENERGY CAPITAL | 0 | | 2 | 2FE | 3,000,000 | 103.1350 | 3,094,050 | 3,000,000 | 2,891,757 | | (50,977) | | | 4.800 | 3.175 | JD | 12,000 | 144,000 | 10/30/2017 | 12/01/2077 |
| 654106-AD-5 | NIKE INC NKE 3 5/8 05/01/43 | LS | | 2 | 1FE | 94,401 | 109.2020 | 109,202 | 100,000 | 94,958 | | 129 | | | 3.625 | 3.958 | MN | 604 | 3,625 | 01/13/2017 | 05/01/2043 |
| 654106-AD-5 | NIKE INC NKE 3 5/8 05/01/43 | | | 2 | 1FE | 33,083,004 | 109.2020 | 38,269,806 | 35,045,000 | 33,278,156 | | 45,369 | | | 3.625 | 3.958 | MN | 211,730 | 1,270,381 | 01/13/2017 | 05/01/2043 |
| 654106-AE-3 | NIKE INC NKE 3 7/8 11/01/45 | LS | | 2 | 1FE | 370,650 | 113.9940 | 429,755 | 377,000 | 371,112 | | 128 | | | 3.875 | 3.972 | MN | 2,435 | 14,609 | 12/12/2016 | 11/01/2045 |
| 654106-AE-3 | NIKE INC NKE 3 7/8 11/01/45 | | | 2 | 1FE | 29,124,050 | 113.9940 | 33,768,295 | 29,623,000 | 29,160,327 | | 10,062 | | | 3.875 | 3.972 | MN | 191,315 | 1,147,891 | 12/12/2016 | 11/01/2045 |
| 65473Q-B*-3 | NISOURCE FINANCE CORP | | | | 2 | 13,841,500 | 113.1720 | 15,844,080 | 14,000,000 | 13,929,135 | | 9,672 | | | 5.890 | 5.993 | MN | 75,588 | 824,600 | 06/20/2007 | 11/28/2025 |
| 65486A-AB-9 | NLV FINANCIAL CORP 144A | | | | 2FE | 17,637,129 | 122.1760 | 22,740,563 | 18,613,000 | 17,807,930 | | 22,460 | | | 6.500 | 6.929 | MS | 356,232 | 1,209,845 | 01/16/2009 | 03/15/2035 |
| 655044-AE-5 | NOBLE ENERGY INC NBL 6 03/01/41 | | | 2 | 2FE | 14,311,823 | 119.7760 | 16,240,374 | 13,559,000 | 14,200,875 | | (16,165) | | | 6.000 | 5.610 | MS | 271,180 | 813,540 | 07/20/2011 | 03/01/2041 |
| 655044-AG-0 | NOBLE ENERGY INC NBL 5 1/4 11/15/43 | | | 2 | 2FE | 14,914,500 | 112.8410 | 16,926,075 | 15,000,000 | 14,923,216 | | 1,577 | | | 5.250 | 5.288 | MN | 100,625 | 787,500 | 11/05/2013 | 11/15/2043 |
| 655664-AP-5 | NORDSTROM INC JWN 4 10/15/21 | LS | | 2 | 2FE | 144,751 | 102.5960 | 148,764 | 145,000 | 144,948 | | 28 | | | 4.000 | 4.021 | AO | 1,224 | 5,800 | 10/05/2011 | 10/15/2021 |
| 655664-AP-5 | NORDSTROM INC JWN 4 10/15/21 | | | 2 | 2FE | 4,846,649 | 102.5960 | 4,981,016 | 4,855,000 | 4,853,259 | | 921 | | | 4.000 | 4.021 | AO | 40,998 | 194,200 | 10/05/2011 | 10/15/2021 |
| 655664-AR-1 | NORDSTROM INC JWN 5 01/15/44 | LS | | 2 | 2FE | 335,555 | 97.1650 | 315,787 | 325,000 | 334,460 | | (228) | | | 5.000 | 4.788 | JJ | 7,493 | 16,250 | 08/19/2014 | 01/15/2044 |
| 655664-AR-1 | NORDSTROM INC JWN 5 01/15/44 | | | 2 | 2FE | 33,829,071 | 97.1650 | 31,836,178 | 32,765,000 | 33,718,731 | | (23,018) | | | 5.000 | 4.788 | JJ | 755,415 | 1,638,250 | 08/19/2014 | 01/15/2044 |
| 655664-AT-7 | NORDSTROM INC JWN 4 3/8 04/01/30 | | | 2 | 2FE | 9,988,800 | 101.9340 | 10,193,440 | 10,000,000 | 9,988,800 | | | | | 4.375 | 4.389 | AO | 66,840 | | 11/04/2019 | 04/01/2030 |
| 655844-AQ-1 | NORFOLK SOUTHERN CORP NSC 7 1/4 02/15/31 | | | | 2FE | 3,174,428 | 138.1790 | 3,607,854 | 2,611,000 | 2,993,945 | | (24,460) | | | 7.250 | 5.472 | FA | 71,512 | 189,298 | 11/17/2010 | 02/15/2031 |
| 655844-AX-6 | NORFOLK SOUTHERN CORP NSC 5.64 05/17/29 | | | | 2FE | 13,077,988 | 121.7860 | 14,926,104 | 12,256,000 | 12,767,179 | | (41,658) | | | 5.640 | 5.075 | MN | 84,485 | 691,238 | 04/19/2011 | 05/17/2029 |
| 655844-BM-9 | NORFOLK SOUTHERN CORP NSC 3.95 10/01/42 | | | 2 | 2FE | 4,738,250 | 106.0910 | 5,304,540 | 5,000,000 | 4,767,916 | | 5,946 | | | 3.950 | 4.271 | AO | 49,375 | 197,500 | 07/24/2014 | 10/01/2042 |
| 655844-BT-4 | NORFOLK SOUTHERN CORP NSC 3.15 06/01/27 | | | 2 | 2FE | 9,984,700 | 104.2360 | 10,423,610 | 10,000,000 | 9,988,213 | | 1,389 | | | 3.150 | 3.168 | JD | 26,250 | 315,000 | 05/22/2017 | 06/01/2027 |
| 656836-AC-7 | NA DEVELOPMENT BANK NADB 3.3 12/17/30 | | | | 1FE | 50,000,000 | 103.8350 | 51,917,665 | 50,000,000 | 50,000,000 | | | | | 3.300 | 3.300 | JD | 64,167 | 1,650,000 | 12/10/2012 | 12/17/2030 |
| 662352-A*-4 | NORTH SHORE LONG ISLAND JEWISH | | | 4 | 1 | 6,867,980 | 104.3790 | 7,168,729 | 6,867,980 | 6,867,980 | | | | | 4.200 | 4.200 | MN | 48,076 | 288,455 | 10/08/2014 | 05/01/2030 |
| 664397-AM-8 | EVERSOURCE ENERGY ES 3.15 01/15/25 | | | 2 | 2FE | 14,677,485 | 102.9860 | 15,530,349 | 15,080,000 | 14,850,090 | | 41,027 | | | 3.150 | 3.482 | JJ | 219,037 | 475,020 | 07/28/2015 | 01/15/2025 |
| 665228-CC-4 | NORTHERN ILLINOIS GAS CO SO 5.9 12/01/33 | | | | 1FE | 1,807,245 | 119.9930 | 1,799,892 | 1,500,000 | 1,736,544 | | (12,126) | | | 5.900 | 4.375 | JD | 7,375 | 88,500 | 06/06/2013 | 12/01/2033 |
| 665228-E#-5 | NORTHERN ILLINOIS GAS CO NORTHERN ILLINOIS GAS CO | 0 | | | 1 | 3,000,000 | 113.6510 | 3,409,521 | 3,000,000 | 3,000,000 | | | | | 4.080 | 4.080 | FA | 45,900 | 122,400 | 08/03/2018 | 08/16/2039 |
| 665228-G*-7 | NORTHERN ILLINOIS GAS CO NORTH ILL GAS CO | | | | 1Z | 17,000,000 | 99.9910 | 16,998,470 | 17,000,000 | 17,000,000 | | | | | 2.800 | 2.800 | AO | 80,656 | | 10/30/2019 | 10/30/2034 |
| 665772-CA-5 | NORTHERN STATES PWR-MINN XEL 5 1/4 07/15/35 | | | | 1FE | 10,052,503 | 122.0840 | 11,470,994 | 9,396,000 | 9,958,996 | | (25,137) | | | 5.250 | 4.693 | JJ | 227,462 | 493,290 | 03/03/2017 | 07/15/2035 |
| 665772-CB-3 | NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36 | LS | | | 1FE | 11,519,383 | 137.4070 | 13,603,273 | 9,900,000 | 11,159,295 | | (48,118) | | | 6.250 | 5.097 | JD | 51,563 | 618,750 | 12/01/2010 | 06/01/2036 |
| 665772-CB-3 | NORTHERN STATES PWR-MINN XEL 6 1/4 06/01/36 | | | | 1FE | 116,357 | 137.4070 | 137,407 | 100,000 | 112,720 | | (486) | | | 6.250 | 5.097 | JD | 521 | 6,250 | 12/01/2010 | 06/01/2036 |
| 665772-CC-1 | NORTHERN STATES PWR-MINN XEL 6.2 07/01/37 | | | | 1FE | 2,084,130 | 138.5200 | 2,493,358 | 1,800,000 | 2,025,616 | | (7,830) | | | 6.200 | 5.108 | JJ | 55,800 | 111,600 | 11/17/2010 | 07/01/2037 |
| 665772-CE-7 | NORTHERN STATES PWR-MINN XEL 5.35 11/01/39 | | | | 1FE | 3,212,654 | 130.3900 | 4,042,078 | 3,100,000 | 3,192,862 | | (2,657) | | | 5.350 | 5.108 | MN | 27,642 | 165,850 | 11/17/2010 | 11/01/2039 |
| 665772-CG-2 | NORTHERN STATES PWR-MINN XEL 4.85 08/15/40 | | | 2 | 1FE | 9,733,571 | 117.3220 | 11,765,060 | 10,028,000 | 9,781,991 | | 6,667 | | | 4.850 | 5.043 | FA | 183,735 | 486,358 | 06/15/2011 | 08/15/2040 |
| 665772-CJ-6 | NORTHERN STATES PWR-MINN XEL 3.4 08/15/42 | | | 2 | 1FE | 4,442,550 | 104.0540 | 5,202,710 | 5,000,000 | 4,506,365 | | 13,098 | | | 3.400 | 4.072 | FA | 64,222 | 170,000 | 09/11/2014 | 08/15/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 665789-AW-3 | NORTHERN STATES PWR-WISC XEL 6 3/8 09/01/38 | | | | 1FE | 2,079,474 | 137.1830 | 2,386,982 | 1,740,000 | 2,014,265 | | (8,673) | | | 6.375 | 5.060 | MS | 36,975 | 110,925 | 10/29/2010 | 09/01/2038 |
| 665789-BA-0 | NORTHERN STATES PWR-WISC BASIC | 0 | | 2 | 1FE | 4,981,450 | 112.3640 | 5,618,217 | 5,000,000 | 4,981,805 | | 300 | | | 4.200 | 4.222 | MS | 70,000 | 203,583 | 09/05/2018 | 09/01/2048 |
| 665859-AP-9 | NORTHERN TRUST CORP NTRS 3.95 10/30/25 | LS | | | 1FE | 19,005 | 107.7080 | 20,465 | 19,000 | 19,003 | | | | | 3.950 | 3.947 | AO | 127 | 751 | 11/20/2013 | 10/30/2025 |
| 665859-AP-9 | NORTHERN TRUST CORP NTRS 3.95 10/30/25 | | | | 1FE | 43,187,745 | 107.7080 | 46,504,092 | 43,176,000 | 43,182,269 | | (957) | | | 3.950 | 3.947 | AO | 288,979 | 1,705,452 | 11/20/2013 | 10/30/2025 |
| 665876-C#-3 | NORTHERN UTILITIES INC NORTHERN UTILITIES INC | | | | 2 | 2,000,000 | 103.1880 | 2,063,760 | 2,000,000 | 2,000,000 | | | | | 4.320 | 4.320 | MN | 14,400 | 86,400 | 11/01/2017 | 11/01/2047 |
| 665876-C@-5 | NORTHERN UTILITIES INC NORTHERN UTILITIES INC | | | | 2 | 3,000,000 | 102.4850 | 3,074,550 | 3,000,000 | 3,000,000 | | | | | 3.520 | 3.520 | MN | 17,600 | 105,600 | 11/01/2017 | 11/01/2027 |
| 666807-BD-3 | NORTHROP GRUMMAN CORP NOC 5.05 11/15/40 | | | | 2FE | 15,964,940 | 122.0220 | 19,523,552 | 16,000,000 | 15,970,819 | | 770 | | | 5.050 | 5.064 | MN | 103,244 | 808,000 | 07/14/2011 | 11/15/2040 |
| 666807-BG-6 | NORTHROP GRUMMAN CORP NOC 3 1/4 08/01/23 | | | | 2FE | 14,919,300 | 103.9930 | 15,599,010 | 15,000,000 | 14,968,798 | | 8,073 | | | 3.250 | 3.312 | FA | 203,125 | 487,500 | 05/28/2013 | 08/01/2023 |
| 666807-BJ-0 | NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP | 0 | | 2 | 2FE | 3,695,578 | 107.4170 | 4,296,700 | 4,000,000 | 3,706,060 | | 6,304 | | | 3.850 | 4.331 | AO | 32,511 | 154,000 | 08/28/2018 | 04/15/2045 |
| 666807-BK-7 | NORTHROP GRUMMAN CORP NOC 3.2 02/01/27 | | | 2 | 2FE | 8,985,510 | 104.0680 | 9,366,111 | 9,000,000 | 8,989,787 | | 1,265 | | | 3.200 | 3.218 | FA | 120,000 | 288,000 | 11/28/2016 | 02/01/2027 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP NOC 4.03 10/15/47 | LS | | 2 | 2FE | 96,849 | 111.3690 | 108,028 | 97,000 | 96,855 | | 3 | | | 4.030 | 4.039 | AO | 825 | 3,909 | 10/10/2017 | 10/15/2047 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP NOC 4.03 10/15/47 | | | 2 | 2FE | 9,887,551 | 111.3690 | 11,028,892 | 9,903,000 | 9,888,190 | | 285 | | | 4.030 | 4.039 | AO | 84,253 | 399,091 | 10/10/2017 | 10/15/2047 |
| 666807-BP-6 | NORTHROP GRUMMAN CORP NOC 4.03 10/15/47 | 0 | | 2 | 2FE | 998,440 | 111.3690 | 1,113,692 | 1,000,000 | 998,505 | | 29 | | | 4.030 | 4.039 | AO | 8,508 | 40,300 | 10/10/2017 | 10/15/2047 |
| 667274-AA-2 | NORTHWELL HEALTHCARE INC NSHRLI 3.979 11/01/46 | | | 2 | 1FE | 8,000,000 | 102.6030 | 8,208,200 | 8,000,000 | 8,000,000 | | | | | 3.979 | 3.979 | MN | 53,053 | 318,320 | 09/20/2016 | 11/01/2046 |
| 667274-AC-8 | NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC | | | 2 | 1FE | 10,000,000 | 107.7350 | 10,773,500 | 10,000,000 | 10,000,000 | | | | | 4.260 | 4.260 | MN | 71,000 | 426,000 | 09/19/2017 | 11/01/2047 |
| 667274-AC-8 | NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC | 0 | | 2 | 1FE | 500,000 | 107.7350 | 538,675 | 500,000 | 500,000 | | | | | 4.260 | 4.260 | MN | 3,550 | 21,300 | 09/19/2017 | 11/01/2047 |
| 668074-AU-1 | NORTHWESTERN CORP NWE 4.176 11/15/44 | | | 2 | 1FE | 40,000,000 | 110.1550 | 44,061,800 | 40,000,000 | 40,000,000 | | | | | 4.176 | 4.176 | MN | 213,440 | 1,670,400 | 11/05/2014 | 11/15/2044 |
| 66989H-AH-1 | NOVARTIS CAPITAL CORP NOVNVX 4.4 05/06/44 | | | | 1FE | 75,064,550 | 121.5740 | 89,964,760 | 74,000,000 | 74,991,908 | | (24,141) | | | 4.400 | 4.309 | MN | 497,444 | 3,256,000 | 03/21/2017 | 05/06/2044 |
| 67021C-AF-4 | NSTAR ELECTRIC CO ES 5 1/2 03/15/40 | | | | 1FE | 5,382,450 | 127.8200 | 6,390,980 | 5,000,000 | 5,315,646 | | (8,883) | | | 5.500 | 5.000 | MS | 80,972 | 275,000 | 10/27/2010 | 03/15/2040 |
| 67021C-AK-3 | NSTAR ELECTRIC CO ES 3 1/4 11/15/25 | | | 2 | 1FE | 10,958,040 | 104.2640 | 11,469,073 | 11,000,000 | 10,973,646 | | 3,978 | | | 3.250 | 3.295 | MN | 45,681 | 357,500 | 12/08/2015 | 11/15/2025 |
| 670346-AH-8 | NUCOR CORP NUE 6.4 12/01/37 | | | | 1FE | 22,235,737 | 135.3150 | 28,839,622 | 21,313,000 | 22,052,185 | | (26,077) | | | 6.400 | 6.063 | JD | 113,669 | 1,364,032 | 11/16/2010 | 12/01/2037 |
| 670346-AL-9 | NUCOR CORP NUE 4 1/8 09/15/22 | | | 2 | 1FE | 7,199,089 | 104.8820 | 7,168,698 | 6,835,000 | 6,946,485 | | (42,712) | | | 4.125 | 3.428 | MS | 83,017 | 281,944 | 07/19/2013 | 06/15/2022 |
| 670346-AM-7 | NUCOR CORP NUE 4 08/01/23 | | | 2 | 1FE | 9,992,600 | 105.8490 | 10,584,920 | 10,000,000 | 9,997,016 | | 760 | | | 4.000 | 4.009 | FA | 166,667 | 400,000 | 07/24/2013 | 08/01/2023 |
| 670346-AQ-8 | NUCOR CORP NUE 4.4 05/01/48 | | | 2 | 2FE | 5,957,400 | 113.5100 | 6,810,570 | 6,000,000 | 5,958,632 | | 719 | | | 4.400 | 4.443 | MN | 44,000 | 264,000 | 04/23/2018 | 05/01/2048 |
| 67066G-AE-4 | NVIDIA CORP NVDA 3.2 09/16/26 | | | 2 | 1FE | 35,015,070 | 104.6220 | 36,617,770 | 35,000,000 | 35,010,548 | | (1,478) | | | 3.200 | 3.195 | MS | 326,667 | 1,120,000 | 09/21/2016 | 09/16/2026 |
| 67103H-AA-5 | O'REILLY AUTOMOTIVE INC ORLY 4 7/8 01/14/21 | | | 2 | 2FE | 12,357,225 | 102.1930 | 12,774,075 | 12,500,000 | 12,481,611 | | 16,866 | | | 4.875 | 5.023 | JJ | 282,682 | 609,375 | 02/08/2011 | 01/14/2021 |
| 67103H-AE-7 | O'REILLY AUTOMOTIVE INC ORLY 3.55 03/15/26 | | | 2 | 2FE | 9,031,160 | 105.3120 | 9,478,071 | 9,000,000 | 9,020,345 | | (3,000) | | | 3.550 | 3.508 | MS | 94,075 | 319,500 | 03/10/2016 | 03/15/2026 |
| 67103H-AF-4 | O'REILLY AUTOMOTIVE INC ORLY 3.6 09/01/27 | | | 2 | 2FE | 9,984,000 | 106.8450 | 10,684,520 | 10,000,000 | 9,987,386 | | 1,404 | | | 3.600 | 3.619 | MS | 120,000 | 360,000 | 08/10/2017 | 09/01/2027 |
| 67103H-AG-2 | O'REILLY AUTOMOTIVE INC ORLY 4.35 06/01/28 | | | 2 | 2FE | 13,463,820 | 111.4340 | 15,043,563 | 13,500,000 | 13,468,883 | | 2,998 | | | 4.350 | 4.383 | JD | 48,938 | 587,250 | 05/10/2018 | 06/01/2028 |
| 67105@-AF-8 | OSI GROUP LLC OSI GROUP LLC | | | 4 | 2PL | 15,000,000 | 106.6040 | 15,990,600 | 15,000,000 | 15,000,000 | | | | | 4.350 | 4.350 | MS | 179,438 | 667,500 | 03/22/2018 | 03/22/2028 |
| 674599-CG-8 | OCCIDENTAL PETROLEUM COR OXY 3 1/2 06/15/25 | | | 2 | 2FE | 6,980,840 | 103.1440 | 7,220,066 | 7,000,000 | 6,988,593 | | 1,865 | | | 3.500 | 3.533 | JD | 10,889 | 245,000 | 09/29/2015 | 06/15/2025 |
| 674599-CL-7 | OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47 | | | 2 | 2FE | 4,988,800 | 97.0790 | 4,853,925 | 5,000,000 | 4,990,239 | | 193 | | | 4.100 | 4.149 | FA | 77,444 | 205,000 | 11/02/2016 | 02/15/2047 |
| 674599-CL-7 | OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47 | 0 | | 2 | 2FE | 1,174,400 | 97.0790 | 1,178,533 | 1,214,000 | 1,174,426 | | 26 | | | 4.100 | 4.149 | FA | 18,804 | | 12/23/2019 | 02/15/2047 |
| 674599-CN-3 | OCCIDENTAL PETROLEUM COR OXY 4.2 03/15/48 | LS | | 2 | 2FE | 136,995 | 99.1410 | 136,814 | 138,000 | 137,029 | | 18 | | | 4.200 | 4.243 | MS | 1,707 | 5,796 | 02/28/2018 | 03/15/2048 |
| 674599-CN-3 | OCCIDENTAL PETROLEUM COR OXY 4.2 03/15/48 | | | 2 | 2FE | 4,826,605 | 99.1410 | 4,820,216 | 4,862,000 | 4,827,802 | | 620 | | | 4.200 | 4.243 | MS | 60,127 | 204,204 | 02/28/2018 | 03/15/2048 |
| 674599-DA-0 | OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24 | | | 2 | 2FE | 7,625,147 | 101.7470 | 8,139,736 | 8,000,000 | 7,645,050 | | 19,903 | | | 3.450 | 4.524 | JJ | 127,267 | | 09/18/2019 | 07/15/2024 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM COR BASIC | 0 | | | 2FE | 3,443,743 | 130.3630 | 3,438,975 | 2,638,000 | 3,427,937 | | (15,807) | | | 7.500 | 4.159 | MN | 32,975 | 98,925 | 09/18/2019 | 05/01/2031 |
| 674599-DF-9 | OCCIDENTAL PETROLEUM COR OXY 6.45 09/15/36 | | | | 2FE | 11,532,058 | 121.9200 | 12,192,020 | 10,000,000 | 11,515,565 | | (16,493) | | | 6.450 | 5.092 | MS | 189,917 | | 09/18/2019 | 09/15/2036 |
| 674599-DK-8 | OCCIDENTAL PETROLEUM COR OXY 4 1/2 07/15/44 | | | 2 | 2FE | 14,957,685 | 100.1070 | 15,016,050 | 15,000,000 | 14,958,702 | | 1,017 | | | 4.500 | 4.519 | JJ | 311,250 | | 09/18/2019 | 07/15/2044 |
| 67502#-AA-6 | OCEAN SPRAY OCEAN SPRAY | | | 4 | 2 | 5,917,092 | 98.4200 | 5,823,602 | 5,917,092 | 5,917,092 | | | | | 3.390 | 3.414 | MON | 8,915 | 257,753 | 09/30/2016 | 08/15/2036 |
| 675232-AA-0 | OCEANEERING INTL INC OII 4.65 11/15/24 | | | 2 | 3FE | 19,922,800 | 97.7870 | 19,557,440 | 20,000,000 | 19,957,779 | | 7,547 | | | 4.650 | 4.699 | MN | 118,833 | 930,000 | 11/18/2014 | 11/15/2024 |
| 675553-AA-9 | OCHSNER CLINIC FOUNDATIO OSCFND 5.897 05/15/45 | | | 2 | 1FE | 30,000,000 | 132.9920 | 39,897,480 | 30,000,000 | 30,000,000 | | | | | 5.897 | 5.897 | MN | 226,052 | 1,769,100 | 06/17/2015 | 05/15/2045 |
| 677052-AA-0 | OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40 | LS | | | 2FE | 86,999 | 120.7820 | 102,665 | 85,000 | 86,677 | | (44) | | | 5.375 | 5.218 | MN | 761 | 4,569 | 08/29/2011 | 11/01/2040 |
| 677052-AA-0 | OGLETHORPE POWER CORP OGLETH 5 3/8 11/01/40 | | | | 2FE | 25,001,439 | 120.7820 | 29,503,395 | 24,427,000 | 24,909,007 | | (12,699) | | | 5.375 | 5.218 | MN | 218,825 | 1,312,951 | 08/29/2011 | 11/01/2040 |
| 67740Q-AG-1 | OHIO NAT FINANCIAL SRVS OHNAT 6 5/8 05/01/31 | | | | 2FE | 3,987,640 | 109.2620 | 4,370,496 | 4,000,000 | 3,991,188 | | 508 | | | 6.625 | 6.653 | MN | 44,167 | 265,000 | 04/19/2011 | 05/01/2031 |
| 677415-CF-6 | OHIO POWER COMPANY AEP 6.6 02/15/33 | | | | 1FE | 2,107,620 | 136.4360 | 2,728,718 | 2,000,000 | 2,078,588 | | (3,802) | | | 6.600 | 6.159 | FA | 49,867 | 132,000 | 02/18/2010 | 02/15/2033 |
| 678858-BC-4 | OKLAHOMA GAS & ELECTRIC OGE 6 1/2 04/15/28 | | | | 1FE | 404,120 | 122.9360 | 438,883 | 357,000 | 384,516 | | (2,580) | | | 6.500 | 5.337 | AO | 4,899 | 23,205 | 08/03/2010 | 04/15/2028 |
| 678858-BF-7 | OKLAHOMA GAS & ELECTRIC OGE 5 3/4 01/15/36 | | | | 1FE | 2,243,832 | 118.8940 | 2,671,553 | 2,247,000 | 2,244,662 | | 87 | | | 5.750 | 5.760 | JJ | 59,577 | 129,203 | 05/26/2010 | 01/15/2036 |
| 678858-BH-3 | OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38 | LS | | | 1FE | 23,368 | 134.9410 | 25,639 | 19,000 | 22,846 | | (132) | | | 6.450 | 4.767 | FA | 511 | 1,226 | 09/15/2015 | 02/01/2038 |
| 678858-BH-3 | OKLAHOMA GAS & ELECTRIC OGE 6.45 02/01/38 | | | | 1FE | 12,275,732 | 134.9410 | 13,468,471 | 9,981,000 | 12,001,544 | | (69,180) | | | 6.450 | 4.767 | FA | 268,239 | 643,775 | 09/15/2015 | 02/01/2038 |
| 678858-BL-4 | OKLAHOMA GAS & ELECTRIC OGE 5.85 06/01/40 | | | | 1FE | 4,967,900 | 127.9730 | 6,398,670 | 5,000,000 | 4,972,901 | | 672 | | | 5.850 | 5.896 | JD | 24,375 | 292,500 | 06/03/2010 | 06/01/2040 |
| 678858-BR-1 | OKLAHOMA GAS & ELECTRIC OGE 4.15 04/01/47 | | | 2 | 1FE | 14,989,800 | 108.2920 | 16,243,845 | 15,000,000 | 14,990,319 | | 189 | | | 4.150 | 4.154 | AO | 155,625 | 622,500 | 03/28/2017 | 04/01/2047 |
| 679574-A@-2 | OLD DOMINION ELECTRIC | | | 4 | 1 | 15,000,000 | 115.0130 | 17,251,950 | 15,000,000 | 15,000,000 | | | | | 5.540 | 5.541 | JD | 69,250 | 831,000 | 04/07/2011 | 12/01/2040 |
| 679574-C@-0 | OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP | | | 4 | 1 | 11,700,000 | 100.7540 | 11,788,218 | 11,700,000 | 11,700,000 | | | | | 3.330 | 3.330 | JD | 32,468 | 389,610 | 07/06/2017 | 12/01/2037 |
| 680223-AJ-3 | OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24 | LS | | 2 | 2FE | 182,081 | 109.4520 | 200,297 | 183,000 | 182,510 | | 90 | | | 4.875 | 4.939 | AO | 2,230 | 8,921 | 09/22/2014 | 10/01/2024 |
| 680223-AJ-3 | OLD REPUBLIC INTL CORP ORI 4 7/8 10/01/24 | | | 2 | 2FE | 9,767,719 | 109.4520 | 10,744,883 | 9,817,000 | 9,790,690 | | 4,805 | | | 4.875 | 4.939 | AO | 119,645 | 478,579 | 09/22/2014 | 10/01/2024 |
| 681919-AZ-9 | OMNICOM GROUP INC OMC 3 5/8 05/01/22 | | | | 2FE | 25,123,560 | 103.4450 | 24,826,704 | 24,000,000 | 24,320,449 | | (130,667) | | | 3.625 | 3.028 | MN | 145,000 | 870,000 | 01/28/2016 | 05/01/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 68217F-AA-0 | OMNICOM GROUP INC OMC 3.6 04/15/26 | | | 2 | 2FE | 10,771,750 | 105.2050 | 11,572,572 | 11,000,000 | 10,818,140 | | 25,067 | | | 3.600 | 3.899 | AO | 83,600 | 396,000 | 02/15/2018 | 04/15/2026 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33 | LS | | | 1FE | 24,924 | 145.5050 | 29,101 | 20,000 | 23,539 | | (184) | | | 7.250 | 5.348 | JJ | 669 | 1,450 | 09/07/2010 | 01/15/2033 |
| 68233D-AP-2 | ONCOR ELECTRIC DELIVERY ONCRTX 7 1/4 01/15/33 | | | | 1FE | 3,288,722 | 145.5050 | 3,839,874 | 2,639,000 | 3,105,917 | | (24,246) | | | 7.250 | 5.348 | JJ | 88,223 | 191,328 | 09/07/2010 | 01/15/2033 |
| 68233D-AT-4 | ONCOR ELECTRIC DELIVERY ONCRTX 7 05/01/32 | | | | 1FE | 2,564,599 | 142.1340 | 3,004,713 | 2,114,000 | 2,430,532 | | (17,768) | | | 7.000 | 5.328 | MN | 24,663 | 147,980 | 09/07/2010 | 05/01/2032 |
| 68233J-AH-7 | ONCOR ELECTRIC DELIVERY ONCRTX 5 1/4 09/30/40 | | | | 1FE | 11,168,533 | 127.7640 | 14,181,815 | 11,100,000 | 11,159,273 | | (1,591) | | | 5.250 | 5.207 | MS | 147,306 | 582,750 | 04/25/2012 | 09/30/2040 |
| 68233J-AR-5 | ONCOR ELECTRIC DELIVERY ONCRTX 4.1 06/01/22 | | | 2 | 1FE | 18,968,343 | 104.3830 | 19,832,770 | 19,000,000 | 18,991,273 | | 3,348 | | | 4.100 | 4.120 | JD | 64,917 | 779,000 | 08/29/2012 | 06/01/2022 |
| 68233J-AS-3 | ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42 | LS | | 2 | 1FE | 105,136 | 129.8680 | 129,868 | 100,000 | 104,450 | | (110) | | | 5.300 | 4.965 | JD | 442 | 5,300 | 08/29/2012 | 06/01/2042 |
| 68233J-AS-3 | ONCOR ELECTRIC DELIVERY ONCRTX 5.3 06/01/42 | | | 2 | 1FE | 4,468,300 | 129.8680 | 5,519,369 | 4,250,000 | 4,439,115 | | (4,691) | | | 5.300 | 4.965 | JD | 18,771 | 225,250 | 08/29/2012 | 06/01/2042 |
| 68233J-AT-1 | ONCOR ELECTRIC DELIVERY ONCRTX 4.55 12/01/41 | | | 2 | 1FE | 2,808,537 | 118.0540 | 3,541,608 | 3,000,000 | 2,834,650 | | 4,101 | | | 4.550 | 4.965 | JD | 11,375 | 136,500 | 08/29/2012 | 12/01/2041 |
| 682441-AA-8 | ONEAMERICA FINL PARTNERS ONEAM 7 10/15/33 | | | | 1FE | 18,989,883 | 130.6630 | 24,294,172 | 18,593,000 | 18,853,197 | | (14,244) | | | 7.000 | 6.825 | AO | 274,763 | 1,301,510 | 05/07/2009 | 10/15/2033 |
| 68245J-AB-6 | ONEBEACON US HOLDINGS OB 4.6 11/09/22 | | | | 1FE | 30,076,150 | 103.4250 | 31,027,440 | 30,000,000 | 30,025,437 | | (8,217) | | | 4.600 | 4.568 | MN | 199,333 | 1,380,000 | 12/12/2012 | 11/09/2022 |
| 682680-AB-9 | ONEOK INC OKE 6 7/8 09/30/28 | | | | 2FE | 531,965 | 117.3120 | 586,561 | 500,000 | 519,721 | | (1,648) | | | 6.875 | 6.282 | AO | 8,594 | 34,375 | 05/24/2010 | 09/30/2028 |
| 682680-AN-3 | ONEOK INC OKE 6 06/15/35 | | | | 2FE | 9,773,364 | 116.6050 | 13,086,579 | 11,223,000 | 10,072,308 | | 37,081 | | | 6.000 | 7.075 | JD | 29,928 | 673,380 | 01/06/2009 | 06/15/2035 |
| 682680-AW-3 | ONEOK INC BASIC | 0 | | 2 | 2FE | 1,993,740 | 108.4600 | 2,169,205 | 2,000,000 | 1,994,152 | | 412 | | | 4.350 | 4.389 | MS | 25,617 | 43,983 | 03/11/2019 | 03/15/2029 |
| 68268N-AC-7 | ONEOK PARTNERS LP OKE 6.65 10/01/36 | | | | 2FE | 3,680,664 | 126.3560 | 5,066,872 | 4,010,000 | 3,732,737 | | 6,902 | | | 6.650 | 7.342 | AO | 66,666 | 266,665 | 04/06/2010 | 10/01/2036 |
| 68268N-AD-5 | ONEOK PARTNERS LP OKE 6.85 10/15/37 | | | | 2FE | 2,522,505 | 128.4710 | 4,066,104 | 3,165,000 | 2,615,745 | | 12,501 | | | 6.850 | 8.798 | AO | 45,769 | 216,803 | 01/06/2009 | 10/15/2037 |
| 68268N-AJ-2 | ONEOK PARTNERS LP OKE 3 3/8 10/01/22 | | | 2 | 2FE | 4,703,450 | 102.9170 | 5,145,855 | 5,000,000 | 4,900,055 | | 33,650 | | | 3.375 | 4.152 | AO | 42,188 | 168,750 | 06/20/2013 | 10/01/2022 |
| 68268N-AL-7 | ONEOK PARTNERS LP OKE 5 09/15/23 | LS | | 2 | 2FE | 1,419,432 | 108.3880 | 1,539,111 | 1,420,000 | 1,419,760 | | 58 | | | 5.000 | 5.005 | MS | 20,906 | 71,000 | 09/09/2013 | 09/15/2023 |
| 68268N-AL-7 | ONEOK PARTNERS LP OKE 5 09/15/23 | | | 2 | 2FE | 8,576,568 | 108.3880 | 9,299,699 | 8,580,000 | 8,578,547 | | 349 | | | 5.000 | 5.005 | MS | 126,317 | 429,000 | 09/09/2013 | 09/15/2023 |
| 68389X-AE-5 | ORACLE CORP ORCL 6 1/2 04/15/38 | | | | 1FE | 15,340,900 | 143.8900 | 21,583,455 | 15,000,000 | 15,278,581 | | (7,931) | | | 6.500 | 6.327 | AO | 205,833 | 975,000 | 05/26/2009 | 04/15/2038 |
| 68389X-AV-7 | ORACLE CORP ORCL 4.3 07/08/34 | | | 2 | 1FE | 6,094,260 | 116.8770 | 7,012,632 | 6,000,000 | 6,075,179 | | (3,876) | | | 4.300 | 4.181 | JJ | 123,983 | 258,000 | 07/24/2014 | 07/08/2034 |
| 68389X-BE-4 | ORACLE CORP ORCL 3.9 05/15/35 | | | 2 | 1FE | 4,966,250 | 111.3560 | 5,567,785 | 5,000,000 | 4,971,968 | | 1,304 | | | 3.900 | 3.949 | MN | 24,917 | 195,000 | 04/28/2015 | 05/15/2035 |
| 68389X-BH-7 | ORACLE CORP ORACLE CORPORATION | 0 | | 2 | 1FE | 4,999,250 | 109.8920 | 5,494,622 | 5,000,000 | 4,999,380 | | 26 | | | 3.850 | 3.851 | JJ | 88,764 | 192,500 | 06/29/2016 | 07/15/2036 |
| 68389X-BQ-7 | ORACLE CORP ORCL 4 11/15/47 | | | 2 | 1FE | 14,892,800 | 111.8980 | 16,784,700 | 15,000,000 | 14,896,978 | | 1,968 | | | 4.000 | 4.041 | MN | 76,667 | 600,000 | 02/20/2018 | 11/15/2047 |
| 684065-BJ-3 | ORANGE & ROCKLAND UTILIT ED 4.95 07/01/45 | | | 2 | 1FE | 34,787,900 | 119.2720 | 41,745,165 | 35,000,000 | 34,804,305 | | 3,744 | | | 4.950 | 4.989 | JJ | 866,250 | 1,732,500 | 06/15/2015 | 07/01/2045 |
| 68964*-AJ-0 | OTTER TAIL POWER COMPANY OTTER TAIL POWER COMPANY | | | | 2 | 16,000,000 | 100.6970 | 16,111,520 | 16,000,000 | 16,000,000 | | | | | 4.070 | 4.070 | FA | 260,480 | 651,200 | 02/07/2018 | 02/07/2048 |
| 68964*-AL-5 | OTTER TAIL POWER COMPANY OTTER TAIL 10/10/39 | | | | 2Z | 8,000,000 | 102.4840 | 8,198,720 | 8,000,000 | 8,000,000 | | | | | 3.520 | 3.520 | AO | 63,360 | | 10/10/2019 | 10/10/2039 |
| 68968@-D@-9 | OTTER TAIL POWER CO OTTER TAIL CORPORATION | | | | 2 | 12,000,000 | 101.6750 | 12,201,000 | 12,000,000 | 12,000,000 | | | | | 3.550 | 3.550 | JD | 18,933 | 426,000 | 12/13/2016 | 12/15/2026 |
| 690742-AD-3 | OWENS CORNING OC 4.2 12/15/22 | | | 2 | 2FE | 16,708,665 | 104.7840 | 17,289,278 | 16,500,000 | 16,566,032 | | (22,526) | | | 4.200 | 4.043 | JD | 30,800 | 693,000 | 10/17/2012 | 12/15/2022 |
| 690742-AF-8 | OWENS CORNING OC 3.4 08/15/26 | | | 2 | 2FE | 2,987,610 | 101.3480 | 3,040,449 | 3,000,000 | 2,991,358 | | 1,143 | | | 3.400 | 3.449 | FA | 38,533 | 102,000 | 08/03/2016 | 08/15/2026 |
| 690742-AG-6 | OWENS CORNING OWENS CORNING | 0 | | 2 | 2FE | 973,410 | 95.0600 | 950,595 | 1,000,000 | 974,308 | | 468 | | | 4.300 | 4.463 | JJ | 19,828 | 43,000 | 01/24/2018 | 07/15/2047 |
| 690742-AH-4 | OWENS CORNING OWENS GORNING | 0 | | 2 | 2FE | 1,970,800 | 96.8460 | 1,936,912 | 2,000,000 | 1,971,751 | | 495 | | | 4.400 | 4.489 | JJ | 36,911 | 88,000 | 01/23/2018 | 01/30/2048 |
| 693475-AP-0 | PNC FINANCIAL SERVICES PNC 3.9 04/29/24 | | | 2 | 1FE | 2,992,110 | 105.1410 | 3,154,221 | 3,000,000 | 2,996,209 | | 789 | | | 3.900 | 3.932 | AO | 20,150 | 117,000 | 04/23/2014 | 04/29/2024 |
| 693475-AT-2 | PNC FINANCIAL SERVICES PNC 3.15 05/19/27 | LS | | 2 | 1FE | 147,698 | 103.3940 | 153,023 | 148,000 | 147,768 | | 27 | | | 3.150 | 3.174 | MN | 544 | 4,662 | 05/16/2017 | 05/19/2027 |
| 693475-AT-2 | PNC FINANCIAL SERVICES PNC 3.15 05/19/27 | | | 2 | 1FE | 14,821,702 | 103.3940 | 15,356,047 | 14,852,000 | 14,828,735 | | 2,756 | | | 3.150 | 3.174 | MN | 54,581 | 467,838 | 05/16/2017 | 05/19/2027 |
| 69349L-AK-4 | PNC BANK NA PNC 2.95 01/30/23 | | | 2 | 1FE | 36,367,030 | 102.0650 | 37,764,013 | 37,000,000 | 36,773,163 | | 68,465 | | | 2.950 | 3.159 | JJ | 457,824 | 1,091,500 | 08/08/2013 | 01/30/2023 |
| 69349L-AQ-1 | PNC BANK NA PNC 4.2 11/01/25 | | | 2 | 1FE | 5,213,250 | 108.7500 | 5,437,495 | 5,000,000 | 5,122,043 | | (18,679) | | | 4.200 | 3.725 | MN | 35,000 | 210,000 | 09/15/2014 | 11/01/2025 |
| 693506-BD-8 | PPG INDUSTRIES INC | 0 | | | 1FE | 98,774 | 101.5210 | 101,521 | 100,000 | 99,874 | | 139 | | | 3.600 | 3.748 | MN | 460 | 3,600 | 11/08/2010 | 11/15/2020 |
| 693506-BE-6 | PPG INDUSTRIES INC PPG 5 1/2 11/15/40 | | | | 1FE | 11,743,189 | 119.3740 | 14,205,482 | 11,900,000 | 11,767,575 | | 3,288 | | | 5.500 | 5.591 | MN | 83,631 | 654,500 | 11/09/2010 | 11/15/2040 |
| 693506-BR-7 | PPG INDUSTRIES INC PPG 2.8 08/15/29 | | | 2 | 1FE | 34,906,200 | 100.5880 | 35,205,765 | 35,000,000 | 34,909,290 | | 3,090 | | | 2.800 | 2.831 | FA | 370,222 | | 08/06/2019 | 08/15/2029 |
| 69351U-AM-5 | PPL ELECTRIC UTILITIES PPL 6 1/4 05/15/39 | | | | 1FE | 2,182,986 | 139.7970 | 2,566,678 | 1,836,000 | 2,118,666 | | (8,497) | | | 6.250 | 5.000 | MN | 14,663 | 114,750 | 10/13/2010 | 05/15/2039 |
| 69353R-FN-3 | PNC BANK NA BASIC | 0 | | 2 | 1FE | 2,000,000 | 100.0340 | 2,000,687 | 2,000,000 | 2,000,000 | | | | | 2.201 | 2.763 | MJSD | 2,690 | 26,478 | 06/05/2019 | 06/10/2021 |
| 69353R-FP-8 | PNC BANK NA BASIC | 0 | | 2 | 1FE | 5,000,000 | 100.6030 | 5,030,148 | 5,000,000 | 5,000,000 | | | | | 2.232 | 2.232 | JJ | 48,980 | | 07/18/2019 | 07/22/2022 |
| 693627-AY-7 | DUKE ENERGY INDIANA INC DUK 6.12 10/15/35 | LS | | | 1FE | 6,888 | 131.8880 | 7,913 | 6,000 | 6,678 | | (27) | | | 6.120 | 5.072 | AO | 78 | 367 | 09/13/2010 | 10/15/2035 |
| 693627-AY-7 | DUKE ENERGY INDIANA INC DUK 6.12 10/15/35 | | | | 1FE | 15,490,367 | 131.8880 | 17,797,021 | 13,494,000 | 15,018,344 | | (61,807) | | | 6.120 | 5.072 | AO | 174,342 | 825,833 | 09/13/2010 | 10/15/2035 |
| 694308-GM-3 | PACIFIC GAS & ELECTRIC BASIC | 0 | | | 6FE | 933,507 | 106.2500 | 935,000 | 880,000 | 933,482 | | (25) | | | 6.350 | 5.803 | FA | 21,110 | | 12/23/2019 | 02/15/2038 |
| 694476-AC-6 | PACIFIC LIFECORP PACLIF 6 02/10/20 | | | | 1FE | 2,120,936 | 100.2990 | 1,989,930 | 1,984,000 | 1,986,097 | | (19,020) | | | 6.000 | 5.000 | FA | 46,624 | 119,040 | 07/07/2011 | 02/10/2020 |
| 694476-AD-4 | PACIFIC LIFECORP PACLIF 5 1/8 01/30/43 | | | | 1FE | 11,572,960 | 116.3700 | 12,800,689 | 11,000,000 | 11,515,159 | | (12,135) | | | 5.125 | 4.787 | JJ | 236,462 | 563,750 | 09/22/2014 | 01/30/2043 |
| 695114-BX-5 | PACIFICORP BRKHEC 5.9 08/15/34 | | | | 1FE | 10,756,300 | 126.4770 | 12,647,650 | 10,000,000 | 10,565,472 | | (25,010) | | | 5.900 | 5.338 | FA | 222,889 | 590,000 | 07/08/2010 | 08/15/2034 |
| 695114-BZ-0 | PACIFICORP BRKHEC 5 1/4 06/15/35 | | | | 1FE | 1,785,101 | 123.3540 | 2,138,958 | 1,734,000 | 1,773,330 | | (1,649) | | | 5.250 | 5.037 | JD | 4,046 | 91,035 | 05/27/2011 | 06/15/2035 |
| 695114-CD-8 | PACIFICORP BRKHEC 5 3/4 04/01/37 | | | | 1FE | 2,716,506 | 130.8180 | 3,231,214 | 2,470,000 | 2,664,257 | | (6,922) | | | 5.750 | 5.061 | AO | 35,506 | 142,025 | 10/15/2010 | 04/01/2037 |
| 695114-CG-1 | PACIFICORP BRKHEC 6 1/4 10/15/37 | | | | 1FE | 1,934,295 | 140.1860 | 2,313,069 | 1,650,000 | 1,876,205 | | (7,689) | | | 6.250 | 5.071 | AO | 21,771 | 103,125 | 10/15/2010 | 10/15/2037 |
| 695114-CJ-5 | PACIFICORP BRKHEC 6.35 07/15/38 | | | | 1FE | 6,180,362 | 140.5330 | 8,474,158 | 6,030,000 | 6,152,821 | | (3,477) | | | 6.350 | 6.164 | JJ | 176,562 | 382,905 | 04/03/2009 | 07/15/2038 |
| 695156-AR-0 | PACKAGING CORP OF AMERIC PKG 3.65 09/15/24 | LS | | 2 | 2FE | 219,259 | 104.7940 | 225,306 | 215,000 | 217,638 | | (539) | | | 3.650 | 3.352 | MS | 2,311 | 7,848 | 11/09/2016 | 09/15/2024 |
| 695156-AR-0 | PACKAGING CORP OF AMERIC PKG 3.65 09/15/24 | | | 2 | 2FE | 3,859,981 | 104.7940 | 3,966,442 | 3,785,000 | 3,831,449 | | (9,486) | | | 3.650 | 3.352 | MS | 40,678 | 138,153 | 11/09/2016 | 09/15/2024 |
| 701094-AL-8 | PARKER-HANNIFIN CORP PH 4.1 03/01/47 | | | 2 | 2FE | 9,959,453 | 108.4520 | 10,845,180 | 10,000,000 | 9,961,490 | | 758 | | | 4.100 | 4.124 | MS | 136,667 | 410,000 | 12/13/2017 | 03/01/2047 |
| 70109H-AJ-4 | PARKER-HANNIFIN CORP PH 6 1/4 05/15/38 | | | | 2FE | 4,869,146 | 132.7460 | 5,449,223 | 4,105,000 | 4,717,014 | | (19,959) | | | 6.250 | 5.000 | MN | 32,783 | 256,563 | 09/10/2010 | 05/15/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 70109H-AM-7 | PARKER-HANNIFIN CORP PH 4.2 11/21/34 | | | 2 | 2FE | 35,386,950 | 110.6820 | 38,738,735 | 35,000,000 | 35,311,255 | | (16,393) | | | 4.200 | 4.115 | MN | 163,333 | 1,470,000 | 01/08/2015 | 11/21/2034 |
| 70202#-AF-2 | PARSONS CORP | | | | 2 | 15,000,000 | 105.2680 | 15,790,200 | 15,000,000 | 15,000,000 | | | | | 5.130 | 5.130 | JJ | 354,825 | 769,500 | 07/01/2014 | 07/15/2026 |
| 70213B-AB-7 | PARTNERRE FINANCE B LLC PRE 3.7 07/02/29 | LS | | 2 | 1FE | 99,783 | 103.9480 | 103,948 | 100,000 | 99,794 | | 11 | | | 3.700 | 3.726 | JJ | 1,973 | | 06/12/2019 | 07/02/2029 |
| 70213B-AB-7 | PARTNERRE FINANCE B LLC PRE 3.7 07/02/29 | | | 2 | 1FE | 24,845,967 | 103.9480 | 25,883,102 | 24,900,000 | 24,848,670 | | 2,703 | | | 3.700 | 3.726 | JJ | 491,360 | | 06/12/2019 | 07/02/2029 |
| 703481-AB-7 | PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28 | LS | | 2 | 2FE | 1,293,097 | 96.5920 | 1,249,898 | 1,294,000 | 1,293,239 | | 87 | | | 3.950 | 3.959 | FA | 21,297 | 51,113 | 09/07/2018 | 02/01/2028 |
| 703481-AB-7 | PATTERSON-UTI ENERGY INC PTEN 3.95 02/01/28 | | | 2 | 2FE | 8,699,923 | 96.5920 | 8,409,282 | 8,706,000 | 8,700,883 | | 584 | | | 3.950 | 3.959 | FA | 143,286 | 343,887 | 09/07/2018 | 02/01/2028 |
| 70432*-AB-7 | PAYCHEX INC PAYCHEX INC | | | | 2 | 14,000,000 | 106.6750 | 14,934,500 | 14,000,000 | 14,000,000 | | | | | 4.250 | 4.250 | MS | 178,500 | 297,500 | 03/13/2019 | 03/13/2029 |
| 705322-AJ-4 | PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 | | | 4 | 1FE | 3,112,770 | 110.6270 | 3,615,281 | 3,268,000 | 3,227,519 | | 10,111 | | | 5.952 | 6.656 | MN | 24,854 | 194,511 | 06/22/2009 | 11/15/2022 |
| 705322-AK-1 | PEDERNALES ELECTRIC COOP PEDELC 6.202 11/15/32 | | | 4 | 1FE | 27,204,424 | 120.0520 | 29,262,699 | 24,375,000 | 26,232,028 | | (169,891) | | | 6.202 | 5.092 | MN | 193,166 | 1,511,738 | 06/25/2013 | 11/15/2032 |
| 708696-BX-6 | PENNSYLVANIA ELECTRIC CO PENNSYLVANIA ELECTRIC CO | 0 | | 2 | 2FE | 2,011,700 | 107.1700 | 2,143,393 | 2,000,000 | 2,008,091 | | (1,402) | | | 4.150 | 4.061 | AO | 17,522 | 83,000 | 01/26/2017 | 04/15/2025 |
| 709599-AH-7 | PENSKE TRUCK LEASING/PTL PENSKE 4 7/8 07/11/22 | | | | 2FE | 2,995,650 | 106.3140 | 3,189,423 | 3,000,000 | 2,998,733 | | 460 | | | 4.875 | 4.893 | JJ | 69,063 | 146,250 | 09/06/2012 | 07/11/2022 |
| 709599-AN-4 | PENSKE TRUCK LEASING/PTL PENSKE 4 1/4 01/17/23 | | | | 2FE | 12,646,050 | 105.3920 | 13,174,013 | 12,500,000 | 12,552,461 | | (15,872) | | | 4.250 | 4.102 | JJ | 242,014 | 531,250 | 03/10/2016 | 01/17/2023 |
| 709599-AS-3 | PENSKE TRUCK LEASING/PTL PENSKE 3 3/8 02/01/22 | | | 2 | 2FE | 1,999,140 | 102.1130 | 2,042,258 | 2,000,000 | 1,999,722 | | 127 | | | 3.375 | 3.382 | FA | 28,125 | 67,500 | 01/26/2015 | 02/01/2022 |
| 709599-AW-4 | PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26 | | | 2 | 2FE | 21,033,500 | 102.1300 | 21,447,363 | 21,000,000 | 21,032,493 | | (1,905) | | | 3.400 | 3.374 | MN | 91,233 | 612,000 | 06/26/2019 | 11/15/2026 |
| 709599-AX-2 | PENSKE TRUCK LEASING/PTL PENSKE 4.2 04/01/27 | | | 2 | 2FE | 6,990,270 | 106.8060 | 7,476,427 | 7,000,000 | 6,992,649 | | 851 | | | 4.200 | 4.217 | AO | 73,500 | 294,000 | 03/13/2017 | 04/01/2027 |
| 709599-AZ-7 | PENSKE TRUCK LEASING/PTL PENSKE 3.95 03/10/25 | | | 2 | 2FE | 4,980,600 | 105.8050 | 5,290,265 | 5,000,000 | 4,985,128 | | 2,529 | | | 3.950 | 4.014 | MS | 60,896 | 197,500 | 03/05/2018 | 03/10/2025 |
| 711123-C@-6 | PEOPLE'S GAS LIGHT & COKE CO | | | | 1 | 25,000,000 | 104.8940 | 26,223,500 | 25,000,000 | 25,000,000 | | | | | 4.210 | 4.210 | MN | 175,417 | 1,052,500 | 11/03/2014 | 11/01/2044 |
| 712704-AA-3 | PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22 | LS | | 2 | 2FE | 44,851 | 103.9080 | 46,758 | 45,000 | 44,950 | | 16 | | | 3.650 | 3.690 | JD | 114 | 1,643 | 12/03/2012 | 12/06/2022 |
| 712704-AA-3 | PEOPLE'S UNITED FIN INC PBCT 3.65 12/06/22 | | | 2 | 2FE | 24,872,149 | 103.9080 | 25,930,142 | 24,955,000 | 24,927,515 | | 8,726 | | | 3.650 | 3.690 | JD | 63,254 | 910,858 | 12/03/2012 | 12/06/2022 |
| 713448-BP-2 | PEPSICO INC PEP 5 1/2 01/15/40 | LS | | | 1FE | 590,224 | 133.5600 | 733,245 | 549,000 | 583,090 | | (971) | | | 5.500 | 5.006 | JJ | 13,923 | 30,195 | 06/02/2011 | 01/15/2040 |
| 713448-BP-2 | PEPSICO INC PEP 5 1/2 01/15/40 | | | | 1FE | 24,088,439 | 133.5600 | 29,925,476 | 22,406,000 | 23,797,312 | | (39,640) | | | 5.500 | 5.006 | JJ | 568,241 | 1,232,330 | 06/02/2011 | 01/15/2040 |
| 713448-BS-6 | PEPSICO INC PEP 4 7/8 11/01/40 | LS | | | 1FE | 97,874 | 125.0600 | 125,060 | 100,000 | 98,227 | | 47 | | | 4.875 | 5.013 | MN | 813 | 4,875 | 05/27/2011 | 11/01/2040 |
| 713448-BS-6 | PEPSICO INC PEP 4 7/8 11/01/40 | | | | 1FE | 22,902,436 | 125.0600 | 29,264,087 | 23,400,000 | 22,985,016 | | 11,103 | | | 4.875 | 5.013 | MN | 190,125 | 1,140,750 | 05/27/2011 | 11/01/2040 |
| 713448-DV-7 | PEPSICO INC PEP 4 05/02/47 | LS | | 2 | 1FE | 9,857,133 | 115.6780 | 11,452,112 | 9,900,000 | 9,859,217 | | 808 | | | 4.000 | 4.025 | MN | 64,900 | 396,000 | 04/27/2017 | 05/02/2047 |
| 713448-DV-7 | PEPSICO INC PEP 4 05/02/47 | | | 2 | 1FE | 99,567 | 115.6780 | 115,678 | 100,000 | 99,588 | | 8 | | | 4.000 | 4.025 | MN | 656 | 4,000 | 04/27/2017 | 05/02/2047 |
| 713448-EH-7 | PEPSICO INC PEP 5 1/2 05/15/35 | | | | 1FE | 2,067,157 | 130.5420 | 2,610,846 | 2,000,000 | 2,064,622 | | (2,535) | | | 5.500 | 5.192 | MN | 14,056 | 110,000 | 01/04/2019 | 05/15/2035 |
| 716743-AJ-8 | PETRONAS CAPITAL LTD PETMK 3 1/2 03/18/25 | | | | 1FE | 14,868,750 | 104.7300 | 15,709,560 | 15,000,000 | 14,925,761 | | 12,728 | | | 3.500 | 3.605 | MS | 150,208 | 525,000 | 03/11/2015 | 03/18/2025 |
| 717081-DK-6 | PFIZER INC PFE 4.4 05/15/44 | | | | 1FE | 3,329,918 | 119.5740 | 3,886,152 | 3,250,000 | 3,322,040 | | (1,660) | | | 4.400 | 4.253 | MN | 18,272 | 143,000 | 09/10/2014 | 05/15/2044 |
| 717081-DT-7 | PFIZER INC PFE 5.6 09/15/40 | | | | 1FE | 14,766,470 | 132.1930 | 19,408,503 | 14,682,000 | 14,758,228 | | (1,974) | | | 5.600 | 5.557 | MS | 242,090 | 822,192 | 10/05/2015 | 09/15/2040 |
| 717081-EM-1 | PFIZER INC BASIC | 0 | | | 1FE | 1,994,460 | 102.0770 | 2,041,536 | 2,000,000 | 1,996,806 | | 1,806 | | | 3.000 | 3.097 | MS | 17,667 | 61,333 | 09/11/2018 | 09/15/2021 |
| 718172-AC-3 | PHILIP MORRIS INTL INC PM 6 3/8 05/16/38 | | | | 1FE | 21,560,750 | 139.0630 | 27,812,640 | 20,000,000 | 21,262,699 | | (38,808) | | | 6.375 | 5.806 | MN | 159,375 | 1,275,000 | 11/23/2010 | 05/16/2038 |
| 718172-AM-1 | PHILIP MORRIS INTL INC PM 4 3/8 11/15/41 | | | | 1FE | 13,005,458 | 110.8940 | 13,418,198 | 12,100,000 | 12,995,283 | | (10,175) | | | 4.375 | 3.870 | MN | 67,642 | 264,688 | 07/31/2019 | 11/15/2041 |
| 718172-AW-9 | PHILIP MORRIS INTL INC PM 4 1/8 03/04/43 | | | | 1FE | 14,579,550 | 107.9390 | 16,190,865 | 15,000,000 | 14,634,455 | | 9,071 | | | 4.125 | 4.292 | MS | 201,094 | 618,750 | 02/26/2013 | 03/04/2043 |
| 718172-BQ-1 | PHILIP MORRIS INTL INC PM 3 3/8 08/11/25 | LS | | 2 | 1FE | 99,028 | 105.1260 | 105,126 | 100,000 | 99,414 | | 93 | | | 3.375 | 3.491 | FA | 1,313 | 3,375 | 08/04/2015 | 08/11/2025 |
| 718172-BQ-1 | PHILIP MORRIS INTL INC PM 3 3/8 08/11/25 | | | 2 | 1FE | 9,803,772 | 105.1260 | 10,407,454 | 9,900,000 | 9,841,951 | | 9,214 | | | 3.375 | 3.491 | FA | 129,938 | 334,125 | 08/04/2015 | 08/11/2025 |
| 718546-AC-8 | PHILLIPS 66 PSX 4.3 04/01/22 | | | | 1FE | 22,107,247 | 104.9100 | 23,080,200 | 22,000,000 | 22,030,433 | | (12,662) | | | 4.300 | 4.235 | AO | 236,500 | 946,000 | 01/29/2013 | 04/01/2022 |
| 718546-AH-7 | PHILLIPS 66 PSX 5 7/8 05/01/42 | | | | 1FE | 7,614,562 | 135.2370 | 9,818,206 | 7,260,000 | 7,573,862 | | (6,993) | | | 5.875 | 5.535 | MN | 71,088 | 426,525 | 01/29/2013 | 05/01/2042 |
| 718546-AK-0 | PHILLIPS 66 PSX 4.65 11/15/34 | | | 2 | 1FE | 8,192,560 | 116.7850 | 9,342,760 | 8,000,000 | 8,180,464 | | (8,817) | | | 4.650 | 4.436 | MN | 47,533 | 372,000 | 07/19/2018 | 11/15/2034 |
| 718546-AR-5 | PHILLIPS 66 PSX 3.9 03/15/28 | LS | | 2 | 2FE | 519,480 | 108.7690 | 565,597 | 520,000 | 519,567 | | 44 | | | 3.900 | 3.912 | MS | 5,971 | 20,280 | 02/26/2018 | 03/15/2028 |
| 718546-AR-5 | PHILLIPS 66 PSX 3.9 03/15/28 | | | 2 | 2FE | 9,470,520 | 108.7690 | 10,311,263 | 9,480,000 | 9,472,114 | | 801 | | | 3.900 | 3.912 | MS | 108,862 | 369,720 | 02/26/2018 | 03/15/2028 |
| 718549-AB-4 | PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25 | LS | | 2 | 2FE | 885,708 | 104.3710 | 924,725 | 886,000 | 885,834 | | 29 | | | 3.605 | 3.609 | FA | 12,066 | 31,940 | 02/19/2015 | 02/15/2025 |
| 718549-AB-4 | PHILLIPS 66 PARTNERS LP PSXP 3.605 02/15/25 | | | 2 | 2FE | 4,112,642 | 104.3710 | 4,293,815 | 4,114,000 | 4,113,227 | | 135 | | | 3.605 | 3.609 | FA | 56,028 | 148,310 | 02/19/2015 | 02/15/2025 |
| 718549-AC-2 | PHILLIPS 66 PARTNERS LP PSXP 4.68 02/15/45 | | | 2 | 2FE | 15,168,390 | 107.8520 | 16,177,725 | 15,000,000 | 15,153,486 | | (3,311) | | | 4.680 | 4.610 | FA | 265,200 | 702,000 | 02/19/2015 | 02/15/2045 |
| 718549-AF-5 | PHILLIPS 66 PARTNERS LP PSXP 3 3/4 03/01/28 | 0 | | 2 | 2FE | 996,200 | 104.0140 | 1,040,136 | 1,000,000 | 996,866 | | 322 | | | 3.750 | 3.795 | MS | 12,500 | 37,500 | 10/10/2017 | 03/01/2028 |
| 720186-AE-5 | PIEDMONT NATURAL GAS CO DUK 6 12/19/33 | | | | 1FE | 1,274,068 | 126.9100 | 1,478,503 | 1,165,000 | 1,245,043 | | (3,832) | | | 6.000 | 5.295 | JJ | 34,950 | 69,900 | 09/02/2010 | 12/19/2033 |
| 720186-AG-0 | PIEDMONT NATURAL GAS CO DUK 4.65 08/01/43 | | | 2 | 1FE | 14,992,800 | 113.0310 | 16,954,620 | 15,000,000 | 14,993,631 | | 146 | | | 4.650 | 4.653 | FA | 290,625 | 697,500 | 07/29/2013 | 08/01/2043 |
| 720186-AH-8 | PIEDMONT NATURAL GAS CO DUK 4.1 09/18/34 | | | 2 | 1FE | 11,979,120 | 113.1230 | 13,574,808 | 12,000,000 | 11,982,978 | | 838 | | | 4.100 | 4.113 | MS | 164,000 | 492,000 | 09/15/2014 | 09/18/2034 |
| 720198-AC-4 | PIEDMONT OPERATING PARTN PDM 3.4 06/01/23 | | | 2 | 2FE | 6,868,750 | 102.2500 | 7,157,507 | 7,000,000 | 6,928,329 | | 19,328 | | | 3.400 | 3.722 | JD | 19,833 | 238,000 | 10/17/2016 | 06/01/2023 |
| 723787-AK-3 | PIONEER NATURAL RESOURCE PXD 3.95 07/15/22 | | | 2 | 2FE | 21,037,700 | 104.0480 | 20,809,660 | 20,000,000 | 20,281,172 | | (116,407) | | | 3.950 | 3.308 | JJ | 364,278 | 790,000 | 01/08/2014 | 07/15/2022 |
| 72650R-AR-3 | PLAINS ALL AMER PIPELINE PAA 6.65 01/15/37 | | | | 2FE | 3,980,830 | 117.7890 | 4,358,182 | 3,700,000 | 3,926,714 | | (7,436) | | | 6.650 | 6.068 | JJ | 113,456 | 246,050 | 09/17/2010 | 01/15/2037 |
| 72650R-AW-2 | PLAINS ALL AMER PIPELINE PAA 5 3/4 01/15/20 | | | | 2FE | 99,523 | 100.4000 | 100,400 | 100,000 | 99,998 | | 60 | | | 5.750 | 5.813 | JJ | 2,651 | 5,750 | 09/01/2009 | 01/15/2020 |
| 72650R-BB-7 | PLAINS ALL AMER PIPELINE PAA 2.85 01/31/23 | | | 2 | 2FE | 4,886,000 | 101.1250 | 5,056,270 | 5,000,000 | 4,960,910 | | 11,900 | | | 2.850 | 3.118 | JJ | 59,375 | 142,500 | 02/20/2013 | 01/31/2023 |
| 72650R-BC-5 | PLAINS ALL AMER PIPELINE PAA 4.3 01/31/43 | | | 2 | 2FE | 9,992,500 | 91.2720 | 9,127,200 | 10,000,000 | 9,994,213 | | 144 | | | 4.300 | 4.304 | JJ | 180,361 | 430,000 | 12/03/2012 | 01/31/2043 |
| 73102Q-AA-4 | POLAR TANKERS INC COP 5.951 05/10/37 | | | 4 | 1FE | 17,753,382 | 125.1680 | 21,147,151 | 16,895,000 | 17,459,473 | | (38,368) | | | 5.951 | 5.530 | MN | 142,435 | 1,005,421 | 09/13/2010 | 05/10/2037 |
| 736508-BP-6 | PORTLAND GENERAL ELEC POR 5.81 10/01/37 | | | | 1FE | 4,227,249 | 123.4550 | 4,814,757 | 3,900,000 | 4,164,654 | | (8,888) | | | 5.810 | 5.219 | AO | 56,648 | 226,590 | 06/15/2011 | 10/01/2037 |
| 736508-G*-7 | PORTLAND GENERAL ELEC | | | | 1 | 2,000,000 | 123.7830 | 2,475,660 | 2,000,000 | 2,000,000 | | | | | 6.260 | 6.260 | MN | 20,867 | 125,200 | 05/21/2006 | 05/01/2031 |
| 736508-G@-5 | PORTLAND GENERAL ELEC | | | | 1 | 2,000,000 | 128.6590 | 2,573,180 | 2,000,000 | 2,000,000 | | | | | 6.310 | 6.310 | MN | 21,033 | 126,200 | 05/21/2006 | 05/01/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 736508-M#-6 | PORTLAND GENERAL ELEC | | | | 1 | 15,000,000 | 107.7600 | 16,164,000 | 15,000,000 | 15,000,000 | | | | | 4.440 | 4.440 | AO | 140,600 | 666,000 | 10/15/2014 | 10/15/2046 |
| 736508-P#-3 | PORTLAND GENERAL ELEC PORTLAND GENERAL ELEC CO | | | | 1 | 5,000,000 | 102.6110 | 5,130,550 | 5,000,000 | 5,000,000 | | | | | 3.980 | 3.980 | MN | 22,111 | 199,000 | 11/21/2017 | 11/21/2047 |
| 736508-P@-5 | PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC CO | | | | 1 | 10,000,000 | 102.5470 | 10,254,700 | 10,000,000 | 10,000,000 | | | | | 3.980 | 3.980 | FA | 164,728 | 398,000 | 08/02/2017 | 08/03/2048 |
| 736508-Q@-4 | PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC | 0 | | | 1 | 1,000,000 | 114.1380 | 1,141,381 | 1,000,000 | 1,000,000 | | | | | 4.300 | 4.300 | AO | 9,078 | 21,858 | 04/12/2019 | 04/15/2049 |
| 737415-AL-3 | MID-AMERICA APARTMENTS MAA 3 3/8 12/01/22 | | | 2 | 2FE | 9,997,200 | 103.0350 | 10,303,470 | 10,000,000 | 9,999,158 | | 270 | | | 3.375 | 3.378 | JD | 28,125 | 337,500 | 11/02/2012 | 12/01/2022 |
| 737662-A*-7 | POTOMAC EDISON CO | | | | 1 | 15,000,000 | 107.7080 | 16,156,200 | 15,000,000 | 15,000,000 | | | | | 4.440 | 4.440 | MN | 85,100 | 666,000 | 11/25/2014 | 11/15/2044 |
| 737679-CZ-1 | POTOMAC ELECTRIC POWER EXC 5.4 06/01/35 | | | | 1FE | 3,785,237 | 120.7860 | 4,797,620 | 3,972,000 | 3,829,552 | | 5,621 | | | 5.400 | 5.754 | JD | 17,874 | 214,488 | 01/04/2010 | 06/01/2035 |
| 737679-DB-3 | POTOMAC ELECTRIC POWER EXC 6 1/2 11/15/37 | | | | 1FE | 6,977,170 | 141.4650 | 8,487,906 | 6,000,000 | 6,786,836 | | (25,787) | | | 6.500 | 5.351 | MN | 49,833 | 390,000 | 12/07/2010 | 11/15/2037 |
| 74005P-BD-5 | PRAXAIR INC PX 3.55 11/07/42 | | | 2 | 1FE | 29,385,006 | 104.4580 | 30,987,406 | 29,665,000 | 29,416,444 | | 6,746 | | | 3.550 | 3.604 | MN | 157,966 | 1,053,108 | 03/05/2015 | 11/07/2042 |
| 74005P-BQ-6 | PRAXAIR INC PX 3.2 01/30/26 | LS | | 2 | 1FE | 407,893 | 104.8550 | 426,759 | 407,000 | 407,570 | | (95) | | | 3.200 | 3.172 | JJ | 5,463 | 13,024 | 02/04/2016 | 01/30/2026 |
| 74005P-BQ-6 | PRAXAIR INC PX 3.2 01/30/26 | | | 2 | 1FE | 19,636,007 | 104.8550 | 20,544,201 | 19,593,000 | 19,620,455 | | (4,563) | | | 3.200 | 3.172 | JJ | 262,982 | 626,976 | 02/04/2016 | 01/30/2026 |
| 740189-AG-0 | PRECISION CASTPARTS CORP PCP 2 1/2 01/15/23 | | | 2 | 1FE | 27,726,700 | 101.7980 | 30,539,370 | 30,000,000 | 29,183,717 | | 250,066 | | | 2.500 | 3.450 | JJ | 345,833 | 750,000 | 08/19/2013 | 01/15/2023 |
| 740189-AH-8 | PRECISION CASTPARTS CORP PCP 3.9 01/15/43 | | | 2 | 1FE | 27,702,420 | 108.3810 | 31,430,548 | 29,000,000 | 27,849,674 | | 28,556 | | | 3.900 | 4.167 | JJ | 521,517 | 1,131,000 | 01/24/2017 | 01/15/2043 |
| 74052B-AA-5 | PREMIER HEALTH PARTNERS PRHLTH 2.911 11/15/26 | | | 2 | 2FE | 5,000,000 | 97.3690 | 4,868,430 | 5,000,000 | 5,000,000 | | | | | 2.911 | 2.911 | MN | 18,598 | 145,550 | 08/24/2016 | 11/15/2026 |
| 74052B-AB-3 | PREMIER HEALTH PARTNERS PRHLTH 3.992 11/15/46 | | | 2 | 2FE | 5,000,000 | 102.6500 | 5,132,490 | 5,000,000 | 5,000,000 | | | | | 3.992 | 3.992 | MN | 25,504 | 199,600 | 08/24/2016 | 11/15/2046 |
| 740816-AM-5 | PRES & FELLOWS OF HARVAR HARVRD 3.15 07/15/46 | | | 2 | 1FE | 9,983,000 | 102.3430 | 10,234,310 | 10,000,000 | 9,983,885 | | 383 | | | 3.150 | 3.159 | JJ | 145,250 | 315,000 | 10/06/2016 | 07/15/2046 |
| 741503-AW-6 | PRICELINE GROUP INC/THE BKNG 3.65 03/15/25 | | | 2 | 1FE | 40,248,550 | 106.7550 | 42,701,800 | 40,000,000 | 40,165,866 | | (30,868) | | | 3.650 | 3.556 | MS | 429,889 | 1,460,000 | 11/09/2016 | 03/15/2025 |
| 74164M-AA-6 | PRIMERICA INC PRI 4 3/4 07/15/22 | | | | 1FE | 13,146,233 | 105.4720 | 13,447,731 | 12,750,000 | 12,867,539 | | (42,881) | | | 4.750 | 4.362 | JJ | 279,260 | 605,625 | 07/24/2012 | 07/15/2022 |
| 74166N-AA-2 | ADT CORP ADT 4 7/8 07/15/32 | | | | 3FE | 25,000,000 | 91.7500 | 22,937,500 | 25,000,000 | 25,000,000 | | | | | 4.875 | 4.875 | JJ | 561,979 | 1,218,750 | 05/02/2016 | 07/15/2032 |
| 74251V-AH-5 | PRINCIPAL FINANCIAL GROU PFG 3 1/8 05/15/23 | | | | 1FE | 30,012,000 | 102.7250 | 30,817,500 | 30,000,000 | 30,004,285 | | (1,190) | | | 3.125 | 3.120 | MN | 119,792 | 937,500 | 11/14/2012 | 05/15/2023 |
| 74251V-AJ-1 | PRINCIPAL FINANCIAL GROU PFG 4.35 05/15/43 | | | | 1FE | 5,243,050 | 113.0490 | 5,652,455 | 5,000,000 | 5,224,504 | | (5,683) | | | 4.350 | 4.051 | MN | 27,792 | 217,500 | 07/07/2016 | 05/15/2043 |
| 74256L-AU-3 | PRINCIPAL LIFE GLB FND II PRINCIPAL LIFE BLB FND II | 0 | | | 1FE | 4,488,030 | 102.9050 | 4,630,707 | 4,500,000 | 4,492,050 | | 1,130 | | | 3.000 | 3.031 | AO | 27,375 | 135,000 | 04/11/2016 | 04/18/2026 |
| 74264*-AB-2 | PRISA LHC LLC SERIES B SENIOR NOTES | | | | 1 | 3,000,000 | 106.7410 | 3,202,230 | 3,000,000 | 3,000,000 | | | | | 4.270 | 4.270 | AO | 27,043 | 128,100 | 04/15/2014 | 04/15/2026 |
| 74264*-AC-0 | PRISA LHC LLC PRISA LHC LLC | | | | 1 | 4,000,000 | 104.6380 | 4,185,520 | 4,000,000 | 4,000,000 | | | | | 3.750 | 3.750 | AO | 37,500 | 150,000 | 06/01/2016 | 04/01/2026 |
| 74264*-AD-8 | PRISA LHC LLC PRISA LHC LLC | | | | 1 | 8,000,000 | 104.1510 | 8,332,080 | 8,000,000 | 8,000,000 | | | | | 3.850 | 3.850 | AO | 77,000 | 308,000 | 06/01/2016 | 04/01/2028 |
| 742718-CB-3 | PROCTER & GAMBLE CO/THE PG 5 1/2 02/01/34 | | | | 1FE | 2,101,680 | 134.0920 | 2,681,836 | 2,000,000 | 2,075,811 | | (3,601) | | | 5.500 | 5.119 | FA | 45,833 | 110,000 | 04/08/2011 | 02/01/2034 |
| 742718-DB-2 | PROCTER & GAMBLE CO/THE PG 5.8 08/15/34 | | | | 1FE | 15,164,006 | 139.6360 | 19,273,916 | 13,803,000 | 14,829,251 | | (46,425) | | | 5.800 | 5.074 | FA | 302,439 | 800,574 | 04/13/2011 | 08/15/2034 |
| 742718-DF-3 | PROCTER & GAMBLE CO/THE PG 5.55 03/05/37 | LS | | | 1FE | 1,577,586 | 136.1650 | 1,881,806 | 1,382,000 | 1,542,615 | | (6,125) | | | 5.550 | 4.562 | MS | 24,715 | 76,701 | 10/24/2013 | 03/05/2037 |
| 742718-DF-3 | PROCTER & GAMBLE CO/THE PG 5.55 03/05/37 | | | | 1FE | 30,322,303 | 136.1650 | 36,169,615 | 26,563,000 | 29,650,134 | | (117,736) | | | 5.550 | 4.562 | MS | 475,035 | 1,474,247 | 10/24/2013 | 03/05/2037 |
| 74273@-AB-9 | PRIT CORE REALTY HOLDINGS LLC SERIES B SENIOR NOTES | | | | 2 | 3,000,000 | 102.6090 | 3,078,270 | 3,000,000 | 3,000,000 | | | | | 3.850 | 3.850 | FA | 43,954 | 115,500 | 02/14/2013 | 02/14/2023 |
| 74273@-AC-7 | PRIT CORE REALTY HOLDINGS LLC SERIES C SENIOR NOTES | | | | 2 | 3,000,000 | 104.2240 | 3,126,720 | 3,000,000 | 3,000,000 | | | | | 4.000 | 4.000 | FA | 45,667 | 120,000 | 02/14/2013 | 02/14/2025 |
| 743263-AP-0 | PROGRESS ENERGY INC DUK 6 12/01/39 | | | | 2FE | 9,949,318 | 129.9170 | 11,432,661 | 8,800,000 | 9,746,164 | | (26,817) | | | 6.000 | 5.132 | JD | 44,000 | 528,000 | 09/08/2010 | 12/01/2039 |
| 743315-AJ-2 | PROGRESSIVE CORP PGR 6 5/8 03/01/29 | | | | 1FE | 7,885,640 | 129.9140 | 9,093,952 | 7,000,000 | 7,549,002 | | (44,950) | | | 6.625 | 5.523 | MS | 154,583 | 463,750 | 09/10/2010 | 03/01/2029 |
| 743315-AL-7 | PROGRESSIVE CORP PGR 6 1/4 12/01/32 | | | | 1FE | 11,662,881 | 136.6990 | 13,546,851 | 9,910,000 | 11,254,644 | | (73,550) | | | 6.250 | 4.826 | JD | 51,615 | 619,375 | 09/13/2013 | 12/01/2032 |
| 743315-AP-8 | PROGRESSIVE CORP PGR 4.35 04/25/44 | | | | 1FE | 15,117,250 | 117.3180 | 17,597,700 | 15,000,000 | 15,105,349 | | (2,482) | | | 4.350 | 4.303 | AO | 119,625 | 652,500 | 07/25/2014 | 04/25/2044 |
| 743315-AR-4 | PROGRESSIVE CORP PGR 2.45 01/15/27 | | | | 1FE | 4,998,250 | 100.6300 | 5,031,495 | 5,000,000 | 4,998,722 | | 164 | | | 2.450 | 2.454 | JJ | 56,486 | 122,500 | 08/22/2016 | 01/15/2027 |
| 743315-AS-2 | PROGRESSIVE CORP PGR 4 1/8 04/15/47 | | | 2 | 1FE | 7,990,320 | 116.8490 | 9,347,944 | 8,000,000 | 7,990,878 | | 178 | | | 4.125 | 4.132 | AO | 69,667 | 330,000 | 04/03/2017 | 04/15/2047 |
| 743315-AT-0 | PROGRESSIVE CORP PGR 4.2 03/15/48 | 0 | | 2 | 1FE | 991,730 | 114.9030 | 1,149,025 | 1,000,000 | 991,988 | | 145 | | | 4.200 | 4.249 | MS | 12,367 | 42,000 | 03/09/2018 | 03/15/2048 |
| 743315-AT-0 | PROGRESSIVE CORP PGR 4.2 03/15/48 | LS | | 2 | 1FE | 674,376 | 114.9030 | 781,337 | 680,000 | 674,552 | | 99 | | | 4.200 | 4.249 | MS | 8,409 | 28,560 | 03/12/2018 | 03/15/2048 |
| 743315-AT-0 | PROGRESSIVE CORP PGR 4.2 03/15/48 | | | 2 | 1FE | 19,160,224 | 114.9030 | 22,199,163 | 19,320,000 | 19,165,206 | | 2,803 | | | 4.200 | 4.249 | MS | 238,924 | 811,440 | 03/12/2018 | 03/15/2048 |
| 74340X-BH-3 | PROLOGIS LP PROLOGIS LP | 0 | | 2 | 1FE | 496,600 | 110.4760 | 552,381 | 500,000 | 497,006 | | 283 | | | 3.875 | 3.957 | MS | 5,705 | 19,375 | 06/11/2018 | 09/15/2028 |
| 743674-BD-4 | PROTECTIVE LIFE PL 4.3 09/30/28 | | | 2 | 2FE | 24,939,750 | 108.7280 | 27,181,950 | 25,000,000 | 24,947,651 | | 5,758 | | | 4.300 | 4.329 | MS | 271,736 | 1,185,486 | 08/16/2018 | 09/30/2028 |
| 743674-BE-2 | PROTECTIVE LIFE PL 3.4 01/15/30 | | | 2 | 2FE | 29,907,600 | 102.2550 | 30,676,620 | 30,000,000 | 29,908,683 | | 1,083 | | | 3.400 | 3.434 | JJ | 286,167 | | 09/16/2019 | 01/15/2030 |
| 743756-AC-2 | PROV ST JOSEPH HLTH OBL PSJHOG 3.744 10/01/47 | | | | 1FE | 5,000,000 | 106.6300 | 5,331,485 | 5,000,000 | 5,000,000 | | | | | 3.744 | 3.744 | AO | 46,800 | 187,200 | 09/20/2016 | 10/01/2047 |
| 74432Q-BF-8 | PRUDENTIAL FINANCIAL INC BASIC | 0 | | 2 | 2FE | 1,000,000 | 114.5830 | 1,145,833 | 1,000,000 | 1,000,000 | | | | | 5.700 | 5.700 | MS | 16,783 | 56,525 | 09/13/2018 | 09/15/2048 |
| 74432Q-AK-1 | PRUDENTIAL FINANCIAL INC PRU 5.9 03/17/36 | | | | 1FE | 2,336,294 | 124.1900 | 2,637,791 | 2,124,000 | 2,299,132 | | (6,786) | | | 5.900 | 5.144 | MS | 36,899 | 125,316 | 10/01/2013 | 03/17/2036 |
| 74432Q-BQ-7 | PRUDENTIAL FINANCIAL INC BASIC | 0 | | | 1FE | 2,063,985 | 134.0910 | 2,346,585 | 1,750,000 | 2,053,361 | | (8,240) | | | 6.200 | 4.868 | MN | 13,864 | 108,500 | 09/05/2018 | 11/15/2040 |
| 74432Q-BU-8 | PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC | 0 | | | 1FE | 3,105,599 | 124.9250 | 3,093,154 | 2,476,000 | 3,105,202 | | (396) | | | 5.800 | 4.039 | MN | 17,951 | | 12/23/2019 | 11/16/2041 |
| 74432Q-BY-0 | PRUDENTIAL FINANCIAL INC PRU 5.1 08/15/43 | | | | 1FE | 3,292,170 | 118.3830 | 3,551,478 | 3,000,000 | 3,262,037 | | (6,132) | | | 5.100 | 4.496 | FA | 57,800 | 153,000 | 07/25/2014 | 08/15/2043 |
| 74432Q-CD-5 | PRUDENTIAL FINANCIAL INC PRU 4.418 03/27/48 | | | 2 | 1FE | 10,000,000 | 115.4120 | 11,541,200 | 10,000,000 | 10,000,000 | | | | | 4.418 | 4.418 | MS | 115,359 | 441,800 | 03/22/2018 | 03/27/2048 |
| 744331-AF-6 | PRUDENTIAL FUNDING LLC PRU 6 3/4 09/15/23 | | | | 1FE | 8,967,780 | 114.2860 | 10,285,722 | 9,000,000 | 8,988,389 | | 2,673 | | | 6.750 | 6.790 | MS | 178,875 | 607,500 | 09/09/2009 | 09/15/2023 |
| 744448-CG-4 | PUBLIC SERVICE COLORADO XEL 3.6 09/15/42 | LS | | 2 | 1FE | 52,903 | 105.2240 | 64,187 | 61,000 | 53,893 | | 179 | | | 3.600 | 4.418 | MS | 647 | 2,196 | 11/01/2013 | 09/15/2042 |
| 744448-CG-4 | PUBLIC SERVICE COLORADO XEL 3.6 09/15/42 | | | 2 | 1FE | 4,530,618 | 105.2240 | 5,496,891 | 5,224,000 | 4,615,392 | | 15,334 | | | 3.600 | 4.418 | MS | 55,374 | 188,064 | 11/01/2013 | 09/15/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| | QUESTAR GAS COMPANY PUBLIC SERVICE CO NORTH CAROLI | | | | | | | | | | | | | | | | | | | | |
| 744516-G@-8 | | | | 1 | 2 | 8,000,000 | 107.7260 | 8,618,080 | 8,000,000 | 8,000,000 | | | | | 4.330 | 4.330 | JD | 15,396 | 346,400 | 06/15/2018 | 06/15/2028 |
| 744533-BJ-8 | PUBLIC SERVICE OKLAHOMA AEP 6 5/8 11/15/37 | | | | 1FE | 4,884,329 | 138.8370 | 5,733,980 | 4,130,000 | 4,735,302 | | (19,856) | | | 6.625 | 5.342 | MN | 34,962 | 273,613 | 09/22/2010 | 11/15/2037 |
| 744533-C@-7 | PUBLIC SERVICE OKLAHOMA | | | | 1 | 14,000,000 | 102.9790 | 14,417,060 | 14,000,000 | 14,000,000 | | | | | 4.090 | 4.090 | MS | 144,741 | 572,600 | 03/31/2015 | 03/31/2045 |
| 744538-AA-7 | PUBLIC SERVICE NEW HAMPS ES 5.6 10/05/35 | | | | 1FE | 8,663,900 | 121.3560 | 12,135,630 | 10,000,000 | 8,964,480 | | 36,284 | | | 5.600 | 6.672 | AO | 140,000 | 560,000 | 08/25/2008 | 10/05/2035 |
| 744560-AQ-9 | PUB SVC ELEC & GAS PEG 5.7 12/01/36 | | | | 1FE | 10,540,644 | 129.4360 | 12,393,507 | 9,575,000 | 10,330,456 | | (27,870) | | | 5.700 | 5.003 | JD | 45,481 | 545,775 | 11/04/2010 | 12/01/2036 |
| 744560-AU-0 | PUB SVC ELEC & GAS PEG 5 3/8 11/01/39 | | | | 1FE | 9,650,616 | 129.5500 | 11,974,316 | 9,243,000 | 9,579,659 | | (9,684) | | | 5.375 | 5.081 | MN | 82,802 | 496,811 | 05/17/2011 | 11/01/2039 |
| 744560-AV-8 | PUB SVC ELEC & GAS PEG 5 1/2 03/01/40 | | | | 1FE | 3,669,448 | 131.0290 | 4,507,387 | 3,440,000 | 3,631,279 | | (5,363) | | | 5.500 | 5.057 | MS | 63,067 | 189,200 | 05/18/2011 | 03/01/2040 |
| 744560-BQ-8 | PUB SVC ELEC & GAS PEG 3.8 03/01/46 | | | 2,6 | 1FE | 19,911,200 | 109.1350 | 21,826,960 | 20,000,000 | 19,917,717 | | 1,805 | | | 3.800 | 3.825 | MS | 253,333 | 760,000 | 02/29/2016 | 03/01/2046 |
| 74531E-AA-0 | PUGET SOUND ENERGY INC PSD 7.02 12/01/27 | | | | 1FE | 15,272,140 | 127.9570 | 15,994,613 | 12,500,000 | 14,071,092 | | (157,611) | | | 7.020 | 5.073 | MS | 258,375 | 877,500 | 09/22/2010 | 12/01/2027 |
| 745332-BK-1 | PUGET SOUND ENERGY INC PSD 7.02 12/01/27 | | | | 1FE | 10,989,860 | 127.9570 | 14,715,044 | 11,500,000 | 11,202,608 | | 26,902 | | | 7.020 | 7.460 | MS | 237,705 | 807,300 | 12/22/2008 | 12/01/2027 |
| 745332-BU-9 | PUGET SOUND ENERGY INC PSD 5.483 06/01/35 | | | | 1FE | 2,193,160 | 123.0960 | 2,461,924 | 2,000,000 | 2,155,767 | | (6,718) | | | 5.483 | 4.764 | JD | 9,138 | 109,660 | 09/04/2013 | 06/01/2035 |
| 745332-CA-2 | PUGET SOUND ENERGY INC PSD 5.757 10/01/39 | | | | 1FE | 808,688 | 132.7070 | 995,301 | 750,000 | 798,310 | | (1,372) | | | 5.757 | 5.230 | AO | 10,794 | 43,178 | 09/02/2010 | 10/01/2039 |
| 74732@-AB-4 | QUAD/GRAPHICS INC | | | 4 | 3 | 2,500,000 | 87.1420 | 2,178,550 | 2,500,000 | 2,500,000 | | | | | 6.290 | 6.290 | JJ | 65,958 | 157,250 | 12/16/2005 | 01/30/2031 |
| 74732@-AE-8 | QUAD/GRAPHICS INC | | | 4 | 3 | 2,500,000 | 86.7190 | 2,167,975 | 2,500,000 | 2,500,000 | | | | | 6.290 | 6.288 | AO | 33,634 | 157,250 | 12/16/2005 | 04/14/2031 |
| 74736K-AF-8 | QORVO INC BASIC | 0 | | 2 | 3FE | 3,071,500 | 106.6670 | 3,200,000 | 3,000,000 | 3,067,174 | | (4,326) | | | 5.500 | 5.093 | JJ | 76,083 | 82,500 | 06/25/2019 | 07/15/2026 |
| 747525-AF-0 | QUALCOMM INC QCOM 3.45 05/20/25 | | | 2 | 1FE | 39,856,000 | 105.4680 | 42,187,280 | 40,000,000 | 39,916,298 | | 13,896 | | | 3.450 | 3.493 | MN | 157,167 | 1,380,000 | 05/13/2015 | 05/20/2025 |
| 747525-AV-5 | QUALCOMM INC QCOM 4.3 05/20/47 | | | 2 | 1FE | 25,015,150 | 114.9370 | 28,734,175 | 25,000,000 | 25,014,264 | | (334) | | | 4.300 | 4.296 | MN | 122,431 | 1,075,000 | 05/22/2017 | 05/20/2047 |
| 74834L-AN-0 | QUEST DIAGNOSTICS INC DGX 6.95 07/01/37 | | | | 2FE | 18,138,180 | 129.4610 | 20,448,397 | 15,795,000 | 17,687,640 | | (60,898) | | | 6.950 | 5.847 | JJ | 548,876 | 1,097,753 | 09/08/2010 | 07/01/2037 |
| 74834L-AQ-3 | QUEST DIAGNOSTICS INC DGX 5 3/4 01/30/40 | | | | 2FE | 8,170,677 | 110.6820 | 8,539,078 | 7,715,000 | 8,100,033 | | (10,697) | | | 5.750 | 5.339 | JJ | 186,071 | 443,613 | 01/25/2012 | 01/30/2040 |
| 74834L-AV-2 | QUEST DIAGNOSTICS INC DGX 4 1/4 04/01/24 | | | 2 | 2FE | 3,131,520 | 107.2800 | 3,218,385 | 3,000,000 | 3,066,424 | | (15,129) | | | 4.250 | 3.651 | AO | 31,875 | 127,500 | 05/21/2015 | 04/01/2024 |
| 74837H-A@-5 | QUESTAR GAS COMPANY SENIOR NOTES SERIES B | | | | 1 | 6,000,000 | 101.8780 | 6,112,680 | 6,000,000 | 6,000,000 | | | | | 3.280 | 3.280 | AO | 49,200 | 196,800 | 12/14/2012 | 12/01/2027 |
| 74837H-B#-2 | QUESTAR GAS COMPANY QUESTAR GAS COMPANY | | | | 1 | 6,000,000 | 98.6160 | 5,916,960 | 6,000,000 | 6,000,000 | | | | | 3.670 | 3.670 | JD | 18,350 | 220,200 | 12/15/2016 | 12/01/2051 |
| 749607-AC-1 | RLI CORP RLI 4 7/8 09/15/23 | | | | 2FE | 9,971,400 | 106.1390 | 10,613,930 | 10,000,000 | 9,987,610 | | 2,980 | | | 4.875 | 4.912 | MS | 143,542 | 487,500 | 09/25/2013 | 09/15/2023 |
| 749685-AS-2 | RPM INTERNATIONAL INC RPM 3.45 11/15/22 | | | 2 | 2FE | 14,039,652 | 102.5750 | 15,719,665 | 15,325,000 | 14,864,551 | | 146,826 | | | 3.450 | 4.579 | MN | 67,558 | 528,713 | 09/05/2013 | 11/15/2022 |
| 749685-AV-5 | RPM INTERNATIONAL INC RPM 3 3/4 03/15/27 | LS | | 2 | 2FE | 184,508 | 102.8840 | 190,335 | 185,000 | 184,630 | | 44 | | | 3.750 | 3.782 | MS | 2,043 | 6,938 | 03/01/2017 | 03/15/2027 |
| 749685-AV-5 | RPM INTERNATIONAL INC RPM 3 3/4 03/15/27 | | | 2 | 2FE | 11,783,552 | 102.8840 | 12,155,697 | 11,815,000 | 11,791,379 | | 2,802 | | | 3.750 | 3.782 | MS | 130,457 | 443,063 | 03/01/2017 | 03/15/2027 |
| 749685-AW-3 | RPM INTERNATIONAL INC RPM 4 1/4 01/15/48 | LS | | 2 | 2FE | 212,994 | 97.1510 | 206,932 | 213,000 | 213,001 | | | | | 4.250 | 4.250 | JJ | 4,174 | 9,053 | 12/06/2017 | 01/15/2048 |
| 749685-AW-3 | RPM INTERNATIONAL INC RPM 4 1/4 01/15/48 | | | 2 | 2FE | 4,786,856 | 97.1510 | 4,650,628 | 4,787,000 | 4,787,022 | | | | | 4.250 | 4.250 | JJ | 93,812 | 203,448 | 12/06/2017 | 01/15/2048 |
| 749685-AX-1 | RPM INTERNATIONAL INC RPM 4.55 03/01/29 | LS | | 2 | 2FE | 284,590 | 108.1710 | 308,288 | 285,000 | 284,619 | | 29 | | | 4.550 | 4.568 | MS | 4,323 | 6,628 | 02/25/2019 | 03/01/2029 |
| 749685-AX-1 | RPM INTERNATIONAL INC RPM 4.55 03/01/29 | | | 2 | 2FE | 9,701,010 | 108.1710 | 10,508,842 | 9,715,000 | 9,702,015 | | 1,005 | | | 4.550 | 4.568 | MS | 147,344 | 225,928 | 02/25/2019 | 03/01/2029 |
| 74986@-AR-2 | RREEF AMERICA REIT II | | | | 1 | 6,000,000 | 102.1040 | 6,126,240 | 6,000,000 | 6,000,000 | | | | | 3.310 | 3.310 | JJ | 97,093 | 198,600 | 07/01/2015 | 07/01/2027 |
| 74986@-AT-8 | RREEF AMERICA REIT II | | | | 1 | 4,000,000 | 104.7490 | 4,189,960 | 4,000,000 | 4,000,000 | | | | | 3.730 | 3.730 | JJ | 72,942 | 149,200 | 01/05/2016 | 01/05/2026 |
| 74986@-AU-5 | RREEF AMERICA REIT II | | | | 1 | 4,000,000 | 104.6810 | 4,187,240 | 4,000,000 | 4,000,000 | | | | | 3.830 | 3.830 | JJ | 74,898 | 153,200 | 01/05/2016 | 01/05/2028 |
| 74986@-AZ-4 | RREEF AMERICA REIT II RREEF AMERICA REIT II | 0 | | | 1 | 2,000,000 | 110.3920 | 2,207,830 | 2,000,000 | 2,000,000 | | | | | 4.190 | 4.190 | AO | 15,829 | 83,800 | 10/23/2018 | 10/23/2029 |
| 754730-AE-9 | RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26 | | | | 2FE | 18,969,790 | 105.6730 | 20,077,775 | 19,000,000 | 18,979,882 | | 2,605 | | | 3.625 | 3.643 | MS | 202,799 | 688,750 | 07/07/2016 | 09/15/2026 |
| 754730-AF-6 | RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46 | | | | 2FE | 15,989,920 | 118.7340 | 18,997,408 | 16,000,000 | 15,990,554 | | 169 | | | 4.950 | 4.954 | JJ | 365,200 | 792,000 | 07/07/2016 | 07/15/2046 |
| 754907-AA-1 | RAYONIER INC RYN 3 3/4 04/01/22 | LS | | 2 | 2FE | 105,733 | 101.1030 | 107,169 | 106,000 | 105,925 | | 27 | | | 3.750 | 3.779 | AO | 994 | 3,975 | 09/21/2012 | 04/01/2022 |
| 754907-AA-1 | RAYONIER INC RYN 3 3/4 04/01/22 | | | 2 | 2FE | 29,912,324 | 101.1030 | 30,318,708 | 29,988,000 | 29,966,909 | | 7,522 | | | 3.750 | 3.779 | AO | 281,138 | 1,124,550 | 09/21/2012 | 04/01/2022 |
| 755111-BU-4 | RAYTHEON COMPANY RTN 4 7/8 10/15/40 | | | | 1FE | 19,613,800 | 125.2950 | 25,058,940 | 20,000,000 | 19,679,047 | | 8,632 | | | 4.875 | 5.000 | AO | 205,833 | 975,000 | 10/15/2010 | 10/15/2040 |
| 75524R-AA-7 | CITIZENS FINANCIAL GROUP CFG 4.15 09/28/22 | | | | 2FE | 19,923,800 | 103.2880 | 20,657,500 | 20,000,000 | 19,975,881 | | 8,140 | | | 4.150 | 4.197 | MS | 214,417 | 830,000 | 09/25/2012 | 09/28/2022 |
| 756109-AG-9 | REALTY INCOME CORP O 5 7/8 03/15/35 | | | | 1FE | 8,136,430 | 125.2790 | 10,648,698 | 8,500,000 | 8,213,012 | | 11,050 | | | 5.875 | 6.221 | MS | 147,038 | 499,375 | 06/21/2011 | 03/15/2035 |
| 756109-AP-9 | REALTY INCOME CORP O 4.65 08/01/23 | | | 2 | 1FE | 10,723,260 | 108.1310 | 11,353,713 | 10,500,000 | 10,592,100 | | (25,103) | | | 4.650 | 4.365 | FA | 203,438 | 488,250 | 01/28/2015 | 08/01/2023 |
| 756109-AS-3 | REALTY INCOME CORP O 3 01/15/27 | | | 2 | 1FE | 11,851,080 | 103.0730 | 12,368,712 | 12,000,000 | 11,892,546 | | 13,440 | | | 3.000 | 3.143 | JJ | 166,000 | 360,000 | 10/05/2016 | 01/15/2027 |
| 756109-AT-1 | REALTY INCOME CORP O 4.65 03/15/47 | | | 2 | 1FE | 6,997,760 | 120.5640 | 8,439,459 | 7,000,000 | 6,997,863 | | 39 | | | 4.650 | 4.652 | MS | 95,842 | 325,500 | 03/08/2017 | 03/15/2047 |
| 756109-AW-4 | REALTY INCOME CORP O 3 1/4 06/15/29 | LS | | 2 | 1FE | 22,217,666 | 106.0180 | 23,706,752 | 22,361,000 | 22,224,127 | | 6,461 | | | 3.250 | 3.326 | JD | 32,299 | 355,291 | 06/12/2019 | 06/15/2029 |
| 756109-AW-4 | REALTY INCOME CORP O 3 1/4 06/15/29 | | | 2 | 1FE | 2,622,084 | 106.0180 | 2,797,823 | 2,639,000 | 2,622,847 | | 763 | | | 3.250 | 3.326 | JD | 3,812 | 41,931 | 06/12/2019 | 06/15/2029 |
| 758202-AK-1 | RELX CAPITAL INC RELLN 3 1/8 10/15/22 | | | 2 | 2FE | 28,304,459 | 103.4340 | 29,341,236 | 28,367,000 | 28,346,959 | | 6,486 | | | 3.125 | 3.151 | AO | 187,143 | 886,469 | 10/18/2012 | 10/15/2022 |
| 75884R-AU-7 | REGENCY CENTERS LP REG 3.9 11/01/25 | | | 2 | 2FE | 14,889,600 | 106.5140 | 15,977,130 | 15,000,000 | 14,931,100 | | 10,300 | | | 3.900 | 3.989 | MN | 97,500 | 585,000 | 08/10/2015 | 11/01/2025 |
| 75884R-AW-3 | REGENCY CENTERS LP REG 4.4 02/01/47 | LS | | 2 | 2FE | 168,011 | 112.6970 | 191,584 | 170,000 | 168,111 | | 35 | | | 4.400 | 4.471 | FA | 3,117 | 7,480 | 01/24/2017 | 02/01/2047 |
| 75884R-AW-3 | REGENCY CENTERS LP REG 4.4 02/01/47 | | | 2 | 2FE | 24,539,489 | 112.6970 | 27,982,566 | 24,830,000 | 24,554,154 | | 5,156 | | | 4.400 | 4.471 | FA | 455,217 | 1,092,520 | 01/24/2017 | 02/01/2047 |
| 75884R-AX-1 | REGENCY CENTERS LP REG 4 1/8 03/15/28 | | | 2 | 2FE | 4,991,850 | 108.3440 | 5,417,215 | 5,000,000 | 4,993,118 | | 691 | | | 4.125 | 4.145 | MS | 60,729 | 206,250 | 02/28/2018 | 03/15/2028 |
| 75884R-AZ-6 | REGENCY CENTERS LP REG 2.95 09/15/29 | | | 2 | 2FE | 9,990,300 | 99.9090 | 9,990,880 | 10,000,000 | 9,990,675 | | 375 | | | 2.950 | 2.961 | MS | 107,347 | | 08/13/2019 | 09/15/2029 |
| 759351-AJ-8 | REINSURANCE GRP OF AMER RGA 5 06/01/21 | | | | 2FE | 4,972,350 | 103.7870 | 5,189,365 | 5,000,000 | 4,995,206 | | 3,187 | | | 5.000 | 5.071 | JD | 20,833 | 250,000 | 05/24/2011 | 06/01/2021 |
| 759351-AL-3 | REINSURANCE GRP OF AMER RGA 4.7 09/15/23 | LS | | | 2FE | 274,802 | 108.5260 | 289,763 | 267,000 | 270,314 | | (809) | | | 4.700 | 4.333 | MS | 3,695 | 12,549 | 10/25/2013 | 09/15/2023 |
| 759351-AL-3 | REINSURANCE GRP OF AMER RGA 4.7 09/15/23 | | | | 2FE | 20,309,598 | 108.5260 | 21,415,357 | 19,733,000 | 19,977,928 | | (59,785) | | | 4.700 | 4.333 | MS | 273,083 | 927,451 | 10/25/2013 | 09/15/2023 |
| 759468-AB-7 | RELIANCE HOLDINGS USA RILIN 6 1/4 10/19/40 | | | | 2FE | 4,951,200 | 136.0400 | 6,802,000 | 5,000,000 | 4,958,096 | | 954 | | | 6.250 | 6.323 | AO | 62,500 | 317,500 | 10/14/2010 | 10/19/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 759468-AC-5 | RELIANCE HOLDINGS USA RILIN 5.4 02/14/22 | | | | 2FE | 10,857,210 | 105.8210 | 10,582,120 | 10,000,000 | 10,266,758 | | (118,243) | | | 5.400 | 4.073 | FA | 205,500 | 550,000 | 07/28/2014 | 02/14/2022 |
| 759470-AQ-0 | RELIANCE INDUSTRIES LTD RILIN 4 1/8 01/28/25 | | | | 2FE | 13,874,400 | 105.6840 | 14,795,816 | 14,000,000 | 13,929,704 | | 12,172 | | | 4.125 | 4.236 | JJ | 245,438 | 577,500 | 01/22/2015 | 01/28/2025 |
| 759470-AX-5 | RELIANCE INDUSTRIES LTD RILIN 3.667 11/30/27 | | | | 2FE | 10,860,160 | 103.3890 | 11,372,790 | 11,000,000 | 10,883,050 | | 12,223 | | | 3.667 | 3.822 | MN | 34,735 | 403,370 | 02/08/2018 | 11/30/2027 |
| 759509-AB-8 | RELIANCE STEEL & ALUM RS 6.85 11/15/36 | | | | 2FE | 12,518,965 | 121.2000 | 14,640,936 | 12,080,000 | 12,443,949 | | (11,755) | | | 6.850 | 6.551 | MN | 105,734 | 827,480 | 10/04/2012 | 11/15/2036 |
| 75972Y-AA-9 | RENAISSANCERE FINANCE RNR 3.7 04/01/25 | | | 2 | 1FE | 32,934,000 | 104.0070 | 34,322,178 | 33,000,000 | 32,962,527 | | 6,352 | | | 3.700 | 3.724 | AO | 305,250 | 1,221,000 | 03/19/2015 | 04/01/2025 |
| 75974@-AA-0 | RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC | | | 4 | 2PL | 7,041,892 | 101.6740 | 7,159,774 | 7,041,892 | 7,041,892 | | | | | 4.110 | 4.110 | MS | 73,159 | 289,422 | 03/31/2016 | 03/31/2035 |
| 759891-AA-2 | RENRE NORTH AMERICA HLDG RNR 5 3/4 03/15/20 | | | | 1FE | 6,416,353 | 100.6920 | 5,889,475 | 5,849,000 | 5,869,069 | | (95,876) | | | 5.750 | 4.047 | MS | 99,027 | 336,318 | 08/27/2013 | 03/15/2020 |
| 760759-AF-7 | REPUBLIC SERVICES INC RSG 6.086 03/15/35 | | | | 2FE | 5,723,040 | 126.1470 | 7,568,820 | 6,000,000 | 5,793,747 | | 7,810 | | | 6.086 | 6.444 | MS | 107,519 | 365,160 | 05/07/2007 | 03/15/2035 |
| 760759-AM-2 | REPUBLIC SERVICES INC RSG 4 3/4 05/15/23 | | | 2 | 2FE | 11,320,200 | 107.7260 | 10,772,570 | 10,000,000 | 10,460,396 | | (137,989) | | | 4.750 | 3.190 | MN | 60,694 | 475,000 | 02/28/2013 | 05/15/2023 |
| 760759-AQ-3 | REPUBLIC SERVICES INC RSG 3.2 03/15/25 | | | 2 | 2FE | 6,955,230 | 103.8860 | 7,271,992 | 7,000,000 | 6,971,382 | | 4,963 | | | 3.200 | 3.286 | MS | 65,956 | 224,000 | 12/02/2016 | 03/15/2025 |
| 760759-AT-7 | REPUBLIC SERVICES INC RSG 3.95 05/15/28 | | | 2 | 2FE | 10,846,220 | 109.9770 | 12,097,448 | 11,000,000 | 10,867,233 | | 13,037 | | | 3.950 | 4.122 | MN | 55,519 | 434,500 | 05/03/2018 | 05/15/2028 |
| 761152-A@-6 | RESMED INC RESMED INC | | | | 2 | 13,000,000 | 102.3610 | 13,306,930 | 13,000,000 | 13,000,000 | | | | | 3.450 | 3.450 | JJ | 213,038 | | 07/10/2019 | 07/10/2029 |
| 76169#-AQ-6 | REYES HOLDINGS REYES HOLDINGS LLC | | | | 2PL | 33,000,000 | 108.3850 | 35,767,050 | 33,000,000 | 33,000,000 | | | | | 4.700 | 4.700 | JD | 77,550 | 1,551,000 | 12/13/2018 | 12/13/2030 |
| 761713-AZ-9 | REYNOLDS AMERICAN INC REYNOLDS AMERICAN INC | 0 | | | 2FE | 14,809,683 | 116.4420 | 13,099,758 | 11,250,000 | 14,568,422 | | (81,024) | | | 6.150 | 4.176 | MS | 203,719 | 691,875 | 08/29/2017 | 09/15/2043 |
| 761713-BA-3 | REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35 | | | 2 | 2FE | 12,193,420 | 115.4450 | 13,853,412 | 12,000,000 | 12,182,026 | | (4,959) | | | 5.700 | 5.548 | FA | 258,400 | 627,000 | 06/13/2019 | 08/15/2035 |
| 76711@-AD-0 | RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II | | | | 2 | 5,000,000 | 104.2550 | 5,212,750 | 5,000,000 | 5,000,000 | | | | | 4.070 | 4.070 | FA | 76,878 | 230,068 | 06/28/2018 | 08/15/2025 |
| 771196-BE-1 | ROCHE HOLDINGS INC ROSW 3.35 09/30/24 | LS | | 2 | 1FE | 213,459 | 105.9310 | 226,693 | 214,000 | 213,762 | | 46 | | | 3.350 | 3.376 | MS | 1,812 | 7,169 | 09/22/2014 | 09/30/2024 |
| 771196-BE-1 | ROCHE HOLDINGS INC ROSW 3.35 09/30/24 | | | 2 | 1FE | 14,748,591 | 105.9310 | 15,663,017 | 14,786,000 | 14,769,526 | | 3,150 | | | 3.350 | 3.376 | MS | 125,209 | 495,331 | 09/22/2014 | 09/30/2024 |
| 771196-BH-4 | ROCHE HOLDINGS INC ROSW 4 11/28/44 | LS | | 2 | 1FE | 374,007 | 113.0790 | 421,786 | 373,000 | 374,036 | | (29) | | | 4.000 | 3.981 | MN | 1,368 | 14,920 | 04/27/2017 | 11/28/2044 |
| 771196-BH-4 | ROCHE HOLDINGS INC ROSW 4 11/28/44 | | | 2 | 1FE | 48,758,303 | 113.0790 | 54,987,120 | 48,627,000 | 48,762,087 | | (3,817) | | | 4.000 | 3.981 | MN | 178,299 | 1,945,080 | 04/27/2017 | 11/28/2044 |
| 771196-BN-1 | ROCHE HOLDINGS INC BASIC | 0 | | 2 | 1FE | 2,998,620 | 104.5220 | 3,135,674 | 3,000,000 | 2,998,955 | | 261 | | | 3.250 | 3.260 | MS | 28,167 | 97,500 | 09/11/2018 | 09/17/2023 |
| 772739-AQ-1 | WESTROCK RKT CO WRK 4 03/01/23 | LS | | 2 | 2FE | 35,568 | 104.2540 | 36,489 | 35,000 | 35,224 | | (71) | | | 4.000 | 3.767 | MS | 467 | 1,400 | 09/25/2014 | 03/01/2023 |
| 772739-AQ-1 | WESTROCK RKT CO WRK 4 03/01/23 | | | 2 | 2FE | 14,776,101 | 104.2540 | 15,158,575 | 14,540,000 | 14,633,186 | | (29,479) | | | 4.000 | 3.767 | MS | 193,867 | 581,600 | 09/25/2014 | 03/01/2023 |
| 774341-AF-8 | ROCKWELL COLLINS INC COL 4.8 12/15/43 | | | 2 | 2FE | 50,153,673 | 122.4180 | 56,869,375 | 46,455,000 | 49,799,099 | | (83,474) | | | 4.800 | 4.305 | JD | 99,104 | 2,229,840 | 05/20/2016 | 12/15/2043 |
| 776696-AE-6 | ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22 | LS | | 2 | 2FE | 528,598 | 102.6880 | 543,219 | 529,000 | 528,871 | | 42 | | | 3.125 | 3.134 | MN | 2,112 | 16,531 | 11/15/2012 | 11/15/2022 |
| 776696-AE-6 | ROPER TECHNOLOGIES INC ROP 3 1/8 11/15/22 | | | 2 | 2FE | 14,460,002 | 102.6880 | 14,859,966 | 14,471,000 | 14,467,462 | | 1,160 | | | 3.125 | 3.134 | MN | 57,784 | 452,219 | 11/15/2012 | 11/15/2022 |
| 776743-AB-2 | ROPER TECHNOLOGIES INC ROP 3.85 12/15/25 | | | 2 | 2FE | 12,074,160 | 107.5050 | 12,900,552 | 12,000,000 | 12,051,006 | | (8,110) | | | 3.850 | 3.765 | JD | 20,533 | 462,000 | 11/08/2016 | 12/15/2025 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC ROP 4.2 09/15/28 | | | 2 | 2FE | 9,989,200 | 109.4270 | 10,942,730 | 10,000,000 | 9,990,593 | | 986 | | | 4.200 | 4.213 | MS | 123,667 | 439,833 | 08/14/2018 | 09/15/2028 |
| 776743-AG-1 | ROPER TECHNOLOGIES INC ROP 2.95 09/15/29 | | | 2 | 2FE | 16,981,210 | 100.6060 | 17,103,020 | 17,000,000 | 16,981,819 | | 609 | | | 2.950 | 2.963 | MS | 174,132 | | 08/19/2019 | 09/15/2029 |
| 77775*-BS-9 | ROSENTHAL & ROSENTHAL INC | | | 4 | 2PL | 2,857,143 | 102.7710 | 2,936,314 | 2,857,143 | 2,857,143 | | | | | 6.400 | 6.400 | JD | 3,556 | 182,857 | 06/24/2011 | 06/24/2021 |
| 77775*-BV-2 | ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC | | | 4 | 2PL | 15,000,000 | 105.6270 | 15,844,050 | 15,000,000 | 15,000,000 | | | | | 5.320 | 5.320 | JJ | 334,717 | 399,000 | 01/31/2019 | 01/31/2026 |
| 778296-AA-1 | ROSS STORES INC ROST 3 3/8 09/15/24 | | | 2 | 1FE | 23,917,540 | 104.2150 | 24,568,616 | 23,575,000 | 23,791,223 | | (46,767) | | | 3.375 | 3.144 | MS | 234,277 | 795,656 | 10/14/2016 | 09/15/2024 |
| 779382-AP-5 | ROWAN COMPANIES INC RDC 4 7/8 06/01/22 | LS | | 2 | 5FE | 6,131,729 | 75.6250 | 6,385,019 | 8,443,000 | 6,131,729 | | (9,799) | 2,334,192 | | 4.875 | 4.742 | JD | 34,300 | 432,704 | 05/31/2012 | 06/01/2022 |
| 779382-AP-5 | ROWAN COMPANIES INC RDC 4 7/8 06/01/22 | | | 2 | 5FE | 2,347,240 | 75.6250 | 2,444,200 | 3,232,000 | 2,347,240 | | (3,751) | 893,534 | | 4.875 | 4.742 | JD | 13,130 | 165,640 | 05/31/2012 | 06/01/2022 |
| 781172-AB-7 | RUBY PIPELINE LLC RPLLLC 6 04/01/22 | | | 2 | 2FE | 3,928,169 | 103.0000 | 3,784,470 | 3,674,242 | 3,711,087 | | (33,561) | | | 6.000 | 5.002 | AO | 55,114 | 229,640 | 05/30/2012 | 04/01/2022 |
| 78349A-A#-0 | RWJ BARNABAS HEALTH INC RWJ BARNABAS HEALTH INC | 0 | | | 1 | 10,000,000 | 112.2450 | 11,224,540 | 10,000,000 | 10,000,000 | | | | | 4.310 | 4.310 | JJ | 215,500 | 231,064 | 12/18/2018 | 07/01/2039 |
| 783549-AZ-1 | RYDER SYSTEM INC R 6.95 12/01/25 | | | | 2FE | 5,330,350 | 121.1230 | 6,056,165 | 5,000,000 | 5,167,637 | | (22,773) | | | 6.950 | 6.263 | JD | 28,958 | 347,500 | 12/08/2010 | 12/01/2025 |
| 78355H-KB-4 | RYDER SYSTEM INC R 3.45 11/15/21 | | | 2 | 2FE | 4,995,900 | 102.2090 | 5,110,460 | 5,000,000 | 4,998,735 | | 643 | | | 3.450 | 3.464 | MN | 22,042 | 172,500 | 02/17/2016 | 11/15/2021 |
| 78387G-AQ-6 | AT&T INC T 6.15 09/15/34 | | | | 2FE | 5,525,602 | 126.5290 | 8,044,720 | 6,358,000 | 5,711,719 | | 23,940 | | | 6.150 | 7.288 | MS | 115,133 | 391,017 | 04/07/2009 | 09/15/2034 |
| 78396Y-AA-1 | SESAC Finance, LLC SERIES 20191 CLASS A2 | 0 | | 2 | 2FE | 1,018,764 | 103.5780 | 1,033,187 | 997,500 | 1,018,693 | | (70) | | | 5.216 | 5.032 | JAJO | 9,539 | | 12/06/2019 | 07/25/2049 |
| 78403D-AH-3 | SBA TOWER TRUST SBAC 2014-2A C | | | 2 | 1FE | 15,000,000 | 104.0790 | 15,611,775 | 15,000,000 | 15,000,000 | | | | | 3.869 | 3.869 | MON | 25,793 | 578,738 | 10/07/2014 | 10/15/2049 |
| 78409V-AB-0 | S&P GLOBAL INC SPGI 6.55 11/15/37 | LS | | | 1FE | 2,164,001 | 140.7160 | 2,814,312 | 2,000,000 | 2,148,527 | | (4,884) | | | 6.550 | 5.861 | MN | 16,739 | 131,000 | 07/29/2016 | 11/15/2037 |
| 78409V-AB-0 | S&P GLOBAL INC SPGI 6.55 11/15/37 | | | | 1FE | 17,155,116 | 140.7160 | 22,310,458 | 15,855,000 | 17,032,446 | | (38,717) | | | 6.550 | 5.861 | MN | 132,698 | 1,038,503 | 07/29/2016 | 11/15/2037 |
| 78409V-AD-6 | S&P GLOBAL INC SPGI 4 06/15/25 | | | 2 | 1FE | 9,932,883 | 108.3000 | 10,830,020 | 10,000,000 | 9,956,192 | | 7,033 | | | 4.000 | 4.090 | JD | 17,778 | 400,000 | 07/29/2016 | 06/15/2025 |
| 78409V-AK-0 | S&P GLOBAL INC SPGI 4.4 02/15/26 | | | 2 | 1FE | 1,992,524 | 111.1610 | 2,223,220 | 2,000,000 | 1,994,880 | | 713 | | | 4.400 | 4.448 | FA | 33,244 | 88,000 | 07/29/2016 | 02/15/2026 |
| 784305-A#-1 | SJW GROUP SJW GROUP 3.15 11/1/31 | | | | 1Z | 25,000,000 | 101.0480 | 25,262,000 | 25,000,000 | 25,000,000 | | | | | 3.150 | 3.150 | MN | 131,250 | | 10/08/2019 | 11/01/2031 |
| 78486Q-AD-3 | SVB FINANCIAL GROUP SIVB 3 1/2 01/29/25 | | | | 2FE | 9,991,600 | 104.4920 | 10,449,230 | 10,000,000 | 9,995,371 | | 819 | | | 3.500 | 3.510 | JJ | 147,778 | 350,000 | 01/26/2015 | 01/29/2025 |
| 784880-AC-9 | SVF HOLDING REIT SVF HOLDING REIT | | | | 1 | 1,000,000 | 103.4230 | 1,034,230 | 1,000,000 | 1,000,000 | | | | | 3.740 | 3.740 | AO | 9,350 | 37,400 | 04/01/2016 | 04/01/2026 |
| 784880-AD-7 | SVF HOLDING REIT | | | | 1 | 2,000,000 | 103.4230 | 2,068,460 | 2,000,000 | 2,000,000 | | | | | 3.740 | 3.740 | AO | 18,700 | 74,800 | 06/07/2016 | 04/01/2026 |
| 784880-AE-5 | SVF HOLDING REIT SVF HOLDING REIT | | | | 1 | 3,000,000 | 104.4380 | 3,133,140 | 3,000,000 | 3,000,000 | | | | | 3.890 | 3.890 | AO | 29,175 | 116,700 | 04/01/2016 | 04/01/2028 |
| 784880-AF-2 | SVF HOLDING REIT | | | | 1 | 6,000,000 | 104.4380 | 6,266,280 | 6,000,000 | 6,000,000 | | | | | 3.890 | 3.890 | AO | 58,350 | 233,400 | 06/07/2016 | 04/01/2028 |
| 78512*-AA-5 | S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC | | | 4 | 1PL | 13,332,544 | 103.9270 | 13,856,113 | 13,332,544 | 13,332,544 | | | | | 4.120 | 4.157 | MON | 1,526 | 550,241 | 01/04/2017 | 05/31/2029 |
| 78516F-AB-5 | SABAL TRAIL TRANS SABALT 4.682 05/01/38 | LS | | 2 | 2FE | 50,000 | 110.4840 | 55,242 | 50,000 | 50,000 | | | | | 4.682 | 4.682 | MN | 390 | 2,341 | 04/26/2018 | 05/01/2038 |
| 78516F-AB-5 | SABAL TRAIL TRANS SABALT 4.682 05/01/38 | | | 2 | 2FE | 24,950,000 | 110.4840 | 27,565,858 | 24,950,000 | 24,950,000 | | | | | 4.682 | 4.682 | MN | 194,693 | 1,168,159 | 04/26/2018 | 05/01/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 785592-A*-7 | SABINE PASS LIQUEFACTION LLC SABINE PASS LIQUEFACTION LLC | | | 4 | 2FE | 10,000,000 | 104.5670 | 10,456,700 | 10,000,000 | 10,000,000 | | | | | 5.000 | 5.000 | MS | 147,222 | 500,000 | 02/24/2017 | 09/15/2037 |
| 795830-AS-7 | SALVATION ARMY SALVES 5.707 09/01/36 | | | 4 | 1FE | 6,297,540 | 125.0000 | 7,500,000 | 6,000,000 | 6,228,030 | | (10,012) | | | 5.707 | 5.330 | MS | 114,140 | 342,420 | 09/07/2011 | 09/01/2036 |
| 79588T-AC-4 | SAMMONS FINANCIAL GROUP SAMMONS FINANCIAL GROUP | 0 | | 2 | 2FE | 1,998,880 | 103.7580 | 2,075,168 | 2,000,000 | 1,999,129 | | 98 | | | 4.450 | 4.457 | MN | 12,114 | 89,000 | 05/09/2017 | 05/12/2027 |
| 797440-BF-0 | SAN DIEGO G & E SRE 5.35 05/15/35 | | | | 1FE | 1,908,179 | 116.8000 | 2,125,767 | 1,820,000 | 1,887,768 | | (2,874) | | | 5.350 | 5.000 | MN | 12,442 | 97,370 | 06/15/2011 | 05/15/2035 |
| 797440-BM-5 | SAN DIEGO G & E SRE 4 1/2 08/15/40 | | | | 1FE | 2,379,139 | 110.8950 | 2,876,614 | 2,594,000 | 2,415,641 | | 4,835 | | | 4.500 | 5.040 | FA | 44,098 | 116,730 | 11/09/2010 | 08/15/2040 |
| 797440-BV-5 | SAN DIEGO G & E SRE 3 3/4 06/01/47 | | | 2 | 1FE | 7,964,320 | 102.2470 | 8,179,736 | 8,000,000 | 7,966,007 | | 698 | | | 3.750 | 3.775 | JD | 25,000 | 300,000 | 06/05/2017 | 06/01/2047 |
| 806605-AH-4 | MERCK & CO INC MRK 6.55 09/15/37 | | | | 1FE | 21,760,042 | 144.8400 | 26,491,273 | 18,290,000 | 21,047,230 | | (94,797) | | | 6.550 | 5.224 | MS | 352,743 | 1,197,995 | 11/10/2010 | 09/15/2037 |
| 806851-AG-6 | SCHLUMBERGER HLDGS CORP SLB 4 12/21/25 | | | 2 | 2FE | 4,183,240 | 107.4760 | 4,299,032 | 4,000,000 | 4,169,005 | | (14,235) | | | 4.000 | 3.187 | JD | 4,444 | 160,000 | 06/17/2019 | 12/21/2025 |
| 806851-AH-4 | SCHLUMBERGER HLDGS CORP SLB 4.3 05/01/29 | | | 2 | 2FE | 14,989,800 | 109.4470 | 16,417,035 | 15,000,000 | 14,989,883 | | 83 | | | 4.300 | 4.309 | MN | 107,500 | 478,375 | 01/28/2019 | 05/01/2029 |
| 808513-AM-7 | CHARLES SCHWAB CORP SCHW 3.45 02/13/26 | LS | | 2 | 1FE | 99,821 | 105.5990 | 105,599 | 100,000 | 99,884 | | 17 | | | 3.450 | 3.471 | FA | 1,323 | 3,450 | 11/10/2015 | 02/13/2026 |
| 808513-AM-7 | CHARLES SCHWAB CORP SCHW 3.45 02/13/26 | | | 2 | 1FE | 38,830,539 | 105.5990 | 41,077,855 | 38,900,000 | 38,854,745 | | 6,531 | | | 3.450 | 3.471 | FA | 514,453 | 1,342,050 | 11/10/2015 | 02/13/2026 |
| 808513-AQ-8 | CHARLES SCHWAB CORP SCHW 3.2 03/02/27 | | | 2 | 1FE | 9,983,900 | 105.0250 | 10,502,490 | 10,000,000 | 9,987,950 | | 1,472 | | | 3.200 | 3.219 | MS | 105,778 | 320,000 | 02/27/2017 | 03/02/2027 |
| 812007-AE-2 | DEVON OEI OPERATING LLC DVN 7 1/2 09/15/27 | | | | 2FE | 13,547,230 | 122.3920 | 13,420,327 | 10,965,000 | 12,431,661 | | (150,234) | | | 7.500 | 5.358 | MS | 242,144 | 822,375 | 11/29/2010 | 09/15/2027 |
| 816851-AP-4 | SEMPRA ENERGY SRE 6 10/15/39 | LS | | | 2FE | 98,956 | 130.0340 | 111,830 | 86,000 | 96,606 | | (308) | | | 6.000 | 5.010 | AO | 1,089 | 5,160 | 09/22/2010 | 10/15/2039 |
| 816851-AP-4 | SEMPRA ENERGY SRE 6 10/15/39 | | | | 2FE | 17,670,621 | 130.0340 | 19,969,383 | 15,357,000 | 17,250,920 | | (55,008) | | | 6.000 | 5.010 | AO | 194,522 | 921,420 | 09/22/2010 | 10/15/2039 |
| 816851-BG-3 | SEMPRA ENERGY SEMPRA ENERGY | 0 | | 2 | 2FE | 1,489,485 | 103.4480 | 1,551,726 | 1,500,000 | 1,491,290 | | 918 | | | 3.400 | 3.483 | FA | 21,250 | 51,000 | 01/09/2018 | 02/01/2028 |
| 816851-BH-1 | SEMPRA ENERGY SEMPRA ENERGY | 0 | | 2 | 2FE | 2,967,540 | 104.5130 | 3,135,395 | 3,000,000 | 2,969,798 | | 1,135 | | | 3.800 | 3.878 | FA | 47,500 | 114,000 | 01/09/2018 | 02/01/2038 |
| 816851-BJ-7 | SEMPRA ENERGY SEMPRA ENERGY | 0 | | 2 | 2FE | 986,540 | 105.2340 | 1,052,340 | 1,000,000 | 987,034 | | 243 | | | 4.000 | 4.078 | FA | 16,667 | 40,000 | 01/09/2018 | 02/01/2048 |
| 817565-CD-4 | SERVICE CORP INTERNATIONAL BASIC | 0 | | 2 | 3FE | 3,840,625 | 104.6750 | 3,925,313 | 3,750,000 | 3,835,688 | | (4,937) | | | 4.625 | 4.283 | JD | 7,708 | 173,438 | 06/12/2019 | 12/15/2027 |
| 824348-AL-0 | SHERWIN-WILLIAMS CO SHW 7 3/8 02/01/27 | | | | 2FE | 13,183,430 | 126.0520 | 16,827,995 | 13,350,000 | 13,258,294 | | 9,509 | | | 7.375 | 7.502 | FA | 410,234 | 984,563 | 05/26/2009 | 02/01/2027 |
| 824348-AQ-9 | SHERWIN-WILLIAMS CO SHW 4 12/15/42 | | | 2 | 2FE | 13,605,044 | 102.8150 | 13,772,083 | 13,395,000 | 13,581,521 | | (5,243) | | | 4.000 | 3.905 | JD | 23,813 | 535,800 | 01/06/2015 | 12/15/2042 |
| 824348-BB-1 | SHERWIN-WILLIAMS CO SHW 4.2 01/15/22 | | | 2 | 2FE | 11,363,950 | 103.7170 | 11,668,163 | 11,250,000 | 11,300,458 | | (27,172) | | | 4.200 | 3.935 | JJ | 217,875 | 472,500 | 08/09/2017 | 01/15/2022 |
| 824348-BF-2 | SHERWIN-WILLIAMS CO SHW 3.95 01/15/26 | | | 2 | 2FE | 4,981,719 | 106.9390 | 5,346,940 | 5,000,000 | 4,986,390 | | 1,956 | | | 3.950 | 4.001 | JJ | 91,069 | 197,500 | 08/09/2017 | 01/15/2026 |
| 824348-BH-8 | SHERWIN-WILLIAMS CO SHW 4.4 02/01/45 | | | 2 | 2FE | 6,435,874 | 103.1060 | 6,701,871 | 6,500,000 | 6,438,964 | | 1,301 | | | 4.400 | 4.463 | FA | 119,167 | 286,000 | 08/09/2017 | 02/01/2045 |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO SHW 2.95 08/15/29 | | | 2 | 2FE | 4,983,350 | 101.2650 | 5,063,245 | 5,000,000 | 4,983,830 | | 480 | | | 2.950 | 2.989 | FA | 51,215 | | 08/12/2019 | 08/15/2029 |
| 82669G-AS-3 | SIGNATURE BANK SIGNATURE BANK | | | | 2FE | 19,000,000 | 101.2580 | 19,239,020 | 19,000,000 | 19,000,000 | | | | | 5.300 | 5.294 | AO | 201,400 | 1,007,000 | 04/19/2016 | 04/22/2026 |
| 828807-CL-9 | SIMON PROPERTY GROUP LP SPG 4 3/4 03/15/42 | | | 2 | 1FE | 12,724,821 | 119.7460 | 14,734,684 | 12,305,000 | 12,661,724 | | (9,911) | | | 4.750 | 4.535 | MS | 172,099 | 584,488 | 09/06/2012 | 03/15/2042 |
| 828807-CT-2 | SIMON PROPERTY GROUP LP SPG 4 1/4 10/01/44 | | | 2 | 1FE | 9,940,900 | 112.9200 | 11,291,950 | 10,000,000 | 9,946,951 | | 1,187 | | | 4.250 | 4.285 | AO | 106,250 | 425,000 | 09/03/2014 | 10/01/2044 |
| 828807-CV-7 | SIMON PROPERTY GROUP LP SPG 3 1/2 09/01/25 | | | 2 | 1FE | 9,935,400 | 106.2540 | 10,625,420 | 10,000,000 | 9,960,822 | | 6,134 | | | 3.500 | 3.577 | MS | 116,667 | 350,000 | 08/10/2015 | 09/01/2025 |
| 828807-CY-1 | SIMON PROPERTY GROUP LP SPG 3 1/4 11/30/26 | | | 2 | 1FE | 9,973,700 | 104.8070 | 10,480,740 | 10,000,000 | 9,981,648 | | 2,329 | | | 3.250 | 3.280 | MN | 27,986 | 325,000 | 11/15/2016 | 11/30/2026 |
| 82894*-AX-5 | J.R. SIMPLOT COMPANY JR SIMPLOT | | | | 2 | 12,000,000 | 104.1540 | 12,498,480 | 12,000,000 | 12,000,000 | | | | | 4.060 | 4.060 | FA | 178,640 | 487,200 | 02/19/2016 | 02/19/2028 |
| 82894*-AY-3 | J.R. SIMPLOT COMPANY JR SIMPLOT | | | | 2 | 8,000,000 | 105.3810 | 8,430,480 | 8,000,000 | 8,000,000 | | | | | 4.210 | 4.210 | FA | 123,493 | 336,800 | 02/19/2016 | 02/19/2031 |
| 82894*-BB-2 | J.R. SIMPLOT COMPANY JR SIMPLOT 4.88 5/1/34 | | | | 2 | 15,000,000 | 109.6350 | 16,445,250 | 15,000,000 | 15,000,000 | | | | | 4.880 | 4.880 | MN | 122,000 | 366,000 | 05/01/2019 | 05/01/2034 |
| 832248-BB-3 | SMITHFIELD FOODS INC SFD 5.2 04/01/29 | | | 2 | 2FE | 10,944,120 | 110.8890 | 12,197,823 | 11,000,000 | 10,947,386 | | 3,266 | | | 5.200 | 5.266 | AO | 143,000 | 286,000 | 03/27/2019 | 04/01/2029 |
| 832248-BB-3 | SMITHFIELD FOODS INC SFD 5.2 04/01/29 | 0 | | 2 | 2FE | 1,989,840 | 110.8890 | 2,217,786 | 2,000,000 | 1,990,434 | | 594 | | | 5.200 | 5.266 | AO | 26,000 | 52,000 | 03/27/2019 | 04/01/2029 |
| 832696-AK-4 | JM SMUCKER CO SJM 3 1/2 03/15/25 | LS | | | 2FE | 100,692 | 104.9240 | 104,924 | 100,000 | 100,407 | | (71) | | | 3.500 | 3.414 | MS | 1,031 | 3,500 | 09/29/2015 | 03/15/2025 |
| 832696-AK-4 | JM SMUCKER CO SJM 3 1/2 03/15/25 | | | | 2FE | 25,072,328 | 104.9240 | 26,126,051 | 24,900,000 | 25,001,267 | | (17,626) | | | 3.500 | 3.414 | MS | 256,608 | 871,500 | 09/29/2015 | 03/15/2025 |
| 832696-AP-3 | JM SMUCKER CO SJM 4 3/8 03/15/45 | | | | 2FE | 9,421,052 | 108.7340 | 9,786,078 | 9,000,000 | 9,390,866 | | (9,485) | | | 4.375 | 4.089 | MS | 115,938 | 393,750 | 07/19/2016 | 03/15/2045 |
| 833034-AK-7 | SNAP-ON INC SNA 3 1/4 03/01/27 | | | 2 | 1FE | 9,990,600 | 104.2990 | 10,429,920 | 10,000,000 | 9,993,036 | | 850 | | | 3.250 | 3.261 | MS | 108,333 | 325,000 | 02/15/2017 | 03/01/2027 |
| 833034-AL-5 | SNAP-ON INC SNA 4.1 03/01/48 | LS | | 2 | 1FE | 362,002 | 111.9490 | 406,374 | 363,000 | 362,036 | | 18 | | | 4.100 | 4.116 | MS | 4,961 | 14,883 | 02/22/2018 | 03/01/2048 |
| 833034-AL-5 | SNAP-ON INC SNA 4.1 03/01/48 | | | 2 | 1FE | 24,569,248 | 111.9490 | 27,580,826 | 24,637,000 | 24,571,599 | | 1,214 | | | 4.100 | 4.116 | MS | 336,706 | 1,010,117 | 02/22/2018 | 03/01/2048 |
| 83413U-AB-6 | SOLAR CAPITAL LTD BASIC | 0 | | 2 | 2FE | 942,500 | 97.4460 | 974,460 | 1,000,000 | 954,603 | | 12,103 | | | 4.500 | 6.154 | JJ | 20,125 | 22,500 | 01/29/2019 | 01/20/2023 |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 | | | | 2FE | 13,409,880 | 109.6520 | 14,704,201 | 13,409,880 | 13,409,880 | | | | | 5.375 | 5.375 | JD | 2,002 | 720,781 | 06/20/2013 | 06/30/2035 |
| 83421#-AA-1 | SOLGEN LLC SOLGEN LLC | | | 4 | 2PL | 6,966,116 | 92.9250 | 6,473,264 | 6,966,116 | 6,966,116 | | | | | 3.930 | 3.931 | JD | 760 | 273,768 | 09/30/2016 | 09/30/2036 |
| 83546D-AF-5 | SONIC CAPITAL LLC SONIC 2018-1A A2 | | | 2 | 2FE | 4,945,833 | 102.5860 | 5,073,755 | 4,945,833 | 4,945,833 | | | | | 4.026 | 4.060 | MON | 16,593 | 199,119 | 01/23/2018 | 02/20/2048 |
| 835495-AJ-1 | SONOCO PRODUCTS CO SON 5 3/4 11/01/40 | | | 2 | 2FE | 16,941,910 | 122.6970 | 20,858,507 | 17,000,000 | 16,950,035 | | 1,112 | | | 5.750 | 5.774 | MN | 162,917 | 977,500 | 11/17/2010 | 11/01/2040 |
| 837004-BW-9 | SOUTH CAROLINA ELEC&GAS SCG 5.8 01/15/33 | | | | 1FE | 4,428,840 | 126.7890 | 5,071,552 | 4,000,000 | 4,303,837 | | (16,197) | | | 5.800 | 5.000 | JJ | 106,978 | 232,000 | 07/23/2010 | 01/15/2033 |
| 837004-BZ-2 | SOUTH CAROLINA ELEC&GAS SCG 5 1/4 03/01/35 | | | | 1FE | 1,404,872 | 115.0000 | 1,610,000 | 1,400,000 | 1,403,781 | | (160) | | | 5.250 | 5.224 | MS | 24,500 | 73,500 | 11/02/2010 | 03/01/2035 |
| 837004-CE-8 | SOUTH CAROLINA ELEC&GAS SCG 5.45 02/01/41 | | | 2 | 1FE | 20,180,635 | 129.1240 | 25,030,610 | 19,385,000 | 20,054,685 | | (17,916) | | | 5.450 | 5.175 | FA | 440,201 | 1,056,483 | 06/13/2011 | 02/01/2041 |
| 837004-CG-3 | SOUTH CAROLINA ELEC&GAS SCG 4.6 06/15/43 | LS | | 2 | 1FE | 114,425 | 118.0760 | 135,787 | 115,000 | 114,493 | | 12 | | | 4.600 | 4.631 | JD | 235 | 5,290 | 06/10/2013 | 06/15/2043 |
| 837004-CG-3 | SOUTH CAROLINA ELEC&GAS SCG 4.6 06/15/43 | | | 2 | 1FE | 9,835,575 | 118.0760 | 11,671,793 | 9,885,000 | 9,841,445 | | 1,012 | | | 4.600 | 4.631 | JD | 20,209 | 454,710 | 06/10/2013 | 06/15/2043 |
| 838518-E#-1 | SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC | | | | 2 | 8,000,000 | 104.1680 | 8,333,440 | 8,000,000 | 8,000,098 | | (7) | | | 4.170 | 4.170 | JD | 11,120 | 333,600 | 06/19/2018 | 06/19/2030 |
| 838518-E@-3 | SOUTH JERSEY INDUSTRIES INC SOUTH JERSEY INDUSTRIES INC | | | | 2 | 9,000,000 | 103.6130 | 9,325,170 | 9,000,000 | 9,000,107 | | (10) | | | 4.070 | 4.070 | JD | 12,210 | 364,647 | 06/19/2018 | 06/19/2028 |
| 83887@-AB-8 | COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A | | | 4 | 1 | 9,879,267 | 113.9530 | 11,257,721 | 9,879,267 | 9,879,267 | | | | | 5.400 | 5.400 | JD | 32,602 | 533,480 | 12/09/2010 | 12/09/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 84055*-AE-8 | SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC | 0 | | | 1 | 1,933,333 | 111.9830 | 2,164,999 | 1,933,333 | 1,933,333 | | | | | 4.160 | 4.160 | FA | 30,383 | 80,427 | 08/15/2018 | 08/15/2048 |
| 841215-AA-4 | SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 | | | 4 | 1FE | 10,977,883 | 107.2900 | 11,778,170 | 10,977,883 | 10,977,883 | | | | | 3.846 | 3.846 | FA | 159,501 | 422,209 | 08/06/2013 | 08/15/2033 |
| 841504-AB-9 | SOUTHEAST SUPPLY HEADER SESHNG 4 1/4 06/15/24 | | | 2 | 2FE | 14,981,850 | 101.4560 | 15,218,325 | 15,000,000 | 14,990,987 | | 1,801 | | | 4.250 | 4.265 | JD | 28,333 | 637,500 | 06/05/2014 | 06/15/2024 |
| 842400-EB-5 | SOUTHERN CAL EDISON EIX 6.65 04/01/29 | | | | 2FE | 11,863,800 | 120.1280 | 12,012,790 | 10,000,000 | 11,146,434 | | (95,011) | | | 6.650 | 5.081 | AO | 166,250 | 665,000 | 10/15/2010 | 04/01/2029 |
| 842400-EV-1 | SOUTHERN CAL EDISON EIX 5 3/4 04/01/35 | | | | 1FE | 8,999,820 | 121.6570 | 10,949,103 | 9,000,000 | 8,999,967 | | 1 | | | 5.750 | 5.750 | AO | 129,375 | 517,500 | 04/05/2010 | 04/01/2035 |
| 842400-FA-6 | SOUTHERN CAL EDISON EIX 5.35 07/15/35 | | | | 2FE | 6,831,810 | 118.7440 | 7,178,087 | 6,045,000 | 6,708,114 | | (29,511) | | | 5.350 | 4.367 | JJ | 149,127 | 323,408 | 09/02/2015 | 07/15/2035 |
| 842400-FL-2 | SOUTHERN CAL EDISON EIX 6.05 03/15/39 | LS | | | 2FE | 99,181 | 130.4910 | 130,491 | 100,000 | 99,327 | | 18 | | | 6.050 | 6.110 | MS | 1,781 | 6,050 | 03/17/2009 | 03/15/2039 |
| 842400-FL-2 | SOUTHERN CAL EDISON EIX 6.05 03/15/39 | | | | 2FE | 7,835,299 | 130.4910 | 10,308,813 | 7,900,000 | 7,846,860 | | 1,426 | | | 6.050 | 6.110 | MS | 140,730 | 477,950 | 03/17/2009 | 03/15/2039 |
| 842400-FP-3 | SOUTHERN CAL EDISON EIX 5 1/2 03/15/40 | | | | 1FE | 14,439,820 | 121.7180 | 16,431,944 | 13,500,000 | 14,283,800 | | (21,958) | | | 5.500 | 5.039 | MS | 218,625 | 742,500 | 06/06/2011 | 03/15/2040 |
| 842400-FR-9 | SOUTHERN CAL EDISON BASIC | 0 | | 2 | 1FE | 1,023,780 | 102.1680 | 1,021,684 | 1,000,000 | 1,020,600 | | (3,180) | | | 3.875 | 2.080 | JD | 3,229 | 19,375 | 10/23/2019 | 06/01/2021 |
| 842400-FT-5 | SOUTHERN CAL EDISON EIX 3.9 12/01/41 | | | 2 | 2FE | 5,873,100 | 98.7320 | 5,923,914 | 6,000,000 | 5,886,342 | | 3,181 | | | 3.900 | 4.031 | JD | 19,500 | 234,000 | 08/21/2015 | 12/01/2041 |
| 842400-GG-2 | SOUTHERN CAL EDISON EIX 4 04/01/47 | LS | | 2 | 1FE | 4,843,607 | 104.6610 | 5,072,919 | 4,847,000 | 4,843,816 | | 64 | | | 4.000 | 4.004 | AO | 48,470 | 193,880 | 03/21/2017 | 04/01/2047 |
| 842400-GG-2 | SOUTHERN CAL EDISON EIX 4 04/01/47 | | | 2 | 1FE | 152,893 | 104.6610 | 160,131 | 153,000 | 152,899 | | 2 | | | 4.000 | 4.004 | AO | 1,530 | 6,120 | 03/21/2017 | 04/01/2047 |
| 842400-GK-3 | SOUTHERN CAL EDISON EIX 4 1/8 03/01/48 | LS | | 2 | 1FE | 72,863 | 105.9910 | 77,373 | 73,000 | 72,867 | | 2 | | | 4.125 | 4.136 | MS | 1,004 | 3,011 | 02/28/2018 | 03/01/2048 |
| 842400-GK-3 | SOUTHERN CAL EDISON EIX 4 1/8 03/01/48 | | | 2 | 1FE | 4,917,737 | 105.9910 | 5,222,157 | 4,927,000 | 4,918,013 | | 166 | | | 4.125 | 4.136 | MS | 67,746 | 203,239 | 02/28/2018 | 03/01/2048 |
| 842434-CJ-9 | SOUTHERN CALIF GAS CO SRE 5 1/8 11/15/40 | | | | 1FE | 9,975,700 | 120.7980 | 12,079,800 | 10,000,000 | 9,979,649 | | 534 | | | 5.125 | 5.141 | MN | 65,486 | 512,500 | 11/15/2010 | 11/15/2040 |
| 842434-CP-5 | SOUTHERN CALIF GAS CO SRE 3.2 06/15/25 | LS | | 2 | 1FE | 647,462 | 103.5220 | 671,856 | 649,000 | 648,099 | | 149 | | | 3.200 | 3.228 | JD | 923 | 20,768 | 06/15/2015 | 06/15/2025 |
| 842434-CP-5 | SOUTHERN CALIF GAS CO SRE 3.2 06/15/25 | | | 2 | 1FE | 24,293,288 | 103.5220 | 25,208,594 | 24,351,000 | 24,317,188 | | 5,583 | | | 3.200 | 3.228 | JD | 34,633 | 779,232 | 06/15/2015 | 06/15/2025 |
| 842587-CW-5 | SOUTHERN CO SOUTHERN CO | 0 | | 2 | 2FE | 995,790 | 108.0680 | 1,080,684 | 1,000,000 | 996,355 | | 149 | | | 4.250 | 4.281 | JJ | 21,250 | 42,500 | 05/19/2016 | 07/01/2036 |
| 84263P-AM-2 | SOUTHERN CONN GAS CO AGR 5.778 11/01/25 | | | | 1FE | 12,428,800 | 115.1260 | 11,512,550 | 10,000,000 | 11,242,675 | | (189,521) | | | 5.778 | 3.410 | MN | 96,300 | 577,800 | 02/01/2013 | 11/01/2025 |
| 84314#-AB-7 | SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES | | | 4 | 2 | 7,321,429 | 114.5710 | 8,388,234 | 7,321,429 | 7,321,429 | | | | | 5.750 | 5.750 | JD | 18,710 | 420,982 | 07/01/2010 | 06/15/2040 |
| 84345P-AB-8 | SOUTHERN NAT GAS/ISSUING SONGAS 4.4 06/15/21 | | | 2 | 2FE | 2,728,375 | 102.5820 | 2,564,545 | 2,500,000 | 2,538,199 | | (30,551) | | | 4.400 | 3.102 | JD | 4,889 | 110,000 | 03/11/2013 | 06/15/2021 |
| 84346L-AA-8 | SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47 | LS | | 2 | 2FE | 104,867 | 112.5600 | 118,187 | 105,000 | 104,873 | | 2 | | | 4.800 | 4.808 | MS | 1,484 | 5,040 | 03/07/2017 | 03/15/2047 |
| 84346L-AA-8 | SOUTHERN NATURAL GAS SONGAS 4.8 03/15/47 | | | 2 | 2FE | 19,869,833 | 112.5600 | 22,393,713 | 19,895,000 | 19,870,963 | | 410 | | | 4.800 | 4.808 | MS | 281,183 | 954,960 | 03/07/2017 | 03/15/2047 |
| 844030-AA-4 | SOUTHERN UNION CO ETP 7.6 02/01/24 | | | | 2FE | 5,250,000 | 115.4810 | 5,774,055 | 5,000,000 | 5,097,746 | | (20,021) | | | 7.600 | 7.041 | FA | 158,333 | 380,000 | 09/02/2009 | 02/01/2024 |
| 844895-AV-4 | SOUTHWEST GAS CORP SWX 3 7/8 04/01/22 | | | 2 | 1FE | 19,485,776 | 103.2880 | 19,238,367 | 18,626,000 | 18,850,221 | | (106,513) | | | 3.875 | 3.250 | AO | 180,439 | 721,758 | 06/20/2013 | 04/01/2022 |
| 844895-AW-2 | SOUTHWEST GAS CORP SWX 4 7/8 10/01/43 | | | 2 | 1FE | 11,990,640 | 119.4800 | 14,337,540 | 12,000,000 | 11,991,602 | | 184 | | | 4.875 | 4.880 | AO | 146,250 | 585,000 | 10/01/2013 | 10/01/2043 |
| 844895-AX-0 | SOUTHWEST GAS CORP SWX 3.8 09/29/46 | | | 2 | 1FE | 18,447,500 | 102.5640 | 19,487,065 | 19,000,000 | 18,475,913 | | 10,717 | | | 3.800 | 3.968 | MS | 184,511 | 722,000 | 04/17/2017 | 09/29/2046 |
| 845437-BL-5 | SOUTHWESTERN ELEC POWER AEP 6.2 03/15/40 | | | | 2FE | 4,202,843 | 132.1540 | 5,405,107 | 4,090,000 | 4,185,990 | | (2,395) | | | 6.200 | 5.998 | MS | 74,665 | 253,580 | 12/01/2010 | 03/15/2040 |
| 845437-BQ-4 | SOUTHWESTERN ELEC POWER SOUTHWESTERN ELEC PWR | 0 | | 2 | 2FE | 2,494,675 | 104.1800 | 2,604,495 | 2,500,000 | 2,494,889 | | 100 | | | 3.850 | 3.862 | FA | 40,104 | 96,250 | 01/18/2018 | 02/01/2048 |
| 84610W-AB-1 | LIFESTORAGE LP LSI 3 1/2 07/01/26 | | | 2 | 2FE | 19,417,910 | 102.6900 | 19,511,062 | 19,000,000 | 19,286,876 | | (40,792) | | | 3.500 | 3.231 | JJ | 332,500 | 665,000 | 08/19/2016 | 07/01/2026 |
| 84756N-AD-1 | SPECTRA ENERGY PARTNERS ENBCN 4 3/4 03/15/24 | | | 2 | 2FE | 38,880,810 | 108.7540 | 41,326,368 | 38,000,000 | 38,396,352 | | (90,701) | | | 4.750 | 4.458 | MS | 531,472 | 1,843,000 | 02/19/2014 | 03/15/2024 |
| 84858D-AA-6 | SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 | | | | 1FE | 19,200,619 | 104.1900 | 19,930,348 | 19,128,886 | 19,187,451 | | (4,816) | | | 4.100 | 4.062 | AO | 196,071 | 784,284 | 07/29/2015 | 10/01/2029 |
| 85045@-AA-4 | SPRINGFIELD CLINIC LLP | | | 4 | 2 | 1,970,096 | 108.8850 | 2,145,139 | 1,970,096 | 1,970,096 | | | | | 6.090 | 6.168 | MON | 3,333 | 119,979 | 12/21/2006 | 12/21/2026 |
| 85205T-AG-5 | SPIRIT AEROSYSTEMS INC SPR 3.85 06/15/26 | | | 2 | 2FE | 14,067,120 | 102.6080 | 14,365,134 | 14,000,000 | 14,045,519 | | (6,375) | | | 3.850 | 3.791 | JD | 25,453 | 539,000 | 05/24/2016 | 06/15/2026 |
| 85205T-AK-6 | SPIRIT AEROSYSTEMS INC SPR 4.6 06/15/28 | | | 2 | 2FE | 9,984,600 | 105.2180 | 10,521,820 | 10,000,000 | 9,986,791 | | 1,251 | | | 4.600 | 4.619 | JD | 20,444 | 460,000 | 05/22/2018 | 06/15/2028 |
| 85208N-AE-0 | SPRINT SPECTRUM SPRINT SPECTRUM | 0 | | 4 | 2FE | 5,000,000 | 109.2850 | 5,464,238 | 5,000,000 | 5,000,000 | | | | | 5.152 | 5.183 | MJSD | 7,871 | 257,600 | 03/14/2018 | 03/20/2028 |
| 85236#-AA-1 | SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 | | | 4 | 1PL | 10,905,672 | 105.7620 | 11,534,018 | 10,905,672 | 10,905,672 | | | | | 4.950 | 4.979 | JAJO | 91,471 | 184,442 | 03/28/2019 | 03/16/2044 |
| 85253#-AF-8 | STAG INDUSTRIAL STAG INDUSTRIAL | | | | 2 | 8,000,000 | 102.7610 | 8,220,880 | 8,000,000 | 8,000,000 | | | | | 3.980 | 3.980 | JJ | 155,662 | 318,400 | 12/15/2015 | 01/05/2023 |
| 85434V-AA-6 | STANFORD HEALTH CARE BASIC | | | 2 | 1FE | 8,000,000 | 108.5360 | 8,682,912 | 8,000,000 | 8,000,000 | | | | | 3.795 | 3.795 | MN | 38,793 | 303,600 | 01/09/2018 | 11/15/2048 |
| 85440K-AA-2 | STANFORD UNIVERSITY STNFRD 3.647 05/01/48 | | | 2 | 1FE | 7,999,840 | 111.7600 | 8,940,808 | 8,000,000 | 8,000,000 | | | | | 3.647 | 3.647 | MN | 48,627 | 291,760 | 04/04/2017 | 05/01/2048 |
| 854502-AA-9 | STANLEY BLACK & DECKER I SWK 5.2 09/01/40 | | | | 1FE | 21,179,296 | 124.0680 | 26,519,471 | 21,375,000 | 21,211,792 | | 4,285 | | | 5.200 | 5.261 | MS | 370,500 | 1,111,500 | 05/24/2011 | 09/01/2040 |
| 854502-AH-4 | STANLEY BLACK & DECKER I SWK 4 1/4 11/15/28 | | | 2 | 1FE | 19,985,200 | 112.5720 | 22,514,460 | 20,000,000 | 19,986,812 | | 1,394 | | | 4.250 | 4.259 | MN | 108,611 | 871,250 | 10/30/2018 | 11/15/2028 |
| 855244-AD-1 | STARBUCKS CORP SBUX 3.85 10/01/23 | | | 2 | 2FE | 37,605,474 | 105.9810 | 39,662,479 | 37,424,000 | 37,504,930 | | (22,562) | | | 3.850 | 3.780 | AO | 360,206 | 1,440,824 | 09/16/2014 | 10/01/2023 |
| 855244-AL-3 | STARBUCKS CORP BASIC | 0 | | | 2FE | 2,002,480 | 100.2450 | 2,004,908 | 2,000,000 | 2,001,937 | | (543) | | | 2.200 | 2.090 | MN | 4,767 | 22,000 | 09/24/2019 | 11/22/2020 |
| 857477-AL-7 | STATE STREET CORP STT 3.1 05/15/23 | | | | 1FE | 11,980,560 | 102.7360 | 12,328,332 | 12,000,000 | 11,992,763 | | 2,005 | | | 3.100 | 3.119 | MN | 47,533 | 372,000 | 05/08/2013 | 05/15/2023 |
| 857477-AT-0 | STATE STREET CORP STT 3.55 08/18/25 | LS | | | 1FE | 94,873 | 107.5240 | 102,148 | 95,000 | 94,923 | | 12 | | | 3.550 | 3.566 | FA | 1,246 | 3,373 | 08/13/2015 | 08/18/2025 |
| 857477-AT-0 | STATE STREET CORP STT 3.55 08/18/25 | | | | 1FE | 14,885,027 | 107.5240 | 16,026,467 | 14,905,000 | 14,892,896 | | 1,909 | | | 3.550 | 3.566 | FA | 195,483 | 529,128 | 08/13/2015 | 08/18/2025 |
| 858155-AE-4 | STEELCASE INC BASIC | 0 | | 2 | 2FE | 992,130 | 112.5310 | 1,125,311 | 1,000,000 | 992,718 | | 588 | | | 5.125 | 5.227 | JJ | 23,205 | 25,625 | 01/16/2019 | 01/18/2029 |
| 862121-A#-7 | STORE CAPITAL CORP STORE CAPITAL CORP | 0 | | | 2FE | 5,000,000 | 107.9290 | 5,396,425 | 5,000,000 | 5,000,000 | | | | | 4.730 | 4.731 | MN | 26,278 | 236,500 | 04/28/2016 | 04/28/2026 |
| 862121-AA-8 | STORE CAPITAL CORP STORE CAPITAL CORP | 0 | | 2 | 2FE | 6,966,050 | 109.3210 | 7,652,451 | 7,000,000 | 6,971,076 | | 2,849 | | | 4.500 | 4.561 | MS | 92,750 | 315,000 | 03/08/2018 | 03/15/2028 |
| 863667-AE-1 | STRYKER CORP SYK 4.1 04/01/43 | LS | | 2 | 1FE | 201,024 | 107.8310 | 224,289 | 208,000 | 201,774 | | 191 | | | 4.100 | 4.305 | AO | 2,132 | 8,528 | 09/03/2014 | 04/01/2043 |
| 863667-AE-1 | STRYKER CORP SYK 4.1 04/01/43 | | | 2 | 1FE | 4,631,276 | 107.8310 | 5,167,271 | 4,792,000 | 4,648,569 | | 4,399 | | | 4.100 | 4.305 | AO | 49,118 | 196,472 | 09/03/2014 | 04/01/2043 |
| 863667-AG-6 | STRYKER CORP SYK 4 3/8 05/15/44 | | | 2 | 1FE | 25,928,848 | 113.2210 | 28,758,109 | 25,400,000 | 25,875,237 | | (11,464) | | | 4.375 | 4.249 | MN | 141,993 | 1,111,250 | 10/14/2014 | 05/15/2044 |
| 863667-AH-4 | STRYKER CORP SYK 3 3/8 11/01/25 | | | 2 | 1FE | 19,535,245 | 105.2650 | 20,526,714 | 19,500,000 | 19,521,620 | | (3,453) | | | 3.375 | 3.353 | MN | 109,688 | 658,125 | 10/28/2015 | 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 86468@-AA-0 | SUEZ WATER RESOURCES LLC SUE WATER RES 2.94 11/6/34 | | | | 1Z | 30,000,000 | 99.7380 | 29,921,400 | 30,000,000 | 30,000,000 | | | | | 2.940 | 2.940 | MN | 134,750 | | 11/06/2019 | 11/06/2034 |
| 86668@-AA-8 | SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 | | | | 1PL | 4,158,683 | 98.2980 | 4,087,902 | 4,158,683 | 4,158,683 | | | | | 4.130 | 4.130 | JD | 7,156 | | 12/16/2019 | 06/15/2029 |
| 86765B-AH-2 | SUNOCO LOGISTICS PARTNER ETP 6.85 02/15/40 | | | | 2FE | 7,157,710 | 117.9300 | 8,255,086 | 7,000,000 | 7,135,342 | | (3,131) | | | 6.850 | 6.674 | FA | 181,144 | 479,500 | 04/01/2010 | 02/15/2040 |
| 86765B-AJ-8 | SUNOCO LOGISTICS PARTNER ETP 4.65 02/15/22 | | | | 2FE | 5,107,086 | 104.3500 | 5,191,432 | 4,975,000 | 5,007,739 | | (14,434) | | | 4.650 | 4.322 | FA | 87,394 | 231,338 | 01/10/2012 | 02/15/2022 |
| 86765B-AM-1 | SUNOCO LOGISTICS PARTNER ETP 4.95 01/15/43 | LS | | 2 | 2FE | 653,913 | 99.3510 | 645,778 | 650,000 | 653,519 | | (84) | | | 4.950 | 4.910 | JJ | 14,836 | 32,175 | 07/29/2014 | 01/15/2043 |
| 86765B-AM-1 | SUNOCO LOGISTICS PARTNER ETP 4.95 01/15/43 | | | 2 | 2FE | 2,364,147 | 99.3510 | 2,334,737 | 2,350,000 | 2,362,722 | | (304) | | | 4.950 | 4.910 | JJ | 53,639 | 116,325 | 07/29/2014 | 01/15/2043 |
| 86787E-BD-8 | SUNTRUST BANK BASIC | 0 | | 2 | 1FE | 3,000,000 | 100.5490 | 3,016,477 | 3,000,000 | 3,000,000 | | | | | 2.494 | 3.115 | FMAN | 9,353 | 44,981 | 05/14/2019 | 05/17/2022 |
| 86787G-AE-2 | SUNTRUST BANK TFC 5.4 04/01/20 | | | | 1FE | 5,534,377 | 100.7920 | 4,926,698 | 4,888,000 | 4,913,451 | | (100,169) | | | 5.400 | 3.283 | AO | 65,988 | 263,952 | 04/26/2013 | 04/01/2020 |
| 86787G-AJ-1 | SUNTRUST BANK SUNTRUST BANK | 0 | | 2 | 1FE | 994,940 | 104.0510 | 1,040,513 | 1,000,000 | 996,583 | | 473 | | | 3.300 | 3.360 | MN | 4,217 | 33,000 | 05/11/2016 | 05/15/2026 |
| 86964W-AF-9 | SUZANO AUSTRIA GMBH BASIC | 0 | | 2 | 2FE | 6,420,040 | 113.0350 | 6,782,085 | 6,000,000 | 6,406,203 | | (13,836) | | | 6.000 | 5.038 | JJ | 166,000 | | 08/12/2019 | 01/15/2029 |
| 87089H-AB-9 | SWISS RE TREASURY (US) SRENVX 4 1/4 12/06/42 | | | | 1FE | 7,014,540 | 114.2290 | 7,996,002 | 7,000,000 | 7,014,709 | | (384) | | | 4.250 | 4.235 | JD | 20,660 | 297,500 | 02/26/2018 | 12/06/2042 |
| 871829-AF-4 | SYSCO CORPORATION SYY 6 1/2 08/01/28 | | | | 2FE | 2,887,150 | 124.7870 | 3,119,685 | 2,500,000 | 2,732,665 | | (21,088) | | | 6.500 | 5.145 | FA | 67,708 | 162,500 | 02/10/2011 | 08/01/2028 |
| 871829-AJ-6 | SYSCO CORPORATION SYY 5 3/8 09/21/35 | | | | 2FE | 16,275,732 | 122.2820 | 18,574,681 | 15,190,000 | 16,048,393 | | (36,076) | | | 5.375 | 4.855 | MS | 226,795 | 816,463 | 10/29/2013 | 09/21/2035 |
| 871829-AN-7 | SYSCO CORPORATION SYY 6 5/8 03/17/39 | | | | 2FE | 12,215,900 | 135.6430 | 13,564,330 | 10,000,000 | 11,810,082 | | (54,305) | | | 6.625 | 5.132 | MS | 191,389 | 662,500 | 11/15/2010 | 03/17/2039 |
| 872287-AL-1 | TCI COMMUNICATIONS INC CMCSA 7 1/8 02/15/28 | | | | 1FE | 3,097,355 | 132.3320 | 4,069,203 | 3,075,000 | 3,088,514 | | (1,198) | | | 7.125 | 7.053 | FA | 82,769 | 219,094 | 06/03/2009 | 02/15/2028 |
| 87233Q-AA-6 | TC PIPELINES LP TCP 4.65 06/15/21 | | | 2 | 2FE | 26,920,255 | 102.8960 | 26,583,130 | 25,835,000 | 26,004,476 | | (133,373) | | | 4.650 | 4.091 | JD | 53,392 | 1,201,328 | 05/23/2012 | 06/15/2021 |
| 87236Y-AF-5 | TD AMERITRADE HOLDING CO AMTD 3.3 04/01/27 | | | 2 | 1FE | 59,905,620 | 104.5140 | 62,708,640 | 60,000,000 | 59,927,380 | | 8,725 | | | 3.300 | 3.319 | AO | 495,000 | 1,980,000 | 04/25/2017 | 04/01/2027 |
| 87246Y-AC-0 | TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24 | LS | | | 1FE | 103,881 | 108.1390 | 112,465 | 104,000 | 103,937 | | 12 | | | 4.125 | 4.139 | MN | 715 | 4,290 | 10/27/2014 | 11/01/2024 |
| 87246Y-AC-0 | TIAA ASSET MGMT FIN LLC TIAAGL 4 1/8 11/01/24 | | | | 1FE | 9,884,719 | 108.1390 | 10,701,475 | 9,896,000 | 9,889,980 | | 1,104 | | | 4.125 | 4.139 | MN | 68,035 | 408,210 | 10/27/2014 | 11/01/2024 |
| 87293@-AA-9 | BGS LIBERTY CROSSING 1 BGS LIBERTY CROSSING 1 | | | | 1Z | 24,000,000 | 101.9520 | 24,468,480 | 24,000,000 | 24,000,000 | | | | | 3.982 | 3.982 | MON | 69,021 | 955,680 | 06/13/2017 | 07/05/2034 |
| 87305Q-CB-5 | TTX CO TTXCO 5 7/8 12/01/40 | | | | 1FE | 25,007,750 | 133.4650 | 33,366,175 | 25,000,000 | 25,007,882 | | (236) | | | 5.875 | 5.872 | JD | 122,396 | 1,468,750 | 06/27/2011 | 12/01/2040 |
| 87305Q-CJ-8 | TTX CO TTXCO 3.9 02/01/45 | | | 2 | 1FE | 14,879,250 | 108.6320 | 16,294,725 | 15,000,000 | 14,890,705 | | 2,516 | | | 3.900 | 3.946 | FA | 243,750 | 585,000 | 01/26/2015 | 02/01/2045 |
| 87305Q-CM-1 | TTX CO TTXCO 4.2 07/01/46 | | | 2 | 1FE | 12,973,940 | 113.8510 | 14,800,643 | 13,000,000 | 12,975,714 | | 491 | | | 4.200 | 4.212 | JJ | 273,000 | 546,000 | 04/19/2017 | 07/01/2046 |
| 875127-AV-4 | TAMPA ELECTRIC CO TE 6.55 05/15/36 | | | | 1FE | 4,440,148 | 134.2010 | 4,965,444 | 3,700,000 | 4,273,656 | | (21,921) | | | 6.550 | 5.138 | MN | 30,967 | 242,350 | 09/03/2010 | 05/15/2036 |
| 875127-AW-2 | TAMPA ELECTRIC CO TE 6.15 05/15/37 | | | | 1FE | 26,248,293 | 131.8330 | 31,733,473 | 24,071,000 | 25,884,946 | | (71,044) | | | 6.150 | 5.436 | MN | 189,158 | 1,480,367 | 09/23/2013 | 05/15/2037 |
| 875127-BB-7 | TAMPA ELECTRIC CO TE 2.6 09/15/22 | | | 2 | 1FE | 2,840,970 | 101.1620 | 3,034,857 | 3,000,000 | 2,948,377 | | 17,969 | | | 2.600 | 3.270 | MS | 22,967 | 78,000 | 06/19/2013 | 09/15/2022 |
| 875484-AJ-6 | TANGER PROPERTIES LP SKT 3 1/8 09/01/26 | LS | | 2 | 2FE | 3,852,152 | 99.3110 | 3,846,300 | 3,873,000 | 3,858,408 | | 1,934 | | | 3.125 | 3.188 | MS | 40,344 | 121,031 | 10/06/2016 | 09/01/2026 |
| 875484-AJ-6 | TANGER PROPERTIES LP SKT 3 1/8 09/01/26 | | | 2 | 2FE | 30,959,448 | 99.3110 | 30,912,410 | 31,127,000 | 31,009,725 | | 15,545 | | | 3.125 | 3.188 | MS | 324,240 | 972,719 | 10/06/2016 | 09/01/2026 |
| 87612E-AR-7 | TARGET CORP TGT 6 1/2 10/15/37 | | | | 1FE | 6,532,396 | 148.1500 | 7,926,046 | 5,350,000 | 6,286,928 | | (32,078) | | | 6.500 | 5.002 | AO | 73,414 | 347,750 | 08/27/2010 | 10/15/2037 |
| 87612E-AU-0 | TARGET CORP TGT 7 01/15/38 | LS | | | 1FE | 364,802 | 155.4350 | 556,456 | 358,000 | 363,514 | | (152) | | | 7.000 | 6.850 | JJ | 11,555 | 25,060 | 01/15/2008 | 01/15/2038 |
| 87612E-AU-0 | TARGET CORP TGT 7 01/15/38 | | | | 1FE | 7,277,698 | 155.4350 | 11,101,139 | 7,142,000 | 7,252,010 | | (3,023) | | | 7.000 | 6.850 | JJ | 230,528 | 499,940 | 01/15/2008 | 01/15/2038 |
| 87612E-BA-3 | TARGET CORP TGT 4 07/01/42 | LS | | | 1FE | 892,474 | 114.6030 | 1,045,181 | 912,000 | 895,393 | | 441 | | | 4.000 | 4.125 | JJ | 18,240 | 36,480 | 06/21/2012 | 07/01/2042 |
| 87612E-BA-3 | TARGET CORP TGT 4 07/01/42 | | | | 1FE | 18,679,326 | 114.6030 | 21,875,459 | 19,088,000 | 18,740,413 | | 9,234 | | | 4.000 | 4.125 | JJ | 381,760 | 763,520 | 06/21/2012 | 07/01/2042 |
| 87656X-B#-7 | TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31 | | | | 1IF | 5,000,000 | 100.3260 | 5,016,300 | 5,000,000 | 5,000,000 | | | | | 3.410 | 3.410 | MN | 19,892 | | 11/19/2019 | 11/19/2031 |
| 87656X-B#-7 | TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31 | 0 | | | 1IF | 5,000,000 | 100.3260 | 5,016,300 | 5,000,000 | 5,000,000 | | | | | 3.410 | 3.410 | MN | 19,892 | | 11/19/2019 | 11/19/2031 |
| 87656X-B@-9 | TATE & LYLE INTL FIN PLC TATE LYLE 3.31 11/19/29 | | | | 1IF | 7,000,000 | 99.9090 | 6,993,630 | 7,000,000 | 7,000,000 | | | | | 3.310 | 3.310 | MN | 27,032 | | 11/19/2019 | 11/19/2029 |
| 88104L-AG-8 | TERRAFORM POWER OPERATIN BASIC | 0 | | 2 | 3FE | 1,000,000 | 102.2860 | 1,022,857 | 1,000,000 | 1,000,000 | | | | | 4.750 | 4.750 | JJ | 9,896 | | 10/10/2019 | 01/15/2030 |
| 88163V-AD-1 | TEVA PHARM FIN CO LLC TEVA 6.15 02/01/36 | LS | | | 3FE | 22,184,687 | 93.2500 | 17,764,125 | 19,050,000 | 21,453,841 | | (95,520) | | | 6.150 | 4.999 | FA | 488,156 | 1,171,575 | 10/26/2010 | 02/01/2036 |
| 88163V-AD-1 | TEVA PHARM FIN CO LLC TEVA 6.15 02/01/36 | | | | 3FE | 1,106,323 | 93.2500 | 885,875 | 950,000 | 1,069,877 | | (4,763) | | | 6.150 | 4.999 | FA | 24,344 | 58,425 | 10/26/2010 | 02/01/2036 |
| 882384-AD-2 | TEXAS EASTERN TRANSMISSI TEXAS EASTERN TRANSMISSION LP | 0 | | 2 | 2FE | 2,984,430 | 103.6900 | 3,110,699 | 3,000,000 | 2,987,098 | | 1,364 | | | 3.500 | 3.562 | JJ | 48,417 | 105,000 | 01/04/2018 | 01/15/2028 |
| 882389-CC-1 | TEXAS EASTERN TRANSMISS SEP 7 07/15/32 | | | | 2FE | 2,374,840 | 134.1680 | 2,683,354 | 2,000,000 | 2,267,843 | | (14,508) | | | 7.000 | 5.507 | JJ | 64,556 | 140,000 | 11/15/2010 | 07/15/2032 |
| 882440-AX-8 | TEXAS GAS TRANSMISSION BWP 4 1/2 02/01/21 | LS | | 2 | 2FE | 1,155,919 | 101.5300 | 1,132,058 | 1,115,000 | 1,119,571 | | (5,222) | | | 4.500 | 4.001 | FA | 20,906 | 50,175 | 01/19/2012 | 02/01/2021 |
| 882440-AX-8 | TEXAS GAS TRANSMISSION BWP 4 1/2 02/01/21 | | | 2 | 2FE | 10,766,111 | 101.5300 | 10,543,880 | 10,385,000 | 10,427,575 | | (48,640) | | | 4.500 | 4.001 | FA | 194,719 | 467,325 | 01/19/2012 | 02/01/2021 |
| 882508-BF-0 | TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39 | LS | | 2 | 1FE | 528,946 | 112.5690 | 562,846 | 500,000 | 528,384 | | (562) | | | 3.875 | 3.460 | MS | 5,705 | 9,903 | 06/14/2019 | 03/15/2039 |
| 882508-BF-0 | TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39 | | | 2 | 1FE | 20,628,904 | 112.5690 | 21,950,975 | 19,500,000 | 20,606,979 | | (21,925) | | | 3.875 | 3.460 | MS | 222,490 | 386,208 | 06/14/2019 | 03/15/2039 |
| 88307*-AA-3 | TEXOMA WIND LLC TEXOMA WIND LLC | | | 4 | 2PL | 11,925,895 | 99.7760 | 11,899,181 | 11,925,895 | 11,925,895 | | | | | 4.120 | 4.120 | JD | 1,365 | 491,347 | 02/08/2017 | 06/30/2034 |
| 883203-BV-2 | TEXTRON INC TXT 3 7/8 03/01/25 | | | 2 | 2FE | 4,995,150 | 105.9320 | 5,296,600 | 5,000,000 | 4,997,215 | | 478 | | | 3.875 | 3.887 | MS | 64,583 | 193,750 | 10/23/2014 | 03/01/2025 |
| 883203-BW-0 | TEXTRON INC TXT 4 03/15/26 | | | 2 | 2FE | 3,969,680 | 106.8200 | 4,272,784 | 4,000,000 | 3,979,777 | | 2,810 | | | 4.000 | 4.093 | MS | 47,111 | 160,000 | 03/04/2016 | 03/15/2026 |
| 883203-BX-8 | TEXTRON INC TXT 3.65 03/15/27 | LS | | 2 | 2FE | 57,988 | 104.6320 | 60,686 | 58,000 | 57,991 | | 1 | | | 3.650 | 3.652 | MS | 623 | 2,117 | 02/28/2017 | 03/15/2027 |
| 883203-BX-8 | TEXTRON INC TXT 3.65 03/15/27 | | | 2 | 2FE | 10,939,792 | 104.6320 | 11,448,812 | 10,942,000 | 10,940,394 | | 187 | | | 3.650 | 3.652 | MS | 117,596 | 399,383 | 02/28/2017 | 03/15/2027 |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25 | LS | | 2 | 2FE | 299,574 | 106.8850 | 320,654 | 300,000 | 299,729 | | 40 | | | 3.650 | 3.667 | JD | 487 | 10,950 | 11/30/2015 | 12/15/2025 |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC TMO 3.65 12/15/25 | | | 2 | 2FE | 8,687,646 | 106.8850 | 9,298,978 | 8,700,000 | 8,692,152 | | 1,159 | | | 3.650 | 3.667 | JD | 14,113 | 317,550 | 11/30/2015 | 12/15/2025 |
| 883556-BY-7 | THERMO FISHER SCIENTIFIC TMO 4.1 08/15/47 | LS | | 2 | 2FE | 170,967 | 112.2860 | 194,254 | 173,000 | 171,053 | | 37 | | | 4.100 | 4.169 | FA | 2,680 | 7,093 | 08/10/2017 | 08/15/2047 |
| 883556-BY-7 | THERMO FISHER SCIENTIFIC TMO 4.1 08/15/47 | | | 2 | 2FE | 9,711,533 | 112.2860 | 11,034,326 | 9,827,000 | 9,716,413 | | 2,103 | | | 4.100 | 4.169 | FA | 152,209 | 402,907 | 08/10/2017 | 08/15/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 88428L-AA-0 | THIRD POINT RE USA HOLDI TPRE 7 02/13/25 | | | | 2FE | 17,400,000 | 101.0000 | 17,574,000 | 17,400,000 | 17,400,000 | | | | | 7.000 | 7.000 | FA | 466,900 | 1,218,000 | 02/10/2015 | 02/13/2025 |
| 884903-AY-1 | THOMSON REUTERS CORP TRICN 5 1/2 08/15/35 | | | | 2FE | 13,734,450 | 111.9090 | 13,988,575 | 12,500,000 | 13,483,077 | | (41,992) | | | 5.500 | 4.724 | FA | 259,722 | 687,500 | 03/14/2013 | 08/15/2035 |
| 884903-AY-1 | THOMSON REUTERS CORP TRICN 5 1/2 08/15/35 | 0 | | | 2FE | 3,356,460 | 111.9090 | 3,357,258 | 3,000,000 | 3,329,726 | | (14,278) | | | 5.500 | 4.724 | FA | 62,333 | 165,000 | 01/31/2018 | 08/15/2035 |
| 884903-BK-0 | THOMSON REUTERS CORP TRICN 3.95 09/30/21 | | | 2 | 2FE | 6,970,320 | 103.3840 | 7,236,852 | 7,000,000 | 6,993,921 | | 3,297 | | | 3.950 | 4.002 | MS | 69,893 | 276,500 | 09/29/2011 | 09/30/2021 |
| 884903-BQ-7 | THOMSON REUTERS CORP TRICN 4.3 11/23/23 | LS | | 2 | 2FE | 298,143 | 107.3480 | 322,045 | 300,000 | 299,181 | | 189 | | | 4.300 | 4.377 | MN | 1,362 | 12,900 | 11/14/2013 | 11/23/2023 |
| 884903-BQ-7 | THOMSON REUTERS CORP TRICN 4.3 11/23/23 | | | 2 | 2FE | 4,670,907 | 107.3480 | 5,045,370 | 4,700,000 | 4,687,168 | | 2,961 | | | 4.300 | 4.377 | MN | 21,333 | 202,100 | 11/14/2013 | 11/23/2023 |
| 884903-BV-6 | THOMSON REUTERS CORP TRICN 3.35 05/15/26 | | | 2 | 2FE | 8,961,300 | 102.7830 | 9,250,461 | 9,000,000 | 8,973,926 | | 3,607 | | | 3.350 | 3.401 | MN | 38,525 | 301,500 | 05/02/2016 | 05/15/2026 |
| 88579Y-AH-4 | 3M COMPANY MMM 3 7/8 06/15/44 | | | | 1FE | 45,183,582 | 106.1650 | 49,202,077 | 46,345,000 | 45,288,636 | | 24,981 | | | 3.875 | 4.022 | JD | 79,816 | 1,795,869 | 12/17/2015 | 06/15/2044 |
| 88579Y-AW-1 | 3M COMPANY MMM 3 1/8 09/19/46 | LS | | 2 | 1FE | 671,423 | 95.9860 | 695,901 | 725,000 | 674,688 | | 1,101 | | | 3.125 | 3.526 | MS | 6,419 | 22,656 | 01/25/2017 | 09/19/2046 |
| 88579Y-AW-1 | 3M COMPANY MMM 3 1/8 09/19/46 | | | 2 | 1FE | 14,146,178 | 95.9860 | 14,661,923 | 15,275,000 | 14,214,978 | | 23,199 | | | 3.125 | 3.526 | MS | 135,247 | 477,344 | 01/25/2017 | 09/19/2046 |
| 88579Y-BA-8 | 3M COMPANY BASIC | 0 | | 2 | 1FE | 1,995,900 | 101.9390 | 2,038,772 | 2,000,000 | 1,997,628 | | 1,337 | | | 3.000 | 3.072 | MS | 17,833 | 60,000 | 09/11/2018 | 09/14/2021 |
| 886546-AB-6 | TIFFANY & CO TIF 3.8 10/01/24 | | | 2 | 2FE | 11,017,067 | 104.7140 | 11,518,496 | 11,000,000 | 11,009,070 | | (1,919) | | | 3.800 | 3.779 | AO | 104,500 | 418,000 | 05/14/2015 | 10/01/2024 |
| 886546-AD-2 | TIFFANY & CO TIF 4.9 10/01/44 | LS | | 2 | 2FE | 5,770 | 129.9210 | 7,795 | 6,000 | 5,785 | | 4 | | | 4.900 | 5.157 | AO | 74 | 294 | 03/30/2016 | 10/01/2044 |
| 886546-AD-2 | TIFFANY & CO TIF 4.9 10/01/44 | | | 2 | 2FE | 22,833,819 | 129.9210 | 30,848,324 | 23,744,000 | 22,891,560 | | 16,303 | | | 4.900 | 5.157 | AO | 290,864 | 1,163,456 | 03/30/2016 | 10/01/2044 |
| 88732J-AJ-7 | TIME WARNER CABLE LLC TWC 6.55 05/01/37 | | | | 2FE | 14,329,670 | 122.6780 | 15,837,769 | 12,910,000 | 14,201,425 | | (33,627) | | | 6.550 | 5.636 | MN | 140,934 | 681,855 | 06/12/2019 | 05/01/2037 |
| 88732J-AY-4 | TIME WARNER CABLE LLC TWC 5 7/8 11/15/40 | LS | | 2 | 2FE | 126,507 | 114.7110 | 134,212 | 117,000 | 125,059 | | (216) | | | 5.875 | 5.317 | MN | 878 | 6,874 | 01/13/2012 | 11/15/2040 |
| 88732J-AY-4 | TIME WARNER CABLE LLC TWC 5 7/8 11/15/40 | | | 2 | 2FE | 9,561,528 | 114.7110 | 10,143,920 | 8,843,000 | 9,452,140 | | (16,333) | | | 5.875 | 5.317 | MN | 66,384 | 519,526 | 01/13/2012 | 11/15/2040 |
| 887389-AJ-3 | TIMKEN CO TKR 3 7/8 09/01/24 | LS | | 2 | 2FE | 313,549 | 104.3230 | 329,660 | 316,000 | 314,673 | | 253 | | | 3.875 | 3.974 | MS | 4,082 | 12,245 | 11/03/2016 | 09/01/2024 |
| 887389-AJ-3 | TIMKEN CO TKR 3 7/8 09/01/24 | | | 2 | 2FE | 28,461,477 | 104.3230 | 29,923,923 | 28,684,000 | 28,563,586 | | 22,999 | | | 3.875 | 3.974 | MS | 370,502 | 1,111,505 | 11/03/2016 | 09/01/2024 |
| 887389-AK-0 | TIMKEN CO TKR 4 1/2 12/15/28 | LS | | 2 | 2FE | 131,826 | 107.7540 | 142,236 | 132,000 | 131,837 | | 11 | | | 4.500 | 4.517 | JD | 264 | 5,940 | 08/22/2018 | 12/15/2028 |
| 887389-AK-0 | TIMKEN CO TKR 4 1/2 12/15/28 | | | 2 | 2FE | 8,856,294 | 107.7540 | 9,555,642 | 8,868,000 | 8,857,027 | | 715 | | | 4.500 | 4.517 | JD | 17,736 | 399,060 | 08/22/2018 | 12/15/2028 |
| 88738T-AA-8 | TIMKEN CO TKR 6 7/8 05/08/28 | | | | 2FE | 1,927,869 | 122.7530 | 2,252,518 | 1,835,000 | 1,891,821 | | (4,991) | | | 6.875 | 6.392 | FA | 47,659 | 126,156 | 09/15/2010 | 05/08/2028 |
| 889175-BD-6 | TOLEDO EDISON COMPANY FE 6.15 05/15/37 | | | | 1FE | 13,312,004 | 135.2520 | 17,249,989 | 12,754,000 | 13,204,633 | | (14,745) | | | 6.150 | 5.824 | MN | 100,225 | 784,371 | 11/30/2010 | 05/15/2037 |
| 889175-BE-4 | TOLEDO EDISON COMPANY FE 7 1/4 05/01/20 | | | | 1FE | 831,359 | 101.3340 | 844,110 | 833,000 | 832,930 | | 200 | | | 7.250 | 7.276 | MN | 10,065 | 60,393 | 04/21/2009 | 05/01/2020 |
| 891027-AQ-7 | TORCHMARK CORP GL 3.8 09/15/22 | | | | 2FE | 27,556,535 | 102.7530 | 28,257,103 | 27,500,000 | 27,517,366 | | (5,995) | | | 3.800 | 3.775 | MS | 307,694 | 1,045,000 | 09/18/2012 | 09/15/2022 |
| 891027-AS-3 | TORCHMARK CORP GL 4.55 09/15/28 | | | 2 | 2FE | 17,824,970 | 110.9760 | 18,865,954 | 17,000,000 | 17,786,092 | | (39,418) | | | 4.550 | 3.891 | MS | 227,753 | 556,617 | 06/27/2019 | 09/15/2028 |
| 891092-AE-8 | TORO CO TTC 6 5/8 05/01/37 | | | | 2FE | 2,120,900 | 127.0950 | 2,541,902 | 2,000,000 | 2,099,747 | | (3,156) | | | 6.625 | 6.153 | MN | 22,083 | 132,500 | 08/04/2011 | 05/01/2037 |
| 891906-AF-6 | TOTAL SYSTEM SERVICES IN GPN 4.45 06/01/28 | | | 2 | 2FE | 29,926,800 | 108.9770 | 32,693,160 | 30,000,000 | 29,937,401 | | 6,003 | | | 4.450 | 4.480 | JD | 111,250 | 1,335,000 | 05/09/2018 | 06/01/2028 |
| 89233P-4X-1 | TOYOTA MOTOR CREDIT CORP TOYOTA 5 02/03/31 | | | 2 | 1FE | 20,000,000 | 102.4460 | 20,489,260 | 20,000,000 | 20,000,000 | | | | | 5.000 | 5.000 | FA | 413,889 | 1,000,000 | 01/28/2011 | 02/03/2031 |
| 89233P-7J-9 | TOYOTA MOTOR CREDIT CORP TOYOTA 3 02/04/33 | | | 2 | 1FE | 18,361,250 | 100.0350 | 18,506,383 | 18,500,000 | 18,400,041 | | 6,129 | | | 3.000 | 3.050 | FA | 226,625 | 555,000 | 01/24/2013 | 02/04/2033 |
| 89236T-DR-3 | TOYOTA MOTOR CREDIT CORP TOYOTA 3.2 01/11/27 | | | | 1FE | 14,950,350 | 105.7920 | 15,868,845 | 15,000,000 | 14,963,483 | | 4,558 | | | 3.200 | 3.239 | JJ | 226,667 | 480,000 | 01/04/2017 | 01/11/2027 |
| 89255#-AA-9 | TRADEMARK ROYALTY 2018-1LLC TRADEMARK ROYALTY 2018-1 LL3 | | | | 1PL | 30,000,000 | 109.5750 | 32,872,500 | 30,000,000 | 30,000,000 | | | | | 4.920 | 4.920 | MON | 123,000 | 1,476,000 | 07/03/2018 | 07/01/2048 |
| 893045-AE-4 | TRANS-ALLEGHENY INTERSTATE TRANS ALLEGHENY INTERSTATE | 0 | | 2 | 1FE | 2,076,020 | 106.7490 | 2,134,971 | 2,000,000 | 2,052,589 | | (9,180) | | | 3.850 | 3.293 | JD | 6,417 | 77,000 | 05/12/2017 | 06/01/2025 |
| 89417E-AH-2 | TRAVELERS COS INC TRV 5.35 11/01/40 | LS | | | 1FE | 153,494 | 130.0550 | 169,071 | 130,000 | 150,502 | | (606) | | | 5.350 | 4.206 | MN | 1,159 | 6,955 | 07/25/2014 | 11/01/2040 |
| 89417E-AH-2 | TRAVELERS COS INC TRV 5.35 11/01/40 | | | | 1FE | 13,327,967 | 130.0550 | 14,680,586 | 11,288,000 | 13,068,201 | | (52,591) | | | 5.350 | 4.206 | MN | 100,651 | 603,908 | 07/25/2014 | 11/01/2040 |
| 89417E-AJ-8 | TRAVELERS COS INC TRV 4.6 08/01/43 | | | | 1FE | 14,232,655 | 121.2290 | 16,174,427 | 13,342,000 | 14,136,435 | | (19,426) | | | 4.600 | 4.200 | FA | 255,722 | 613,732 | 07/28/2014 | 08/01/2043 |
| 89417E-AK-5 | TRAVELERS COS INC TRV 4.3 08/25/45 | | | 2 | 1FE | 21,011,280 | 117.2360 | 24,619,581 | 21,000,000 | 21,013,324 | | (433) | | | 4.300 | 4.295 | FA | 316,050 | 903,000 | 03/10/2017 | 08/25/2045 |
| 89417E-AL-3 | TRAVELERS COS INC TRV 3 3/4 05/15/46 | | | 2 | 1FE | 6,979,080 | 107.8540 | 7,549,773 | 7,000,000 | 6,980,536 | | 423 | | | 3.750 | 3.767 | MN | 33,542 | 262,500 | 05/06/2016 | 05/15/2046 |
| 89417E-AM-1 | TRAVELERS COS INC TRV 4 05/30/47 | LS | | 2 | 1FE | 99,566 | 112.3520 | 112,352 | 100,000 | 99,587 | | 8 | | | 4.000 | 4.025 | MN | 344 | 4,000 | 05/15/2017 | 05/30/2047 |
| 89417E-AM-1 | TRAVELERS COS INC TRV 4 05/30/47 | | | 2 | 1FE | 4,878,734 | 112.3520 | 5,505,253 | 4,900,000 | 4,879,786 | | 399 | | | 4.000 | 4.025 | MN | 16,878 | 196,000 | 05/15/2017 | 05/30/2047 |
| 89417E-AN-9 | TRAVELERS COS INC TRV 4.05 03/07/48 | | | 2 | 1FE | 4,968,200 | 111.4520 | 5,572,595 | 5,000,000 | 4,969,226 | | 574 | | | 4.050 | 4.112 | MS | 64,125 | 202,500 | 02/28/2018 | 03/07/2048 |
| 89417E-AN-9 | TRAVELERS COS INC TRV 4.05 03/07/48 | 0 | | 2 | 1FE | 968,020 | 111.4520 | 1,114,519 | 1,000,000 | 968,760 | | 570 | | | 4.050 | 4.112 | MS | 12,825 | 40,500 | 09/12/2018 | 03/07/2048 |
| 89566E-AD-0 | TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40 | LS | | | 1FE | 342,023 | 131.1300 | 432,728 | 330,000 | 340,544 | | (302) | | | 6.000 | 5.722 | JD | 880 | 19,800 | 09/24/2013 | 06/15/2040 |
| 89566E-AD-0 | TRISTATE GEN&TRANS ASSN TRISTA 6 06/15/40 | | | | 1FE | 31,787,457 | 131.1300 | 40,217,448 | 30,670,000 | 31,649,938 | | (28,044) | | | 6.000 | 5.722 | JD | 81,787 | 1,840,200 | 09/24/2013 | 06/15/2040 |
| 89566E-B@-6 | TRISTATE GEN&TRANS ASSN | | | 4 | 1FE | 16,000,000 | 103.9600 | 16,633,600 | 16,000,000 | 16,000,000 | | | | | 4.450 | 4.450 | AO | 178,000 | 712,000 | 10/31/2014 | 10/01/2045 |
| 896239-AA-8 | TRIMBLE INC TRMB 4 3/4 12/01/24 | | | 2 | 2FE | 14,880,750 | 108.3850 | 16,257,750 | 15,000,000 | 14,934,453 | | 11,546 | | | 4.750 | 4.851 | JD | 59,375 | 712,500 | 11/19/2014 | 12/01/2024 |
| 896239-AC-4 | TRIMBLE INC TRMB 4.9 06/15/28 | | | 2 | 2FE | 9,986,700 | 109.1100 | 10,910,950 | 10,000,000 | 9,988,357 | | 1,087 | | | 4.900 | 4.917 | JD | 21,778 | 490,000 | 06/07/2018 | 06/15/2028 |
| 896522-AH-2 | TRINITY INDUSTRIES INC TRN 4.55 10/01/24 | LS | | 2 | 3FE | 990,621 | 102.8320 | 1,008,785 | 981,000 | 987,408 | | (1,250) | | | 4.550 | 4.390 | AO | 11,159 | 44,636 | 04/19/2017 | 10/01/2024 |
| 896522-AH-2 | TRINITY INDUSTRIES INC TRN 4.55 10/01/24 | | | 2 | 3FE | 8,097,649 | 102.8320 | 8,246,122 | 8,019,000 | 8,071,378 | | (10,220) | | | 4.550 | 4.390 | AO | 91,216 | 364,865 | 04/19/2017 | 10/01/2024 |
| 89838L-AF-1 | TRUSTEES OF BOSTON COLL BOSCOL 3.993 07/01/47 | | | | 1FE | 17,000,000 | 112.1780 | 19,070,294 | 17,000,000 | 17,000,000 | | | | | 3.993 | 3.993 | JJ | 339,405 | 678,810 | 01/24/2017 | 07/01/2047 |
| 898813-AK-6 | TUCSON ELECTRIC POWER CO FTSCN 5.15 11/15/21 | | | 2 | 1FE | 32,930,940 | 104.9430 | 32,532,268 | 31,000,000 | 31,390,811 | | (229,513) | | | 5.150 | 4.334 | MN | 203,997 | 1,596,500 | 06/04/2012 | 11/15/2021 |
| 902494-AT-0 | TYSON FOODS INC TSN 4 1/2 06/15/22 | | | 2 | 2FE | 25,330,700 | 105.2400 | 26,310,050 | 25,000,000 | 25,089,909 | | (38,541) | | | 4.500 | 4.326 | JD | 50,000 | 1,125,000 | 11/08/2013 | 06/15/2022 |
| 902494-BD-4 | TYSON FOODS INC TSN 4.55 06/02/47 | | | 2 | 2FE | 19,883,200 | 113.5720 | 22,714,320 | 20,000,000 | 19,888,206 | | 2,009 | | | 4.550 | 4.586 | JD | 73,306 | 910,000 | 05/23/2017 | 06/02/2047 |
| 902494-BK-8 | TYSON FOODS INC TSN 4.35 03/01/29 | | | 2 | 2FE | 10,010,080 | 113.2210 | 11,322,080 | 10,000,000 | 10,009,512 | | (568) | | | 4.350 | 4.337 | MS | 145,000 | 232,000 | 02/14/2019 | 03/01/2029 |
| 90265E-AL-4 | UDR INC UDR 2.95 09/01/26 | | | 2 | 2FE | 7,000,000 | 101.3270 | 7,092,876 | 7,000,000 | 7,000,000 | | | | | 2.950 | 2.950 | MS | 68,833 | 206,500 | 08/16/2016 | 09/01/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 90265E-AM-2 | UDR INC UDR 3 1/2 07/01/27 | | | 2 | 2FE | 4,988,200 | 104.7000 | 5,234,980 | 5,000,000 | 4,990,860 | | 1,047 | | | 3.500 | 3.528 | JJ | 87,500 | 175,000 | 06/07/2017 | 07/01/2027 |
| 90265E-AR-1 | UDR INC UDR 3 08/15/31 | | | 2 | 2FE | 10,968,100 | 100.1620 | 11,017,776 | 11,000,000 | 10,968,940 | | 840 | | | 3.000 | 3.029 | FA | 124,667 | | 08/06/2019 | 08/15/2031 |
| 902691-A#-1 | UGI UTILITIES INC UGI UTILITIES | | | | 1 | 8,000,000 | 103.3470 | 8,267,760 | 8,000,000 | 8,000,000 | | | | | 4.120 | 4.120 | MS | 83,316 | 329,600 | 09/30/2016 | 09/30/2046 |
| 902691-AE-4 | UGI UTILITIES INC UGI 6.206 09/30/36 | | | | 1FE | 2,136,493 | 125.5010 | 2,610,415 | 2,080,000 | 2,124,875 | | (1,523) | | | 6.206 | 6.000 | MS | 32,630 | 129,085 | 03/23/2010 | 09/30/2036 |
| 902691-B*-4 | UGI UTILITIES INC UGI UTILITIES INC | | | | 1 | 6,000,000 | 103.3520 | 6,201,120 | 6,000,000 | 6,000,000 | | | | | 4.120 | 4.120 | AO | 41,887 | 247,200 | 10/31/2016 | 10/31/2046 |
| 902748-AA-0 | UIL HOLDINGS CORP AGR 4 5/8 10/01/20 | | | | 2FE | 4,215,000 | 101.8200 | 4,072,792 | 4,000,000 | 4,022,433 | | (28,975) | | | 4.625 | 3.858 | AO | 46,250 | 185,000 | 06/25/2012 | 10/01/2020 |
| 902917-AH-6 | WASTE MANAGEMENT INC WM 7 07/15/28 | LS | | | 2FE | 39,063 | 130.1050 | 45,537 | 35,000 | 37,177 | | (191) | | | 7.000 | 6.054 | JJ | 1,130 | 2,450 | 05/15/2007 | 07/15/2028 |
| 902917-AH-6 | WASTE MANAGEMENT INC WM 7 07/15/28 | | | | 2FE | 11,121,903 | 130.1050 | 12,964,963 | 9,965,000 | 10,584,754 | | (54,351) | | | 7.000 | 6.054 | JJ | 321,648 | 697,550 | 05/15/2007 | 07/15/2028 |
| 90331H-NQ-2 | US BANK NA CINCINNATI US BANK NA CINCINNATI | 0 | | 2 | 1FE | 3,000,000 | 100.2140 | 3,006,414 | 3,000,000 | 3,000,000 | | | | | 2.256 | 2.682 | JAJO | 12,218 | 87,076 | 04/24/2018 | 04/26/2021 |
| 904311-AA-5 | UNDER ARMOUR INC UA 3 1/4 06/15/26 | LS | | 2 | 3FE | 1,999,296 | 97.5000 | 1,944,150 | 1,994,000 | 1,997,726 | | (525) | | | 3.250 | 3.217 | JD | 2,880 | 64,805 | 10/11/2016 | 06/15/2026 |
| 904311-AA-5 | UNDER ARMOUR INC UA 3 1/4 06/15/26 | | | 2 | 3FE | 13,040,544 | 97.5000 | 12,680,850 | 13,006,000 | 13,030,303 | | (3,425) | | | 3.250 | 3.217 | JD | 18,786 | 422,695 | 10/11/2016 | 06/15/2026 |
| 904764-AS-6 | UNILEVER CAPITAL CORP UNANA 3.1 07/30/25 | | | | 1FE | 14,825,700 | 104.5740 | 15,686,025 | 15,000,000 | 14,895,896 | | 16,765 | | | 3.100 | 3.237 | JJ | 195,042 | 465,000 | 07/28/2015 | 07/30/2025 |
| 904764-BC-0 | UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28 | LS | | 2 | 1FE | 18,331,758 | 108.1910 | 20,137,516 | 18,613,000 | 18,374,521 | | 24,417 | | | 3.500 | 3.682 | MS | 179,150 | 651,455 | 03/19/2018 | 03/22/2028 |
| 904764-BC-0 | UNILEVER CAPITAL CORP UNANA 3 1/2 03/22/28 | | | 2 | 1FE | 11,214,942 | 108.1910 | 12,319,664 | 11,387,000 | 11,241,104 | | 14,938 | | | 3.500 | 3.682 | MS | 109,600 | 398,545 | 03/19/2018 | 03/22/2028 |
| 906548-CJ-9 | UNION ELECTRIC CO AEE 3.9 09/15/42 | LS | | 2 | 1FE | 99,474 | 108.4060 | 108,406 | 100,000 | 99,552 | | 12 | | | 3.900 | 3.930 | MS | 1,148 | 3,900 | 09/06/2012 | 09/15/2042 |
| 906548-CJ-9 | UNION ELECTRIC CO AEE 3.9 09/15/42 | | | 2 | 1FE | 19,795,326 | 108.4060 | 21,572,695 | 19,900,000 | 19,810,938 | | 2,395 | | | 3.900 | 3.930 | MS | 228,518 | 776,100 | 09/06/2012 | 09/15/2042 |
| 906548-CL-4 | UNION ELECTRIC CO AEE 3.65 04/15/45 | | | 2 | 1FE | 3,993,460 | 104.9050 | 4,196,216 | 4,000,000 | 3,994,077 | | 147 | | | 3.650 | 3.659 | AO | 30,822 | 146,000 | 06/20/2016 | 04/15/2045 |
| 907818-DU-9 | UNION PACIFIC CORP UNP 4 3/4 12/15/43 | | | 2 | 1FE | 27,353,080 | 119.3250 | 31,621,072 | 26,500,000 | 27,324,148 | | (15,020) | | | 4.750 | 4.531 | JD | 55,944 | 1,258,750 | 04/11/2019 | 12/15/2043 |
| 907818-EJ-3 | UNION PACIFIC CORP UNP 4.05 03/01/46 | | | 2 | 1FE | 4,934,100 | 109.0880 | 5,454,410 | 5,000,000 | 4,938,745 | | 1,282 | | | 4.050 | 4.127 | MS | 67,500 | 202,500 | 02/25/2016 | 03/01/2046 |
| 907818-EN-4 | UNION PACIFIC CORP UNP 4 04/15/47 | | | 2 | 1FE | 9,865,500 | 109.3170 | 10,931,690 | 10,000,000 | 9,872,274 | | 2,516 | | | 4.000 | 4.078 | AO | 84,444 | 400,000 | 03/29/2017 | 04/15/2047 |
| 907818-EV-6 | UNION PACIFIC CORP UNP 4 3/8 09/10/38 | | | 2 | 2FE | 7,987,920 | 114.2180 | 9,137,472 | 8,000,000 | 7,989,880 | | 924 | | | 4.375 | 4.385 | MS | 107,917 | 439,444 | 06/06/2018 | 09/10/2038 |
| 909318-AA-5 | UNITED AIR 2018-1 AA PTT BASIC | 0 | | | 1FE | 3,831,237 | 104.0970 | 3,988,184 | 3,831,237 | 3,831,237 | | | | | 3.500 | 3.500 | MS | 44,698 | 134,093 | 01/31/2018 | 03/01/2030 |
| 90931E-AA-2 | UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 | | | 4 | 1FE | 2,723,504 | 107.9780 | 2,940,797 | 2,723,504 | 2,723,504 | | | | | 4.550 | 4.550 | FA | 43,372 | 66,779 | 02/04/2019 | 08/25/2031 |
| 90931V-AA-4 | UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 | | | 4 | 1FE | 14,367,139 | 101.2250 | 14,543,136 | 14,367,139 | 14,367,139 | | | | | 3.700 | 3.700 | MS | 177,195 | 531,584 | 01/31/2018 | 03/01/2030 |
| 90932D-AA-3 | UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 | | | | 1FE | 21,462,626 | 101.2300 | 21,726,509 | 21,462,626 | 21,462,626 | | | | | 3.100 | 3.100 | AO | 155,246 | 665,341 | 09/13/2016 | 10/07/2028 |
| 90932L-AB-3 | UNITED AIR 2015-1 A PTT UAL 3.7 12/01/22 | | | | 1FE | 4,000,000 | 102.3480 | 4,093,936 | 4,000,000 | 4,000,000 | | | | | 3.700 | 3.700 | JD | 12,333 | 148,000 | 11/02/2015 | 12/01/2022 |
| 90964*-AH-8 | COKE UNITED COKE UNITED | | | 2 | 2PL | 12,000,000 | 105.6780 | 12,681,360 | 12,000,000 | 12,000,000 | | | | | 4.240 | 4.240 | JD | 14,133 | 508,800 | 12/21/2016 | 12/21/2031 |
| 910637-N#-0 | UNITED ILLUMINATING CO | | | | 1 | 4,000,000 | 107.9110 | 4,316,440 | 4,000,000 | 4,000,000 | | | | | 6.260 | 6.260 | MS | 80,684 | 250,400 | 09/05/2007 | 09/05/2022 |
| 910637-P*-2 | UNITED ILLUMINATING CO | | | | 1 | 3,000,000 | 108.6050 | 3,258,150 | 3,000,000 | 3,000,000 | | | | | 6.260 | 6.260 | JD | 13,042 | 187,800 | 12/06/2007 | 12/06/2022 |
| 911312-AJ-5 | UNITED PARCEL SERVICE UPS 6.2 01/15/38 | LS | | | 1FE | 4,446,593 | 140.4900 | 5,368,115 | 3,821,000 | 4,321,911 | | (16,651) | | | 6.200 | 5.081 | JJ | 109,238 | 236,902 | 11/10/2010 | 01/15/2038 |
| 911312-AJ-5 | UNITED PARCEL SERVICE UPS 6.2 01/15/38 | | | | 1FE | 5,830,262 | 140.4900 | 7,038,539 | 5,010,000 | 5,666,782 | | (21,832) | | | 6.200 | 5.081 | JJ | 143,230 | 310,620 | 11/10/2010 | 01/15/2038 |
| 911312-AN-6 | UNITED PARCEL SERVICE UPS 4 7/8 11/15/40 | | | 2 | 1FE | 24,368,600 | 121.6730 | 30,418,225 | 25,000,000 | 24,474,038 | | 13,987 | | | 4.875 | 5.039 | MN | 155,729 | 1,218,750 | 11/09/2010 | 11/15/2040 |
| 911312-AZ-9 | UNITED PARCEL SERVICE UPS 3.4 11/15/46 | LS | | 2 | 1FE | 807,852 | 100.1360 | 816,107 | 815,000 | 808,325 | | 149 | | | 3.400 | 3.447 | MN | 3,541 | 27,710 | 10/19/2016 | 11/15/2046 |
| 911312-AZ-9 | UNITED PARCEL SERVICE UPS 3.4 11/15/46 | | | 2 | 1FE | 14,060,598 | 100.1360 | 14,204,263 | 14,185,000 | 14,068,827 | | 2,593 | | | 3.400 | 3.447 | MN | 61,626 | 482,290 | 10/19/2016 | 11/15/2046 |
| 911312-BN-5 | UNITED PARCEL SERVICE BASIC | 0 | | 2 | 1FE | 435,919 | 107.0390 | 433,509 | 405,000 | 435,904 | | (15) | | | 3.750 | 3.323 | MN | 1,941 | | 12/23/2019 | 11/15/2047 |
| 91159H-HM-5 | US BANCORP USB 3.1 04/27/26 | | | 2 | 1FE | 13,989,220 | 104.1570 | 14,581,980 | 14,000,000 | 13,992,813 | | 1,014 | | | 3.100 | 3.109 | AO | 77,156 | 434,000 | 04/21/2016 | 04/27/2026 |
| 91159H-HM-5 | US BANCORP USB 3.1 04/27/26 | 0 | | 2 | 1FE | 4,996,150 | 104.1570 | 5,207,850 | 5,000,000 | 4,997,433 | | 362 | | | 3.100 | 3.109 | AO | 27,556 | 155,000 | 04/21/2016 | 04/27/2026 |
| 91159H-HR-4 | US BANCORP USB 3.15 04/27/27 | | | 2 | 1FE | 15,990,400 | 104.7030 | 16,752,528 | 16,000,000 | 15,992,684 | | 875 | | | 3.150 | 3.157 | AO | 89,600 | 504,000 | 04/24/2017 | 04/27/2027 |
| 913017-BP-3 | UNITED TECHNOLOGIES CORP UTX 6 1/8 07/15/38 | | | | 2FE | 17,909,403 | 138.4790 | 21,117,987 | 15,250,000 | 17,435,617 | | (70,903) | | | 6.125 | 4.935 | JJ | 430,707 | 934,063 | 11/14/2013 | 07/15/2038 |
| 913017-BS-7 | UNITED TECHNOLOGIES CORP UTX 5.7 04/15/40 | | | | 2FE | 9,977,200 | 133.9510 | 13,395,080 | 10,000,000 | 9,982,116 | | 459 | | | 5.700 | 5.715 | AO | 120,333 | 570,000 | 02/23/2010 | 04/15/2040 |
| 913017-BT-5 | UNITED TECHNOLOGIES CORP UTX 4 1/2 06/01/42 | | | | 2FE | 9,876,700 | 119.9410 | 11,994,140 | 10,000,000 | 9,894,191 | | 2,664 | | | 4.500 | 4.576 | JD | 37,500 | 450,000 | 05/24/2012 | 06/01/2042 |
| 913017-CP-2 | UNITED TECHNOLOGIES CORP UTX 4.05 05/04/47 | | | 2 | 2FE | 5,983,440 | 113.7040 | 6,822,264 | 6,000,000 | 5,984,238 | | 310 | | | 4.050 | 4.066 | MN | 38,475 | 243,000 | 05/01/2017 | 05/04/2047 |
| 913017-CW-7 | UNITED TECHNOLOGIES CORP BASIC | 0 | | 2 | 2FE | 2,982,360 | 117.9540 | 3,538,628 | 3,000,000 | 2,982,947 | | 529 | | | 4.450 | 4.495 | MN | 16,688 | 133,500 | 08/13/2018 | 11/16/2038 |
| 91324P-AR-3 | UNITEDHEALTH GROUP INC UNH 5.8 03/15/36 | | | | 1FE | 13,343,720 | 132.6590 | 18,572,204 | 14,000,000 | 13,483,486 | | 17,810 | | | 5.800 | 6.161 | MS | 239,089 | 812,000 | 07/29/2010 | 03/15/2036 |
| 91324P-BK-7 | UNITEDHEALTH GROUP INC UNH 6 7/8 02/15/38 | | | | 1FE | 4,925,500 | 148.4550 | 7,422,735 | 5,000,000 | 4,939,385 | | 1,627 | | | 6.875 | 6.994 | FA | 129,861 | 343,750 | 02/07/2008 | 02/15/2038 |
| 91324P-BN-1 | UNITEDHEALTH GROUP INC UNH 5.7 10/15/40 | | | 2 | 1FE | 5,041,080 | 132.9070 | 5,980,829 | 4,500,000 | 4,968,766 | | (13,288) | | | 5.700 | 4.885 | AO | 54,150 | 256,500 | 11/01/2013 | 10/15/2040 |
| 91324P-BQ-4 | UNITEDHEALTH GROUP INC UNH 5.95 02/15/41 | LS | | 2 | 1FE | 106,365 | 135.9710 | 135,971 | 100,000 | 105,406 | | (138) | | | 5.950 | 5.508 | FA | 2,248 | 5,950 | 07/14/2011 | 02/15/2041 |
| 91324P-BQ-4 | UNITEDHEALTH GROUP INC UNH 5.95 02/15/41 | | | 2 | 1FE | 4,148,235 | 135.9710 | 5,302,885 | 3,900,000 | 4,110,851 | | (5,397) | | | 5.950 | 5.508 | FA | 87,663 | 232,050 | 07/14/2011 | 02/15/2041 |
| 91324P-CD-2 | UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43 | LS | | 2 | 1FE | 157,830 | 113.8630 | 182,180 | 160,000 | 158,115 | | 46 | | | 4.250 | 4.331 | MS | 2,002 | 6,800 | 02/25/2013 | 03/15/2043 |
| 91324P-CD-2 | UNITEDHEALTH GROUP INC UNH 4 1/4 03/15/43 | | | 2 | 1FE | 14,638,770 | 113.8630 | 16,897,210 | 14,840,000 | 14,665,201 | | 4,306 | | | 4.250 | 4.331 | MS | 185,706 | 630,700 | 02/25/2013 | 03/15/2043 |
| 91324P-CQ-3 | UNITEDHEALTH GROUP INC UNH 4 5/8 07/15/35 | | | | 1FE | 7,999,040 | 121.0620 | 9,684,920 | 8,000,000 | 7,999,110 | | 38 | | | 4.625 | 4.626 | JJ | 170,611 | 370,000 | 07/21/2015 | 07/15/2035 |
| 91324P-CX-8 | UNITEDHEALTH GROUP INC UNH 4.2 01/15/47 | | | 2 | 1FE | 9,925,300 | 114.8040 | 11,480,400 | 10,000,000 | 9,929,051 | | 1,381 | | | 4.200 | 4.244 | JJ | 193,667 | 420,000 | 12/15/2016 | 01/15/2047 |
| 91324P-DE-9 | UNITEDHEALTH GROUP INC UNITED HEALTH GROUP INC | 0 | | | 1FE | 2,909,700 | 103.6270 | 3,108,801 | 3,000,000 | 2,925,393 | | 8,269 | | | 2.950 | 3.315 | AO | 18,683 | 88,500 | 01/30/2018 | 10/15/2027 |
| 91324P-DT-6 | UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39 | | | 2 | 1FE | 9,927,440 | 104.6720 | 10,467,160 | 10,000,000 | 9,928,627 | | 1,187 | | | 3.500 | 3.551 | FA | 151,667 | | 07/24/2019 | 08/15/2039 |
| 913259-A#-4 | UNITIL CORPORATION UNITIL 3.43 12/18/29 | | | | 2Z | 15,000,000 | 99.3020 | 14,895,300 | 15,000,000 | 15,000,000 | | | | | 3.430 | 3.430 | JD | 18,579 | | 12/18/2019 | 12/18/2029 |
| 91412N-AF-7 | UNIVERSITY OF CHICAGO UNICHI 5.42 10/01/30 | | | 4 | 1FE | 17,328,499 | 119.0360 | 19,777,831 | 16,615,000 | 17,050,941 | | (35,702) | | | 5.420 | 5.064 | AO | 225,133 | 900,533 | 02/01/2011 | 10/01/2030 |
| 91412N-AK-6 | UNIVERSITY OF CHICAGO UNICHI 4.411 10/01/44 | | | 2 | 1FE | 9,999,200 | 106.5190 | 10,651,910 | 10,000,000 | 10,000,013 | | | | | 4.411 | 4.411 | AO | 110,275 | 441,100 | 08/06/2014 | 10/01/2044 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 91412N-BC-3 | UNIVERSITY OF CHICAGO BASIC | 0 | | 2 | 1FE | 2,000,000 | 113.2800 | 2,265,600 | 2,000,000 | 2,000,000 | | | | | 4.003 | 4.003 | AO | 20,015 | 80,060 | 09/06/2018 | 10/01/2053 |
| 914744-AC-1 | UNIV OF NOTRE DAME BASIC | | | | 1FE | 2,660,675 | 109.7150 | 2,742,878 | 2,500,000 | 2,658,656 | | (2,019) | | | 3.720 | 3.325 | MS | 31,000 | 46,500 | 07/11/2019 | 03/01/2043 |
| 914886-AB-2 | UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39 | | | | 1FE | 39,766,700 | 100.7130 | 40,285,320 | 40,000,000 | 39,774,424 | | 5,148 | | | 3.028 | 3.066 | AO | 302,800 | 1,059,800 | 06/19/2019 | 10/01/2039 |
| 914886-AC-0 | UNIV OF SOUTHERN CALIFOR USCTRJ 3.841 10/01/47 | | | 2 | 1FE | 5,000,000 | 114.0220 | 5,701,115 | 5,000,000 | 5,000,000 | | | | | 3.841 | 3.841 | AO | 48,013 | 192,050 | 04/10/2017 | 10/01/2047 |
| 918204-AR-9 | VF CORP VFC 6 10/15/33 | | | | 1FE | 5,378,985 | 128.8780 | 6,894,968 | 5,350,000 | 5,371,795 | | (1,018) | | | 6.000 | 5.956 | AO | 67,767 | 321,000 | 09/30/2010 | 10/15/2033 |
| 918204-AT-5 | VF CORP VFC 6.45 11/01/37 | | | | 1FE | 23,623,221 | 139.1150 | 28,033,084 | 20,151,000 | 22,931,156 | | (92,409) | | | 6.450 | 5.249 | MN | 216,623 | 1,299,740 | 10/29/2010 | 11/01/2037 |
| 91913Y-AE-0 | VALERO ENERGY CORP VLO 7 1/2 04/15/32 | | | | 2FE | 7,633,391 | 138.9460 | 9,205,146 | 6,625,000 | 7,362,910 | | (39,135) | | | 7.500 | 6.192 | AO | 104,896 | 496,875 | 05/06/2011 | 04/15/2032 |
| 91913Y-AL-4 | VALERO ENERGY CORP VLO 6 5/8 06/15/37 | | | | 2FE | 4,247,240 | 132.4820 | 5,299,280 | 4,000,000 | 4,204,679 | | (6,408) | | | 6.625 | 6.143 | JD | 11,778 | 265,000 | 09/13/2011 | 06/15/2037 |
| 91913Y-AS-9 | VALERO ENERGY CORP VLO 3.65 03/15/25 | | | | 2FE | 9,970,900 | 106.4000 | 10,640,040 | 10,000,000 | 9,983,554 | | 2,817 | | | 3.650 | 3.685 | MS | 107,472 | 365,000 | 03/10/2015 | 03/15/2025 |
| 91913Y-AT-7 | VALERO ENERGY CORP VLO 4.9 03/15/45 | | | | 2FE | 4,979,700 | 115.6270 | 5,781,345 | 5,000,000 | 4,981,331 | | 368 | | | 4.900 | 4.926 | MS | 72,139 | 245,000 | 03/10/2015 | 03/15/2045 |
| 91913Y-AU-4 | VALERO ENERGY CORP VLO 3.4 09/15/26 | | | 2 | 2FE | 3,986,200 | 104.8650 | 4,194,612 | 4,000,000 | 3,990,252 | | 1,272 | | | 3.400 | 3.441 | MS | 40,044 | 136,000 | 09/07/2016 | 09/15/2026 |
| 91914J-AA-0 | VALERO ENERGY PARTNERS VLO 4 3/8 12/15/26 | | | 2 | 2FE | 25,150,050 | 108.9670 | 27,241,625 | 25,000,000 | 25,114,963 | | (14,385) | | | 4.375 | 4.296 | JD | 48,611 | 1,093,750 | 02/15/2018 | 12/15/2026 |
| 91927#-AA-3 | VALLEY HEALTH VALLEY HEALTH | | | 4 | 1 | 8,901,063 | 101.2360 | 9,011,080 | 8,901,063 | 8,901,063 | | | | | 4.000 | 4.033 | MON | 15,824 | 336,290 | 10/25/2016 | 01/15/2043 |
| 91927#-AA-3 | VALLEY HEALTH VALLEY HEALTH | 0 | | 4 | 1 | 3,956,028 | 101.2360 | 4,004,924 | 3,956,028 | 3,956,028 | | | | | 4.000 | 4.033 | MON | 7,033 | 163,368 | 10/25/2016 | 01/15/2043 |
| 920253-AF-8 | VALMONT INDUSTRIES INC VMI 5 10/01/44 | | | 2 | 2FE | 29,955,450 | 102.3190 | 30,695,820 | 30,000,000 | 29,959,676 | | 788 | | | 5.000 | 5.009 | AO | 375,000 | 1,500,000 | 09/08/2014 | 10/01/2044 |
| 92277G-AG-2 | VENTAS REALTY LP VTR 4 1/8 01/15/26 | | | 2 | 2FE | 6,945,260 | 107.0950 | 7,496,678 | 7,000,000 | 6,965,619 | | 4,903 | | | 4.125 | 4.218 | JJ | 133,146 | 288,750 | 07/09/2015 | 01/15/2026 |
| 92277G-AJ-6 | VENTAS REALTY LP VTR 3 1/4 10/15/26 | LS | | 2 | 2FE | 170,677 | 102.2040 | 174,770 | 171,000 | 170,795 | | 27 | | | 3.250 | 3.270 | AO | 1,173 | 5,558 | 09/14/2016 | 10/15/2026 |
| 92277G-AJ-6 | VENTAS REALTY LP VTR 3 1/4 10/15/26 | | | 2 | 2FE | 4,819,873 | 102.2040 | 4,935,450 | 4,829,000 | 4,823,209 | | 750 | | | 3.250 | 3.270 | AO | 33,132 | 156,943 | 09/14/2016 | 10/15/2026 |
| 92277G-AJ-6 | VENTAS REALTY LP VTR 3 1/4 10/15/26 | 0 | | 2 | 2FE | 1,996,220 | 102.2040 | 2,044,088 | 2,000,000 | 1,997,346 | | 344 | | | 3.250 | 3.270 | AO | 13,722 | 65,000 | 09/14/2016 | 10/15/2026 |
| 92277G-AU-1 | VENTAS REALTY LP VTR 3 01/15/30 | | | 2 | 2FE | 4,975,300 | 99.1490 | 4,957,450 | 5,000,000 | 4,975,955 | | 655 | | | 3.000 | 3.056 | JJ | 54,167 | | 08/12/2019 | 01/15/2030 |
| 92343V-BE-3 | VERIZON COMMUNICATIONS VZ 4 3/4 11/01/41 | | | | 2FE | 7,971,750 | 121.0350 | 9,077,625 | 7,500,000 | 7,898,377 | | (10,737) | | | 4.750 | 4.370 | MN | 59,375 | 356,250 | 01/13/2012 | 11/01/2041 |
| 92343V-BG-8 | VERIZON COMMUNICATIONS VERIZON COMMUNICATIONS | 0 | | 2 | 2FE | 3,532,400 | 108.5390 | 4,341,549 | 4,000,000 | 3,552,782 | | 10,824 | | | 3.850 | 4.650 | MN | 25,667 | 154,000 | 02/05/2018 | 11/01/2042 |
| 92343V-CV-4 | VERIZON COMMUNICATIONS VZ 4.272 01/15/36 | | | | 2FE | 24,961,010 | 112.8080 | 24,817,738 | 22,000,000 | 24,941,030 | | (19,980) | | | 4.272 | 3.200 | JJ | 433,371 | | 11/06/2019 | 01/15/2036 |
| 92343V-DC-5 | VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46 | | | | 2FE | 6,996,290 | 112.9060 | 7,903,448 | 7,000,000 | 6,996,422 | | 73 | | | 4.125 | 4.128 | FA | 109,083 | 288,750 | 07/27/2016 | 08/15/2046 |
| 92343V-DC-5 | VERIZON COMMUNICATIONS VZ 4 1/8 08/15/46 | 0 | | | 2FE | 1,898,993 | 112.9060 | 2,145,222 | 1,900,000 | 1,899,029 | | 20 | | | 4.125 | 4.128 | FA | 29,608 | 78,375 | 07/27/2016 | 08/15/2046 |
| 92343V-DY-7 | VERIZON COMMUNICATIONS VZ 4 1/8 03/16/27 | | | | 2FE | 10,449,100 | 110.6450 | 11,064,520 | 10,000,000 | 10,363,473 | | (43,538) | | | 4.125 | 3.549 | MS | 120,313 | 412,500 | 12/22/2017 | 03/16/2027 |
| 92343V-EK-6 | VERIZON COMMUNICATIONS VZ 6.8 05/01/29 | | | | 2FE | 8,179,595 | 124.3450 | 8,548,726 | 6,875,000 | 8,018,853 | | (98,843) | | | 6.800 | 4.560 | MN | 77,917 | 467,500 | 05/08/2018 | 05/01/2029 |
| 92343V-EM-2 | VERIZON COMMUNICATIONS VZ 7 7/8 07/01/32 | | | | 2FE | 6,234,231 | 142.5820 | 7,796,378 | 5,468,000 | 6,176,602 | | (36,232) | | | 7.875 | 6.357 | JJ | 215,303 | 430,605 | 05/10/2018 | 07/01/2032 |
| 92345Y-AF-3 | VERISK ANALYTICS INC VRSK 4 1/8 03/15/29 | | | 2 | 2FE | 57,875,860 | 109.1980 | 60,058,955 | 55,000,000 | 57,796,921 | | (78,939) | | | 4.125 | 3.447 | MS | 668,021 | 584,719 | 09/13/2019 | 03/15/2029 |
| 925524-AV-2 | CBS CORP VIAC 5 1/2 05/15/33 | | | | 2FE | 13,599,898 | 119.4360 | 15,825,310 | 13,250,000 | 13,514,123 | | (14,244) | | | 5.500 | 5.284 | MN | 93,118 | 728,750 | 04/25/2012 | 05/15/2033 |
| 925524-AX-8 | CBS CORP VIAC 6 7/8 04/30/36 | | | | 2FE | 2,295,080 | 133.9980 | 2,679,958 | 2,000,000 | 2,232,852 | | (8,411) | | | 6.875 | 5.765 | AO | 23,299 | 137,500 | 09/16/2010 | 04/30/2036 |
| 92553P-AC-6 | VIACOM INC VIAC 6 3/4 10/05/37 | | | | 2FE | 2,702,500 | 127.0860 | 3,177,158 | 2,500,000 | 2,667,045 | | (5,094) | | | 6.750 | 6.127 | AO | 40,313 | 168,750 | 04/13/2011 | 10/05/2037 |
| 92553P-AL-6 | VIACOM INC VIAC 4 1/2 02/27/42 | | | | 2FE | 12,255,400 | 101.0530 | 12,631,563 | 12,500,000 | 12,291,350 | | 5,319 | | | 4.500 | 4.621 | FA | 193,750 | 562,500 | 05/04/2012 | 02/27/2042 |
| 9264VW-II-3 | BNFS LEASE BACKED SECURITY | | | 4 | 2FE | 12,086,341 | 103.8480 | 12,551,423 | 12,086,341 | 12,086,341 | | | | | 4.070 | 4.101 | MON | 21,863 | 491,884 | 03/12/2015 | 05/15/2034 |
| 926ECC-II-4 | OLD DOMINION ELECTRIC | | | | 1FE | 10,000,000 | 103.9750 | 10,397,500 | 10,000,000 | 10,000,000 | | | | | 4.460 | 4.460 | JD | 37,167 | 446,000 | 01/15/2015 | 01/15/2045 |
| 92763M-AA-3 | VIPER ENERGY PARTNERS LP BASIC | 0 | | 2 | 3FE | 1,500,000 | 104.4330 | 1,566,496 | 1,500,000 | 1,500,000 | | | | | 5.375 | 5.375 | MN | 16,797 | | 10/10/2019 | 11/01/2027 |
| 927804-FB-5 | VIRGINIA ELEC & POWER CO D 6 05/15/37 | | | | 2FE | 17,275,461 | 132.6780 | 20,299,795 | 15,300,000 | 16,863,266 | | (54,906) | | | 6.000 | 5.106 | MN | 117,300 | 918,000 | 11/09/2010 | 05/15/2037 |
| 927804-FU-3 | VIRGINIA ELEC & POWER CO D 3.15 01/15/26 | | | 2 | 1FE | 13,998,740 | 104.4150 | 14,618,142 | 14,000,000 | 13,999,199 | | 119 | | | 3.150 | 3.151 | JJ | 203,350 | 441,000 | 01/12/2016 | 01/15/2026 |
| 92783#-AA-4 | VIRGINIA INTERNATIONAL GATEWAY | | | 4 | 1PL | 4,628,576 | 104.1660 | 4,821,402 | 4,628,576 | 4,628,576 | | | | | 3.930 | 3.949 | MJSD | 505 | 181,903 | 08/22/2014 | 06/30/2030 |
| 92826C-AE-2 | VISA INC V 4.15 12/14/35 | | | 2 | 1FE | 59,520,110 | 118.0130 | 68,447,540 | 58,000,000 | 59,336,200 | | (65,056) | | | 4.150 | 3.944 | JD | 113,664 | 2,407,000 | 02/22/2018 | 12/14/2035 |
| 928668-AR-3 | VOLKSWAGEN GROUP OF AMERICA FI VOLKSWAGEN GROUP AMERICA FIN | 0 | | | 2FE | 4,970,450 | 106.5360 | 5,326,795 | 5,000,000 | 4,976,604 | | 5,441 | | | 4.250 | 4.383 | MN | 28,333 | 212,500 | 11/07/2018 | 11/13/2023 |
| 92890H-AD-4 | WEA FINANCE LLC/WESTFIEL BASIC | 0 | | 2 | 1FE | 2,065,200 | 116.0280 | 2,320,551 | 2,000,000 | 2,063,999 | | (1,201) | | | 4.750 | 4.531 | MS | 27,444 | 95,000 | 02/05/2019 | 09/17/2044 |
| 929160-AV-1 | VULCAN MATERIALS CO VMC 4 1/2 06/15/47 | | | 2 | 2FE | 24,894,600 | 109.7170 | 27,429,325 | 25,000,000 | 24,899,108 | | 1,827 | | | 4.500 | 4.526 | JD | 50,000 | 1,125,000 | 02/06/2018 | 06/15/2047 |
| 92928Q-AD-0 | WEA FINANCE LLC BASIC | 0 | | 2 | 1FE | 994,700 | 115.0950 | 1,150,952 | 1,000,000 | 994,808 | | 85 | | | 4.625 | 4.658 | MS | 12,976 | 46,250 | 09/12/2018 | 09/20/2048 |
| 92928Q-AE-8 | WEA FINANCE LLC BASIC | 0 | | 2 | 1FE | 1,993,680 | 108.1640 | 2,163,272 | 2,000,000 | 1,994,352 | | 527 | | | 4.125 | 4.164 | MS | 23,146 | 82,500 | 09/12/2018 | 09/20/2028 |
| 92936U-AE-9 | WP CAREY INC WPC 4 1/4 10/01/26 | | | 2 | 2FE | 14,962,400 | 107.0310 | 16,054,605 | 15,000,000 | 14,973,323 | | 3,343 | | | 4.250 | 4.281 | AO | 159,375 | 637,500 | 09/09/2016 | 10/01/2026 |
| 92936U-AF-6 | WP CAREY INC WPC 3.85 07/15/29 | | | 2 | 2FE | 7,910,080 | 105.9240 | 8,473,904 | 8,000,000 | 7,914,345 | | 4,265 | | | 3.850 | 3.986 | JJ | 168,544 | | 06/10/2019 | 07/15/2029 |
| 929903-AM-4 | WACHOVIA CORP WFC 5 1/2 08/01/35 | | | | 1FE | 9,900,360 | 126.7140 | 13,685,155 | 10,800,000 | 10,097,603 | | 26,285 | | | 5.500 | 6.155 | FA | 247,500 | 594,000 | 06/09/2010 | 08/01/2035 |
| 931142-CB-7 | WAL-MART STORES INC WMT 5 1/4 09/01/35 | | | | 1FE | 34,310,910 | 131.2480 | 44,080,953 | 33,586,000 | 34,141,283 | | (22,792) | | | 5.250 | 5.095 | MS | 587,755 | 1,763,265 | 05/27/2011 | 09/01/2035 |
| 931142-CK-7 | WAL-MART STORES INC WMT 6 1/2 08/15/37 | LS | | | 1FE | 167,885 | 149.1090 | 205,770 | 138,000 | 161,684 | | (821) | | | 6.500 | 5.021 | FA | 3,389 | 8,970 | 10/15/2010 | 08/15/2037 |
| 931142-CK-7 | WAL-MART STORES INC WMT 6 1/2 08/15/37 | | | | 1FE | 3,481,795 | 149.1090 | 4,267,488 | 2,862,000 | 3,353,190 | | (17,022) | | | 6.500 | 5.021 | FA | 70,278 | 186,030 | 10/15/2010 | 08/15/2037 |
| 931142-CM-3 | WAL-MART STORES INC WMT 6.2 04/15/38 | | | | 1FE | 12,199,920 | 145.7790 | 17,493,492 | 12,000,000 | 12,161,587 | | (4,722) | | | 6.200 | 6.077 | AO | 157,067 | 744,000 | 04/06/2009 | 04/15/2038 |
| 931142-DK-6 | WAL-MART STORES INC WMT 4 3/4 10/02/43 | | | 2 | 1FE | 9,756,990 | 127.1870 | 11,446,812 | 9,000,000 | 9,674,444 | | (16,768) | | | 4.750 | 4.240 | AO | 105,688 | 427,500 | 07/24/2014 | 10/02/2043 |
| 931427-AB-4 | WALGREENS BOOTS ALLIANCE WBA 4 1/2 11/18/34 | | | 2 | 2FE | 9,968,550 | 103.0390 | 10,303,880 | 10,000,000 | 9,974,120 | | 1,191 | | | 4.500 | 4.524 | MN | 53,750 | 450,000 | 11/10/2014 | 11/18/2034 |
| 931427-AC-2 | WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44 | LS | | 2 | 2FE | 4,652,256 | 101.9160 | 4,742,151 | 4,653,000 | 4,652,320 | | 14 | | | 4.800 | 4.801 | MN | 26,677 | 223,344 | 11/06/2014 | 11/18/2044 |
| 931427-AC-2 | WALGREENS BOOTS ALLIANCE WBA 4.8 11/18/44 | | | 2 | 2FE | 5,346,144 | 101.9160 | 5,449,449 | 5,347,000 | 5,346,219 | | 16 | | | 4.800 | 4.801 | MN | 30,656 | 256,656 | 11/06/2014 | 11/18/2044 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 93884P-CM-0 | WASHINGTON GAS LIGHT CO WGL 6.57 02/22/27 | | | | 1FE | 4,344,110 | 119.4400 | 5,076,204 | 4,250,000 | 4,301,968 | | (5,577) | | | 6.570 | 6.355 | MS | 82,216 | 279,225 | 02/22/2010 | 02/22/2027 |
| 93884P-DT-4 | WASHINGTON GAS LIGHT CO WGL 5.211 12/03/40 | | | | 2FE | 25,000,000 | 117.7220 | 29,430,475 | 25,000,000 | 25,000,000 | | | | | 5.211 | 5.212 | MS | 383,588 | 1,302,750 | 11/30/2010 | 12/03/2040 |
| 93884P-DW-7 | WASHINGTON GAS LIGHT CO WGL 3.796 09/15/46 | | | 2 | 1FE | 10,000,000 | 104.2680 | 10,426,790 | 10,000,000 | 10,000,000 | | | | | 3.796 | 3.796 | MS | 111,771 | 379,600 | 09/13/2016 | 09/15/2046 |
| 939653-AM-3 | WASHINGTON REIT WRE 3.95 10/15/22 | | | 2 | 2FE | 16,949,160 | 103.4020 | 17,578,391 | 17,000,000 | 16,983,828 | | 5,285 | | | 3.950 | 3.986 | AO | 141,761 | 671,500 | 09/13/2012 | 10/15/2022 |
| 94106L-AY-5 | WASTE MANAGEMENT INC WM 2.9 09/15/22 | | | 2 | 2FE | 19,244,390 | 102.3040 | 21,483,924 | 21,000,000 | 20,400,386 | | 205,840 | | | 2.900 | 4.025 | MS | 179,317 | 609,000 | 01/08/2014 | 09/15/2022 |
| 94106L-BC-2 | WASTE MANAGEMENT INC WM 4.1 03/01/45 | LS | | 2 | 2FE | 105,758 | 112.4000 | 118,020 | 105,000 | 105,716 | | (17) | | | 4.100 | 4.056 | MS | 1,435 | 4,305 | 03/22/2017 | 03/01/2045 |
| 94106L-BC-2 | WASTE MANAGEMENT INC WM 4.1 03/01/45 | | | 2 | 2FE | 1,908,682 | 112.4000 | 2,129,984 | 1,895,000 | 1,907,928 | | (301) | | | 4.100 | 4.056 | MS | 25,898 | 77,695 | 03/22/2017 | 03/01/2045 |
| 94106L-BJ-7 | WASTE MANAGEMENT INC WM 4 07/15/39 | | | 2 | 2FE | 23,276,080 | 111.8460 | 24,606,142 | 22,000,000 | 23,254,161 | | (21,919) | | | 4.000 | 3.584 | JJ | 535,333 | | 06/26/2019 | 07/15/2039 |
| 942683-AF-0 | ACTAVIS INC AGN 3 1/4 10/01/22 | | | 2 | 2FE | 23,740,034 | 102.2240 | 24,580,831 | 24,046,000 | 23,932,256 | | 36,003 | | | 3.250 | 3.421 | AO | 195,374 | 781,495 | 09/11/2013 | 10/01/2022 |
| 948741-AM-5 | WEINGARTEN REALTY INVEST WRI 3 1/4 08/15/26 | | | 2 | 2FE | 4,957,750 | 100.1870 | 5,009,325 | 5,000,000 | 4,970,524 | | 3,915 | | | 3.250 | 3.350 | FA | 61,389 | 162,500 | 08/02/2016 | 08/15/2026 |
| 949480-AQ-3 | WELLESLEY COLLEGE WELCOL 4.046 07/01/33 | | | 4 | 1FE | 13,985,000 | 111.2800 | 15,562,508 | 13,985,000 | 13,985,000 | | | | | 4.046 | 4.046 | JJ | 282,917 | 565,833 | 03/29/2012 | 07/01/2033 |
| 94973V-AH-0 | ANTHEM INC ANTM 5.95 12/15/34 | | | | 2FE | 4,415,083 | 128.3220 | 5,543,519 | 4,320,000 | 4,392,882 | | (3,002) | | | 5.950 | 5.780 | JD | 11,424 | 257,040 | 07/22/2010 | 12/15/2034 |
| 94973V-AN-7 | ANTHEM INC ANTM 6 3/8 06/15/37 | LS | | | 2FE | 109,517 | 129.6670 | 142,633 | 110,000 | 109,622 | | 12 | | | 6.375 | 6.408 | JD | 312 | 7,013 | 06/05/2007 | 06/15/2037 |
| 94973V-AN-7 | ANTHEM INC ANTM 6 3/8 06/15/37 | | | | 2FE | 14,824,633 | 129.6670 | 19,307,342 | 14,890,000 | 14,838,870 | | 1,557 | | | 6.375 | 6.408 | JD | 42,188 | 949,238 | 06/05/2007 | 06/15/2037 |
| 949746-RG-8 | WELLS FARGO & COMPANY WELLS FARGO & CO | 0 | | 2 | 2FE | 1,920,000 | 108.9540 | 2,179,070 | 2,000,000 | 1,920,000 | | | | | 5.900 | 6.146 | JD | 5,244 | 118,000 | 02/11/2016 | 01/01/9999 |
| 949746-RW-3 | WELLS FARGO & COMPANY WFC 3 04/22/26 | | | | 1FE | 4,982,850 | 102.9220 | 5,146,075 | 5,000,000 | 4,988,589 | | 1,618 | | | 3.000 | 3.040 | AO | 28,750 | 150,000 | 04/15/2016 | 04/22/2026 |
| 949746-SK-8 | WELLS FARGO & COMPANY BASIC | 0 | | 2 | 1FE | 2,144,239 | 102.0220 | 2,142,453 | 2,100,000 | 2,139,681 | | (4,558) | | | 3.069 | 2.128 | JJ | 28,107 | | 10/03/2019 | 01/24/2023 |
| 94974B-FN-5 | WELLS FARGO & COMPANY WFC 4 1/8 08/15/23 | | | | 1FE | 9,911,500 | 106.0740 | 10,607,390 | 10,000,000 | 9,962,451 | | 9,403 | | | 4.125 | 4.238 | FA | 155,833 | 412,500 | 01/10/2014 | 08/15/2023 |
| 94978S-AA-7 | WELLS FARGO CAPITAL X WELLS FARGO CAPITAL X | 0 | | | 2FE | 3,789,980 | 125.3650 | 4,387,775 | 3,500,000 | 3,775,365 | | (9,886) | | | 5.950 | 5.244 | JD | 9,256 | 208,250 | 06/28/2018 | 12/15/2036 |
| 94980V-AG-3 | WELLS FARGO BANK NA WFC 5.95 08/26/36 | | | | 1FE | 14,052,189 | 132.6830 | 16,114,290 | 12,145,000 | 13,669,676 | | (58,468) | | | 5.950 | 4.843 | FA | 250,912 | 722,628 | 05/03/2012 | 08/26/2036 |
| 95040Q-AC-8 | WELLTOWER INC WELL 4 1/4 04/01/26 | | | 2 | 2FE | 9,922,700 | 108.5330 | 10,853,290 | 10,000,000 | 9,948,523 | | 7,029 | | | 4.250 | 4.163 | AO | 106,250 | 425,000 | 02/23/2016 | 04/01/2026 |
| 95040Q-AC-8 | WELLTOWER INC WELL 4 1/4 04/01/26 | 0 | | 2 | 2FE | 3,147,540 | 108.5330 | 3,255,987 | 3,000,000 | 3,107,596 | | (15,791) | | | 4.250 | 4.163 | AO | 31,875 | 127,500 | 05/17/2017 | 04/01/2026 |
| 95040Q-AJ-3 | WELLTOWER INC WELL 3.1 01/15/30 | | | 2 | 2FE | 4,990,800 | 101.1790 | 5,058,930 | 5,000,000 | 4,990,997 | | 197 | | | 3.100 | 3.121 | JJ | 56,833 | | 08/08/2019 | 01/15/2030 |
| 95709T-AJ-9 | WESTAR ENERGY INC EVRG 4.1 04/01/43 | LS | | 2 | 1FE | 193,741 | 111.4800 | 206,237 | 185,000 | 192,769 | | (211) | | | 4.100 | 3.822 | AO | 1,896 | 7,585 | 12/29/2014 | 04/01/2043 |
| 95709T-AJ-9 | WESTAR ENERGY INC EVRG 4.1 04/01/43 | | | 2 | 1FE | 6,419,643 | 111.4800 | 6,833,699 | 6,130,000 | 6,387,435 | | (7,001) | | | 4.100 | 3.822 | AO | 62,833 | 251,330 | 12/29/2014 | 04/01/2043 |
| 957576-AA-9 | WESTERN & SOUTHERN FIN WSFIN 5 3/4 07/15/33 | | | | 1FE | 38,539,800 | 125.4070 | 47,654,774 | 38,000,000 | 38,426,350 | | (20,551) | | | 5.750 | 5.630 | JJ | 1,007,528 | 2,185,000 | 09/10/2013 | 07/15/2033 |
| 958254-AB-0 | WESTERN GAS PARTNERS WES 4 07/01/22 | LS | | 2 | 2FE | 230,051 | 102.1390 | 234,919 | 230,000 | 229,989 | | (11) | | | 4.000 | 3.996 | JJ | 4,600 | 9,200 | 10/09/2012 | 07/01/2022 |
| 958254-AB-0 | WESTERN GAS PARTNERS WES 4 07/01/22 | | | 2 | 2FE | 15,773,499 | 102.1390 | 16,107,289 | 15,770,000 | 15,769,222 | | (745) | | | 4.000 | 3.996 | JJ | 315,400 | 630,800 | 10/09/2012 | 07/01/2022 |
| 958254-AE-4 | WESTERN GAS PARTNERS WESTERN GAS PARTNERS | 0 | | 2 | 2FE | 3,986,640 | 100.4180 | 4,016,708 | 4,000,000 | 3,990,937 | | 1,468 | | | 3.950 | 3.997 | JD | 13,167 | 158,000 | 01/26/2017 | 06/01/2025 |
| 958254-AH-7 | WESTERN GAS PARTNERS WES 4 1/2 03/01/28 | LS | | 1 | 2FE | 3,782,007 | 95.9700 | 3,646,860 | 3,800,000 | 3,784,723 | | 1,513 | | | 4.500 | 4.560 | MS | 57,000 | 171,000 | 02/21/2018 | 03/01/2028 |
| 958254-AH-7 | WESTERN GAS PARTNERS WES 4 1/2 03/01/28 | | | 1 | 2FE | 2,189,583 | 95.9700 | 2,111,340 | 2,200,000 | 2,191,155 | | 876 | | | 4.500 | 4.560 | MS | 33,000 | 99,000 | 02/21/2018 | 03/01/2028 |
| 959802-AM-1 | WESTERN UNION CO/THE WU 6.2 06/21/40 | | | | 2FE | 26,745,510 | 110.3990 | 29,807,622 | 27,000,000 | 26,774,775 | | 5,083 | | | 6.200 | 6.272 | JD | 46,500 | 1,674,000 | 12/02/2013 | 06/21/2040 |
| 959802-AX-7 | WESTERN UNION CO/THE WU 4 1/4 06/09/23 | LS | | 2 | 2FE | 40,967 | 105.2570 | 43,155 | 41,000 | 40,977 | | 6 | | | 4.250 | 4.268 | JD | 106 | 1,743 | 06/06/2018 | 06/09/2023 |
| 959802-AX-7 | WESTERN UNION CO/THE WU 4 1/4 06/09/23 | | | 2 | 2FE | 4,955,033 | 105.2570 | 5,219,670 | 4,959,000 | 4,956,172 | | 748 | | | 4.250 | 4.268 | JD | 12,880 | 210,758 | 06/06/2018 | 06/09/2023 |
| 960386-AL-4 | WABTEC WAB 3.45 11/15/26 | | | 2 | 2FE | 24,474,200 | 100.5120 | 25,128,100 | 25,000,000 | 24,573,962 | | 52,791 | | | 3.450 | 3.731 | MN | 110,208 | 862,500 | 01/25/2018 | 11/15/2026 |
| 960413-AF-9 | WESTLAKE CHEMICAL CORP WLK 3.6 07/15/22 | | | 2 | 2FE | 14,526,918 | 102.3480 | 15,079,895 | 14,734,000 | 14,658,649 | | 26,185 | | | 3.600 | 3.804 | JJ | 244,584 | 530,424 | 06/05/2015 | 07/15/2022 |
| 960413-AT-9 | WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 | LS | | 2 | 2FE | 586,225 | 103.2580 | 607,156 | 588,000 | 587,042 | | 240 | | | 3.600 | 3.625 | FA | 7,997 | 18,522 | 07/10/2019 | 08/15/2026 |
| 960413-AT-9 | WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 | | | 2 | 2FE | 39,293,014 | 103.2580 | 40,696,004 | 39,412,000 | 39,347,821 | | 16,111 | | | 3.600 | 3.625 | FA | 536,003 | 1,241,478 | 07/10/2019 | 08/15/2026 |
| 96145D-AD-7 | WESTROCK CO WRK 3 3/8 09/15/27 | | | 2 | 2FE | 9,996,320 | 102.2730 | 10,227,260 | 10,000,000 | 9,996,800 | | 480 | | | 3.375 | 3.380 | MS | 99,375 | 337,500 | 02/20/2019 | 09/15/2027 |
| 96145D-AD-7 | WESTROCK CO WRK 3 3/8 09/15/27 | 0 | | 2 | 2FE | 2,998,896 | 102.2730 | 3,068,178 | 3,000,000 | 2,999,040 | | 144 | | | 3.375 | 3.380 | MS | 29,813 | 101,250 | 02/20/2019 | 09/15/2027 |
| 96145D-AH-8 | WESTROCK CO WRK 4 03/15/28 | | | 2 | 2FE | 9,984,163 | 106.4820 | 10,648,170 | 10,000,000 | 9,985,659 | | 1,496 | | | 4.000 | 4.021 | MS | 117,778 | 400,000 | 02/20/2019 | 03/15/2028 |
| 961548-AV-6 | WESTROCK MWV LLC WRK 8.2 01/15/30 | | | | 2FE | 10,050,570 | 136.7190 | 11,621,107 | 8,500,000 | 9,440,674 | | (64,087) | | | 8.200 | 6.670 | JJ | 321,394 | 697,000 | 10/19/2005 | 01/15/2030 |
| 962166-BX-1 | WEYERHAEUSER CO WY 4 11/15/29 | LS | | 2 | 2FE | 149,358 | 108.4620 | 162,693 | 150,000 | 149,394 | | 36 | | | 4.000 | 4.050 | MN | 767 | 4,333 | 02/22/2019 | 11/15/2029 |
| 962166-BX-1 | WEYERHAEUSER CO WY 4 11/15/29 | | | 2 | 2FE | 46,649,482 | 108.4620 | 50,814,306 | 46,850,000 | 46,660,598 | | 11,116 | | | 4.000 | 4.050 | MN | 239,456 | 1,353,444 | 02/22/2019 | 11/15/2029 |
| 96332O-AR-7 | WHIRLPOOL CORP WHR 4 03/01/24 | | | | 2FE | 9,009,050 | 105.7930 | 9,521,406 | 9,000,000 | 9,004,230 | | (917) | | | 4.000 | 3.988 | MS | 120,000 | 360,000 | 02/24/2014 | 03/01/2024 |
| 96332H-CE-7 | WHIRLPOOL CORP WHR 4.7 06/01/22 | | | | 2FE | 12,481,250 | 105.8000 | 13,224,963 | 12,500,000 | 12,494,640 | | 2,048 | | | 4.700 | 4.719 | JD | 48,958 | 587,500 | 05/29/2012 | 06/01/2022 |
| 96332H-CF-4 | WHIRLPOOL CORP WHR 3.7 03/01/23 | | | | 2FE | 7,744,661 | 104.2280 | 8,181,898 | 7,850,000 | 7,809,771 | | 11,671 | | | 3.700 | 3.873 | MS | 96,817 | 290,450 | 11/21/2013 | 03/01/2023 |
| 96928*-FV-4 | WILLIAM BLAIR & COMPANY CTL | | | 4 | 1 | 13,958,503 | 105.0630 | 14,665,222 | 13,958,503 | 13,958,503 | | | | | 4.090 | 4.125 | MON | 25,373 | 570,903 | 09/30/2014 | 09/15/2044 |
| 96949L-AB-1 | WILLIAMS PARTNERS LP WMB 4 09/15/25 | | | 2 | 2FE | 6,871,480 | 105.9060 | 7,413,441 | 7,000,000 | 6,922,655 | | 11,761 | | | 4.000 | 4.220 | MS | 82,444 | 280,000 | 05/05/2015 | 09/15/2025 |
| 96950F-AF-1 | WILLIAMS PARTNERS LP WMB 6.3 04/15/40 | LS | | | 2FE | 109,222 | 124.1210 | 124,121 | 100,000 | 107,757 | | (201) | | | 6.300 | 5.652 | AO | 1,330 | 6,300 | 06/24/2011 | 04/15/2040 |
| 96950F-AF-1 | WILLIAMS PARTNERS LP WMB 6.3 04/15/40 | | | | 2FE | 16,274,128 | 124.1210 | 18,494,089 | 14,900,000 | 16,055,802 | | (29,944) | | | 6.300 | 5.652 | AO | 198,170 | 938,700 | 06/24/2011 | 04/15/2040 |
| 96950F-AJ-3 | WILLIAMS PARTNERS LP WMB 3.35 08/15/22 | | | 2 | 2FE | 7,430,980 | 102.5180 | 8,201,464 | 8,000,000 | 7,806,696 | | 68,204 | | | 3.350 | 4.335 | FA | 101,244 | 268,000 | 11/13/2013 | 08/15/2022 |
| 970648-AF-8 | WILLIS NORTH AMERICA INC WLTW 3.6 05/15/24 | | | 2 | 2FE | 9,991,400 | 104.4370 | 10,443,650 | 10,000,000 | 9,994,372 | | 1,168 | | | 3.600 | 3.614 | MN | 46,000 | 360,000 | 05/11/2017 | 05/15/2024 |
| 970648-AJ-0 | WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29 | LS | | 2 | 2FE | 197,955 | 99.3250 | 198,649 | 200,000 | 198,006 | | 51 | | | 2.950 | 3.069 | MS | 1,819 | | 09/17/2019 | 09/15/2029 |
| 970648-AJ-0 | WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29 | | | 2 | 2FE | 24,546,405 | 99.3250 | 24,632,476 | 24,800,000 | 24,552,739 | | 6,334 | | | 2.950 | 3.069 | MS | 225,577 | | 09/17/2019 | 09/15/2029 |
| 97263B-AA-1 | WILTON RE FINANCE LLC WILTON 5 7/8 03/30/33 | | | 2 | 2FE | 15,618,125 | 103.2410 | 15,512,020 | 15,025,000 | 15,287,151 | | (72,474) | | | 5.875 | 5.282 | MS | 223,132 | 882,719 | 07/16/2015 | 03/30/2033 |
| 976657-AG-1 | WEC ENERGY GROUP INC WEC 6.2 04/01/33 | LS | | | 2FE | 12,655 | 124.6650 | 14,960 | 12,000 | 12,475 | | (23) | | | 6.200 | 5.769 | AO | 186 | 744 | 08/03/2010 | 04/01/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 976657-AG-1 | WEC ENERGY GROUP INC WEC 6.2 04/01/33 | | | | 2FE | 1,147,360 | 124.6650 | 1,356,352 | 1,088,000 | 1,131,041 | | (2,117) | | | 6.200 | 5.769 | AO | 16,864 | 67,456 | 08/03/2010 | 04/01/2033 |
| 976657-AH-9 | WEC ENERGY GROUP INC WEC Float 05/15/67 | | | 2 | 2FE | 10,145,300 | 92.5000 | 9,268,500 | 10,020,000 | 10,020,000 | | | | | 4.022 | 2.148 | FMAN | 52,619 | 467,923 | 07/18/2011 | 05/15/2067 |
| 976826-BE-6 | WISCONSIN POWER & LIGHT LNT 6 3/8 08/15/37 | | | | 1FE | 1,342,411 | 136.3280 | 1,522,783 | 1,117,000 | 1,295,514 | | (6,200) | | | 6.375 | 5.000 | FA | 26,901 | 71,209 | 10/13/2010 | 08/15/2037 |
| 976826-BK-2 | WISCONSIN POWER & LIGHT LNT 4.1 10/15/44 | | | 2 | 1FE | 25,008,390 | 107.6580 | 26,914,525 | 25,000,000 | 25,007,507 | | (190) | | | 4.100 | 4.098 | AO | 216,389 | 1,025,000 | 10/06/2014 | 10/15/2044 |
| 97786#-AK-8 | WOLSELY CAPITAL INC WOLSELEY CAPITAL INC | | | | 2FE | 5,000,000 | 101.9880 | 5,099,400 | 5,000,000 | 5,000,000 | | | | | 3.730 | 3.730 | MS | 62,167 | 187,750 | 09/01/2015 | 09/01/2025 |
| 97786#-AL-6 | WOLSELY CAPITAL INC WOLSELEY CAPITAL INC | | | | 2FE | 15,000,000 | 102.1700 | 15,325,500 | 15,000,000 | 15,000,000 | | | | | 3.830 | 3.830 | MS | 191,500 | 578,250 | 09/01/2015 | 09/01/2027 |
| 980745-E#-6 | WOODWARD GOVERNOR COMPANY SERIES L SENIOR NOTES | | | | 2 | 15,000,000 | 104.9170 | 15,737,550 | 15,000,000 | 15,000,000 | | | | | 4.180 | 4.181 | AO | 156,750 | 627,000 | 11/15/2013 | 11/15/2025 |
| 980745-G#-4 | WOODWARD GOVERNOR COMPANY WOODWARD INC | | | | 2 | 2,000,000 | 107.3180 | 2,146,360 | 2,000,000 | 2,000,000 | | | | | 4.610 | 4.610 | MN | 7,939 | 92,200 | 05/31/2018 | 05/30/2033 |
| 980745-G*-8 | WOODWARD GOVERNOR COMPANY WOODWARD INC | | | | 2 | 5,000,000 | 107.2060 | 5,360,300 | 5,000,000 | 5,000,000 | | | | | 4.410 | 4.410 | MN | 18,988 | 220,500 | 05/31/2018 | 05/30/2029 |
| 980745-G@-6 | WOODWARD GOVERNOR COMPANY WOODWARD INC | | | | 2 | 4,000,000 | 107.9720 | 4,318,880 | 4,000,000 | 4,000,000 | | | | | 4.460 | 4.460 | MN | 15,362 | 178,400 | 05/31/2018 | 05/30/2030 |
| 981811-AE-2 | WORTHINGTON INDUSTRIES WOR 4.55 04/15/26 | | | | 2FE | 23,059,470 | 106.7770 | 24,558,595 | 23,000,000 | 23,035,054 | | (4,731) | | | 4.550 | 4.522 | AO | 220,928 | 1,046,500 | 04/10/2014 | 04/15/2026 |
| 983024-AG-5 | WYETH LLC PFE 6 1/2 02/01/34 | | | | 1FE | 5,434,009 | 139.7540 | 6,302,905 | 4,510,000 | 5,188,057 | | (32,522) | | | 6.500 | 5.000 | FA | 122,146 | 293,150 | 10/15/2010 | 02/01/2034 |
| 983024-AL-4 | WYETH LLC PFE 6 02/15/36 | | | | 1FE | 15,242,583 | 133.1740 | 17,634,861 | 13,242,000 | 14,837,521 | | (63,747) | | | 6.000 | 4.909 | FA | 300,152 | 794,520 | 08/20/2013 | 02/15/2036 |
| 98385X-AM-8 | XTO ENERGY INC XOM 6 3/4 08/01/37 | | | | 1FE | 5,723,736 | 146.9520 | 6,705,424 | 4,563,000 | 5,483,250 | | (32,029) | | | 6.750 | 5.011 | FA | 128,334 | 308,003 | 11/15/2010 | 08/01/2037 |
| 98389B-AR-1 | XCEL ENERGY INC XEL 3.3 06/01/25 | | | 2 | 2FE | 5,034,250 | 104.2590 | 5,212,925 | 5,000,000 | 5,020,546 | | (3,800) | | | 3.300 | 3.209 | JD | 13,750 | 165,000 | 03/03/2016 | 06/01/2025 |
| 98419M-AB-6 | XYLEM INC XYL 4 7/8 10/01/21 | | | | 2FE | 6,586,034 | 104.7660 | 6,338,367 | 6,050,000 | 6,176,529 | | (68,959) | | | 4.875 | 3.629 | AO | 73,734 | 294,938 | 11/19/2013 | 10/01/2021 |
| 98419M-AK-6 | XYLEM INC XYL 4 3/8 11/01/46 | | | 2 | 2FE | 33,298,690 | 109.3850 | 36,097,017 | 33,000,000 | 33,282,336 | | (5,483) | | | 4.375 | 4.320 | MN | 240,625 | 1,443,750 | 01/17/2017 | 11/01/2046 |
| 98420E-AC-9 | XLIT LTD XLIT LTD | 0 | | | 2FE | 6,986,879 | 109.0000 | 7,630,008 | 7,000,000 | 6,991,948 | | 1,324 | | | 4.450 | 4.475 | MS | 78,740 | 311,500 | 04/22/2016 | 03/31/2025 |
| 98420E-AD-7 | XLIT LTD | 0 | | | 2FE | 3,388,405 | 127.8220 | 4,473,778 | 3,500,000 | 3,395,171 | | 1,796 | | | 5.500 | 5.725 | MS | 48,660 | 192,500 | 02/04/2016 | 03/31/2045 |
| 984851-AD-7 | YARA INTERNATIONAL ASA YARNO 3.8 06/06/26 | | | 2 | 2FE | 34,825,710 | 102.3750 | 35,831,250 | 35,000,000 | 34,875,830 | | 16,646 | | | 3.800 | 3.863 | JD | 92,361 | 1,330,000 | 03/20/2018 | 06/06/2026 |
| 984851-AF-2 | YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28 | LS | | 2 | 2FE | 109,723 | 109.1860 | 120,104 | 110,000 | 109,758 | | 23 | | | 4.750 | 4.782 | JD | 435 | 5,225 | 05/24/2018 | 06/01/2028 |
| 984851-AF-2 | YARA INTERNATIONAL ASA YARNO 4 3/4 06/01/28 | | | 2 | 2FE | 9,865,077 | 109.1860 | 10,798,476 | 9,890,000 | 9,868,284 | | 2,052 | | | 4.750 | 4.782 | JD | 39,148 | 469,775 | 05/24/2018 | 06/01/2028 |
| 98956P-AB-8 | ZIMMER BIOMET HOLDINGS ZBH 5 3/4 11/30/39 | LS | | | 2FE | 125,029 | 118.7390 | 143,675 | 121,000 | 124,326 | | (94) | | | 5.750 | 5.518 | MN | 599 | 6,958 | 09/03/2010 | 11/30/2039 |
| 98956P-AB-8 | ZIMMER BIOMET HOLDINGS ZBH 5 3/4 11/30/39 | | | | 2FE | 18,161,182 | 118.7390 | 20,869,619 | 17,576,000 | 18,059,118 | | (13,637) | | | 5.750 | 5.518 | MN | 87,026 | 1,010,620 | 09/03/2010 | 11/30/2039 |
| 98956P-AF-9 | ZIMMER BIOMET HOLDINGS ZBH 3.55 04/01/25 | LS | | 2 | 2FE | 146,655 | 105.1740 | 154,606 | 147,000 | 146,805 | | 33 | | | 3.550 | 3.578 | AO | 1,305 | 5,219 | 03/10/2015 | 04/01/2025 |
| 98956P-AF-9 | ZIMMER BIOMET HOLDINGS ZBH 3.55 04/01/25 | | | 2 | 2FE | 9,829,845 | 105.1740 | 10,362,784 | 9,853,000 | 9,839,926 | | 2,226 | | | 3.550 | 3.578 | AO | 87,445 | 349,782 | 03/10/2015 | 04/01/2025 |
| 98956P-AK-8 | ZIMMER BIOMET HOLDINGS ZIMMER BIOMET HOLDINGS | 0 | | 2 | 2FE | 2,024,000 | 100.0390 | 2,000,785 | 2,000,000 | 2,001,621 | | (9,591) | | | 2.700 | 2.211 | AO | 13,500 | 54,000 | 08/14/2017 | 04/01/2020 |
| 98978V-AB-9 | ZOETIS INC ZTS 3 1/4 02/01/23 | | | 2 | 2FE | 20,175,179 | 103.1980 | 20,639,520 | 20,000,000 | 20,061,753 | | (20,321) | | | 3.250 | 3.136 | FA | 270,833 | 650,000 | 10/31/2013 | 02/01/2023 |
| 98978V-AH-6 | ZOETIS INC ZTS 4.7 02/01/43 | | | 2 | 2FE | 6,347,140 | 118.8050 | 7,128,300 | 6,000,000 | 6,331,815 | | (8,550) | | | 4.700 | 4.314 | FA | 117,500 | 282,000 | 03/05/2018 | 02/01/2043 |
| 98978V-AM-5 | ZOETIS INC ZTS 3.95 09/12/47 | | | 2 | 2FE | 9,940,800 | 108.6550 | 10,865,530 | 10,000,000 | 9,943,286 | | 1,107 | | | 3.950 | 3.984 | MS | 119,597 | 395,000 | 09/05/2017 | 09/12/2047 |
| BL3219-12-0 | TELESAT LLC LOAN | | | 2 | 3FE | 3,900,000 | 100.6460 | 3,925,194 | 3,900,000 | 3,900,000 | | | | | 4.465 | 4.507 | MON | 12,577 | | 12/12/2019 | 11/22/2026 |
| BL3236-02-5 | CBS RADIO INC LOAN | | | 2 | 3FE | 1,736,842 | 100.9380 | 1,753,125 | 1,736,842 | 1,736,842 | | | | | 1.710 | 1.716 | MON | 2,228 | 3,399 | 12/17/2019 | 11/17/2024 |
| C9716#-AK-5 | WASTE CONNECTIONS WASTE CONNECTIONS | | | | 2 | 6,000,000 | 103.5610 | 6,213,660 | 6,000,000 | 6,000,000 | | | | | 3.490 | 3.490 | AO | 41,298 | 209,400 | 04/19/2017 | 04/20/2027 |
| L9082*-AM-1 | TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA | | | | 2PL | 18,000,000 | 96.7340 | 17,412,120 | 18,000,000 | 18,000,000 | | | | | 5.550 | 5.550 | MN | 88,800 | 999,000 | 05/29/2018 | 05/29/2023 |
| L9082*-AN-9 | TRAFIGURA FUNDING SA TRAFIGURA FUNDING SA | | | | 2PL | 18,000,000 | 94.8430 | 17,071,740 | 18,000,000 | 18,000,000 | | | | | 5.720 | 5.720 | MN | 91,520 | 1,029,600 | 05/29/2018 | 05/29/2025 |
| N9061#-AB-4 | VTTI BV VTTI MLP BV | | | | 2 | 2,000,000 | 107.2560 | 2,145,120 | 2,000,000 | 2,000,000 | | | | | 4.870 | 4.870 | JD | 4,329 | 97,400 | 12/15/2015 | 12/15/2025 |
| N9061#-AC-2 | VTTI BV VTTI MLP BV | | | | 2Z | 7,000,000 | 107.8830 | 7,551,810 | 7,000,000 | 7,000,000 | | | | | 4.970 | 4.970 | JD | 15,462 | 347,900 | 12/15/2015 | 12/15/2027 |
| N9061@-AG-5 | VTTI BV VTTI BV | | | | 2 | 8,000,000 | 104.3970 | 8,351,760 | 8,000,000 | 8,000,000 | | | | | 4.050 | 4.050 | JD | 14,400 | 324,000 | 12/13/2017 | 12/15/2027 |
| N9061@-AH-3 | VTTI BV VTTI BV | | | | 2 | 4,000,000 | 104.3900 | 4,175,600 | 4,000,000 | 4,000,000 | | | | | 4.150 | 4.150 | JD | 7,378 | 166,000 | 12/13/2017 | 12/15/2029 |
| 008474-B*-8 | AGNICO-EAGLE MINES LTD SERIES A SENIOR NOTES | | A | | 2 | 8,000,000 | 103.3250 | 8,266,000 | 8,000,000 | 8,000,000 | | | | | 4.870 | 4.870 | JJ | 169,909 | 389,600 | 07/24/2012 | 07/24/2022 |
| 008474-C#-3 | AGNICO-EAGLE MINES LTD AGNICO MINES LIMITED | | A | | 2FE | 1,000,000 | 103.3990 | 1,033,990 | 1,000,000 | 1,000,000 | | | | | 4.420 | 4.420 | JD | 246 | 44,200 | 06/29/2017 | 06/29/2025 |
| 008474-E*-5 | AGNICO-EAGLE MINES LTD AGNICO EAGLE MINES LTD | | A | | 2FE | 2,000,000 | 102.8470 | 2,056,940 | 2,000,000 | 2,000,000 | | | | | 4.380 | 4.380 | AO | 20,927 | 87,600 | 04/05/2018 | 04/05/2028 |
| 008916-AC-2 | AGRIUM INC AGUCN 7.8 02/01/27 | | A | | 2FE | 2,650,956 | 122.9380 | 2,784,548 | 2,265,000 | 2,482,018 | | (23,846) | | | 7.800 | 6.113 | FA | 73,613 | 176,670 | 02/09/2011 | 02/01/2027 |
| 009088-AA-3 | AIR CANADA ACACN 3 3/4 12/15/27 | | A | | 1FE | 8,312,253 | 104.0000 | 8,644,743 | 8,312,253 | 8,312,253 | | | | | 3.750 | 3.750 | JD | 13,854 | 311,710 | 12/01/2015 | 06/15/2029 |
| 009088-AB-1 | AIR CANADA ACACN 4 1/8 12/15/27 | | A | | 1FE | 10,023,510 | 105.1250 | 10,485,878 | 9,974,676 | 10,011,534 | | (3,144) | | | 4.125 | 4.077 | JD | 18,287 | 411,455 | 12/02/2015 | 06/15/2029 |
| 009090-AA-9 | AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 | | A | 4 | 1FE | 8,154,964 | 102.4600 | 8,355,577 | 8,154,964 | 8,154,964 | | | | | 3.600 | 3.600 | MS | 86,443 | 293,579 | 03/11/2015 | 09/15/2027 |
| 013716-AU-9 | RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33 | LS | A | | 1FE | 99,887 | 135.4650 | 135,465 | 100,000 | 99,924 | | 3 | | | 6.125 | 6.133 | JD | 272 | 6,125 | 02/12/2010 | 12/15/2033 |
| 013716-AU-9 | RIO TINTO ALCAN INC RIOLN 6 1/8 12/15/33 | | A | | 1FE | 10,926,599 | 135.4650 | 14,818,538 | 10,939,000 | 10,930,711 | | 366 | | | 6.125 | 6.133 | JD | 29,778 | 670,014 | 02/12/2010 | 12/15/2033 |
| 013716-AW-5 | RIO TINTO ALCAN INC RIOLN 5 3/4 06/01/35 | | A | | 1FE | 8,411,148 | 125.5320 | 10,230,817 | 8,150,000 | 8,370,707 | | (9,608) | | | 5.750 | 5.480 | JD | 39,052 | 468,625 | 01/10/2014 | 06/01/2035 |
| 015644-A*-8 | ALGOMA CENTRAL CORPORATION | | | | 3 | 8,000,000 | 100.7720 | 8,061,760 | 8,000,000 | 8,000,000 | | | | | 5.110 | 5.110 | JJ | 183,960 | 408,850 | 07/19/2011 | 07/19/2021 |
| 01626P-AG-1 | ALIMENTATION COUCHE-TARD ATDBCN 4 1/2 07/26/47 | | A | 2 | 2FE | 9,995,100 | 106.1020 | 10,610,180 | 10,000,000 | 9,995,300 | | 85 | | | 4.500 | 4.474 | JJ | 193,750 | 450,000 | 07/19/2017 | 07/26/2047 |
| 01626P-AG-1 | ALIMENTATION COUCHE-TARD ATDBCN 4 1/2 07/26/47 | 0 | A | 2 | 2FE | 2,556,955 | 106.1020 | 2,652,545 | 2,500,000 | 2,554,793 | | (1,058) | | | 4.500 | 4.474 | JJ | 48,438 | 112,500 | 02/09/2018 | 07/26/2047 |
| 01626P-AH-9 | ALIMENTATION COUCHE-TARD ATDBCN 3.55 07/26/27 | | A | 2 | 2FE | 14,979,900 | 102.5330 | 15,380,010 | 15,000,000 | 14,984,154 | | 1,794 | | | 3.550 | 3.566 | JJ | 229,271 | 532,500 | 07/19/2017 | 07/26/2027 |
| 064159-LH-7 | BANK OF NOVA SCOTIA BANK OF NOVA SCOTIA | 0 | A | | 1FE | 3,000,000 | 100.3280 | 3,009,830 | 3,000,000 | 3,000,000 | | | | | 2.406 | 2.799 | JAJO | 14,435 | 89,907 | 04/17/2018 | 04/20/2021 |
| 067901-AA-6 | BARRICK GOLD CORP ABXCN 5.8 11/15/34 | | A | | 2FE | 4,388,850 | 113.4010 | 5,108,715 | 4,505,000 | 4,414,525 | | 3,668 | | | 5.800 | 6.006 | MN | 33,387 | 261,290 | 06/23/2014 | 11/15/2034 |
| 06849V-AA-1 | BARRICK GOLD FINANCE CO ABXCN 5.8 11/15/34 | | A | | 2FE | 7,756,252 | 115.4240 | 9,252,356 | 8,016,000 | 7,818,346 | | 8,001 | | | 5.800 | 6.054 | MN | 59,407 | 464,928 | 04/13/2010 | 11/15/2034 |
| 0778FP-AA-7 | BELL CANADA INC BCECN 4.464 04/01/48 | | A | 2 | 2FE | 25,000,000 | 116.1250 | 29,031,250 | 25,000,000 | 25,000,000 | | | | | 4.464 | 4.464 | MS | 285,200 | 1,116,000 | 03/26/2018 | 03/29/2048 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 10549P-AG-6 | BROOKFIELD ASSET MAN INC BAMACN 7 3/8 03/01/33 | | A | | 2FE | 5,451,200 | 131.9580 | 6,597,885 | 5,000,000 | 5,338,758 | | (15,768) | | | 7.375 | 6.597 | MS | 122,917 | 368,750 | 10/07/2010 | 03/01/2033 |
| 112585-AH-7 | BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25 | LS | A | 2 | 1FE | 131,917 | 107.2950 | 142,702 | 133,000 | 132,349 | | 114 | | | 4.000 | 4.108 | JJ | 2,453 | 5,320 | 12/15/2015 | 01/15/2025 |
| 112585-AH-7 | BROOKFIELD ASSET MAN INC BAMACN 4 01/15/25 | | A | 2 | 1FE | 23,672,693 | 107.2950 | 25,608,098 | 23,867,000 | 23,750,115 | | 20,370 | | | 4.000 | 4.108 | JJ | 440,214 | 954,680 | 12/15/2015 | 01/15/2025 |
| 11271L-AB-8 | BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47 | | A | 2 | 1FE | 10,398,200 | 114.7000 | 11,469,990 | 10,000,000 | 10,395,508 | | (2,692) | | | 4.700 | 4.448 | MS | 131,861 | 235,000 | 07/23/2019 | 09/20/2047 |
| 11271L-AC-6 | BROOKFIELD FINANCE INC BROOKFIELD FINANCE INC | 0 | A | 2 | 1FE | 1,993,080 | 107.5980 | 2,151,968 | 2,000,000 | 1,994,241 | | 596 | | | 3.900 | 3.942 | JJ | 33,800 | 78,000 | 01/11/2018 | 01/25/2028 |
| 11271L-AD-4 | BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29 | | A | 2 | 1FE | 4,991,050 | 114.6490 | 5,732,465 | 5,000,000 | 4,992,281 | | 1,231 | | | 4.850 | 4.871 | MS | 61,972 | 161,667 | 01/24/2019 | 03/29/2029 |
| 124765-G@-1 | CAE INC CAE INC | | A | | 2 | 11,000,000 | 107.9190 | 11,871,090 | 11,000,000 | 11,000,000 | | | | | 4.720 | 4.720 | MS | 155,760 | 259,600 | 03/13/2019 | 03/13/2034 |
| 125094-AC-6 | SERVICES FINANCIERS CDPQ CADEPO 5.6 11/25/39 | | A | | 1FE | 49,034,249 | 135.5230 | 59,067,612 | 43,585,000 | 48,174,700 | | (137,518) | | | 5.600 | 4.771 | MN | 244,076 | 2,440,760 | 02/05/2014 | 11/25/2039 |
| 12591D-AC-5 | CNOOC FINANCE 2014 ULC CNOOC 4 1/4 04/30/24 | LS | | | 1FE | 207,095 | 106.8560 | 222,261 | 208,000 | 207,561 | | 90 | | | 4.250 | 4.304 | AO | 1,498 | 8,840 | 04/23/2014 | 04/30/2024 |
| 12591D-AC-5 | CNOOC FINANCE 2014 ULC CNOOC 4 1/4 04/30/24 | | | | 1FE | 24,684,155 | 106.8560 | 26,491,839 | 24,792,000 | 24,739,640 | | 10,782 | | | 4.250 | 4.304 | AO | 178,537 | 1,053,660 | 04/23/2014 | 04/30/2024 |
| 136375-BL-5 | CANADIAN NATL RAILWAY CNRCN 6 1/4 08/01/34 | LS | A | | 1FE | 136,764 | 138.1870 | 161,679 | 117,000 | 131,730 | | (672) | | | 6.250 | 5.022 | FA | 3,047 | 7,313 | 11/30/2010 | 08/01/2034 |
| 136375-BL-5 | CANADIAN NATL RAILWAY CNRCN 6 1/4 08/01/34 | | A | | 1FE | 8,513,278 | 138.1870 | 10,064,159 | 7,283,000 | 8,199,885 | | (41,812) | | | 6.250 | 5.022 | FA | 189,661 | 455,188 | 11/30/2010 | 08/01/2034 |
| 136375-BN-1 | CANADIAN NATL RAILWAY CNRCN 6.2 06/01/36 | LS | A | | 1FE | 341,199 | 138.2670 | 414,800 | 300,000 | 332,151 | | (1,214) | | | 6.200 | 5.220 | JD | 1,550 | 18,600 | 11/18/2010 | 06/01/2036 |
| 136375-BN-1 | CANADIAN NATL RAILWAY CNRCN 6.2 06/01/36 | | A | | 1FE | 4,776,786 | 138.2670 | 5,807,193 | 4,200,000 | 4,650,113 | | (16,997) | | | 6.200 | 5.220 | JD | 21,700 | 260,400 | 11/18/2010 | 06/01/2036 |
| 136375-BQ-4 | CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37 | | A | | 1FE | 7,191,180 | 142.8250 | 8,569,470 | 6,000,000 | 6,948,723 | | (32,179) | | | 6.375 | 4.773 | MN | 48,875 | 382,500 | 11/03/2010 | 11/15/2037 |
| 136375-BQ-4 | CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37 | 0 | A | | 1FE | 2,592,620 | 142.8250 | 2,856,490 | 2,000,000 | 2,573,334 | | (19,286) | | | 6.375 | 4.773 | MN | 16,292 | 127,500 | 02/01/2019 | 11/15/2037 |
| 136375-BZ-4 | CANADIAN NATL RAILWAY CNRCN 4 1/2 11/07/43 | | A | 2 | 1FE | 17,498,934 | 116.8400 | 19,000,439 | 16,262,000 | 17,366,407 | | (28,303) | | | 4.500 | 4.046 | MN | 109,769 | 731,790 | 02/25/2015 | 11/07/2043 |
| 136375-CX-6 | CANADIAN NATL RAILWAY CNRCN 3.2 08/02/46 | | A | 2 | 1FE | 9,891,400 | 101.8520 | 10,185,230 | 10,000,000 | 9,899,142 | | 2,357 | | | 3.200 | 3.257 | FA | 132,444 | 320,000 | 07/28/2016 | 08/02/2046 |
| 136385-AE-1 | CANADIAN NATL RESOURCES CNQCN 6.45 06/30/33 | | A | | 2FE | 5,255,976 | 127.8320 | 6,419,713 | 5,022,000 | 5,194,707 | | (8,074) | | | 6.450 | 6.073 | JD | 900 | 323,919 | 06/04/2010 | 06/30/2033 |
| 136385-AG-6 | CANADIAN NATL RESOURCES CNQCN 5.85 02/01/35 | | A | | 2FE | 7,498,018 | 123.0750 | 9,446,014 | 7,675,000 | 7,539,587 | | 5,364 | | | 5.850 | 6.029 | FA | 187,078 | 448,988 | 03/03/2010 | 02/01/2035 |
| 136385-AX-9 | CANADIAN NATL RESOURCES CNQCN 3.85 06/01/27 | | A | 2 | 2FE | 18,942,240 | 106.5080 | 20,236,596 | 19,000,000 | 18,955,131 | | 5,128 | | | 3.850 | 3.887 | JD | 60,958 | 731,500 | 05/23/2017 | 06/01/2027 |
| 13645R-AE-4 | CANADIAN PACIFIC RR CO CP 5 3/4 03/15/33 | | A | | 2FE | 2,634,625 | 125.4230 | 3,135,583 | 2,500,000 | 2,597,436 | | (4,977) | | | 5.750 | 5.335 | MS | 42,326 | 143,750 | 10/07/2010 | 03/15/2033 |
| 13645R-AF-1 | CANADIAN PACIFIC RR CO CP 5.95 05/15/37 | | A | | 2FE | 7,560,101 | 132.6530 | 9,340,063 | 7,041,000 | 7,455,769 | | (14,105) | | | 5.950 | 5.422 | MN | 53,531 | 418,940 | 11/30/2010 | 05/15/2037 |
| 13645R-AK-0 | CANADIAN PACIFIC RR CO CP 4.45 03/15/23 | | A | 2 | 2FE | 7,603,840 | 106.1020 | 8,488,168 | 8,000,000 | 7,871,219 | | 36,196 | | | 4.450 | 5.000 | MS | 104,822 | 356,000 | 02/04/2011 | 03/15/2023 |
| 13645R-AS-3 | CANADIAN PACIFIC RR CO CP 2.9 02/01/25 | | A | 2 | 2FE | 6,608,350 | 102.4690 | 7,172,823 | 7,000,000 | 6,773,940 | | 39,849 | | | 2.900 | 3.601 | FA | 84,583 | 203,000 | 07/29/2015 | 02/01/2025 |
| 13645R-AT-1 | CANADIAN PACIFIC RR CO CP 3.7 02/01/26 | | A | 2 | 2FE | 9,993,140 | 105.9120 | 10,591,210 | 10,000,000 | 9,995,687 | | 619 | | | 3.700 | 3.708 | FA | 154,167 | 370,000 | 07/29/2015 | 02/01/2026 |
| 13805Q-A@-1 | CANPOTEX LIMITED | | A | | 1 | 4,000,000 | 103.5980 | 4,143,920 | 4,000,000 | 4,000,000 | | | | | 3.860 | 3.860 | JD | 429 | 154,400 | 01/08/2015 | 01/08/2029 |
| 15135U-AF-6 | CENOVUS ENERGY INC CVECN 6 3/4 11/15/39 | | A | | 2FE | 13,928,719 | 127.3810 | 15,550,709 | 12,208,000 | 13,631,691 | | (39,693) | | | 6.750 | 5.742 | MN | 105,294 | 824,040 | 10/18/2010 | 11/15/2039 |
| 15135U-AG-4 | CENOVUS ENERGY INC CVECN 3 08/15/22 | LS | A | 2 | 2FE | 14,448,652 | 101.2260 | 14,672,723 | 14,495,000 | 14,480,778 | | 5,129 | | | 3.000 | 3.039 | FA | 164,277 | 434,850 | 03/08/2013 | 08/15/2022 |
| 15135U-AG-4 | CENOVUS ENERGY INC CVECN 3 08/15/22 | | A | 2 | 2FE | 5,487,398 | 101.2260 | 5,572,497 | 5,505,000 | 5,499,599 | | 1,948 | | | 3.000 | 3.039 | FA | 62,390 | 165,150 | 03/08/2013 | 08/15/2022 |
| 15135U-AJ-8 | CENOVUS ENERGY INC CENOVUS ENERGY INC | 0 | A | 2 | 2FE | 995,710 | 103.6670 | 1,036,665 | 1,000,000 | 997,569 | | 599 | | | 3.800 | 3.871 | MS | 11,189 | 38,000 | 10/25/2016 | 09/15/2023 |
| 22576C-E#-4 | CRESCENT POINT ENERGY CORP | | A | | 2 | 7,000,000 | 95.7740 | 6,704,180 | 7,000,000 | 7,000,000 | | | | | 3.780 | 3.780 | JD | 13,965 | 264,600 | 06/12/2013 | 06/12/2023 |
| 292505-AD-6 | ENCANA CORP OVV 6 1/2 08/15/34 | LS | A | | 2FE | 93,490 | 117.4590 | 99,840 | 85,000 | 91,422 | | (275) | | | 6.500 | 5.730 | FA | 2,087 | 5,525 | 06/30/2010 | 08/15/2034 |
| 292505-AD-6 | ENCANA CORP OVV 6 1/2 08/15/34 | | A | | 2FE | 4,855,970 | 117.4590 | 5,185,797 | 4,415,000 | 4,748,548 | | (14,267) | | | 6.500 | 5.730 | FA | 108,413 | 286,975 | 06/30/2010 | 08/15/2034 |
| 292505-AK-0 | ENCANA CORP OVV 5.15 11/15/41 | | A | 2 | 2FE | 12,893,230 | 99.5780 | 11,949,324 | 12,000,000 | 12,788,043 | | (21,563) | | | 5.150 | 4.659 | MN | 78,967 | 566,500 | 10/29/2019 | 11/15/2041 |
| 29250N-AF-2 | ENBRIDGE INC ENBCN 4 10/01/23 | 0 | A | 2 | 2FE | 2,685,810 | 105.6210 | 3,168,629 | 3,000,000 | 2,830,526 | | 39,503 | | | 4.000 | 5.695 | AO | 30,000 | 120,000 | 01/08/2016 | 10/01/2023 |
| 29250N-AH-8 | ENBRIDGE INC ENBRIDGE INC | 0 | A | 2 | 2FE | 2,578,980 | 104.5570 | 3,136,724 | 3,000,000 | 2,749,874 | | 48,285 | | | 3.500 | 5.649 | JD | 6,125 | 105,000 | 03/02/2016 | 06/10/2024 |
| 29269R-A#-2 | ENERFLEX LTD ENERFLEX LTD | | A | | 2 | 17,000,000 | 104.1740 | 17,709,580 | 17,000,000 | 17,000,000 | | | | | 4.670 | 4.670 | JD | 35,284 | 793,880 | 12/15/2017 | 12/15/2024 |
| 292766-A#-9 | ENERPLUS CORPORATION SERIES C SENIOR NOTES | | A | 4 | 2 | 18,000,000 | 102.5830 | 18,464,940 | 18,000,000 | 18,000,000 | | | | | 4.400 | 4.400 | MN | 101,200 | 792,000 | 05/15/2012 | 05/15/2024 |
| 318069-A@-0 | FINNING INTERNATIONAL INC | | A | | 2FE | 15,000,000 | 104.0590 | 15,608,850 | 15,000,000 | 15,000,000 | | | | | 4.080 | 4.080 | JJ | 275,400 | 612,000 | 01/19/2012 | 01/19/2024 |
| 318069-B@-9 | FINNING INTERNATIONAL INC SENIOR NOTES SERIES E | | A | | 2FE | 5,000,000 | 106.9290 | 5,346,450 | 5,000,000 | 5,000,000 | | | | | 4.530 | 4.530 | AO | 55,367 | 226,500 | 04/03/2012 | 04/03/2027 |
| 448055-AD-5 | HUSKY ENERGY INC HSECN 6.8 09/15/37 | | A | | 2FE | 17,919,687 | 131.1460 | 20,091,583 | 15,320,000 | 17,412,026 | | (67,943) | | | 6.800 | 5.576 | MS | 306,740 | 1,041,760 | 09/22/2010 | 09/15/2037 |
| 448055-AJ-2 | HUSKY ENERGY INC HSECN 3.95 04/15/22 | | A | 2 | 2FE | 3,995,240 | 103.4130 | 4,136,504 | 4,000,000 | 3,998,616 | | 567 | | | 3.950 | 3.966 | AO | 33,356 | 158,000 | 08/29/2013 | 04/15/2022 |
| 448055-AK-9 | HUSKY ENERGY INC HSECN 4 04/15/24 | LS | A | 2 | 2FE | 4,186,232 | 105.2120 | 4,413,643 | 4,195,000 | 4,190,907 | | 858 | | | 4.000 | 4.025 | AO | 35,424 | 167,800 | 03/12/2014 | 04/15/2024 |
| 448055-AK-9 | HUSKY ENERGY INC HSECN 4 04/15/24 | | A | 2 | 2FE | 3,797,048 | 105.2120 | 4,003,317 | 3,805,000 | 3,801,287 | | 778 | | | 4.000 | 4.025 | AO | 32,131 | 152,200 | 03/12/2014 | 04/15/2024 |
| 496902-AJ-6 | KINROSS GOLD CORP KCN 5 1/8 09/01/21 | | A | 2 | 2FE | 12,399,798 | 104.0000 | 13,000,000 | 12,500,000 | 12,478,362 | | 12,127 | | | 5.125 | 5.235 | MS | 213,542 | 640,625 | 06/22/2012 | 09/01/2021 |
| 559222-AR-5 | MAGNA INTERNATIONAL INC MGCN 4.15 10/01/25 | | A | 2 | 1FE | 35,051,955 | 107.5520 | 37,643,095 | 35,000,000 | 35,031,176 | | (5,258) | | | 4.150 | 4.131 | AO | 363,125 | 1,452,500 | 09/22/2015 | 10/01/2025 |
| 56501R-AD-8 | MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46 | LS | A | | 1FE | 107,025 | 131.5300 | 134,160 | 102,000 | 106,763 | | (97) | | | 5.375 | 5.041 | MS | 1,782 | 5,483 | 02/28/2017 | 03/04/2046 |
| 56501R-AD-8 | MANULIFE FINANCIAL CORP MFCCN 5 3/8 03/04/46 | | A | | 1FE | 37,666,535 | 131.5300 | 47,216,460 | 35,898,000 | 37,574,458 | | (34,149) | | | 5.375 | 5.041 | MS | 627,093 | 1,929,518 | 02/28/2017 | 03/04/2046 |
| 59151K-AK-4 | METHANEX CORP MXCN 4 1/4 12/01/24 | | A | 2 | 2FE | 4,974,850 | 102.7500 | 5,137,500 | 5,000,000 | 4,986,385 | | 2,437 | | | 4.250 | 4.312 | JD | 17,708 | 212,500 | 11/13/2014 | 12/01/2024 |
| 63307C-AC-5 | NATIONAL BANK OF CANADA NACN 3.1 01/23/26 | | A | | 1FE | 20,000,000 | 101.2690 | 20,253,804 | 20,000,000 | 20,000,000 | | | | | 3.100 | 3.100 | JJ | 272,111 | 620,000 | 01/16/2013 | 01/23/2026 |
| 65334H-AA-0 | NEXEN ENERGY ULC CNOOC 7 7/8 03/15/32 | LS | A | | 1FE | 155,492 | 144.3160 | 245,337 | 170,000 | 159,123 | | 485 | | | 7.875 | 8.738 | MS | 3,942 | 13,388 | 01/09/2009 | 03/15/2032 |
| 65334H-AA-0 | NEXEN ENERGY ULC CNOOC 7 7/8 03/15/32 | | A | | 1FE | 4,417,808 | 144.3160 | 6,970,443 | 4,830,000 | 4,520,956 | | 13,771 | | | 7.875 | 8.738 | MS | 111,996 | 380,363 | 01/09/2009 | 03/15/2032 |
| 65334H-AG-7 | NEXEN ENERGY ULC CNOOC 6.4 05/15/37 | LS | A | | 1FE | 100,783 | 137.7280 | 137,728 | 100,000 | 100,616 | | (19) | | | 6.400 | 6.341 | MN | 818 | 6,400 | 05/08/2007 | 05/15/2037 |
| 65334H-AG-7 | NEXEN ENERGY ULC CNOOC 6.4 05/15/37 | | A | | 1FE | 4,938,367 | 137.7280 | 6,748,672 | 4,900,000 | 4,930,195 | | (933) | | | 6.400 | 6.341 | MN | 40,071 | 313,600 | 05/08/2007 | 05/15/2037 |
| 655422-AV-5 | GLENCORE CANADA CORP GLENLN 6.2 06/15/35 | | A | | 2FE | 3,219,008 | 113.3780 | 3,724,457 | 3,285,000 | 3,232,453 | | 1,817 | | | 6.200 | 6.360 | JD | 9,052 | 203,670 | 11/16/2010 | 06/15/2035 |
| 67077M-AD-0 | POTASH CORP-SASKATCHEWAN NTRCN 3 04/01/25 | LS | A | 2 | 2FE | 5,979 | 101.8390 | 6,110 | 6,000 | 5,984 | | 3 | | | 3.000 | 3.056 | AO | 45 | 180 | 04/10/2018 | 04/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 67077M-AD-0 | POTASH CORP-SASKATCHEWAN NTRCN 3 04/01/25 | | A | 2 | 2FE | 19,924,187 | 101.8390 | 20,361,650 | 19,994,000 | 19,940,196 | | 9,314 | | | 3.000 | 3.056 | AO | 149,955 | 599,820 | 04/10/2018 | 04/01/2025 |
| 67077M-AF-5 | POTASH CORP-SASKATCHEWAN NTRCN 5 7/8 12/01/36 | | A | | 2FE | 1,324,413 | 120.0650 | 1,560,845 | 1,300,000 | 1,323,174 | | (797) | | | 5.875 | 5.709 | JD | 6,365 | 76,375 | 04/10/2018 | 12/01/2036 |
| 67077M-AJ-7 | POTASH CORP-SASKATCHEWAN NTRCN 3.15 10/01/22 | | A | 2 | 2FE | 26,987,197 | 102.0700 | 27,502,735 | 26,945,000 | 26,970,669 | | (9,770) | | | 3.150 | 3.110 | AO | 212,192 | 848,768 | 04/10/2018 | 10/01/2022 |
| 67077M-AT-5 | POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29 | | A | 2 | 2FE | 2,990,310 | 110.0140 | 3,300,408 | 3,000,000 | 2,990,905 | | 595 | | | 4.200 | 4.240 | AO | 31,500 | 63,000 | 03/20/2019 | 04/01/2029 |
| 683715-AB-2 | OPEN TEXT CORP BASIC | 0 | A | 2 | 3FE | 2,134,167 | 107.1460 | 2,142,917 | 2,000,000 | 2,123,400 | | (10,767) | | | 5.875 | 3.417 | JD | 9,792 | 58,750 | 10/03/2019 | 06/01/2026 |
| 716442-AH-1 | PETRO-CANADA SUCN 5.35 07/15/33 | | A | | 1FE | 3,318,195 | 123.3900 | 3,963,293 | 3,212,000 | 3,336,158 | | (3,487) | | | 5.350 | 4.928 | JJ | 79,238 | 134,392 | 05/07/2019 | 07/15/2033 |
| 71644E-AG-7 | PETRO-CANADA SUCN 5.95 05/15/35 | | A | | 1FE | 20,834,700 | 130.0010 | 24,733,952 | 19,026,000 | 20,485,548 | | (62,518) | | | 5.950 | 5.210 | MN | 144,650 | 1,132,047 | 03/19/2014 | 05/15/2035 |
| 725906-AN-1 | PLACER DOME INC ABXCN 6.45 10/15/35 | | A | | 2FE | 4,060,589 | 128.1980 | 4,518,987 | 3,525,000 | 3,937,240 | | (16,299) | | | 6.450 | 5.344 | AO | 47,999 | 227,363 | 08/17/2010 | 10/15/2035 |
| 74819R-AP-1 | QUEBECOR MEDIA INC BASIC | 0 | A | | 3FE | 2,030,000 | 108.9570 | 2,179,143 | 2,000,000 | 2,023,391 | | (6,609) | | | 5.750 | 5.330 | JD | 5,111 | 115,000 | 01/09/2019 | 01/15/2023 |
| 775109-AW-1 | ROGERS COMMUNICATIONS IN RCICN 3 03/15/23 | | A | 2 | 2FE | 19,969,000 | 102.4740 | 20,494,840 | 20,000,000 | 19,989,095 | | 3,194 | | | 3.000 | 3.018 | MS | 176,667 | 600,000 | 02/28/2013 | 03/15/2023 |
| 775109-AY-7 | ROGERS COMMUNICATIONS IN RCICN 4.1 10/01/23 | | A | 2 | 2FE | 19,962,600 | 106.5880 | 21,317,680 | 20,000,000 | 19,984,154 | | 3,833 | | | 4.100 | 4.123 | AO | 205,000 | 820,000 | 09/25/2013 | 10/01/2023 |
| 775109-BG-5 | ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48 | LS | A | 2 | 2FE | 486,056 | 109.5680 | 535,788 | 489,000 | 486,156 | | 51 | | | 4.300 | 4.336 | FA | 7,944 | 21,027 | 02/05/2018 | 02/15/2048 |
| 775109-BG-5 | ROGERS COMMUNICATIONS IN RCICN 4.3 02/15/48 | | A | 2 | 2FE | 4,483,844 | 109.5680 | 4,942,617 | 4,511,000 | 4,484,761 | | 471 | | | 4.300 | 4.336 | FA | 73,279 | 193,973 | 02/05/2018 | 02/15/2048 |
| 780082-AD-5 | ROYAL BANK OF CANADA | 0 | A | | 1FE | 2,993,580 | 110.5910 | 3,317,719 | 3,000,000 | 2,995,755 | | 592 | | | 4.650 | 4.677 | JJ | 59,675 | 139,500 | 01/22/2016 | 01/27/2026 |
| 78008K-J7-9 | ROYAL BANK OF CANADA RY 5 02/14/31 | | A | 2 | 1FE | 25,000,000 | 102.9670 | 25,741,850 | 25,000,000 | 25,000,000 | | | | | 5.000 | 5.000 | FA | 475,694 | 1,250,000 | 02/04/2011 | 02/14/2031 |
| 78008S-WJ-1 | ROYAL BANK OF CANADA RY 3 3/4 02/15/33 | | A | 2 | 1FE | 5,000,000 | 105.9570 | 5,297,830 | 5,000,000 | 5,000,000 | | | | | 3.750 | 3.750 | FA | 70,833 | 187,500 | 02/08/2013 | 02/15/2033 |
| 867224-AA-5 | SUNCOR ENERGY INC SUCN 3.6 12/01/24 | LS | A | 2 | 1FE | 466,953 | 105.9510 | 494,792 | 467,000 | 466,884 | | 3 | | | 3.600 | 3.602 | JD | 1,401 | 16,812 | 07/20/2015 | 12/01/2024 |
| 867224-AA-5 | SUNCOR ENERGY INC SUCN 3.6 12/01/24 | | A | 2 | 1FE | 12,421,743 | 105.9510 | 13,162,318 | 12,423,000 | 12,419,909 | | 93 | | | 3.600 | 3.602 | JD | 37,269 | 447,228 | 07/20/2015 | 12/01/2024 |
| 867229-AD-8 | SUNCOR ENERGY INC SUCN 5.95 12/01/34 | | A | | 1FE | 10,906,373 | 130.4390 | 13,565,666 | 10,400,000 | 10,808,213 | | (18,180) | | | 5.950 | 5.551 | JD | 51,567 | 618,800 | 03/19/2014 | 12/01/2034 |
| 867229-AE-6 | SUNCOR ENERGY INC SUCN 6 1/2 06/15/38 | LS | A | | 1FE | 110,525 | 139.0010 | 204,332 | 147,000 | 115,418 | | 661 | | | 6.500 | 8.890 | JD | 425 | 9,555 | 01/12/2009 | 06/15/2038 |
| 867229-AE-6 | SUNCOR ENERGY INC SUCN 6 1/2 06/15/38 | | A | | 1FE | 51,512 | 139.0010 | 95,233 | 68,512 | 53,792 | | 308 | | | 6.500 | 8.890 | JD | 198 | 4,453 | 01/12/2009 | 06/15/2038 |
| 87425E-AK-9 | REPSOL OIL & GAS CANADA REPSM 6 1/4 02/01/38 | | A | | 2FE | 13,233,490 | 110.9310 | 14,421,017 | 13,000,000 | 13,190,765 | | (5,656) | | | 6.250 | 6.115 | FA | 338,542 | 812,500 | 11/06/2009 | 02/01/2038 |
| 878742-AE-5 | TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35 | LS | A | | 2FE | 112,941 | 116.6090 | 129,436 | 111,000 | 112,607 | | (66) | | | 6.125 | 5.977 | AO | 1,700 | 6,799 | 06/14/2011 | 10/01/2035 |
| 878742-AE-5 | TECK RESOURCES LIMITED TCKBCN 6 1/8 10/01/35 | | A | | 2FE | 16,552,447 | 116.6090 | 18,969,985 | 16,268,000 | 16,503,555 | | (9,667) | | | 6.125 | 5.977 | AO | 249,104 | 996,415 | 06/14/2011 | 10/01/2035 |
| 878742-AW-5 | TECK RESOURCES LIMITED TCKBCN 6 1/4 07/15/41 | | A | 2 | 2FE | 10,207,888 | 114.3930 | 10,442,964 | 9,129,000 | 10,059,923 | | (23,276) | | | 6.250 | 5.431 | JJ | 263,093 | 570,563 | 06/28/2012 | 07/15/2041 |
| 87971M-BD-4 | TELUS CORP TCN 2.8 02/16/27 | LS | A | 2 | 2FE | 173,581 | 100.1240 | 175,217 | 175,000 | 173,982 | | 127 | | | 2.800 | 2.891 | FA | 1,838 | 4,900 | 09/14/2016 | 02/16/2027 |
| 87971M-BD-4 | TELUS CORP TCN 2.8 02/16/27 | | A | 2 | 2FE | 39,502,019 | 100.1240 | 39,874,303 | 39,825,000 | 39,593,289 | | 28,895 | | | 2.800 | 2.891 | FA | 418,163 | 1,115,100 | 09/14/2016 | 02/16/2027 |
| 887147-A#-3 | TIMBERWEST FOREST CORP | | A | | 2PL | 10,000,000 | 105.8940 | 10,589,400 | 10,000,000 | 10,000,000 | | | | | 4.810 | 4.810 | AO | 104,217 | 481,040 | 10/13/2011 | 10/13/2023 |
| 891160-MJ-9 | TORONTO DOMINION BANK TORONTO DOMINION BANK | 0 | A | 2 | 1FE | 3,242,437 | 104.4960 | 3,358,496 | 3,214,000 | 3,245,740 | | 1,443 | | | 3.625 | 3.406 | MS | 34,305 | 72,500 | 12/23/2019 | 09/15/2031 |
| 89346D-AE-7 | TRANSALTA CORP TACN 6 1/2 03/15/40 | | A | | 3FE | 10,526,422 | 100.9180 | 10,243,218 | 10,150,000 | 10,466,812 | | (8,141) | | | 6.500 | 6.222 | MS | 194,260 | 659,750 | 09/28/2010 | 03/15/2040 |
| 893526-DF-7 | TRANSCANADA PIPELINES TRPCN 5.6 03/31/34 | | A | | 2FE | 1,895,954 | 121.1510 | 2,241,301 | 1,850,000 | 1,884,236 | | (1,562) | | | 5.600 | 5.412 | MS | 26,188 | 103,600 | 07/28/2010 | 03/31/2034 |
| 893526-DJ-9 | TRANSCANADA PIPELINES TRPCN 6.1 06/01/40 | LS | A | | 2FE | 7,975 | 129.9770 | 10,398 | 8,000 | 7,979 | | 1 | | | 6.100 | 6.026 | JD | 41 | 488 | 05/26/2010 | 06/01/2040 |
| 893526-DJ-9 | TRANSCANADA PIPELINES TRPCN 6.1 06/01/40 | | A | | 2FE | 9,960,625 | 129.9770 | 12,987,282 | 9,992,000 | 9,965,433 | | 641 | | | 6.100 | 6.026 | JD | 50,793 | 609,512 | 05/26/2010 | 06/01/2040 |
| 893526-DJ-9 | TRANSCANADA PIPELINES TRPCN 6.1 06/01/40 | 0 | A | | 2FE | 1,120,320 | 129.9770 | 1,299,768 | 1,000,000 | 1,117,249 | | (3,071) | | | 6.100 | 6.026 | JD | 5,083 | 61,000 | 01/03/2019 | 06/01/2040 |
| 893526-DM-2 | TRANSCANADA PIPELINES TRPCN 2 1/2 08/01/22 | | A | | 2FE | 13,385,468 | 100.4860 | 14,319,198 | 14,250,000 | 13,977,035 | | 99,620 | | | 2.500 | 3.279 | FA | 148,438 | 356,250 | 08/01/2013 | 08/01/2022 |
| 89352H-AB-5 | TRANSCANADA PIPELINES TRPCN 5.85 03/15/36 | | A | | 2FE | 6,827,880 | 124.8170 | 7,489,032 | 6,000,000 | 6,807,349 | | (20,531) | | | 5.850 | 4.658 | MS | 103,350 | 175,500 | 05/09/2019 | 03/15/2036 |
| 89352H-AD-1 | TRANSCANADA PIPELINES TRANSCANADA PIPELINE | 0 | A | | 2FE | 1,153,820 | 130.3970 | 1,303,970 | 1,000,000 | 1,146,450 | | (5,040) | | | 6.200 | 4.952 | AO | 13,089 | 62,000 | 06/28/2018 | 10/15/2037 |
| 89352H-AM-1 | TRANSCANADA PIPELINES TRPCN 4 5/8 03/01/34 | | A | 2 | 2FE | 4,977,400 | 114.3810 | 5,719,060 | 5,000,000 | 4,982,015 | | 880 | | | 4.625 | 4.660 | MS | 77,083 | 231,250 | 02/25/2014 | 03/01/2034 |
| 89352H-AZ-2 | TRANSCANADA PIPELINES BASIC | 0 | A | 2 | 2FE | 997,280 | 122.3330 | 1,223,327 | 1,000,000 | 997,289 | | 9 | | | 5.100 | 5.118 | MS | 15,017 | 47,175 | 10/10/2018 | 03/15/2049 |
| 89356B-AE-8 | TRANSCANADA TRUST BASIC | 0 | A | 2 | 2FE | 1,000,000 | 105.4690 | 1,054,688 | 1,000,000 | 1,000,000 | | | | | 5.500 | 5.500 | MS | 16,767 | | 09/10/2019 | 09/15/2079 |
| 941053-AH-3 | WASTE CONNECTIONS INC WCNCN 4 1/4 12/01/28 | | A | 2 | 2FE | 22,965,960 | 111.4430 | 25,631,890 | 23,000,000 | 22,969,513 | | 3,232 | | | 4.250 | 4.268 | JD | 81,458 | 1,018,229 | 11/06/2018 | 12/01/2028 |
| 952845-AE-5 | WEST FRASER TIMBER CO WFTCN 4.35 10/15/24 | | A | 2 | 2FE | 10,000,000 | 103.8750 | 10,387,500 | 10,000,000 | 10,000,000 | | | | | 4.350 | 4.350 | AO | 91,833 | 435,000 | 10/07/2014 | 10/15/2024 |
| 98417E-AC-4 | GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37 | LS | A | | 2FE | 64,169 | 121.1030 | 72,662 | 60,000 | 63,951 | | (106) | | | 6.900 | 6.278 | MN | 529 | 4,140 | 02/01/2019 | 11/15/2037 |
| 98417E-AC-4 | GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37 | | A | | 2FE | 20,256,031 | 121.1030 | 22,936,984 | 18,940,000 | 20,187,294 | | (33,399) | | | 6.900 | 6.278 | MN | 166,988 | 1,306,860 | 02/01/2019 | 11/15/2037 |
| 98417E-AK-6 | GLENCORE FINANCE CANADA GLENLN 4.95 11/15/21 | | A | | 2FE | 21,940,206 | 104.1330 | 21,816,863 | 20,951,000 | 21,173,747 | | (112,008) | | | 4.950 | 4.352 | MN | 132,515 | 1,037,075 | 04/16/2012 | 11/15/2021 |
| 98462Y-AB-6 | YAMANA GOLD INC YRICN 4.95 07/15/24 | LS | A | 2 | 3FE | 5,338,745 | 104.8550 | 5,599,759 | 5,340,479 | 5,338,917 | | 172 | | | 4.950 | 4.957 | JJ | 121,896 | | 12/01/2019 | 07/15/2024 |
| 98462Y-AB-6 | YAMANA GOLD INC YRICN 4.95 07/15/24 | | A | 2 | 3FE | 4,658,008 | 104.8550 | 4,885,741 | 4,659,521 | 4,658,158 | | 150 | | | 4.950 | 4.957 | JJ | 106,354 | | 12/01/2019 | 07/15/2024 |
| 98462Y-B#-6 | YAMANA GOLD INC SERIES C SENIOR NOTES | | A | | 2 | 3,524,903 | 102.1520 | 3,600,759 | 3,524,903 | 3,524,903 | | | | | 4.760 | 4.761 | JD | 466 | 168,237 | 03/23/2012 | 03/23/2022 |
| 98462Y-C#-5 | YAMANA GOLD INC SERIES B SENIOR NOTES | | A | | 2 | 1,262,319 | 102.8670 | 1,298,510 | 1,262,319 | 1,262,319 | | | | | 4.780 | 4.780 | JD | 168 | 60,875 | 06/10/2013 | 06/10/2023 |
| C4861*-AL-1 | IRVING OIL LIMITED SENIOR NOTES SERIES R | | A | | 2PL | 15,000,000 | 104.8570 | 15,728,550 | 15,000,000 | 15,000,000 | | | | | 5.060 | 5.060 | FA | 301,492 | 759,000 | 08/08/2013 | 08/08/2025 |
| C4862#-AB-8 | ISLAND TIMBERLANDS FINANCE | | A | | 2PL | 5,500,000 | 114.1800 | 6,279,900 | 5,500,000 | 5,500,000 | | | | | 6.160 | 6.160 | MS | 112,933 | 338,810 | 08/10/2005 | 08/30/2025 |
| 000000-00-0 | CLARUS CORP CLARUS CORP 3.5 12/28/20 | 0 | D | | 2Z | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 3.500 | 3.508 | MJSD | 2,333 | | 12/01/2019 | 12/28/2020 |
| 000000-00-0 | NTPC LTD NTPC LTD | 0 | D | | 2Z | 2,807,906 | 105.3290 | 2,896,545 | 2,750,000 | 2,789,632 | | (5,885) | | | 4.250 | 3.974 | FA | 40,582 | 116,875 | 10/18/2018 | 02/26/2026 |
| 000000-00-0 | SINO OCEAN LD TRS FIN II SINO OCEAN LD TRS FIN II | 0 | D | | 2Z | 2,775,854 | 107.0540 | 2,684,906 | 2,508,000 | 2,727,016 | | (25,696) | | | 5.950 | 4.498 | FA | 60,934 | 149,226 | 01/18/2018 | 02/04/2027 |
| 000000-00-0 | CNAC HK FINBRIDGE CO LTD BASIC | 0 | D | | 2FE | 4,968,850 | 104.0100 | 5,200,523 | 5,000,000 | 4,970,223 | | 1,373 | | | 3.875 | 3.951 | JD | 6,458 | 96,875 | 06/12/2019 | 06/19/2029 |
| 000000-00-0 | IND & COMM BK CHN MACAU BASIC | 0 | D | 2 | 1FE | 4,961,300 | 98.9570 | 4,947,869 | 5,000,000 | 4,962,315 | | 1,015 | | | 2.875 | 2.965 | MS | 43,524 | | 09/05/2019 | 09/12/2029 |
| 000000-00-0 | LONGFOR HOLDINGS LTD BASIC | 0 | D | | 2FE | 3,962,840 | 100.2600 | 4,010,389 | 4,000,000 | 3,963,729 | | 889 | | | 3.950 | 4.064 | MS | 46,083 | | 09/09/2019 | 09/16/2029 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 000000-00-0 | NCIG HOLDINGS PTY LTD | 0 | D | 2 | 4FE | 3,000,000 | 118.0000 | 3,540,000 | 3,000,000 | 3,000,620 | | (50) | | | 12.500 | 12.496 | MS | 94,792 | 375,000 | 08/29/2012 | 08/26/2031 |
| 000000-00-0 | KASIKORNBANK PCL HK BASIC | 0 | D | 2 | 2Z | 1,000,000 | 100.6630 | 1,006,629 | 1,000,000 | 1,000,000 | | | | | 3.343 | 3.343 | AO | 8,265 | | 09/23/2019 | 10/02/2031 |
| 000000-00-0 | PERTAMINA PERSERO PT BASIC | 0 | D | | 2FE | 2,255,000 | 117.0460 | 2,340,926 | 2,000,000 | 2,252,591 | | (2,409) | | | 5.625 | 4.727 | MN | 12,813 | 56,250 | 07/23/2019 | 05/20/2043 |
| 000000-00-0 | LA MONDIALE LA MONDIALE | 0 | D | 2 | 2Z | 1,086,250 | 109.7870 | 1,097,869 | 1,000,000 | 1,070,520 | | (8,238) | | | 5.875 | 4.691 | JJ | 25,295 | 58,750 | 01/15/2018 | 01/26/2047 |
| 00131L-2B-0 | AIA GROUP LTD AIA 4 7/8 03/11/44 | LS | D | | 1FE | 104,707 | 120.8870 | 120,887 | 100,000 | 104,247 | | (96) | | | 4.875 | 4.582 | MS | 1,490 | 4,875 | 09/23/2014 | 03/11/2044 |
| 00131L-2B-0 | AIA GROUP LTD AIA 4 7/8 03/11/44 | | D | | 1FE | 38,795,115 | 120.8870 | 44,789,954 | 37,051,000 | 38,624,416 | | (35,407) | | | 4.875 | 4.582 | MS | 551,906 | 1,806,236 | 09/23/2014 | 03/11/2044 |
| 00131L-AB-1 | AIA GROUP LTD AIA 3.2 03/11/25 | | D | 2 | 1FE | 9,728,900 | 102.6030 | 10,260,270 | 10,000,000 | 9,841,850 | | 27,283 | | | 3.200 | 3.536 | MS | 97,778 | 320,000 | 08/11/2015 | 03/11/2025 |
| 00185A-AB-0 | AON PLC AON 4 1/4 12/12/42 | | C | | 2FE | 4,256,640 | 106.2030 | 4,779,153 | 4,500,000 | 4,282,473 | | 5,263 | | | 4.250 | 4.593 | JD | 10,094 | 191,250 | 08/20/2014 | 12/12/2042 |
| 00185A-AD-6 | AON PLC AON 4 11/27/23 | | C | 2 | 2FE | 19,929,800 | 106.0570 | 21,211,440 | 20,000,000 | 19,969,223 | | 7,138 | | | 4.000 | 4.043 | MN | 75,556 | 800,000 | 11/21/2013 | 11/27/2023 |
| 00185A-AH-7 | AON PLC AON PLC | 0 | D | 2 | 2FE | 1,121,930 | 117.7530 | 1,177,527 | 1,000,000 | 1,116,298 | | (2,689) | | | 4.750 | 4.007 | MN | 6,069 | 47,500 | 11/07/2017 | 05/15/2045 |
| 00185A-AK-0 | AON PLC AON 3 7/8 12/15/25 | LS | D | 2 | 2FE | 55,984 | 107.3210 | 60,100 | 56,000 | 55,988 | | 2 | | | 3.875 | 3.879 | JD | 96 | 2,170 | 02/23/2016 | 12/15/2025 |
| 00185A-AK-0 | AON PLC AON 3 7/8 12/15/25 | | D | 2 | 2FE | 4,942,616 | 107.3210 | 5,305,965 | 4,944,000 | 4,942,952 | | 154 | | | 3.875 | 3.879 | JD | 8,515 | 191,580 | 02/23/2016 | 12/15/2025 |
| 00203Q-AB-3 | AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24 | | D | 2 | 2FE | 34,935,500 | 103.1210 | 36,092,245 | 35,000,000 | 34,967,008 | | 6,225 | | | 3.750 | 3.811 | MS | 360,938 | 1,312,500 | 07/20/2015 | 09/22/2024 |
| 00203Q-AB-3 | AP MOLLER-MAERSK A/S MAERSK 3 3/4 09/22/24 | 0 | D | 2 | 2FE | 5,716,019 | 103.1210 | 6,013,999 | 5,832,000 | 5,757,719 | | 13,996 | | | 3.750 | 3.811 | MS | 60,143 | 218,700 | 02/03/2017 | 09/22/2024 |
| 00205G-AA-5 | APT PIPELINES LTD APAAU 3 7/8 10/11/22 | | D | | 2FE | 24,769,000 | 103.9520 | 25,987,875 | 25,000,000 | 24,926,471 | | 24,568 | | | 3.875 | 3.988 | AO | 215,278 | 968,750 | 10/03/2012 | 10/11/2022 |
| 00205G-AB-3 | APT PIPELINES LTD APAAU 4.2 03/23/25 | | D | 2 | 2FE | 4,994,750 | 106.0330 | 5,301,625 | 5,000,000 | 4,996,985 | | 506 | | | 4.200 | 4.213 | MS | 57,167 | 210,000 | 03/16/2015 | 03/23/2025 |
| 00205G-AD-9 | APT PIPELINES LTD APAAU 4 1/4 07/15/27 | | D | 2 | 2FE | 3,972,200 | 107.1760 | 4,287,040 | 4,000,000 | 3,978,348 | | 2,381 | | | 4.250 | 4.335 | JJ | 78,389 | 170,000 | 03/16/2017 | 07/15/2027 |
| 00279V-CD-5 | SANTANDER UK PLC SANUK 5 08/26/30 | | D | 2 | 1FE | 20,000,000 | 102.0080 | 20,401,642 | 20,000,000 | 20,000,000 | | | | | 5.000 | 5.000 | FA | 347,222 | 1,000,000 | 08/16/2010 | 08/26/2030 |
| 00388W-AG-6 | ABU DHABI NATIONAL ENERGY ABU DHABI NATIONAL ENERGY CO | 0 | D | | 1FE | 1,003,750 | 114.4720 | 1,144,721 | 1,000,000 | 1,003,343 | | (245) | | | 4.875 | 4.833 | AO | 9,208 | 48,750 | 04/18/2018 | 04/23/2030 |
| 00388W-AH-4 | ABU DHABI NATIONAL ENERGY BASIC | 0 | D | | 1FE | 2,000,000 | 103.9150 | 2,078,298 | 2,000,000 | 2,000,000 | | | | | 4.000 | 4.000 | AO | 19,556 | | 09/27/2019 | 10/03/2049 |
| 00401M-AA-4 | ABU DHABI CRUDE OIL ABU DHABI CRUDE OIL | 0 | D | | 1FE | 3,000,000 | 107.6740 | 3,230,220 | 3,000,000 | 3,000,000 | | | | | 3.650 | 3.650 | JD | 304 | 109,500 | 10/27/2017 | 11/02/2029 |
| 00774M-AA-3 | AERCAP IRELAND CAP/GLOBA AER 3 1/2 05/26/22 | | D | 2 | 2FE | 6,977,320 | 102.6250 | 7,183,750 | 7,000,000 | 6,989,142 | | 4,255 | | | 3.500 | 3.568 | MN | 23,819 | 245,000 | 01/23/2017 | 05/26/2022 |
| 00774M-AB-1 | AERCAP IRELAND CAP/GLOBA AER 3.65 07/21/27 | | D | 2 | 2FE | 9,949,400 | 102.5000 | 10,250,000 | 10,000,000 | 9,960,110 | | 4,497 | | | 3.650 | 3.711 | JJ | 162,222 | 365,000 | 07/17/2017 | 07/21/2027 |
| 00913R-AB-2 | AIR LIQUIDE FINANCE AIR LIQUIDE FINANCE SA | 0 | D | 2 | 1FE | 4,973,150 | 99.7520 | 4,987,595 | 5,000,000 | 4,990,382 | | 5,394 | | | 1.750 | 1.863 | MS | 22,847 | 87,500 | 09/22/2016 | 09/27/2021 |
| 00913R-AE-6 | AIR LIQUIDE FINANCE AIFP 3 1/2 09/27/46 | | D | 2 | 1FE | 24,434,970 | 103.8200 | 25,955,000 | 25,000,000 | 24,464,889 | | 11,145 | | | 3.500 | 3.623 | MS | 228,472 | 875,000 | 02/28/2017 | 09/27/2046 |
| 00913R-AF-3 | AIR LIQUIDE FINANCE AIFP 2 1/4 09/10/29 | | D | 2 | 1FE | 24,752,000 | 97.4800 | 24,370,075 | 25,000,000 | 24,758,824 | | 6,824 | | | 2.250 | 2.362 | MS | 173,438 | | 09/05/2019 | 09/10/2029 |
| 009279-AC-4 | AIRBUS SE AIRFP 3.95 04/10/47 | | D | 2 | 1FE | 19,753,800 | 111.3560 | 22,271,240 | 20,000,000 | 19,766,065 | | 4,654 | | | 3.950 | 4.021 | AO | 177,750 | 790,000 | 04/05/2017 | 04/10/2047 |
| 01273P-AA-0 | ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29 | | D | 2 | 2FE | 14,963,310 | 99.9620 | 14,994,285 | 15,000,000 | 14,963,597 | | 287 | | | 3.450 | 3.479 | MN | 51,750 | | 11/19/2019 | 11/15/2029 |
| 01609W-AT-9 | ALIBABA GROUP HOLDING BABA 3.4 12/06/27 | | D | 2 | 1FE | 15,226,750 | 104.2940 | 15,644,115 | 15,000,000 | 15,216,237 | | (10,513) | | | 3.400 | 3.187 | JD | 35,417 | 255,000 | 07/18/2019 | 12/06/2027 |
| 01609W-AU-6 | ALIBABA GROUP HOLDING BABA 4 12/06/37 | | D | 2 | 1FE | 24,823,000 | 107.5620 | 26,890,500 | 25,000,000 | 24,843,863 | | 9,739 | | | 4.000 | 4.045 | JD | 69,444 | 900,000 | 07/24/2019 | 12/06/2037 |
| 01959E-AC-2 | ALLIED WORLD ASSURANCE AWH 4.35 10/29/25 | | C | 2 | 2FE | 19,990,400 | 103.8860 | 20,777,280 | 20,000,000 | 19,993,911 | | 900 | | | 4.350 | 4.356 | AO | 149,833 | 870,000 | 10/26/2015 | 10/29/2025 |
| 02343U-AC-9 | AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26 | | C | 2 | 2FE | 15,058,493 | 103.0880 | 15,463,155 | 15,000,000 | 15,054,547 | | (3,947) | | | 3.625 | 3.558 | AO | 95,156 | 203,906 | 06/13/2019 | 04/28/2026 |
| 02343U-AE-5 | AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28 | | C | 2 | 2FE | 14,984,316 | 107.2300 | 16,084,545 | 15,000,000 | 14,985,396 | | 1,080 | | | 4.500 | 4.514 | MN | 86,250 | 285,000 | 06/13/2019 | 05/15/2028 |
| 02364W-AJ-4 | AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35 | LS | D | | 1FE | 102,044 | 134.3020 | 134,302 | 100,000 | 101,578 | | (65) | | | 6.375 | 6.210 | MS | 2,125 | 6,375 | 06/25/2010 | 03/01/2035 |
| 02364W-AJ-4 | AMERICA MOVIL SAB DE CV AMXLMM 6 3/8 03/01/35 | | D | | 1FE | 10,102,316 | 134.3020 | 13,295,868 | 9,900,000 | 10,056,228 | | (6,400) | | | 6.375 | 6.210 | MS | 210,375 | 631,125 | 06/25/2010 | 03/01/2035 |
| 02364W-AP-0 | AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 11/15/37 | LS | D | | 1FE | 97,226 | 130.5650 | 135,787 | 104,000 | 98,475 | | 158 | | | 6.125 | 6.637 | MN | 814 | 6,370 | 07/08/2009 | 11/15/2037 |
| 02364W-AP-0 | AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 11/15/37 | | D | | 1FE | 4,577,124 | 130.5650 | 6,392,448 | 4,896,000 | 4,635,888 | | 7,433 | | | 6.125 | 6.637 | MN | 38,318 | 299,880 | 07/08/2009 | 11/15/2037 |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 03/30/40 | LS | D | | 1FE | 657,034 | 132.7900 | 792,756 | 597,000 | 647,046 | | (1,332) | | | 6.125 | 5.437 | MS | 9,243 | 36,566 | 09/15/2010 | 03/30/2040 |
| 02364W-AW-5 | AMERICA MOVIL SAB DE CV AMXLMM 6 1/8 03/30/40 | | D | | 1FE | 4,845,766 | 132.7900 | 5,846,744 | 4,403,000 | 4,772,097 | | (9,823) | | | 6.125 | 5.437 | MS | 68,170 | 269,684 | 09/15/2010 | 03/30/2040 |
| 02364W-BD-6 | AMERICA MOVIL SAB DE CV AMXLMM 3 1/8 07/16/22 | | D | | 1FE | 6,269,014 | 102.0230 | 6,386,659 | 6,260,000 | 6,262,726 | | (1,015) | | | 3.125 | 3.107 | JJ | 89,661 | 195,625 | 02/12/2013 | 07/16/2022 |
| 02364W-BE-4 | AMERICA MOVIL SAB DE CV AMXLMM 4 3/8 07/16/42 | LS | D | | 1FE | 9,299,116 | 111.4970 | 10,052,533 | 9,016,000 | 9,257,208 | | (6,447) | | | 4.375 | 4.189 | JJ | 180,790 | 394,450 | 07/30/2012 | 07/16/2042 |
| 02364W-BE-4 | AMERICA MOVIL SAB DE CV AMXLMM 4 3/8 07/16/42 | | D | | 1FE | 4,109,104 | 111.4970 | 4,442,025 | 3,984,000 | 4,090,585 | | (2,849) | | | 4.375 | 4.189 | JJ | 79,887 | 174,300 | 07/30/2012 | 07/16/2042 |
| 034863-AG-5 | ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22 | LS | D | | 2FE | 1,787,034 | 104.0000 | 1,878,240 | 1,806,000 | 1,799,565 | | 2,170 | | | 4.125 | 4.264 | MS | 19,452 | 74,498 | 04/16/2014 | 09/27/2022 |
| 034863-AG-5 | ANGLO AMERICAN CAPITAL AALLN 4 1/8 09/27/22 | | D | | 2FE | 24,929,426 | 104.0000 | 26,201,760 | 25,194,000 | 25,104,226 | | 30,268 | | | 4.125 | 4.264 | MS | 271,360 | 1,039,253 | 04/16/2014 | 09/27/2022 |
| 034863-AU-4 | ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28 | LS | D | 2 | 2FE | 684,691 | 106.3840 | 741,494 | 697,000 | 685,598 | | 907 | | | 4.500 | 4.743 | MS | 9,235 | 31,365 | 03/07/2019 | 03/15/2028 |
| 034863-AU-4 | ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28 | | D | 2 | 2FE | 16,997,429 | 106.3840 | 18,407,554 | 17,303,000 | 17,019,933 | | 22,504 | | | 4.500 | 4.743 | MS | 229,265 | 778,635 | 03/07/2019 | 03/15/2028 |
| 03835V-AD-8 | DELPHI AUTOMOTIVE PLC APTV 4 1/4 01/15/26 | | D | 2 | 2FE | 23,860,200 | 107.7500 | 24,782,385 | 23,000,000 | 23,600,423 | | (91,109) | | | 4.250 | 3.745 | JJ | 450,736 | 977,500 | 01/11/2017 | 01/15/2026 |
| 03835V-AF-3 | DELPHI AUTOMOTIVE PLC APTV 4.4 10/01/46 | LS | D | 2 | 2FE | 5,492,690 | 95.8610 | 5,257,023 | 5,484,000 | 5,492,225 | | (177) | | | 4.400 | 4.390 | AO | 60,324 | 241,296 | 09/16/2016 | 10/01/2046 |
| 03835V-AF-3 | DELPHI AUTOMOTIVE PLC APTV 4.4 10/01/46 | | D | 2 | 2FE | 9,531,080 | 95.8610 | 9,122,142 | 9,516,000 | 9,530,272 | | (307) | | | 4.400 | 4.390 | AO | 104,676 | 418,704 | 09/16/2016 | 10/01/2046 |
| 03835V-AG-1 | APTIV PLC APTV 4.35 03/15/29 | | C | 2 | 2FE | 4,993,950 | 108.4970 | 5,424,870 | 5,000,000 | 4,994,349 | | 399 | | | 4.350 | 4.365 | MS | 64,042 | 109,354 | 02/28/2019 | 03/15/2029 |
| 03969A-AN-0 | ARDAGH PKG FIN/HLDGS USA BASIC | 0 | D | 2 | 3FE | 2,000,000 | 103.0210 | 2,060,417 | 2,000,000 | 2,000,000 | | | | | 4.125 | 4.127 | MN | 10,542 | 21,313 | 07/30/2019 | 08/15/2026 |
| 04363U-AB-2 | ASCIANO FINANCE LTD PNHAU 4 5/8 09/23/20 | | D | | 2FE | 14,536,900 | 101.4400 | 15,216,015 | 15,000,000 | 14,955,484 | | 58,719 | | | 4.625 | 5.046 | MS | 188,854 | 693,750 | 06/24/2011 | 09/23/2020 |
| 04530D-AD-4 | ASPEN INSURANCE HLDG LTD AHL 4.65 11/15/23 | | D | | 2FE | 30,678,750 | 107.0940 | 32,128,260 | 30,000,000 | 30,416,880 | | (98,816) | | | 4.650 | 4.253 | MN | 178,250 | 1,395,000 | 04/20/2017 | 11/15/2023 |
| 046353-AD-0 | ASTRAZENECA PLC AZN 6.45 09/15/37 | LS | D | | 2FE | 226,800 | 140.1900 | 264,958 | 189,000 | 219,086 | | (1,029) | | | 6.450 | 5.076 | MS | 3,589 | 12,191 | 11/10/2010 | 09/15/2037 |
| 046353-AD-0 | ASTRAZENECA PLC AZN 6.45 09/15/37 | | D | | 2FE | 27,853,156 | 140.1900 | 32,539,385 | 23,211,000 | 26,905,861 | | (126,426) | | | 6.450 | 5.076 | MS | 440,816 | 1,497,110 | 11/10/2010 | 09/15/2037 |
| 046353-AG-3 | ASTRAZENECA PLC AZN 4 09/18/42 | | D | | 2FE | 14,906,550 | 110.4910 | 16,573,665 | 15,000,000 | 14,920,189 | | 2,115 | | | 4.000 | 4.036 | MS | 171,667 | 600,000 | 09/11/2012 | 09/18/2042 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 046353-AK-4 | ASTRAZENECA PLC ASTRAZENECA PLC | 0 | D | | 2FE | 4,012,460 | 100.3470 | 4,013,878 | 4,000,000 | 4,001,391 | | (2,606) | | | 2.375 | 2.334 | MN | 11,875 | 95,000 | 03/18/2019 | 11/16/2020 |
| 04965D-A*-7 | ATRESMEDIA CORPORACION DE MEDI | | D | | 2 | 4,000,000 | 103.9520 | 4,158,080 | 4,000,000 | 4,000,000 | | | | | 4.480 | 4.480 | JJ | 84,622 | 179,200 | 07/11/2018 | 07/11/2023 |
| 04965D-A@-5 | ATRESMEDIA CORPORACION DE MEDI ATRESMEDIA CORP DE MEDIOS DE C | | D | 1 | 2 | 5,000,000 | 105.3070 | 5,265,350 | 5,000,000 | 5,000,000 | | | | | 4.750 | 4.750 | JJ | 112,153 | 237,500 | 07/11/2018 | 07/11/2025 |
| 05252A-BB-6 | AUST & NZ BANKING GROUP ANZ 5 12/02/30 | | D | 2 | 1FE | 26,064,000 | 102.4800 | 26,644,800 | 26,000,000 | 26,017,050 | | (18,014) | | | 5.000 | 4.926 | JD | 104,722 | 1,300,000 | 04/24/2017 | 12/02/2030 |
| 05253J-AL-5 | AUST & NZ BANKING GRP NY ANZ 3.7 11/16/25 | | D | | 1FE | 19,925,600 | 107.4970 | 21,499,420 | 20,000,000 | 19,952,997 | | 7,030 | | | 3.700 | 3.745 | MN | 92,500 | 740,000 | 11/09/2015 | 11/16/2025 |
| 05256L-AB-9 | AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI | 0 | D | 4 | 2FE | 6,000,000 | 103.9810 | 6,238,860 | 6,000,000 | 6,000,000 | | | | | 4.820 | 4.819 | MS | 73,103 | 292,413 | 09/01/2018 | 09/30/2030 |
| 05256L-AB-9 | AUSTRALIA PACIFIC LNG PROCESSI AUSTRALIA PACIFIC LNG PROCESSI | | D | 4 | 2FE | 25,000,000 | 103.9810 | 25,995,250 | 25,000,000 | 25,000,000 | | | | | 4.820 | 4.819 | MS | 304,597 | 1,221,353 | 09/25/2018 | 09/30/2030 |
| 05256L-AC-7 | AUSTRALIA PACIFIC LNG PROCESSI | | D | 4 | 2FE | 11,000,000 | 104.2380 | 11,466,180 | 11,000,000 | 11,000,000 | | | | | 4.850 | 4.849 | MS | 134,857 | 268,232 | 03/27/2019 | 09/30/2030 |
| 05330G-AA-2 | AUTORIDAD CANAL DE PANAM AUTOPA 4.95 07/29/35 | | D | | 1FE | 28,898,820 | 115.8750 | 33,862,151 | 29,223,000 | 28,942,259 | | 11,509 | | | 4.950 | 5.039 | JJ | 610,761 | 1,446,539 | 11/18/2015 | 07/29/2035 |
| 05464H-AB-6 | AXIS SPECIALTY FINAN PLC AXS 5.15 04/01/45 | | C | | 2FE | 17,374,578 | 109.0970 | 18,693,754 | 17,135,000 | 17,354,850 | | (4,279) | | | 5.150 | 5.059 | AO | 220,613 | 882,453 | 09/12/2014 | 04/01/2045 |
| 05523R-AB-3 | BAE SYSTEMS PLC BALN 4 3/4 10/11/21 | | D | | 2FE | 14,929,691 | 104.3140 | 15,242,420 | 14,612,000 | 14,680,455 | | (36,314) | | | 4.750 | 4.472 | AO | 154,238 | 694,070 | 01/19/2012 | 10/11/2021 |
| 05523R-AC-1 | BAE SYSTEMS PLC BALN 5.8 10/11/41 | | D | | 2FE | 5,050,195 | 127.9200 | 5,436,613 | 4,250,000 | 4,960,286 | | (18,712) | | | 5.800 | 4.579 | AO | 54,778 | 246,500 | 09/11/2014 | 10/11/2041 |
| 055262-B*-9 | BASF SE SERIES B SENIOR NOTES | | D | | 1FE | 35,000,000 | 107.3490 | 37,572,150 | 35,000,000 | 35,000,000 | | | | | 4.090 | 4.090 | JD | 79,528 | 1,431,500 | 12/11/2013 | 12/11/2028 |
| 055300-AK-6 | BAT INTL FINANCE PLC BATSLN 3.95 06/15/25 | LS | D | | 2FE | 33,984 | 105.2850 | 35,797 | 34,000 | 33,990 | | 2 | | | 3.950 | 3.956 | JD | 60 | 1,343 | 06/11/2015 | 06/15/2025 |
| 05530Q-AK-6 | BAT INTL FINANCE PLC BATSLN 3.95 06/15/25 | | D | | 2FE | 41,146,124 | 105.2850 | 43,341,705 | 41,166,000 | 41,154,157 | | 1,895 | | | 3.950 | 3.956 | JD | 72,269 | 1,626,057 | 06/11/2015 | 06/15/2025 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC BGGRP 4 10/15/21 | | D | | 1FE | 12,968,310 | 103.3850 | 13,439,985 | 13,000,000 | 12,993,378 | | 3,500 | | | 4.000 | 4.030 | AO | 109,778 | 520,000 | 10/13/2011 | 10/15/2021 |
| 055451-AR-9 | BHP BILLITON FIN USA LTD BHP 4 1/8 02/24/42 | | D | | 1FE | 34,390,300 | 113.2770 | 39,646,950 | 35,000,000 | 34,484,854 | | 13,834 | | | 4.125 | 4.228 | FA | 509,323 | 1,443,750 | 02/21/2012 | 02/24/2042 |
| 05565E-G#-6 | BMW US CAPITAL LLC SERIES N GUAR SENIOR NOTES | | C | | 1 | 14,000,000 | 106.4610 | 14,904,540 | 14,000,000 | 14,000,000 | | | | | 4.030 | 4.030 | FA | 216,277 | 564,200 | 02/13/2014 | 02/13/2026 |
| 05565E-H*-9 | BMW US CAPITAL LLC SERIES O GUAR SENIOR NOTES | | C | | 1 | 15,000,000 | 108.1190 | 16,217,850 | 15,000,000 | 15,000,000 | | | | | 4.230 | 4.230 | FA | 243,225 | 634,500 | 02/13/2014 | 02/13/2029 |
| 055650-CJ-5 | BP CAPITAL MARKETS PLC BPLN 3.994 09/26/23 | | D | | 1FE | 15,533,100 | 106.7060 | 16,005,840 | 15,000,000 | 15,268,558 | | (66,619) | | | 3.994 | 3.477 | MS | 158,096 | 599,100 | 10/22/2015 | 09/26/2023 |
| 05565Q-CS-5 | BP CAPITAL MARKETS PLC BPLN 3.535 11/04/24 | LS | D | | 1FE | 268,949 | 106.4630 | 282,127 | 265,000 | 267,268 | | (425) | | | 3.535 | 3.342 | MN | 1,483 | 9,368 | 10/28/2015 | 11/04/2024 |
| 05565Q-CS-5 | BP CAPITAL MARKETS PLC BPLN 3.535 11/04/24 | | D | | 1FE | 4,805,552 | 106.4630 | 5,041,028 | 4,735,000 | 4,775,531 | | (7,593) | | | 3.535 | 3.342 | MN | 26,502 | 167,382 | 10/28/2015 | 11/04/2024 |
| 05565Q-DH-8 | BP CAPITAL MARKETS PLC BPLN 3.723 11/28/28 | | D | 2 | 1FE | 10,000,000 | 108.7770 | 10,877,730 | 10,000,000 | 10,000,000 | | | | | 3.723 | 3.723 | MN | 34,128 | 372,300 | 11/21/2016 | 11/28/2028 |
| 05567L-T3-1 | BNP PARIBAS BNP 5 01/15/21 | | D | | 1FE | 19,846,600 | 102.9240 | 20,584,820 | 20,000,000 | 19,980,220 | | 18,095 | | | 5.000 | 5.099 | JJ | 461,111 | 1,000,000 | 01/12/2011 | 01/15/2021 |
| 05583B-AA-7 | BRF GMBH BRFSBZ 4.35 09/29/26 | | D | | 3FE | 6,940,000 | 103.0000 | 8,240,000 | 8,000,000 | 7,115,049 | | 102,112 | | | 4.350 | 6.143 | MS | 88,933 | 348,000 | 09/22/2016 | 09/29/2026 |
| 056752-AG-3 | BAIDU INC BIDU 4 1/8 06/30/25 | LS | D | | 1FE | 8,402,691 | 106.4680 | 8,961,395 | 8,417,000 | 8,408,415 | | 1,364 | | | 4.125 | 4.146 | JD | 964 | 347,201 | 06/24/2015 | 06/30/2025 |
| 056752-AG-3 | BAIDU INC BIDU 4 1/8 06/30/25 | | D | | 1FE | 8,568,409 | 106.4680 | 9,138,131 | 8,583,000 | 8,574,246 | | 1,391 | | | 4.125 | 4.146 | JD | 983 | 354,049 | 06/24/2015 | 06/30/2025 |
| 05954T-AF-8 | BANCO DE CREDITO DEL PER BCP 5 3/8 09/16/20 | | D | | 2FE | 6,983,410 | 102.0170 | 7,141,204 | 7,000,000 | 6,998,515 | | 2,007 | | | 5.375 | 5.406 | MS | 109,740 | 376,250 | 09/09/2010 | 09/16/2020 |
| 067316-AD-1 | BACARDI LTD BACARD 2 3/4 07/15/26 | LS | D | 2 | 2FE | 14,966 | 98.2950 | 14,744 | 15,000 | 14,977 | | 3 | | | 2.750 | 2.776 | JJ | 190 | 413 | 07/27/2016 | 07/15/2026 |
| 067316-AD-1 | BACARDI LTD BACARD 2 3/4 07/15/26 | | D | 2 | 2FE | 34,906,144 | 98.2950 | 34,388,646 | 34,985,000 | 34,930,962 | | 7,411 | | | 2.750 | 2.776 | JJ | 443,629 | 962,088 | 07/27/2016 | 07/15/2026 |
| 06738E-AN-5 | BARCLAYS PLC | 0 | D | | 2FE | 6,965,840 | 108.4330 | 7,590,293 | 7,000,000 | 6,977,641 | | 3,169 | | | 4.375 | 4.436 | JJ | 143,767 | 306,250 | 01/05/2016 | 01/12/2026 |
| 06738E-AP-0 | BARCLAYS PLC BARCLAYS PLC | 0 | D | | 3FE | 3,999,680 | 109.5030 | 4,380,139 | 4,000,000 | 3,999,778 | | 29 | | | 5.200 | 5.201 | MN | 28,311 | 208,000 | 05/05/2016 | 05/12/2026 |
| 06738E-AW-5 | BARCLAYS PLC BARCLAYS PLC | 0 | D | 2 | 3FE | 2,000,000 | 108.4530 | 2,169,060 | 2,000,000 | 2,000,000 | | | | | 4.836 | 4.836 | MN | 13,971 | 96,720 | 05/02/2017 | 05/09/2028 |
| 06740P-GY-6 | BARCLAYS BANK PLC BACR 5.6 07/26/30 | | D | 2 | 1FE | 10,000,000 | 100.3860 | 10,038,580 | 10,000,000 | 10,000,000 | | | | | 5.600 | 5.600 | JJ | 241,111 | 560,000 | 07/19/2010 | 07/26/2030 |
| 06741T-4Q-7 | BARCLAYS BANK PLC BACR 4.2 01/28/26 | | D | 2 | 1FE | 20,000,000 | 102.5820 | 20,516,360 | 20,000,000 | 20,000,000 | | | | | 4.200 | 4.200 | JJ | 357,000 | 840,000 | 01/09/2014 | 01/28/2026 |
| 06849U-AD-7 | BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39 | LS | | | 2FE | 131,729 | 126.3610 | 170,587 | 135,000 | 132,279 | | 69 | | | 5.950 | 6.127 | AO | 1,696 | 8,033 | 12/30/2009 | 10/15/2039 |
| 06849U-AD-7 | BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39 | | | | 2FE | 4,747,115 | 126.3610 | 6,147,453 | 4,865,000 | 4,766,948 | | 2,496 | | | 5.950 | 6.127 | AO | 61,110 | 289,468 | 12/30/2009 | 10/15/2039 |
| 06849U-AD-7 | BARRICK PD AU FIN PTY LT ABXCN 5.95 10/15/39 | 0 | | | 2FE | 195,154 | 126.3610 | 252,722 | 200,000 | 195,969 | | 103 | | | 5.950 | 6.127 | AO | 2,512 | 11,900 | 12/30/2009 | 10/15/2039 |
| 08523A-AA-6 | BERMUDA SKYPORT CORP BERMUDA SKYPORT CORP | 0 | D | | 1PL | 8,000,000 | 115.6760 | 9,254,064 | 8,000,000 | 8,000,000 | | | | | 5.900 | 5.900 | FA | 178,311 | 472,000 | 03/15/2017 | 02/15/2042 |
| 10010Y-AA-0 | TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27 | | D | | 3FE | 7,185,824 | 94.1270 | 6,763,815 | 7,185,824 | 7,185,824 | | | | | 4.200 | 4.200 | MS | 88,865 | 301,634 | 03/19/2015 | 03/15/2027 |
| 10552T-AA-5 | BRF SA BRFSBZ 5 7/8 06/06/22 | | D | | 3FE | 6,934,900 | 103.7500 | 7,262,500 | 7,000,000 | 6,980,485 | | 7,253 | | | 5.875 | 6.000 | JD | 28,559 | 411,250 | 05/31/2012 | 06/06/2022 |
| 10948W-AA-1 | OM ASSET MANAGEMENT PLC BSIG 4.8 07/27/26 | | D | | 2FE | 24,954,750 | 103.4370 | 25,859,300 | 25,000,000 | 24,967,864 | | 4,067 | | | 4.800 | 4.823 | JJ | 513,333 | 1,200,000 | 07/20/2016 | 07/27/2026 |
| 111013-AK-4 | SKY PLC SKYLN 3 1/8 11/26/22 | 0 | D | | 1FE | 7,405,781 | 103.0300 | 7,566,557 | 7,344,000 | 7,373,828 | | (9,812) | | | 3.125 | 2.977 | MN | 22,313 | 229,500 | 03/14/2017 | 11/26/2022 |
| 111021-AL-5 | BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28 | LS | D | 2 | 2FE | 9,572,591 | 114.7680 | 11,031,534 | 9,612,000 | 9,575,930 | | 3,110 | | | 5.125 | 5.178 | JD | 36,946 | 492,615 | 11/29/2018 | 12/04/2028 |
| 111021-AL-5 | BRITISH TELECOM PLC BRITEL 5 1/8 12/04/28 | | D | 2 | 2FE | 30,263,409 | 114.7680 | 34,875,806 | 30,388,000 | 30,273,965 | | 9,831 | | | 5.125 | 5.178 | JD | 116,804 | 1,557,385 | 11/29/2018 | 12/04/2028 |
| 11778B-AB-8 | SKY GROUP FINANCE SKY GRP FIN GTD SR NTS | 0 | D | | 1FE | 1,622,772 | 137.8020 | 1,852,062 | 1,344,000 | 1,590,115 | | (10,202) | | | 6.500 | 4.829 | AO | 18,443 | 87,360 | 08/03/2016 | 10/15/2035 |
| 12563T-AB-6 | CK HUTCHISON INTL 16 LTD CKHH 2 3/4 10/03/26 | | D | | 1FE | 14,802,150 | 99.2030 | 14,880,420 | 15,000,000 | 14,859,983 | | 18,487 | | | 2.750 | 2.903 | AO | 100,833 | 412,500 | 10/11/2016 | 10/03/2026 |
| 12563U-AB-3 | CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27 | LS | D | | 1FE | 2,649,767 | 103.4210 | 2,749,954 | 2,659,000 | 2,651,991 | | 833 | | | 3.500 | 3.541 | AO | 22,232 | 93,065 | 04/28/2017 | 04/05/2027 |
| 12563U-AB-3 | CK HUTCHISON INTL 17 LTD CKHH 3 1/2 04/05/27 | | D | | 1FE | 17,280,783 | 103.4210 | 17,934,166 | 17,341,000 | 17,295,291 | | 5,430 | | | 3.500 | 3.541 | AO | 144,990 | 606,935 | 04/28/2017 | 04/05/2027 |
| 12621V-AA-3 | CNOOC FINANCE 2011 LTD CNOOC 4 1/4 01/26/21 | | D | | 1FE | 5,094,600 | 102.0350 | 5,101,765 | 5,000,000 | 5,012,794 | | (11,489) | | | 4.250 | 4.003 | JJ | 91,493 | 212,500 | 10/13/2011 | 01/26/2021 |
| 12621V-AB-1 | CNOOC FINANCE 2011 LTD CNOOC 5 3/4 01/26/41 | | D | | 1FE | 3,977,920 | 132.3100 | 5,292,416 | 4,000,000 | 3,981,153 | | 449 | | | 5.750 | 5.789 | JJ | 99,028 | 230,000 | 01/21/2011 | 01/26/2041 |
| 12622N-AB-8 | CNPC HK OVERSEAS CAPITAL CNPCCH 4 1/2 04/28/21 | | D | | 1FE | 7,200,370 | 102.9180 | 7,204,253 | 7,000,000 | 7,032,665 | | (23,528) | | | 4.500 | 4.134 | AO | 55,125 | 315,000 | 10/04/2011 | 04/28/2021 |
| 12622N-AC-6 | CNPC HK OVERSEAS CAPITAL CNPCCH 5.95 04/28/41 | | D | | 1FE | 4,890,600 | 135.7240 | 6,786,180 | 5,000,000 | 4,905,358 | | 2,119 | | | 5.950 | 6.110 | AO | 52,063 | 297,500 | 04/20/2011 | 04/28/2041 |
| 12623T-AE-8 | CNPC GENERAL CAPITAL LTD CNPCCH 3.4 04/16/23 | | D | | 1FE | 9,237,200 | 102.9330 | 10,293,310 | 10,000,000 | 9,692,909 | | 84,922 | | | 3.400 | 4.413 | AO | 70,833 | 340,000 | 01/14/2014 | 04/16/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 141844-AF-7 | CARIBBEAN DEVELOPMENT BK CARDEV 4 3/8 11/09/27 | | D | 4 | 1FE | 33,000,000 | 102.9480 | 33,972,774 | 33,000,000 | 33,000,000 | | | | | 4.375 | 4.375 | MN | 208,542 | 1,443,750 | 11/06/2012 | 11/09/2027 |
| 15238P-AE-6 | CENTRAL AMERICAN BANK CABEI 4.29 04/30/27 | | D | | 1FE | 25,000,000 | 106.8400 | 26,710,000 | 25,000,000 | 25,000,000 | | | | | 4.290 | 4.290 | AO | 181,729 | 1,072,500 | 04/27/2012 | 04/30/2027 |
| 153766-AA-8 | CENTRAL JAPAN RAILWAY CO CJRAIL 4 1/4 11/24/45 | | D | 2 | 1FE | 29,520,850 | 117.0810 | 35,124,360 | 30,000,000 | 29,555,952 | | 9,133 | | | 4.250 | 4.346 | MN | 131,042 | 1,275,000 | 11/17/2015 | 11/24/2045 |
| 15639K-AB-8 | CENTRICA PLC CNALN 5 3/8 10/16/43 | | D | 2 | 2FE | 11,077,500 | 118.2170 | 11,821,690 | 10,000,000 | 10,970,386 | | (22,627) | | | 5.375 | 4.686 | AO | 111,979 | 537,500 | 10/14/2014 | 10/16/2043 |
| 16951X-AA-0 | CHINA RESOURCES GAS GRP CHIRES 4 1/2 04/05/22 | | D | | 1FE | 14,905,000 | 103.9270 | 15,589,020 | 15,000,000 | 14,974,616 | | 10,430 | | | 4.500 | 4.580 | AO | 161,250 | 675,000 | 04/20/2012 | 04/05/2022 |
| 17178V-AA-9 | CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 | LS | D | | 3FE | 199,477 | 99.7500 | 199,500 | 200,000 | 199,558 | | 80 | | | 3.750 | 3.832 | MN | 938 | 3,750 | 06/26/2019 | 11/16/2022 |
| 17178V-AA-9 | CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 | | D | | 3FE | 4,787,455 | 99.7500 | 4,788,000 | 4,800,000 | 4,789,385 | | 1,929 | | | 3.750 | 3.832 | MN | 22,500 | 90,000 | 06/26/2019 | 11/16/2022 |
| 18272C-AA-4 | CLARUS SECURITIES SA BASIC | 0 | D | | 2FE | 7,000,000 | 100.0000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | 3.500 | 3.515 | MJSD | 8,167 | | 12/20/2019 | 12/28/2020 |
| 191241-AE-8 | COCA-COLA FEMSA SAB CV KOF 3 7/8 11/26/23 | | D | | 1FE | 10,001,500 | 105.7050 | 10,570,510 | 10,000,000 | 10,007,490 | | (1,830) | | | 3.875 | 3.854 | MN | 37,674 | 387,500 | 12/17/2015 | 11/26/2023 |
| 202712-BJ-3 | COMMONWEALTH BANK AUST COMMONWEALTH BANK AUSTRALIA | 0 | D | | 2FE | 2,000,000 | 108.0500 | 2,161,004 | 2,000,000 | 2,000,000 | | | | | 4.316 | 4.316 | JJ | 41,002 | 86,320 | 01/03/2018 | 01/10/2048 |
| 2027A0-EX-3 | COMMONWEALTH BANK AUST CBAAU 5 07/26/32 | | D | 2 | 1Z | 25,000,000 | 107.0340 | 26,758,550 | 25,000,000 | 25,000,000 | | | | | 5.000 | 5.000 | JJ | 538,194 | 1,250,000 | 07/09/2010 | 07/26/2032 |
| 2027A0-HY-8 | COMMONWEALTH BANK AUST CBAAU 2 5/8 09/06/26 | | D | | 1FE | 24,925,750 | 100.6880 | 25,171,900 | 25,000,000 | 24,948,263 | | 6,989 | | | 2.625 | 2.659 | MS | 209,635 | 656,250 | 08/29/2016 | 09/06/2026 |
| 20428A-AD-1 | CIE FINANCEMENT FONCIER CFF 5 02/18/31 | | D | 2 | 1FE | 25,000,000 | 103.0080 | 25,752,000 | 25,000,000 | 25,000,000 | | | | | 5.000 | 5.000 | FA | 458,333 | 1,246,528 | 02/02/2011 | 02/18/2031 |
| 20557#-AG-6 | COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE | | D | | 2 | 25,000,000 | 106.1930 | 26,548,250 | 25,000,000 | 25,000,000 | | | | | 4.360 | 4.360 | MN | 124,139 | 1,090,000 | 11/20/2018 | 11/20/2028 |
| 20557#-AG-6 | COMPUTERSHARE INV SERVICES COMPUTERSHARE INVESTOR SERVICE | 0 | D | | 2 | 5,000,000 | 106.1930 | 5,309,650 | 5,000,000 | 5,000,000 | | | | | 4.360 | 4.360 | MN | 24,828 | 218,000 | 11/20/2018 | 11/20/2028 |
| 21684A-AF-3 | COOPERATIEVE RABOBANK UA BASIC | 0 | D | | 2FE | 936,380 | 104.3720 | 1,043,721 | 1,000,000 | 944,829 | | 7,039 | | | 3.750 | 4.739 | JJ | 16,667 | 37,500 | 10/17/2018 | 07/21/2026 |
| 21685W-CJ-4 | COOPERATIEVE RABOBANK UA RABOBK 5 1/4 05/24/41 | | D | | 1FE | 12,442,546 | 136.3040 | 16,036,119 | 11,765,000 | 12,358,359 | | (15,492) | | | 5.250 | 4.868 | MN | 63,482 | 617,663 | 11/01/2013 | 05/24/2041 |
| 219868-BS-4 | CORP ANDINA DE FOMENTO CAF 4 3/8 06/15/22 | | D | | 1FE | 47,248,620 | 104.7170 | 49,216,943 | 47,000,000 | 47,069,592 | | (27,352) | | | 4.375 | 4.310 | JD | 91,389 | 2,056,250 | 09/18/2012 | 06/15/2022 |
| 21987B-AK-4 | CODELCO INC CDEL 5 5/8 09/21/35 | | D | | 1FE | 10,404,408 | 125.6940 | 12,569,360 | 10,000,000 | 10,312,791 | | (12,538) | | | 5.625 | 5.328 | MS | 156,250 | 562,500 | 04/15/2011 | 09/21/2035 |
| 21987B-AL-2 | CODELCO INC CDEL 6.15 10/24/36 | LS | D | | 1FE | 1,731,609 | 133.4950 | 2,269,412 | 1,700,000 | 1,725,051 | | (844) | | | 6.150 | 6.010 | AO | 19,458 | 104,550 | 08/24/2009 | 10/24/2036 |
| 21987B-AL-2 | CODELCO INC CDEL 6.15 10/24/36 | | D | | 1FE | 9,472,921 | 133.4950 | 12,415,016 | 9,300,000 | 9,437,041 | | (4,619) | | | 6.150 | 6.010 | AO | 106,446 | 571,950 | 08/24/2009 | 10/24/2036 |
| 21987B-AU-2 | CODELCO INC CDEL 4 7/8 11/04/44 | | D | | 1FE | 17,828,490 | 114.0810 | 20,534,598 | 18,000,000 | 17,843,249 | | 3,159 | | | 4.875 | 4.936 | MN | 138,938 | 877,500 | 10/29/2014 | 11/04/2044 |
| 22303Q-AH-3 | COVIDIEN INTL FINANCE SA MDT 6.55 10/15/37 | | C | | 1FE | 17,671,473 | 142.4880 | 20,690,682 | 14,521,000 | 17,029,262 | | (85,324) | | | 6.550 | 5.065 | AO | 200,793 | 951,126 | 11/08/2010 | 10/15/2037 |
| 225313-AK-1 | CREDIT AGRICOLE CREDIT AGRICOLE SA | 0 | D | 2 | 2FE | 7,937,940 | 105.4900 | 8,439,169 | 8,000,000 | 7,944,104 | | 3,197 | | | 4.000 | 4.070 | JJ | 152,000 | 320,000 | 01/30/2018 | 01/10/2033 |
| 22535W-AB-3 | CREDIT AGRICOLE SA (LONDON) CREDIT AGRICOLE SA ( LONDON BR | 0 | D | | 1FE | 3,979,920 | 108.0410 | 4,321,624 | 4,000,000 | 3,986,285 | | 1,648 | | | 4.125 | 4.182 | JJ | 78,375 | 165,000 | 01/03/2017 | 01/10/2027 |
| 225401-AF-5 | CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG | 0 | D | 2 | 2FE | 3,000,000 | 106.7880 | 3,203,636 | 3,000,000 | 3,000,000 | | | | | 3.869 | 3.896 | JJ | 54,488 | 116,070 | 01/05/2018 | 01/12/2029 |
| 225401-AH-1 | CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG | 0 | D | 2 | 2FE | 3,000,000 | 101.6510 | 3,049,540 | 3,000,000 | 3,000,000 | | | | | 3.127 | 3.566 | MJSD | 5,212 | 113,283 | 06/06/2018 | 06/12/2024 |
| 225433-AR-2 | CREDIT SUISSE GRP FUND LTD CREDIT SUISSE GRP FND LTD | 0 | C | | 2FE | 6,998,404 | 110.9950 | 7,769,670 | 7,000,000 | 6,999,093 | | 123 | | | 4.550 | 4.552 | AO | 64,585 | 318,500 | 12/01/2016 | 04/17/2026 |
| 23291K-AJ-4 | DH EUROPE FINANCE II DHR 3 1/4 11/15/39 | | D | 2 | 2FE | 31,938,880 | 100.9370 | 32,299,840 | 32,000,000 | 31,939,220 | | 340 | | | 3.250 | 3.263 | MN | 156,000 | | 10/29/2019 | 11/15/2039 |
| 23330J-AA-9 | DP WORLD LTD DPWDU 6.85 07/02/37 | | D | | 2FE | 7,399,050 | 131.5660 | 13,498,661 | 10,260,000 | 7,766,777 | | 52,591 | | | 6.850 | 8.972 | JJ | 349,453 | 702,810 | 06/05/2009 | 07/02/2037 |
| 23330J-AA-9 | DP WORLD LTD DPWDU 6.85 07/02/37 | 0 | D | | 2FE | 1,322,500 | 131.5660 | 1,315,659 | 1,000,000 | 1,319,783 | | (2,717) | | | 6.850 | 8.972 | JJ | 34,060 | | 10/07/2019 | 07/02/2037 |
| 23636A-AR-2 | DANSKE BANKS A/S DANSKE BANK A/S | 0 | D | | 2FE | 1,997,440 | 107.2960 | 2,145,913 | 2,000,000 | 1,997,768 | | 214 | | | 4.375 | 4.391 | JD | 4,618 | 87,500 | 06/05/2018 | 06/12/2028 |
| 23636T-AA-8 | DANONE SA BNFP 3 06/15/22 | | D | | 2FE | 25,649,063 | 102.0840 | 26,454,074 | 25,914,000 | 25,832,534 | | 31,272 | | | 3.000 | 3.134 | JD | 34,552 | 777,420 | 08/07/2013 | 06/15/2022 |
| 23636T-AE-0 | DANONE SA BNFP 2.947 11/02/26 | | D | 2 | 2FE | 10,000,000 | 101.2970 | 10,129,670 | 10,000,000 | 10,000,000 | | | | | 2.947 | 2.947 | MN | 48,298 | 294,700 | 10/26/2016 | 11/02/2026 |
| 251525-AM-3 | DEUTSCHE BANK | 0 | D | 2 | 3FE | 1,944,760 | 96.1420 | 1,922,849 | 2,000,000 | 1,962,527 | | 3,589 | | | 4.296 | 4.567 | MN | 8,831 | 85,920 | 07/24/2014 | 05/24/2028 |
| 25156P-AR-4 | DEUTSCHE TELEKOM INT FIN DT 4 7/8 03/06/42 | | D | | 2FE | 19,349,500 | 118.3870 | 23,677,460 | 20,000,000 | 19,437,730 | | 13,380 | | | 4.875 | 5.088 | MS | 311,458 | 975,000 | 06/25/2012 | 03/06/2042 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27 | LS | D | 2 | 2FE | 499,375 | 105.1070 | 525,536 | 500,000 | 499,537 | | 57 | | | 3.600 | 3.615 | JJ | 8,100 | 18,000 | 01/09/2017 | 01/19/2027 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN DT 3.6 01/19/27 | | D | 2 | 2FE | 9,488,125 | 105.1070 | 9,985,184 | 9,500,000 | 9,491,198 | | 1,078 | | | 3.600 | 3.615 | JJ | 153,900 | 342,000 | 01/09/2017 | 01/19/2027 |
| 25243Y-AH-2 | DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36 | LS | D | | 1FE | 760,053 | 136.2280 | 919,542 | 675,000 | 741,176 | | (2,478) | | | 5.875 | 5.004 | MS | 10,024 | 39,656 | 10/19/2010 | 09/30/2036 |
| 25243Y-AH-2 | DIAGEO CAPITAL PLC DGELN 5 7/8 09/30/36 | | D | | 1FE | 20,828,821 | 136.2280 | 25,199,529 | 18,498,000 | 20,311,507 | | (67,906) | | | 5.875 | 5.004 | MS | 274,708 | 1,086,758 | 10/19/2010 | 09/30/2036 |
| 25243Y-AZ-2 | DIAGEO CAPITAL PLC DGELN 3 7/8 05/18/28 | | D | 2 | 1FE | 14,944,650 | 109.1410 | 16,371,120 | 15,000,000 | 14,952,226 | | 4,732 | | | 3.875 | 3.920 | MN | 69,427 | 581,250 | 05/15/2018 | 05/18/2028 |
| 25600W-AC-4 | DNB BOLIGKREDITT AS DNBNO 5 04/01/31 | | D | 2 | 1FE | 25,000,000 | 103.5180 | 25,879,480 | 25,000,000 | 25,000,000 | | | | | 5.000 | 5.000 | AO | 312,500 | 1,250,000 | 03/24/2011 | 04/01/2031 |
| 256853-AB-8 | DOLPHIN ENERGY LTD DOLNRG 5 1/2 12/15/21 | | D | | 1FE | 25,437,250 | 105.9250 | 26,481,175 | 25,000,000 | 25,105,103 | | (49,770) | | | 5.500 | 5.271 | JD | 61,111 | 1,375,000 | 02/10/2012 | 12/15/2021 |
| 268270-AD-7 | ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25 | LS | D | | 2FE | 535,068 | 105.7520 | 568,946 | 538,000 | 536,360 | | 281 | | | 4.500 | 4.568 | JJ | 10,222 | 24,210 | 10/24/2014 | 01/29/2025 |
| 268270-AD-7 | ENGIE ENERGIA CHILE SA ECLCI 4 1/2 01/29/25 | | D | | 2FE | 7,421,332 | 105.7520 | 7,891,214 | 7,462,000 | 7,439,253 | | 3,898 | | | 4.500 | 4.568 | JJ | 141,778 | 335,790 | 10/24/2014 | 01/29/2025 |
| 268317-AC-8 | ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39 | LS | D | | 1FE | 163,204 | 144.6030 | 214,012 | 148,000 | 160,561 | | (353) | | | 6.950 | 6.177 | JJ | 4,429 | 10,286 | 12/01/2010 | 01/26/2039 |
| 268317-AC-8 | ELECTRICITE DE FRANCE SA EDF 6.95 01/26/39 | | D | | 1FE | 16,377,696 | 144.6030 | 21,476,378 | 14,852,000 | 16,112,481 | | (35,408) | | | 6.950 | 6.177 | JJ | 444,425 | 1,032,214 | 12/01/2010 | 01/26/2039 |
| 268317-AE-4 | ELECTRICITE DE FRANCE SA EDF 5.6 01/27/40 | | D | | 1FE | 9,986,393 | 125.2980 | 11,590,037 | 9,250,000 | 9,856,940 | | (17,106) | | | 5.600 | 5.075 | JJ | 221,589 | 518,000 | 09/16/2010 | 01/27/2040 |
| 268317-AV-6 | ELECTRICITE DE FRANCE SA BASIC | 0 | D | 2 | 1FE | 2,917,830 | 116.7340 | 3,502,005 | 3,000,000 | 2,920,978 | | 2,478 | | | 4.875 | 5.095 | MS | 40,625 | 146,250 | 09/18/2018 | 09/21/2038 |
| 26874R-AC-2 | ENI SPA ENIIM 5.7 10/01/40 | | D | | 2FE | 25,171,800 | 120.7180 | 30,179,475 | 25,000,000 | 25,142,883 | | (3,841) | | | 5.700 | 5.652 | AO | 356,250 | 1,413,030 | 10/08/2010 | 10/01/2040 |
| 29082A-AA-5 | EMPRESA BRAS DE AERONAU EMBRBZ 5.15 06/15/22 | | D | | 2FE | 5,000,000 | 105.4900 | 5,274,515 | 5,000,000 | 5,000,000 | | | | | 5.150 | 5.150 | JD | 11,444 | 257,500 | 06/12/2012 | 06/15/2022 |
| 292464Q-AB-1 | EMPRESA DE TRANSPORTE ME BMETR 5 01/25/47 | | D | 2 | 1FE | 9,770,600 | 113.3570 | 11,335,700 | 10,000,000 | 9,780,859 | | 3,670 | | | 5.000 | 5.151 | JJ | 216,667 | 500,000 | 01/19/2017 | 01/25/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 29266M-AE-9 | IBERDROLA INTL BV IBESM 6 3/4 09/15/33 | | D | | 2FE | 1,663,555 | 127.8370 | 1,904,776 | 1,490,000 | 1,618,593 | | (5,996) | | | 6.750 | 5.827 | MS | 29,614 | 100,575 | 06/30/2010 | 09/15/2033 |
| 29266M-AF-6 | IBERDROLA INTL BV IBESM 6 3/4 07/15/36 | LS | D | | 2FE | 180,208 | 138.4220 | 294,839 | 213,000 | 185,527 | | 720 | | | 6.750 | 8.164 | JJ | 6,630 | 14,378 | 06/23/2010 | 07/15/2036 |
| 29266M-AF-6 | IBERDROLA INTL BV IBESM 6 3/4 07/15/36 | | D | | 2FE | 4,896,082 | 138.4220 | 8,010,487 | 5,787,000 | 5,040,576 | | 19,570 | | | 6.750 | 8.164 | JJ | 180,120 | 390,623 | 06/23/2010 | 07/15/2036 |
| 29267H-AA-7 | ENDURANCE SPECIALTY HLDG ENH 7 07/15/34 | | C | | 1FE | 12,411,136 | 131.4220 | 17,070,430 | 12,989,000 | 12,535,196 | | 16,959 | | | 7.000 | 7.396 | JJ | 419,256 | 909,230 | 04/28/2010 | 07/15/2034 |
| 29268B-AF-8 | ENEL FINANCE INTL NV ENELIM 6 10/07/39 | LS | D | | 2FE | 98,468 | 125.8470 | 124,588 | 99,000 | 98,558 | | 11 | | | 6.000 | 6.039 | AO | 1,386 | 5,940 | 09/30/2009 | 10/07/2039 |
| 29268B-AF-8 | ENEL FINANCE INTL NV ENELIM 6 10/07/39 | | D | | 2FE | 9,847,832 | 125.8470 | 12,460,082 | 9,901,000 | 9,856,822 | | 1,139 | | | 6.000 | 6.039 | AO | 138,614 | 594,060 | 09/30/2009 | 10/07/2039 |
| 29278G-AA-6 | ENEL FINANCE INTL ENELIM 3 5/8 05/25/27 | | D | | 2FE | 3,959,600 | 103.6410 | 4,145,652 | 4,000,000 | 3,968,710 | | 3,607 | | | 3.625 | 3.747 | MN | 14,500 | 145,000 | 05/22/2017 | 05/25/2027 |
| 29441W-AC-9 | EQUATE PETROCHEMICAL BV EQPTRC 4 1/4 11/03/26 | | D | | 2FE | 19,842,175 | 107.0900 | 21,418,040 | 20,000,000 | 19,884,934 | | 14,162 | | | 4.250 | 4.348 | MN | 136,944 | 850,000 | 11/04/2016 | 11/03/2026 |
| 302154-BK-4 | EXPORT-IMPORT BANK KOREA EIBKOR 4 01/14/24 | | D | | 1FE | 19,886,000 | 106.9410 | 21,388,140 | 20,000,000 | 19,948,411 | | 11,538 | | | 4.000 | 4.070 | JJ | 371,111 | 800,000 | 01/07/2014 | 01/14/2024 |
| 302154-BN-8 | EXPORT-IMPORT BANK KOREA EIBKOR 3 1/4 08/12/26 | | D | | 1FE | 24,798,750 | 104.5590 | 26,139,650 | 25,000,000 | 24,871,869 | | 17,048 | | | 3.250 | 3.337 | FA | 313,715 | 812,500 | 06/23/2015 | 08/12/2026 |
| 30217A-AB-9 | EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29 | | D | 2 | 2FE | 42,073,430 | 109.9470 | 46,177,656 | 42,000,000 | 42,067,893 | | (5,537) | | | 4.250 | 4.228 | FA | 743,750 | 897,458 | 01/24/2019 | 02/01/2029 |
| 314890-AA-2 | FERGUSON FINANCE PLC FERGLN 4 1/2 10/24/28 | | D | 2 | 2FE | 24,912,500 | 109.3230 | 27,330,700 | 25,000,000 | 24,920,954 | | 7,149 | | | 4.500 | 4.544 | AO | 209,375 | 1,125,000 | 10/17/2018 | 10/24/2028 |
| 344419-AA-4 | FOMENTO ECONOMICO MEX FEMSA 2 7/8 05/10/23 | | D | | 1FE | 24,491,040 | 101.3110 | 26,138,341 | 25,800,000 | 25,304,695 | | 136,754 | | | 2.875 | 3.486 | MN | 105,081 | 741,750 | 06/19/2013 | 05/10/2023 |
| 35177P-AW-7 | ORANGE SA ORAFP 4 1/8 09/14/21 | | D | | 2FE | 22,998,820 | 103.6720 | 23,844,514 | 23,000,000 | 23,000,071 | | (51) | | | 4.125 | 4.125 | MS | 281,990 | 948,750 | 01/13/2012 | 09/14/2021 |
| 35802X-AJ-2 | FRESENIUS MED CARE II FMEGR 4 3/4 10/15/24 | | D | 2 | 2FE | 10,550,000 | 107.2500 | 10,725,000 | 10,000,000 | 10,369,530 | | (72,965) | | | 4.750 | 3.857 | AO | 100,278 | 475,000 | 06/07/2017 | 10/15/2024 |
| 36164Q-GM-5 | GE CAPITAL INTL FUNDING GE 3.373 11/15/25 | LS | D | | 2FE | 2,708,819 | 103.7490 | 3,060,601 | 2,950,000 | 2,787,024 | | 23,745 | | | 3.373 | 4.451 | MN | 12,714 | 99,504 | 07/08/2016 | 11/15/2025 |
| 36164Q-GM-5 | GE CAPITAL INTL FUNDING GE 3.373 11/15/25 | | D | | 2FE | 27,547 | 103.7490 | 31,125 | 30,000 | 28,343 | | 241 | | | 3.373 | 4.451 | MN | 129 | 1,012 | 07/08/2016 | 11/15/2025 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING GE 4.418 11/15/35 | | D | | 2FE | 33,025,813 | 106.3450 | 44,886,140 | 42,208,000 | 33,957,390 | | 289,836 | | | 4.418 | 6.387 | MN | 238,274 | 1,864,749 | 07/08/2016 | 11/15/2035 |
| 377373-AH-8 | GLAXOSMITHKLINE CAPITAL BASIC | 0 | D | 2 | 1FE | 7,915,760 | 107.1900 | 8,575,225 | 8,000,000 | 7,921,662 | | 5,902 | | | 3.375 | 3.498 | JD | 22,500 | 184,500 | 03/18/2019 | 06/01/2029 |
| 40049J-AZ-0 | GRUPO TELEVISA SAB TELVIS 6 5/8 01/15/40 | LS | D | | 2FE | 98,330 | 125.7450 | 125,745 | 100,000 | 98,599 | | 32 | | | 6.625 | 6.754 | JJ | 3,055 | 6,625 | 03/23/2010 | 01/15/2040 |
| 40049J-AZ-0 | GRUPO TELEVISA SAB TELVIS 6 5/8 01/15/40 | | D | | 2FE | 12,192,871 | 125.7450 | 15,592,330 | 12,400,000 | 12,226,335 | | 4,008 | | | 6.625 | 6.754 | JJ | 378,803 | 821,500 | 03/23/2010 | 01/15/2040 |
| 40049J-BA-4 | GRUPO TELEVISA SAB TELVIS 5 05/13/45 | | D | 2 | 2FE | 4,826,700 | 105.6040 | 5,280,220 | 5,000,000 | 4,841,485 | | 2,951 | | | 5.000 | 5.227 | MN | 31,944 | 250,000 | 05/08/2014 | 05/13/2045 |
| 40049J-BB-2 | GRUPO TELEVISA SAB TELVIS 4 5/8 01/30/26 | | D | 2 | 2FE | 15,052,700 | 107.6950 | 16,154,205 | 15,000,000 | 15,034,892 | | (5,174) | | | 4.625 | 4.579 | JJ | 290,990 | 693,750 | 11/25/2015 | 01/30/2026 |
| 404280-AH-2 | HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37 | LS | D | | 1FE | 451,319 | 136.5440 | 630,832 | 462,000 | 453,300 | | 244 | | | 6.500 | 6.681 | MS | 8,842 | 30,030 | 06/21/2010 | 09/15/2037 |
| 404280-AH-2 | HSBC HOLDINGS PLC HSBC 6 1/2 09/15/37 | | D | | 1FE | 23,970,681 | 136.5440 | 33,505,118 | 24,538,000 | 24,075,935 | | 12,941 | | | 6.500 | 6.681 | MS | 469,630 | 1,594,970 | 06/21/2010 | 09/15/2037 |
| 404280-AK-5 | HSBC HOLDINGS PLC | 0 | D | | 1FE | 199,566 | 103.7470 | 207,494 | 200,000 | 199,933 | | 51 | | | 5.100 | 5.128 | AO | 2,437 | 10,200 | 03/29/2011 | 04/05/2021 |
| 404280-AW-9 | HSBC HOLDINGS PLC HSBC HOLDINGS PLC | 0 | D | | 1FE | 998,550 | 109.0260 | 1,090,263 | 1,000,000 | 999,032 | | 134 | | | 4.300 | 4.318 | MS | 13,497 | 43,000 | 03/01/2016 | 03/08/2026 |
| 404280-BG-3 | HSBC HOLDINGS PLC HSBC HOLDINGS PLC | 0 | D | | 1FE | 2,010,000 | 102.0420 | 2,040,838 | 2,000,000 | 2,004,055 | | (1,934) | | | 3.543 | 2.258 | JAJO | 16,928 | 81,908 | 10/04/2016 | 01/05/2022 |
| 404280-BJ-7 | HSBC HOLDINGS PLC BASIC | 0 | D | 2 | 1FE | 1,020,880 | 102.2930 | 1,022,933 | 1,000,000 | 1,019,296 | | (1,584) | | | 3.262 | 2.356 | MS | 9,786 | | 10/24/2019 | 03/13/2023 |
| 423012-AG-8 | HEINEKEN NV HEIANA 4.35 03/29/47 | | D | 2 | 2FE | 4,961,050 | 111.5110 | 5,575,570 | 5,000,000 | 4,962,897 | | 696 | | | 4.350 | 4.397 | MS | 55,583 | 217,500 | 03/20/2017 | 03/29/2047 |
| 43474T-AB-9 | HOLCIM LTD LHNVX 6 7/8 09/29/39 | | D | | 2FE | 6,523,863 | 125.7190 | 8,234,575 | 6,550,000 | 6,528,359 | | 458 | | | 6.875 | 6.905 | MS | 115,080 | 450,313 | 12/02/2010 | 09/29/2039 |
| 43761A-C*-5 | HOMESERVE PLC HOMESERVE PLC | | D | | 2 | 8,000,000 | 108.1030 | 8,648,240 | 8,000,000 | 8,000,000 | | | | | 4.920 | 4.920 | JD | 19,680 | 393,600 | 12/13/2018 | 12/13/2028 |
| 43761A-C@-3 | HOMESERVE PLC HOMESERVE PLC | | D | | 2 | 7,000,000 | 107.5120 | 7,525,840 | 7,000,000 | 7,000,000 | | | | | 5.020 | 5.020 | JD | 17,570 | 351,400 | 12/13/2018 | 12/13/2030 |
| 44962L-AF-4 | IHS MARKIT LTD INFO 4 3/4 08/01/28 | | D | 2 | 2FE | 24,957,050 | 111.2500 | 27,812,500 | 25,000,000 | 24,962,340 | | 3,543 | | | 4.750 | 4.772 | FA | 494,792 | 1,213,889 | 07/20/2018 | 08/01/2028 |
| 44962L-AJ-6 | IHS MARKIT LTD INFO 4 1/4 05/01/29 | | D | 2 | 2FE | 4,971,100 | 107.7500 | 5,387,500 | 5,000,000 | 4,972,959 | | 1,859 | | | 4.250 | 4.321 | MN | 35,417 | 119,826 | 04/03/2019 | 05/01/2029 |
| 449786-AJ-1 | ING BANK NV INTNED 5.45 02/10/31 | | D | 2 | 1FE | 20,000,000 | 103.9420 | 20,788,488 | 20,000,000 | 20,000,000 | | | | | 5.450 | 5.450 | FA | 426,917 | 1,090,000 | 01/26/2011 | 02/10/2031 |
| 449786-AY-8 | ING BANK NV ING BANKS NV | 0 | D | | 2FE | 6,605,520 | 110.9650 | 6,657,897 | 6,000,000 | 6,327,801 | | (79,528) | | | 5.800 | 4.203 | MS | 92,800 | 348,000 | 04/19/2016 | 09/25/2023 |
| 45082#-AA-0 | IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 | | D | 4 | 1PL | 6,500,000 | 102.4450 | 6,658,925 | 6,500,000 | 6,500,000 | | | | | 3.870 | 3.889 | MJSD | 7,686 | | 09/20/2019 | 05/20/2033 |
| 453140-AB-1 | IMPERIAL BRANDS FIN PLC IMBLN 3 1/2 02/11/23 | | D | 2 | 2FE | 14,985,000 | 102.0680 | 15,310,200 | 15,000,000 | 14,994,764 | | 1,567 | | | 3.500 | 3.512 | FA | 204,167 | 525,000 | 02/05/2013 | 02/11/2023 |
| 453140-AF-2 | IMPERIAL BRANDS FIN PLC IMBLN 4 1/4 07/21/25 | | D | 2 | 2FE | 5,294,150 | 105.1200 | 5,255,995 | 5,000,000 | 5,195,045 | | (32,935) | | | 4.250 | 3.440 | JJ | 94,444 | 212,500 | 11/10/2016 | 07/21/2025 |
| 45323#-AA-9 | IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE | | D | 4 | 2PL | 43,557,216 | 106.2950 | 46,299,132 | 43,557,216 | 43,557,216 | | | | | 6.050 | 6.051 | JD | 7,320 | 2,613,089 | 07/20/2018 | 12/31/2042 |
| 45662N-A#-0 | INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG | | D | | 2 | 10,000,000 | 102.9990 | 10,299,900 | 10,000,000 | 10,000,000 | | | | | 4.300 | 4.300 | AO | 102,722 | 435,000 | 04/05/2016 | 04/05/2028 |
| 45662N-A@-2 | INFINEON TECHNOLOGIES INFINEON TECHNOLOGIES AG | | D | | 2 | 8,000,000 | 102.0310 | 8,162,480 | 8,000,000 | 8,000,000 | | | | | 4.100 | 4.100 | AO | 78,356 | 332,000 | 04/05/2016 | 04/05/2026 |
| 45672B-C*-6 | INFORMA PLC INFORMA PLC | | D | | 2 | 17,000,000 | 103.6810 | 17,625,770 | 17,000,000 | 17,000,000 | | | | | 4.130 | 4.130 | JJ | 325,696 | 702,100 | 01/04/2018 | 01/14/2028 |
| 456837-AQ-6 | ING GROUP NV BASIC | 0 | D | | 1FE | 999,670 | 109.7210 | 1,097,208 | 1,000,000 | 999,690 | | 20 | | | 4.050 | 4.054 | AO | 9,225 | 20,250 | 04/02/2019 | 04/09/2029 |
| 456873-AC-2 | INGERSOLL -RAND LUX FINAN IR 4.65 11/01/44 | | D | 2 | 2FE | 10,954,300 | 112.9480 | 11,294,760 | 10,000,000 | 10,904,005 | | (21,461) | | | 4.650 | 4.062 | MN | 77,500 | 465,000 | 08/09/2017 | 11/01/2044 |
| 45950V-JM-9 | INTL FINANCE CORP IFC 2.9 07/27/46 | | D | 2 | 1FE | 50,000,000 | 94.5000 | 47,250,000 | 50,000,000 | 50,000,000 | | | | | 2.900 | 2.900 | JJ | 620,278 | 1,450,000 | 07/18/2016 | 07/27/2046 |
| 46128M-AJ-0 | INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27 | LS | D | | 2FE | 11,957 | 105.2830 | 12,634 | 12,000 | 11,967 | | 4 | | | 4.375 | 4.420 | AO | 127 | 525 | 03/31/2017 | 04/04/2027 |
| 46128M-AJ-0 | INVERSIONES CMPC SA CMPCCI 4 3/8 04/04/27 | | D | | 2FE | 9,952,053 | 105.2830 | 10,515,636 | 9,988,000 | 9,960,406 | | 3,161 | | | 4.375 | 4.420 | AO | 105,602 | 436,975 | 03/31/2017 | 04/04/2027 |
| 46131N-AD-6 | INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22 | LS | D | 2 | 2FE | 149,438 | 103.5220 | 155,283 | 150,000 | 149,847 | | 61 | | | 4.500 | 4.547 | AO | 1,238 | 6,750 | 05/30/2012 | 04/25/2022 |
| 46131N-AD-6 | INVERSIONES CMPC CI CMPCCI 4 1/2 04/25/22 | | D | 2 | 2FE | 4,831,813 | 103.5220 | 5,020,822 | 4,850,000 | 4,845,049 | | 1,984 | | | 4.500 | 4.547 | AO | 40,013 | 218,250 | 05/30/2012 | 04/25/2022 |
| 46132F-AC-4 | INVESCO FINANCE PLC IVZ 5 3/8 11/30/43 | | C | | 1FE | 9,829,800 | 120.7370 | 12,073,720 | 10,000,000 | 9,846,554 | | 3,051 | | | 5.375 | 5.491 | MN | 46,285 | 537,500 | 11/06/2013 | 11/30/2043 |
| 46132F-AD-2 | INVESCO FINANCE PLC IVZ 3 3/4 01/15/26 | LS | C | | 1FE | 339,123 | 106.2650 | 361,301 | 340,000 | 339,471 | | 77 | | | 3.750 | 3.779 | JJ | 5,879 | 12,750 | 10/08/2015 | 01/15/2026 |
| 46132F-AD-2 | INVESCO FINANCE PLC IVZ 3 3/4 01/15/26 | | C | | 1FE | 6,642,817 | 106.2650 | 7,077,249 | 6,660,000 | 6,649,645 | | 1,500 | | | 3.750 | 3.779 | JJ | 115,163 | 249,750 | 10/08/2015 | 01/15/2026 |
| 46137N-AB-4 | INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR | | D | 4 | 2FE | 24,595,167 | 103.1260 | 25,364,011 | 24,595,167 | 24,595,167 | | | | | 5.350 | 5.349 | MS | 332,615 | 1,315,841 | 09/27/2017 | 03/31/2033 |
| 47215T-AA-6 | JB Y CO SA DE CV JB Y CO SA DE CV | 0 | D | | 2FE | 11,389,207 | 102.6880 | 11,485,597 | 11,185,000 | 11,315,769 | | (21,955) | | | 3.750 | 3.508 | MN | 55,925 | 419,438 | 04/12/2017 | 05/13/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 478375-AG-3 | JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24 | | D | 2 | 2FE | 4,634,059 | 103.7980 | 4,827,636 | 4,651,000 | 4,640,303 | | 2,146 | | | 3.625 | 3.681 | JJ | 83,831 | 178,338 | 12/28/2016 | 07/02/2024 |
| 478375-AH-1 | JOHNSON CONTROLS INTL PL JCI 6 01/15/36 | LS | C | | 2FE | 178,455 | 122.8130 | 213,695 | 174,000 | 178,026 | | (153) | | | 6.000 | 5.775 | JJ | 4,814 | 10,440 | 12/28/2016 | 01/15/2036 |
| 478375-AH-1 | JOHNSON CONTROLS INTL PL JCI 6 01/15/36 | | C | | 2FE | 13,679,499 | 122.8130 | 16,380,838 | 13,338,000 | 13,646,598 | | (11,710) | | | 6.000 | 5.775 | JJ | 369,018 | 800,280 | 12/28/2016 | 01/15/2036 |
| 478375-AK-4 | JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41 | LS | D | 2 | 2FE | 12,978 | 111.4500 | 13,374 | 12,000 | 12,909 | | (24) | | | 5.250 | 4.686 | JD | 53 | 630 | 12/28/2016 | 12/01/2041 |
| 478375-AK-4 | JOHNSON CONTROLS INTL PL JCI 5 1/4 12/01/41 | | D | 2 | 2FE | 7,915,557 | 111.4500 | 8,157,033 | 7,319,000 | 7,873,329 | | (14,789) | | | 5.250 | 4.686 | JD | 32,021 | 384,248 | 12/28/2016 | 12/01/2041 |
| 478375-AR-9 | JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26 | LS | C | 2 | 2FE | 179,356 | 106.2370 | 191,226 | 180,000 | 179,548 | | 64 | | | 3.900 | 3.947 | FA | 2,672 | 10,452 | 12/28/2016 | 02/14/2026 |
| 478375-AR-9 | JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26 | | C | 2 | 2FE | 8,899,065 | 106.2370 | 9,487,991 | 8,931,000 | 8,908,592 | | 3,179 | | | 3.900 | 3.947 | FA | 132,551 | 518,595 | 12/28/2016 | 02/14/2026 |
| 49245P-AA-4 | KERRY GROUP FIN SERVICES KYGID 3.2 04/09/23 | | D | 2 | 2FE | 29,900,700 | 101.0780 | 30,323,520 | 30,000,000 | 29,963,947 | | 10,286 | | | 3.200 | 3.239 | AO | 218,667 | 960,000 | 04/02/2013 | 04/09/2023 |
| 493738-AD-0 | KIA MOTORS CORP KIAMTR 3 1/4 04/21/26 | | D | | 2FE | 994,080 | 100.3340 | 1,003,344 | 1,000,000 | 996,044 | | 555 | | | 3.250 | 3.320 | AO | 6,319 | 32,500 | 04/14/2016 | 04/21/2026 |
| 494386-AB-1 | KIMBERLY-CLARK DE MEXICO KCMA 3.8 04/08/24 | | D | | 1FE | 6,891,226 | 102.0000 | 7,038,000 | 6,900,000 | 6,896,312 | | 780 | | | 3.800 | 3.814 | AO | 60,452 | 262,200 | 02/17/2016 | 04/08/2024 |
| 494386-AC-9 | KIMBERLY-CLARK DE MEXICO KCMA 3 1/4 03/12/25 | | D | | 1FE | 27,830,370 | 99.5690 | 27,879,320 | 28,000,000 | 27,889,817 | | 13,160 | | | 3.250 | 3.344 | MS | 275,528 | 910,000 | 03/06/2015 | 03/12/2025 |
| 500472-AC-9 | KONINKLIJKE PHILIPS NV PHIANA 6 7/8 03/11/38 | | D | | 2FE | 9,938,766 | 140.3200 | 14,038,976 | 10,005,000 | 9,951,258 | | 1,443 | | | 6.875 | 6.927 | MS | 210,174 | 687,844 | 06/02/2009 | 03/11/2038 |
| 500472-AE-5 | KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42 | LS | D | | 2FE | 525,979 | 119.7580 | 607,174 | 507,000 | 523,259 | | (421) | | | 5.000 | 4.761 | MS | 7,464 | 25,350 | 06/06/2012 | 03/15/2042 |
| 500472-AE-5 | KONINKLIJKE PHILIPS NV PHIANA 5 03/15/42 | | D | | 2FE | 14,978,479 | 119.7580 | 17,290,689 | 14,438,000 | 14,901,015 | | (11,985) | | | 5.000 | 4.761 | MS | 212,559 | 721,900 | 06/06/2012 | 03/15/2042 |
| 50048M-BS-8 | KOMMUNALBANKEN AS KBN 3.66 06/30/34 | | D | 2 | 1FE | 50,000,000 | 100.9000 | 50,450,000 | 50,000,000 | 50,000,000 | | | | | 3.660 | 3.660 | JD | 5,083 | 1,830,000 | 06/23/2014 | 06/30/2034 |
| 500630-CG-1 | KOREA DEVELOPMENT BANK KDB 3 3/8 09/16/25 | | D | | 1FE | 24,964,250 | 105.5810 | 26,395,300 | 25,000,000 | 24,978,138 | | 3,417 | | | 3.375 | 3.392 | MS | 246,094 | 843,750 | 09/11/2015 | 09/16/2025 |
| 50065W-AF-3 | KOREA NATIONAL OIL CORP KOROIL 4 01/23/24 | | D | | 1FE | 19,889,200 | 106.3380 | 21,267,520 | 20,000,000 | 19,949,578 | | 11,203 | | | 4.000 | 4.068 | JJ | 351,111 | 800,000 | 01/15/2014 | 01/23/2024 |
| 50066A-AA-1 | KOREA GAS CORP KORGAS 4 1/4 11/02/20 | | D | | 1FE | 9,333,653 | 101.6970 | 9,386,652 | 9,230,000 | 9,241,705 | | (13,507) | | | 4.250 | 4.094 | MN | 64,290 | 392,275 | 03/01/2012 | 11/02/2020 |
| 50066A-AJ-2 | KOREA GAS CORP KORGAS 3 1/2 07/21/25 | | D | | 1FE | 14,973,600 | 105.9860 | 15,897,900 | 15,000,000 | 14,984,207 | | 2,532 | | | 3.500 | 3.521 | JJ | 233,333 | 525,000 | 07/14/2015 | 07/21/2025 |
| 524671-AA-2 | LEGRAND FRANCE SA LRFP 8 1/2 02/15/25 | | D | | 1FE | 5,857,643 | 129.0100 | 6,482,753 | 5,025,000 | 5,419,779 | | (62,797) | | | 8.500 | 6.664 | FA | 161,358 | 427,125 | 01/26/2011 | 02/15/2025 |
| 532522-AB-5 | LIMA METRO LINE 2 FIN LT BASIC | 0 | D | | 2FE | 2,015,008 | 106.2190 | 2,124,370 | 2,000,000 | 2,014,737 | | (270) | | | 4.350 | 4.294 | JAJO | 20,783 | 15,467 | 07/19/2019 | 04/05/2036 |
| 53566T-AA-9 | LINE ONE PERU METRO EXPA BASIC | | D | 4 | 2FE | 23,351,395 | 106.2370 | 24,807,922 | 23,351,395 | 23,351,395 | | | | | 4.737 | 4.765 | JAJO | 248,885 | 642,185 | 03/06/2019 | 01/10/2033 |
| 53566T-AB-7 | LINE ONE PERU METRO EXPA BASIC | | D | 4 | 2FE | 17,891,353 | 106.6210 | 19,075,928 | 17,891,353 | 17,891,353 | | | | | 4.737 | 4.765 | JAJO | 190,691 | 492,029 | 03/06/2019 | 04/10/2033 |
| 53944Y-AE-3 | LLOYDS BANKING GROUP PLC LLOYDS BANKING GROUP PLC | 0 | D | | 2FE | 2,500,000 | 108.5740 | 2,714,344 | 2,500,000 | 2,500,000 | | | | | 4.344 | 4.344 | JJ | 51,887 | 108,600 | 01/04/2018 | 01/09/2048 |
| 543064-AA-7 | LST II LONGITUDINAL DE LA SIERRA TRAM | | D | 4 | 2PL | 34,505,899 | 105.3840 | 36,363,700 | 34,505,899 | 34,505,899 | | | | | 5.230 | 5.230 | AO | 305,789 | 1,701,725 | 12/19/2018 | 04/30/2035 |
| 55608P-AQ-7 | MACQUARIE BANK LTD MQGAU 4 07/29/25 | | D | | 1FE | 14,977,950 | 106.6580 | 15,998,700 | 15,000,000 | 14,986,632 | | 2,099 | | | 4.000 | 4.018 | JJ | 253,333 | 600,000 | 07/23/2015 | 07/29/2025 |
| 55608X-AA-5 | MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21 | LS | D | | 2FE | 346,116 | 105.1760 | 330,253 | 314,000 | 320,355 | | (4,752) | | | 6.625 | 4.955 | AO | 4,854 | 20,803 | 11/12/2013 | 04/07/2021 |
| 55608X-AA-5 | MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21 | | D | | 2FE | 10,676,684 | 105.1760 | 10,187,347 | 9,686,000 | 9,882,021 | | (146,575) | | | 6.625 | 4.955 | AO | 149,729 | 641,698 | 11/12/2013 | 04/07/2021 |
| 55608X-AB-3 | MACQUARIE BANK LTD MACQUARIE BANK LTD | 0 | D | | 2FE | 1,253,291 | 108.3200 | 1,339,914 | 1,237,000 | 1,248,354 | | (1,793) | | | 4.875 | 4.682 | JD | 3,518 | 60,304 | 01/26/2017 | 06/10/2025 |
| 57385L-AB-4 | MARVELL TECHNOLOGY GROUP MRVL 4 7/8 06/22/28 | | D | 2 | 2FE | 19,967,990 | 110.2500 | 22,050,000 | 20,000,000 | 19,971,940 | | 2,610 | | | 4.875 | 4.895 | JD | 24,375 | 975,000 | 06/26/2018 | 06/22/2028 |
| 59284M-AC-8 | MEXICO CITY AIRPORT TRUST MEXICO CITY ARPT TRUST | | D | | 2FE | 11,781,498 | 102.1260 | 13,040,469 | 12,769,000 | 11,916,563 | | 81,273 | | | 3.875 | 4.859 | AO | 83,841 | 494,799 | 04/19/2018 | 04/30/2028 |
| 602736-AA-8 | MINEJESA CAPITAL BV BASIC | 0 | D | | 2FE | 4,477,500 | 103.7880 | 4,670,440 | 4,500,000 | 4,478,571 | | 1,071 | | | 4.625 | 4.682 | FA | 81,516 | 104,063 | 06/17/2019 | 08/10/2030 |
| 60683M-AC-3 | MITSUI FUDOSAN CO LTD BASIC | 0 | D | 2 | 1FE | 1,996,400 | 109.3350 | 2,186,704 | 2,000,000 | 1,996,680 | | 280 | | | 3.950 | 3.972 | JJ | 34,453 | 39,500 | 01/16/2019 | 01/24/2029 |
| 614810-AB-5 | MONTPELIER RE HOLDINGS L ENH 4.7 10/15/22 | | D | | 1FE | 16,937,430 | 106.1750 | 17,858,635 | 16,820,000 | 16,859,547 | | (13,026) | | | 4.700 | 4.609 | AO | 166,892 | 790,540 | 01/28/2013 | 10/15/2022 |
| 628788-AA-9 | NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 | | D | 4 | 3FE | 26,180,095 | 97.9530 | 26,639,726 | 27,196,548 | 26,281,520 | | 61,904 | | | 4.875 | 5.512 | MN | 187,826 | 1,287,418 | 04/11/2019 | 05/10/2028 |
| 62944B-AX-2 | BK NEDERLANDSE GEMEENTEN BNG 3 3/4 09/30/39 | | D | 2 | 1FE | 50,000,000 | 112.1270 | 56,063,375 | 50,000,000 | 50,000,000 | | | | | 3.750 | 3.750 | MS | 473,958 | 1,875,000 | 09/18/2014 | 09/30/2039 |
| 62947Q-AY-4 | NXP BV/NXP FUNDING LLC NXPI 5.55 12/01/28 | | D | 2 | 2FE | 30,045,650 | 116.8750 | 35,062,500 | 30,000,000 | 30,041,357 | | (3,995) | | | 5.550 | 5.529 | JD | 138,750 | 1,641,875 | 12/04/2018 | 12/01/2028 |
| 62983P-AA-3 | NAKILAT INC QGTS 6.067 12/31/33 | | D | 4 | 1FE | 7,630,200 | 121.3920 | 11,799,302 | 9,720,000 | 8,436,224 | | 108,826 | | | 6.067 | 8.361 | JD | 1,638 | 589,712 | 05/07/2009 | 12/31/2033 |
| 62983P-AB-1 | NAKILAT INC QGTS 6.267 12/31/33 | | D | 4 | 1FE | 2,964,865 | 119.2520 | 4,504,023 | 3,776,898 | 3,219,871 | | 27,550 | | | 6.267 | 9.004 | JD | 658 | 236,698 | 05/08/2009 | 12/31/2033 |
| 63254A-AP-3 | NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26 | | D | | 1FE | 13,891,920 | 104.8310 | 14,676,284 | 14,000,000 | 13,930,383 | | 10,202 | | | 3.375 | 3.467 | JJ | 219,188 | 472,500 | 01/06/2016 | 01/14/2026 |
| 6325C0-BV-2 | NATIONAL AUSTRALIA BANK NAB 5.05 12/16/30 | | D | 2 | 1FE | 20,000,000 | 102.8130 | 20,562,560 | 20,000,000 | 20,000,000 | | | | | 5.050 | 5.050 | JD | 44,889 | 1,010,000 | 12/03/2010 | 12/16/2030 |
| 636203-AA-9 | NATIONAL GAS CO NGCTT 6.05 01/15/36 | | D | | 3FE | 19,042,715 | 104.1750 | 20,756,869 | 19,925,000 | 19,226,141 | | 24,412 | | | 6.050 | 6.403 | JJ | 555,852 | 1,205,463 | 06/23/2010 | 01/15/2036 |
| 63859U-AZ-6 | NATIONWIDE BLDG SOCIETY NWIDE 5.6 08/19/30 | | D | 2 | 1FE | 20,000,000 | 102.1480 | 20,429,552 | 20,000,000 | 20,000,000 | | | | | 5.600 | 5.600 | FA | 410,667 | 1,120,000 | 08/03/2010 | 08/19/2030 |
| 63983T-AR-6 | NEDER WATERSCHAPSBANK NEDWBK 3.91 05/23/39 | | D | 2 | 1FE | 45,000,000 | 107.4130 | 48,335,652 | 45,000,000 | 45,000,000 | | | | | 3.910 | 3.910 | MN | 185,725 | 1,759,500 | 04/29/2014 | 05/23/2039 |
| 65120F-AA-2 | NEWCREST FINANCE PTY LTD NCMAU 4.45 11/15/21 | | D | | 2FE | 30,115,535 | 103.3980 | 30,709,265 | 29,700,000 | 29,793,672 | | (47,216) | | | 4.450 | 4.273 | MN | 168,878 | 1,321,650 | 08/21/2012 | 11/15/2021 |
| 65504L-AD-9 | NOBLE HOLDING INTL LTD NE 6.2 08/01/40 | LS | C | | 5FE | 390,000 | 38.2500 | 382,500 | 1,000,000 | 390,000 | | (2,043) | 689,737 | | 6.200 | 5.547 | FA | 25,833 | 62,000 | 11/30/2010 | 08/01/2040 |
| 65504L-AD-9 | NOBLE HOLDING INTL LTD NE 6.2 08/01/40 | | C | | 5FE | 5,577,000 | 38.2500 | 5,469,750 | 14,300,000 | 5,577,000 | | (29,209) | 9,863,241 | | 6.200 | 5.547 | FA | 369,417 | 886,600 | 11/30/2010 | 08/01/2040 |
| 65557C-AD-5 | NORDEA BANK AB NDASS 4 7/8 01/14/21 | | D | | 1FE | 6,966,610 | 102.8200 | 7,197,400 | 7,000,000 | 6,995,739 | | 3,915 | | | 4.875 | 4.936 | JJ | 158,302 | 341,250 | 01/11/2011 | 01/14/2021 |
| 65557F-AD-8 | NORDEA BANK AB NDASS 4 1/4 09/21/22 | | D | | 1FE | 21,860,080 | 104.5800 | 23,007,600 | 22,000,000 | 21,955,821 | | 14,986 | | | 4.250 | 4.329 | MS | 259,722 | 935,000 | 09/17/2012 | 09/21/2022 |
| 65557F-AH-9 | NORDEA BANK AB BASIC | 0 | D | 2 | 1FE | 3,000,000 | 108.7700 | 3,263,092 | 3,000,000 | 3,000,000 | | | | | 4.625 | 4.625 | MS | 41,625 | 138,750 | 09/06/2018 | 09/13/2033 |
| 656531-AG-5 | STATOIL ASA EQNR 6.8 01/15/28 | | D | | 1FE | 2,698,662 | 129.2170 | 3,372,561 | 2,610,000 | 2,661,198 | | (4,723) | | | 6.800 | 6.483 | JJ | 81,838 | 177,480 | 04/14/2009 | 01/15/2028 |
| 66934#-AA-6 | LARVIKSFJORDEN LTD NORWEGIAN AIR | | D | 4 | 2PL | 14,813,657 | 94.1830 | 13,951,947 | 14,813,657 | 14,813,657 | | | | | 4.750 | 4.749 | JJ | 310,778 | 702,188 | 12/21/2015 | 01/22/2028 |
| 675758-AH-9 | ODEBRECHT FINANCE LTD ODBR 5 1/8 06/26/22 | | D | | 6FE | 562,500 | 4.0000 | 200,000 | 5,000,000 | 200,000 | (362,500) | | | | 5.125 | 50.122 | JD | | (128,125) | 06/21/2012 | 06/26/2022 |
| 685218-AB-5 | ORANGE SA ORAFP 5 1/2 02/06/44 | | D | 2 | 2FE | 5,891,550 | 132.8180 | 6,640,880 | 5,000,000 | 5,804,029 | | (19,108) | | | 5.500 | 4.398 | FA | 110,764 | 275,000 | 12/29/2014 | 02/06/2044 |
| 68620Y-A#-9 | ORIGIN ENERGY FINANCE LT ORIGIN ENERGY FINANCE LTD | | D | | 2 | 25,000,000 | 108.3790 | 27,094,750 | 25,000,000 | 25,000,000 | | | | | 5.160 | 5.160 | JJ | 594,833 | 645,000 | 01/15/2019 | 01/15/2029 |
| 68620Y-AA-0 | ORIGIN ENERGY FINANCE LT ORGAU 5.45 10/14/21 | LS | D | | 2FE | 155,524 | 105.2910 | 164,254 | 156,000 | 155,895 | | 54 | | | 5.450 | 5.490 | AO | 1,818 | 8,502 | 10/06/2011 | 10/14/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 68620Y-AA-0 | ORIGIN ENERGY FINANCE LT ORGAU 5.45 10/14/21 | | D | | 2FE | 14,798,726 | 105.2910 | 15,629,426 | 14,844,000 | 14,834,026 | | 5,182 | | | 5.450 | 5.490 | AO | 173,036 | 808,998 | 10/06/2011 | 10/14/2021 |
| 68715#-AB-5 | ORORA DGP | | C | | 2PL | 7,000,000 | 101.6700 | 7,116,900 | 7,000,000 | 7,000,000 | | | | | 3.410 | 3.410 | JJ | 109,404 | 238,700 | 07/16/2015 | 07/16/2025 |
| 69370P-AA-9 | PERTAMINA PERSERO PT BASIC | 0 | D | | 2FE | 1,781,250 | 128.8840 | 1,933,254 | 1,500,000 | 1,778,132 | | (3,118) | | | 6.450 | 5.112 | MN | 8,331 | 48,375 | 06/10/2019 | 05/30/2044 |
| 706451-BG-5 | PETROLEOS MEXICANOS PEMEX 6 5/8 06/15/35 | | D | | 2FE | 5,416,479 | 101.7230 | 5,086,170 | 5,000,000 | 5,325,081 | | (12,524) | | | 6.625 | 5.975 | JD | 14,722 | 331,250 | 10/01/2010 | 06/15/2035 |
| 714264-AD-0 | PERNOD RICARD SA RIFP 4.45 01/15/22 | | D | | 2FE | 5,223,000 | 104.6890 | 5,234,465 | 5,000,000 | 5,054,758 | | (25,331) | | | 4.450 | 3.886 | JJ | 102,597 | 222,500 | 06/26/2012 | 01/15/2022 |
| 714264-AH-1 | PERNOD RICARD SA RIFP 4 1/4 07/15/22 | | D | | 2FE | 15,044,201 | 105.1950 | 15,042,885 | 14,300,000 | 14,515,781 | | (79,912) | | | 4.250 | 3.622 | JJ | 280,240 | 607,750 | 09/19/2012 | 07/15/2022 |
| 714294-AH-8 | PERRIGO CO PLC PRGO 5.3 11/15/43 | | C | 2 | 2FE | 8,031,400 | 92.5160 | 7,401,312 | 8,000,000 | 8,028,553 | | (695) | | | 5.300 | 5.272 | MN | 54,178 | 424,000 | 10/06/2014 | 11/15/2043 |
| 73050Q-A*-9 | POINSETTIA FINANCE LTD TL POINSETTIA FINANCE LTD TL | | D | 4 | 2Z | 16,681,886 | 90.9840 | 15,279,949 | 16,794,118 | 16,696,252 | | 10,696 | | | 4.904 | 5.456 | FMAN | 107,834 | 923,263 | 08/01/2018 | 05/15/2028 |
| 74735K-2A-9 | OOREDOO INTL FINANCE QTELQD 3 1/4 02/21/23 | | D | | 1FE | 4,936,050 | 101.9280 | 5,096,410 | 5,000,000 | 4,977,995 | | 6,537 | | | 3.250 | 3.399 | FA | 58,681 | 162,500 | 12/12/2012 | 02/21/2023 |
| 74735K-2B-7 | OOREDOO INTL FINANCE QTELQD 3 7/8 01/31/28 | | D | | 1FE | 2,965,020 | 107.0350 | 3,211,056 | 3,000,000 | 2,978,627 | | 2,203 | | | 3.875 | 3.979 | JJ | 48,760 | 116,250 | 01/23/2013 | 01/31/2028 |
| 74977R-CN-2 | COOPERATIEVE RABOBANK UA RABOBK 5 12/23/30 | | D | 2 | 1FE | 10,000,000 | 102.6310 | 10,263,071 | 10,000,000 | 10,000,000 | | | | | 5.000 | 5.000 | JD | 11,111 | 500,000 | 12/15/2010 | 12/23/2030 |
| 74977R-CP-7 | COOPERATIEVE RABOBANK UA RABOBK 5.03 03/03/31 | | D | 2 | 1FE | 10,000,000 | 103.1890 | 10,318,853 | 10,000,000 | 10,000,000 | | | | | 5.030 | 5.030 | MS | 164,872 | 503,000 | 02/18/2011 | 03/03/2031 |
| 75405T-AA-7 | RAS LAFFAN LNG II RASGAS 5.298 09/30/20 | | D | 4 | 1FE | 535,278 | 101.3750 | 568,209 | 560,500 | 558,056 | | 2,284 | | | 5.298 | 6.163 | MS | 7,506 | 29,695 | 06/17/2009 | 09/30/2020 |
| 75405U-AA-4 | RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27 | LS | D | 4 | 1FE | 857,500 | 114.9550 | 1,149,546 | 1,000,000 | 936,378 | | 10,318 | | | 5.838 | 7.396 | MS | 14,757 | 58,380 | 06/04/2009 | 09/30/2027 |
| 75405U-AA-4 | RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27 | | D | 4 | 1FE | 1,715,000 | 114.9550 | 2,299,092 | 2,000,000 | 1,872,755 | | 20,636 | | | 5.838 | 7.396 | MS | 29,514 | 116,760 | 06/04/2009 | 09/30/2027 |
| 75405U-AD-8 | RAS LAFFAN LNG 3 RASGAS 6.332 09/30/27 | | D | 4 | 1FE | 18,984,375 | 116.5810 | 21,392,577 | 18,350,000 | 18,729,720 | | (74,282) | | | 6.332 | 5.798 | MS | 293,708 | 1,161,922 | 09/17/2015 | 09/30/2027 |
| 75625Q-AE-9 | RECKITT BENCKISER TSY RBLN 3 06/26/27 | | D | 2 | 1FE | 36,907,090 | 101.6870 | 37,624,338 | 37,000,000 | 36,926,453 | | 8,213 | | | 3.000 | 3.030 | JD | 15,417 | 1,110,000 | 06/17/2019 | 06/26/2027 |
| 75968N-AD-3 | RENAISSANCE RE HLDG LTD BASIC | 0 | D | 2 | 1FE | 4,930,300 | 105.5950 | 5,279,750 | 5,000,000 | 4,934,705 | | 4,405 | | | 3.600 | 3.768 | AO | 38,000 | 96,500 | 03/28/2019 | 04/15/2029 |
| 767201-AL-0 | RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40 | | D | | 1FE | 7,847,280 | 130.6620 | 10,452,928 | 8,000,000 | 7,871,107 | | 3,316 | | | 5.200 | 4.951 | MN | 68,178 | 416,000 | 05/17/2011 | 11/02/2040 |
| 767201-AL-0 | RIO TINTO FIN USA LTD RIOLN 5.2 11/02/40 | 0 | D | | 1FE | 3,698,027 | 130.6620 | 4,187,704 | 3,205,000 | 3,675,613 | | (14,015) | | | 5.200 | 4.951 | MN | 27,314 | 166,660 | 08/09/2018 | 11/02/2040 |
| 767201-AS-5 | RIO TINTO FIN USA LTD RIOLN 3 3/4 06/15/25 | | D | 2 | 1FE | 7,946,640 | 107.3520 | 8,588,176 | 8,000,000 | 7,968,391 | | 5,118 | | | 3.750 | 3.831 | JD | 13,333 | 300,000 | 06/11/2015 | 06/15/2025 |
| 77578J-AB-4 | ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25 | LS | D | 2 | 2FE | 1,279,275 | 102.8070 | 1,315,924 | 1,280,000 | 1,279,501 | | 57 | | | 3.625 | 3.631 | AO | 9,924 | 46,400 | 11/12/2015 | 10/14/2025 |
| 77578J-AB-4 | ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25 | | D | 2 | 2FE | 32,701,475 | 102.8070 | 33,638,320 | 32,720,000 | 32,707,248 | | 1,460 | | | 3.625 | 3.631 | AO | 253,694 | 1,186,100 | 11/12/2015 | 10/14/2025 |
| 780097-BG-5 | ROYAL BK SCOTLAND ROYAL BANK SCOTLAND GRP PLC | 0 | D | 2 | 2FE | 500,000 | 113.0360 | 565,181 | 500,000 | 500,000 | | | | | 4.892 | 4.892 | MN | 2,922 | 24,460 | 05/15/2018 | 05/18/2029 |
| 780153-AW-2 | ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28 | LS | D | 2 | 2FE | 337,722 | 103.3750 | 350,441 | 339,000 | 337,932 | | 109 | | | 3.700 | 3.745 | MS | 3,693 | 12,543 | 11/20/2017 | 03/15/2028 |
| 780153-AW-2 | ROYAL CARIBBEAN CRUISES RCL 3.7 03/15/28 | | D | 2 | 2FE | 14,605,728 | 103.3750 | 15,155,809 | 14,661,000 | 14,614,823 | | 4,727 | | | 3.700 | 3.745 | MS | 159,723 | 542,457 | 11/20/2017 | 03/15/2028 |
| 78413H-AA-7 | SES SESGFP 3.6 04/04/23 | LS | D | | 2FE | 718,319 | 102.4540 | 727,421 | 710,000 | 713,013 | | (867) | | | 3.600 | 3.460 | AO | 6,177 | 25,560 | 04/24/2013 | 04/04/2023 |
| 78413H-AA-7 | SES SESGFP 3.6 04/04/23 | | D | | 2FE | 24,574,601 | 102.4540 | 24,885,979 | 24,290,000 | 24,393,065 | | (29,658) | | | 3.600 | 3.460 | AO | 211,323 | 874,440 | 04/24/2013 | 04/04/2023 |
| 78440P-AC-2 | SK TELECOM CO LTD SKM 6 5/8 07/20/27 | | D | | 1FE | 11,577,692 | 124.7740 | 13,637,842 | 10,930,000 | 11,294,911 | | (37,112) | | | 6.625 | 6.067 | JJ | 323,839 | 724,113 | 03/08/2010 | 07/20/2027 |
| 78448T-AA-0 | SMBC AVIATION CAPITAL FINANCE SMBC AVIATION CAPITAL FINANCE | 0 | D | | 1FE | 4,993,050 | 100.4180 | 5,020,919 | 5,000,000 | 4,997,754 | | 1,411 | | | 2.650 | 2.680 | JJ | 61,097 | 132,500 | 07/12/2016 | 07/15/2021 |
| 78462Q-AD-1 | SP POWERASSETS LTD SPSP 3 1/4 11/24/25 | | D | | 1FE | 24,938,500 | 104.8270 | 26,206,750 | 25,000,000 | 24,961,345 | | 5,851 | | | 3.250 | 3.279 | MN | 83,507 | 812,500 | 11/17/2015 | 11/24/2025 |
| 78467K-C#-2 | SSE PLC SSE PLC | | D | | 2 | 15,000,000 | 102.8270 | 15,424,050 | 15,000,000 | 15,000,000 | | | | | 3.670 | 3.670 | MS | 175,854 | 550,500 | 09/06/2016 | 09/06/2026 |
| 786584-A#-9 | SAFRAN SENIOR NOTE SERIES C | | D | | 1 | 20,000,000 | 105.8490 | 21,169,800 | 20,000,000 | 20,000,000 | | | | | 4.430 | 4.430 | FA | 349,478 | 886,000 | 02/09/2012 | 02/09/2024 |
| 79586K-AA-9 | SAMARCO MINERACAO SA SAMMIN 4 1/8 11/01/22 | | D | | 6FE | 2,415,000 | 65.0000 | 4,550,000 | 7,000,000 | 2,415,000 | | | | | 4.125 | 18.977 | MN | | | 10/29/2012 | 11/01/2022 |
| 80283L-AA-1 | SANTANDER UK PLC SANUK 5 11/07/23 | | D | | 2FE | 10,808,500 | 108.3550 | 10,835,490 | 10,000,000 | 10,389,643 | | (92,104) | | | 5.000 | 3.900 | MN | 75,000 | 500,000 | 02/03/2015 | 11/07/2023 |
| 803865-AA-2 | SASOL FINANCING INT SASOL 4 1/2 11/14/22 | | D | | 2FE | 17,923,840 | 103.3270 | 18,598,842 | 18,000,000 | 17,974,495 | | 8,135 | | | 4.500 | 4.553 | MN | 105,750 | 810,000 | 11/08/2012 | 11/14/2022 |
| 80414L-2E-4 | SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39 | | D | | 1FE | 20,823,810 | 107.2390 | 22,520,190 | 21,000,000 | 20,827,829 | | 4,019 | | | 4.250 | 4.313 | AO | 185,938 | 446,250 | 04/09/2019 | 04/16/2039 |
| 806854-AD-7 | SCHLUMBERGER INVESTMENT SLB 2.4 08/01/22 | | C | 2 | 1FE | 14,002,350 | 100.6980 | 15,104,655 | 15,000,000 | 14,686,588 | | 114,509 | | | 2.400 | 3.250 | FA | 150,000 | 360,000 | 06/20/2013 | 08/01/2022 |
| 81013T-AC-5 | IBERDROLA INTL BV IBESM 5.81 03/15/25 | | D | | 2FE | 567,628 | 114.8750 | 631,813 | 550,000 | 558,194 | | (1,327) | | | 5.810 | 5.477 | MS | 9,409 | 31,955 | 04/14/2011 | 03/15/2025 |
| 822582-AD-4 | SHELL INTERNATIONAL FIN RDSALN 6 3/8 12/15/38 | | D | | 1FE | 39,838,129 | 146.0940 | 48,913,665 | 33,481,000 | 38,647,792 | | (158,984) | | | 6.375 | 5.096 | JD | 94,863 | 2,134,414 | 11/22/2010 | 12/15/2038 |
| 822582-AM-4 | SHELL INTERNATIONAL FIN SHELL INTERNATIONAL FINANCE | 0 | D | | 1FE | 2,083,660 | 100.5560 | 2,011,124 | 2,000,000 | 2,009,206 | | (39,006) | | | 4.375 | 2.379 | MS | 23,333 | 87,500 | 01/24/2018 | 03/25/2020 |
| 822582-AN-2 | SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40 | LS | D | | 1FE | 374,584 | 135.5460 | 474,412 | 350,000 | 370,505 | | (573) | | | 5.500 | 5.035 | MS | 5,133 | 19,250 | 05/26/2011 | 03/25/2040 |
| 822582-AN-2 | SHELL INTERNATIONAL FIN RDSALN 5 1/2 03/25/40 | | D | | 1FE | 10,327,816 | 135.5460 | 13,080,228 | 9,650,000 | 10,215,346 | | (15,809) | | | 5.500 | 5.035 | MS | 141,533 | 530,750 | 05/26/2011 | 03/25/2040 |
| 822582-AT-9 | SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42 | LS | D | | 1FE | 222,087 | 107.0000 | 258,939 | 242,000 | 224,394 | | 464 | | | 3.625 | 4.122 | FA | 3,168 | 8,773 | 07/24/2014 | 08/21/2042 |
| 822582-AT-9 | SHELL INTERNATIONAL FIN RDSALN 3 5/8 08/21/42 | | D | | 1FE | 8,959,662 | 107.0000 | 10,446,381 | 9,763,000 | 9,052,705 | | 18,700 | | | 3.625 | 4.122 | FA | 127,800 | 353,909 | 07/24/2014 | 08/21/2042 |
| 826200-AD-9 | SIEMENS FINANCIERINGSMAT SIEGR 6 1/8 08/17/26 | | D | | 1FE | 18,908,645 | 121.7620 | 22,351,814 | 18,357,000 | 18,647,034 | | (36,652) | | | 6.125 | 5.826 | FA | 418,514 | 1,124,366 | 12/16/2010 | 08/17/2026 |
| 82620K-AM-5 | SIEMENS FINANCIERINGSMAT SIEGR 3.3 09/15/46 | | D | | 1FE | 8,473,970 | 100.9360 | 9,084,231 | 9,000,000 | 8,502,992 | | 10,246 | | | 3.300 | 3.617 | MS | 87,450 | 297,000 | 01/30/2017 | 09/15/2046 |
| 82620K-AT-0 | SIEMENS FINANCIERINGSMAT SIEGR 4.2 03/16/47 | | D | | 1FE | 9,964,500 | 117.1640 | 11,716,400 | 10,000,000 | 9,966,256 | | 652 | | | 4.200 | 4.221 | MS | 122,500 | 420,000 | 03/07/2017 | 03/16/2047 |
| 82937W-AE-5 | SINOPEC GRP OVERSEA 2014 SINOPE 4 3/8 04/10/24 | | D | | 1FE | 4,988,350 | 107.6940 | 5,384,705 | 5,000,000 | 4,994,396 | | 1,167 | | | 4.375 | 4.404 | AO | 49,219 | 218,750 | 04/02/2014 | 04/10/2024 |
| 82938B-AC-4 | SINOPEC GRP OVERSEA 2015 SINOPE 3 1/4 04/28/25 | | D | | 1FE | 14,853,300 | 103.0540 | 15,458,160 | 15,000,000 | 14,915,837 | | 14,207 | | | 3.250 | 3.366 | AO | 85,313 | 487,500 | 04/21/2015 | 04/28/2025 |
| 82938N-AC-8 | SINOPEC GRP OVERSEAS DEV SINOPE 3 5/8 04/12/27 | | D | | 1FE | 9,935,300 | 104.9060 | 10,490,550 | 10,000,000 | 9,950,622 | | 5,810 | | | 3.625 | 3.703 | AO | 79,549 | 362,500 | 04/05/2017 | 04/12/2027 |
| 82968F-AA-2 | SIRIUS INTERNATIONAL GRP SIRINT 4.6 11/01/26 | | D | 2 | 2FE | 19,841,800 | 97.7940 | 19,558,760 | 20,000,000 | 19,884,219 | | 14,070 | | | 4.600 | 4.700 | MN | 153,333 | 920,000 | 10/27/2016 | 11/01/2026 |
| 83238P-AD-6 | SMITHS GROUP PLC SMINLN 3 5/8 10/12/22 | | D | | 2FE | 23,435,205 | 101.7810 | 23,918,629 | 23,500,000 | 23,479,237 | | 6,972 | | | 3.625 | 3.659 | AO | 186,939 | 851,875 | 05/15/2013 | 10/12/2022 |
| 833636-AE-3 | SOC QUIMICA Y MINERA DE SQM 3 5/8 04/03/23 | | D | | 2FE | 16,239,020 | 102.0250 | 16,719,841 | 16,388,000 | 16,332,911 | | 15,608 | | | 3.625 | 3.736 | AO | 145,216 | 594,065 | 06/14/2013 | 04/03/2023 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 84265V-AD-7 | SOUTHERN COPPER CORP SCCO 5 3/8 04/16/20 | | D | | 2FE | 2,185,580 | 100.7360 | 2,014,722 | 2,000,000 | 2,007,921 | | (26,586) | | | 5.375 | 3.990 | AO | 22,396 | 107,500 | 05/24/2012 | 04/16/2020 |
| 84265V-AF-2 | SOUTHERN COPPER CORP SCCO 3 1/2 11/08/22 | | D | | 2FE | 12,995,750 | 103.2870 | 13,427,336 | 13,000,000 | 12,998,627 | | 448 | | | 3.500 | 3.504 | MN | 66,986 | 455,000 | 11/06/2012 | 11/08/2022 |
| 84265V-AH-8 | SOUTHERN COPPER CORP SCCO 3 7/8 04/23/25 | | D | | 2FE | 15,004,370 | 104.9800 | 15,746,925 | 15,000,000 | 15,002,520 | | (424) | | | 3.875 | 3.871 | AO | 109,792 | 581,250 | 04/21/2015 | 04/23/2025 |
| 84265V-AJ-4 | SOUTHERN COPPER CORP BASIC | 0 | C | | 2FE | 1,511,250 | 125.7060 | 1,634,173 | 1,300,000 | 1,509,095 | | (2,156) | | | 5.875 | 4.773 | AO | 14,426 | 38,188 | 06/18/2019 | 04/23/2045 |
| 856899-AB-5 | STATE GRID OVERSEAS INV CHGRID 3 1/8 05/22/23 | | | | 1FE | 19,796,400 | 102.2630 | 20,452,500 | 20,000,000 | 19,923,503 | | 21,010 | | | 3.125 | 3.245 | MN | 67,708 | 625,000 | 05/16/2013 | 05/22/2023 |
| 857004-AC-9 | STATE GRID OVERSEAS INV CHGRID 4 1/8 05/07/24 | | D | | 1FE | 19,782,000 | 106.8840 | 21,376,820 | 20,000,000 | 19,893,841 | | 21,779 | | | 4.125 | 4.260 | MN | 123,750 | 825,000 | 04/28/2014 | 05/07/2024 |
| 857006-AK-6 | STATE GRID OVERSEAS INV CHGRID 4 05/04/47 | LS | D | | 1FE | 3,700,000 | 111.4380 | 4,123,213 | 3,700,000 | 3,700,000 | | | | | 4.000 | 4.000 | MN | 23,433 | 148,000 | 04/26/2017 | 05/04/2047 |
| 857006-AK-6 | STATE GRID OVERSEAS INV CHGRID 4 05/04/47 | | D | | 1FE | 16,300,000 | 111.4380 | 18,164,427 | 16,300,000 | 16,300,000 | | | | | 4.000 | 4.000 | MN | 103,233 | 652,000 | 04/26/2017 | 05/04/2047 |
| 85771P-AC-6 | STATOIL ASA EQNR 5.1 08/17/40 | | D | | 1FE | 36,765,510 | 127.6160 | 44,665,670 | 35,000,000 | 36,530,166 | | (45,687) | | | 5.100 | 4.757 | FA | 664,417 | 1,785,000 | 07/28/2014 | 08/17/2040 |
| 85771P-AE-2 | STATOIL ASA EQNR 4 1/4 11/23/41 | LS | D | | 1FE | 148,068 | 115.8970 | 171,528 | 148,000 | 148,057 | | (2) | | | 4.250 | 4.247 | MN | 664 | 6,290 | 11/17/2011 | 11/23/2041 |
| 85771P-AE-2 | STATOIL ASA EQNR 4 1/4 11/23/41 | | D | | 1FE | 10,857,002 | 115.8970 | 12,577,186 | 10,852,000 | 10,856,198 | | (115) | | | 4.250 | 4.247 | MN | 48,683 | 461,210 | 11/17/2011 | 11/23/2041 |
| 85771P-AK-8 | STATOIL ASA EQNR 2.65 01/15/24 | | D | | 1FE | 5,311,570 | 102.3450 | 5,628,981 | 5,500,000 | 5,421,328 | | 18,049 | | | 2.650 | 3.029 | JJ | 67,207 | 145,750 | 05/28/2013 | 01/15/2024 |
| 85771P-AL-6 | STATOIL ASA EQNR 3.95 05/15/43 | | D | | 1FE | 3,690,840 | 111.6500 | 4,465,992 | 4,000,000 | 3,728,885 | | 6,524 | | | 3.950 | 4.418 | MN | 20,189 | 158,000 | 06/13/2013 | 05/15/2043 |
| 87089N-AA-8 | SWISS RE FINANCE LUX SRENVX 5 04/02/49 | LS | D | 2 | 1FE | 6,061,414 | 111.7500 | 6,250,178 | 5,593,000 | 6,043,558 | | (17,855) | | | 5.000 | 3.952 | AO | 69,136 | 139,825 | 07/16/2019 | 04/02/2049 |
| 87089N-AA-8 | SWISS RE FINANCE LUX SRENVX 5 04/02/49 | | D | 2 | 1FE | 10,194,836 | 111.7500 | 10,512,323 | 9,407,000 | 10,164,805 | | (30,031) | | | 5.000 | 3.952 | AO | 116,281 | 235,175 | 07/16/2019 | 04/02/2049 |
| 87124V-AF-6 | SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26 | | D | 2 | 2FE | 18,990,500 | 104.0950 | 19,777,974 | 19,000,000 | 18,993,602 | | 885 | | | 3.625 | 3.624 | AO | 120,531 | 688,750 | 04/21/2016 | 04/28/2026 |
| 87124V-AF-6 | SYDNEY AIRPORT FINANCE SYDAU 3 5/8 04/28/26 | 0 | D | 2 | 2FE | 3,011,205 | 104.0950 | 3,122,838 | 3,000,000 | 3,007,434 | | (1,074) | | | 3.625 | 3.624 | AO | 19,031 | 108,750 | 04/21/2016 | 04/28/2026 |
| 87164K-AB-0 | SYNGENTA FINANCE NV SYNNVX 4 3/8 03/28/42 | | D | | 2FE | 20,250,075 | 86.8490 | 17,000,731 | 19,575,000 | 20,173,021 | | (16,091) | | | 4.375 | 4.163 | MS | 221,238 | 856,406 | 12/30/2014 | 03/28/2042 |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 | | D | 2 | 2FE | 19,922,967 | 116.4430 | 23,288,640 | 20,000,000 | 19,923,369 | | 401 | | | 5.000 | 5.054 | MN | 97,222 | | 12/13/2019 | 11/26/2028 |
| 87854X-AD-3 | TECHNIPFMC PLC FTI 3.45 10/01/22 | | D | 2 | 2FE | 27,631,872 | 100.2910 | 27,580,146 | 27,500,000 | 27,582,864 | | (31,357) | | | 3.450 | 3.323 | AO | 237,188 | 948,750 | 05/24/2018 | 10/01/2022 |
| 87927V-AF-5 | TELECOM ITALIA CAPITAL TITIM 6 3/8 11/15/33 | | D | | 3FE | 4,987,950 | 110.7500 | 5,537,500 | 5,000,000 | 4,991,357 | | 378 | | | 6.375 | 6.394 | MN | 40,729 | 318,750 | 01/04/2010 | 11/15/2033 |
| 87927V-AM-0 | TELECOM ITALIA CAPITAL TITIM 6 09/30/34 | | D | | 3FE | 9,448,851 | 106.7500 | 10,522,348 | 9,857,000 | 9,545,471 | | 12,489 | | | 6.000 | 6.333 | MS | 149,498 | 591,420 | 01/13/2010 | 09/30/2034 |
| 87938W-AM-5 | TELEFONICA EMISIONES SAU TELEFO 5.134 04/27/20 | | D | | 2FE | 13,448,585 | 100.9430 | 13,627,251 | 13,500,000 | 13,497,706 | | 6,889 | | | 5.134 | 5.188 | AO | 123,216 | 693,090 | 01/04/2011 | 04/27/2020 |
| 87938W-AP-8 | TELEFONICA EMISIONES SAU TELEFO 5.462 02/16/21 | | D | | 2FE | 8,148,550 | 103.7750 | 7,783,095 | 7,500,000 | 7,615,672 | | (98,619) | | | 5.462 | 4.045 | FA | 153,619 | 409,650 | 01/14/2014 | 02/16/2021 |
| 87938W-AR-4 | TELEFONICA EMISIONES SAU TELEFO 4.57 04/27/23 | | D | | 2FE | 3,139,830 | 107.4900 | 3,224,688 | 3,000,000 | 3,057,272 | | (15,837) | | | 4.570 | 3.951 | AO | 24,373 | 137,100 | 04/14/2014 | 04/27/2023 |
| 87938W-AU-7 | TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47 | | D | | 2FE | 10,000,000 | 118.9210 | 11,892,130 | 10,000,000 | 10,000,000 | | | | | 5.213 | 5.213 | MS | 163,630 | 521,300 | 03/01/2017 | 03/08/2047 |
| 87938W-AV-5 | TELEFONICA EMISIONES SAU TELEFO 4.665 03/06/38 | | D | | 2FE | 5,000,000 | 113.0060 | 5,650,310 | 5,000,000 | 5,000,000 | | | | | 4.665 | 4.665 | MS | 74,510 | 233,250 | 02/27/2018 | 03/06/2038 |
| 87969N-AC-9 | TELSTRA CORP LTD TLSAU 4.8 10/12/21 | LS | D | | 1FE | 38,980 | 104.7290 | 38,750 | 37,000 | 37,414 | | (220) | | | 4.800 | 4.142 | AO | 390 | 1,776 | 01/09/2012 | 10/12/2021 |
| 87969N-AC-9 | TELSTRA CORP LTD TLSAU 4.8 10/12/21 | | D | | 1FE | 13,164,858 | 104.7290 | 13,086,911 | 12,496,000 | 12,635,748 | | (74,184) | | | 4.800 | 4.142 | AO | 131,625 | 599,808 | 01/09/2012 | 10/12/2021 |
| 87969N-AD-7 | TELSTRA CORP LTD TLSAU 3 1/8 04/07/25 | | D | 2 | 1FE | 34,738,470 | 102.9240 | 36,023,470 | 35,000,000 | 34,841,920 | | 26,465 | | | 3.125 | 3.217 | AO | 255,208 | 1,093,750 | 10/06/2015 | 04/07/2025 |
| 88032W-AG-1 | TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28 | LS | D | 2 | 1FE | 2,086,398 | 104.6270 | 2,198,211 | 2,101,000 | 2,088,812 | | 1,275 | | | 3.595 | 3.679 | JJ | 33,989 | 75,531 | 01/30/2018 | 01/19/2028 |
| 88032W-AG-1 | TENCENT HOLDINGS LTD TENCNT 3.595 01/19/28 | | D | 2 | 1FE | 27,705,102 | 104.6270 | 29,189,859 | 27,899,000 | 27,737,161 | | 16,926 | | | 3.595 | 3.679 | JJ | 451,336 | 1,002,969 | 01/30/2018 | 01/19/2028 |
| 88032W-AN-6 | TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29 | LS | D | 2 | 1FE | 157,043 | 107.6480 | 161,472 | 150,000 | 156,767 | | (276) | | | 3.975 | 3.391 | AO | 1,325 | 2,981 | 07/18/2019 | 04/11/2029 |
| 88032W-AN-6 | TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29 | | D | 2 | 1FE | 10,312,458 | 107.6480 | 10,603,358 | 9,850,000 | 10,294,365 | | (18,092) | | | 3.975 | 3.391 | AO | 87,008 | 195,769 | 07/18/2019 | 04/11/2029 |
| 881575-AC-8 | TESCO PLC TSCOLN 6.15 11/15/37 | LS | D | | 2FE | 225,714 | 117.7500 | 235,500 | 200,000 | 220,514 | | (687) | | | 6.150 | 5.254 | MN | 1,572 | 12,300 | 10/15/2010 | 11/15/2037 |
| 881575-AC-8 | TESCO PLC TSCOLN 6.15 11/15/37 | | D | | 2FE | 11,829,654 | 117.7500 | 12,342,555 | 10,482,000 | 11,557,162 | | (36,025) | | | 6.150 | 5.254 | MN | 82,371 | 644,643 | 10/15/2010 | 11/15/2037 |
| 88165F-AG-7 | TEVA PHARMACEUT FIN BV TEVA 2.95 12/18/22 | | D | | 3FE | 11,375,110 | 95.5000 | 10,982,500 | 11,500,000 | 11,457,326 | | 13,548 | | | 2.950 | 3.082 | JD | 12,251 | 339,250 | 05/23/2013 | 12/18/2022 |
| 88322Y-AA-9 | THAI OIL PCL TOPTB 3 5/8 01/23/23 | | D | | 2FE | 5,087,530 | 102.8220 | 5,280,928 | 5,136,000 | 5,104,139 | | 9,631 | | | 3.625 | 3.842 | JJ | 81,712 | 186,180 | 04/10/2018 | 01/23/2023 |
| 89152U-AF-9 | TOTAL CAPITAL SA BASIC | 0 | D | | 1FE | 5,156,412 | 102.4100 | 5,120,508 | 5,000,000 | 5,119,311 | | (37,101) | | | 4.125 | 1.872 | JJ | 87,656 | | 08/29/2019 | 01/28/2021 |
| 89366L-AE-4 | TRANSELEC SA BASIC | 0 | D | 2 | 2FE | 983,750 | 102.6610 | 1,026,608 | 1,000,000 | 984,574 | | 824 | | | 3.875 | 4.081 | JJ | 18,191 | 19,375 | 06/05/2019 | 01/12/2029 |
| 893830-AT-6 | TRANSOCEAN INC RIG 6.8 03/15/38 | LS | C | | 5FE | 3,413,461 | 71.0000 | 2,331,640 | 3,284,000 | 3,390,792 | | (3,016) | | | 6.800 | 6.493 | MS | 65,753 | 223,312 | 05/10/2010 | 03/15/2038 |
| 893830-AT-6 | TRANSOCEAN INC RIG 6.8 03/15/38 | | C | | 5FE | 13,116,463 | 71.0000 | 8,959,490 | 12,619,000 | 13,029,354 | | (11,589) | | | 6.800 | 6.493 | MS | 252,660 | 858,092 | 05/10/2010 | 03/15/2038 |
| 89400P-AE-3 | TRANSURBAN FINANCE CO TCLAU 4 1/8 02/02/26 | | D | 2 | 2FE | 29,824,690 | 106.0330 | 31,809,960 | 30,000,000 | 29,885,992 | | 16,115 | | | 4.125 | 4.196 | FA | 512,188 | 1,237,500 | 11/03/2015 | 02/02/2026 |
| 89641U-AC-5 | TRINITY ACQUISITION PLC WLTW 4.4 03/15/26 | LS | D | 2 | 2FE | 903,146 | 108.2140 | 969,594 | 896,000 | 900,723 | | (681) | | | 4.400 | 4.299 | MS | 11,937 | 39,424 | 03/24/2016 | 03/12/2026 |
| 89641U-AC-5 | TRINITY ACQUISITION PLC WLTW 4.4 03/15/26 | | D | 2 | 2FE | 19,256,374 | 108.2140 | 20,673,126 | 19,104,000 | 19,204,698 | | (14,520) | | | 4.400 | 4.299 | MS | 254,508 | 840,576 | 03/24/2016 | 03/12/2026 |
| 89675*-AP-2 | TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 | | D | 4 | 2 | 2,100,000 | 103.7290 | 2,178,309 | 2,100,000 | 2,100,000 | | | | | 6.600 | 6.600 | AO | 23,485 | 138,600 | 04/30/2010 | 04/30/2022 |
| 89675*-AR-8 | TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 | | D | 4 | 2 | 900,000 | 103.7930 | 934,137 | 900,000 | 900,000 | | | | | 6.650 | 6.652 | AO | 10,141 | 59,850 | 06/30/2010 | 04/30/2022 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37 | LS | D | | 1FE | 5,898 | 147.1120 | 7,356 | 5,000 | 5,729 | | (23) | | | 7.125 | 5.798 | AO | 89 | 356 | 11/04/2010 | 10/01/2037 |
| 902133-AG-2 | TYCO ELECTRONICS GROUP S TEL 7 1/8 10/01/37 | | D | | 1FE | 10,274,116 | 147.1120 | 12,813,429 | 8,710,000 | 9,980,304 | | (40,154) | | | 7.125 | 5.798 | AO | 155,147 | 620,588 | 11/04/2010 | 10/01/2037 |
| 902133-AK-3 | TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21 | | D | | 1FE | 9,782,113 | 102.7650 | 9,426,615 | 9,173,000 | 9,253,852 | | (74,771) | | | 4.875 | 4.000 | JJ | 206,201 | 447,184 | 01/20/2012 | 01/15/2021 |
| 902133-AR-8 | TYCO ELECTRONICS GROUP S TEL 3.45 08/01/24 | | D | 2 | 1FE | 2,100,553 | 104.2870 | 2,158,745 | 2,070,000 | 2,086,164 | | (3,405) | | | 3.450 | 3.256 | FA | 29,756 | 71,415 | 07/07/2015 | 08/01/2024 |
| 902133-AT-4 | TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26 | LS | D | 2 | 1FE | 382,069 | 105.5410 | 404,222 | 383,000 | 382,397 | | 86 | | | 3.700 | 3.729 | FA | 5,353 | 14,171 | 01/25/2016 | 02/15/2026 |
| 902133-AT-4 | TYCO ELECTRONICS GROUP S TEL 3.7 02/15/26 | | D | 2 | 1FE | 9,593,631 | 105.5410 | 10,149,878 | 9,617,000 | 9,601,855 | | 2,165 | | | 3.700 | 3.729 | FA | 134,424 | 355,829 | 01/25/2016 | 02/15/2026 |
| 90261T-MJ-7 | UBS AG JERSEY BRANCH UBS 5.43 08/03/30 | | D | 2 | 1FE | 20,000,000 | 106.5400 | 21,307,960 | 20,000,000 | 20,000,000 | | | | | 5.430 | 5.430 | FA | 446,467 | 1,086,000 | 07/29/2010 | 08/03/2030 |
| 90351D-AF-4 | UBS FUNDING JERSEY LTD UBS GROUP FUNDING JERSEY LTD | 0 | D | | 1FE | 6,984,530 | 108.5280 | 7,596,936 | 7,000,000 | 6,990,157 | | 1,344 | | | 4.125 | 4.151 | AO | 60,958 | 288,750 | 03/29/2016 | 04/15/2026 |
| 91889D-AC-0 | VALARIS PLC VAL 8 01/31/24 | LS | D | 2 | 4FE | 2,898,000 | 63.0000 | 2,898,000 | 4,600,000 | 2,898,000 | | (41,119) | 1,887,403 | | 8.000 | 6.796 | JJ | 154,356 | 368,000 | 03/21/2017 | 01/31/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 91889D-AC-0 | VALARIS PLC VAL 8 01/31/24 | | D | 2 | 4FE | 3,316,320 | 63.0000 | 3,316,320 | 5,264,000 | 3,316,320 | | (47,055) | 2,159,845 | | 8.000 | 6.796 | JJ | 176,636 | 421,120 | 03/21/2017 | 01/31/2024 |
| 92857W-AB-6 | VODAFONE GROUP PLC VOD 6 1/4 11/30/32 | LS | D | | 2FE | 726,882 | 126.6830 | 866,514 | 684,000 | 714,979 | | (1,583) | | | 6.250 | 5.748 | MN | 3,681 | 42,750 | 07/07/2010 | 11/30/2032 |
| 92857W-AB-6 | VODAFONE GROUP PLC VOD 6 1/4 11/30/32 | | D | | 2FE | 11,228,418 | 126.6830 | 13,385,357 | 10,566,000 | 11,044,548 | | (24,451) | | | 6.250 | 5.748 | MN | 56,866 | 660,375 | 07/07/2010 | 11/30/2032 |
| 92857W-BD-1 | VODAFONE GROUP PLC VOD 4 3/8 02/19/43 | | D | | 2FE | 9,871,600 | 107.8730 | 10,787,310 | 10,000,000 | 9,888,102 | | 2,724 | | | 4.375 | 4.453 | FA | 160,417 | 437,500 | 02/11/2013 | 02/19/2043 |
| 92936M-AE-7 | WPP FINANCE 2010 WPPLN 5 5/8 11/15/43 | LS | D | | 2FE | 386,124 | 115.4330 | 385,545 | 334,000 | 383,440 | | (1,121) | | | 5.625 | 4.597 | MN | 2,401 | 18,788 | 01/04/2018 | 11/15/2043 |
| 92936M-AE-7 | WPP FINANCE 2010 WPPLN 5 5/8 11/15/43 | | D | | 2FE | 10,018,406 | 115.4330 | 10,003,380 | 8,666,000 | 9,948,765 | | (29,090) | | | 5.625 | 4.597 | MN | 62,287 | 487,463 | 01/04/2018 | 11/15/2043 |
| 92979@-AC-6 | WACKER CHEMIE AG SERIES C SENIOR GUAR NOTES | | C | | 2 | 17,000,000 | 102.8060 | 17,477,020 | 17,000,000 | 17,000,000 | | | | | 4.180 | 4.180 | AO | 134,224 | 710,600 | 04/23/2013 | 04/23/2023 |
| 961214-DC-4 | WESTPAC BANKING CORP WSTP 2.7 08/19/26 | LS | D | | 1FE | 130,818 | 101.1730 | 132,537 | 131,000 | 130,874 | | 17 | | | 2.700 | 2.716 | FA | 1,297 | 3,537 | 08/11/2016 | 08/19/2026 |
| 961214-DC-4 | WESTPAC BANKING CORP WSTP 2.7 08/19/26 | | D | | 1FE | 34,820,532 | 101.1730 | 35,278,153 | 34,869,000 | 34,835,416 | | 4,562 | | | 2.700 | 2.716 | FA | 345,203 | 941,463 | 08/11/2016 | 08/19/2026 |
| 961214-EF-6 | WESTPAC BANKING CORP BASIC | 0 | D | 2 | 2FE | 1,000,000 | 104.7240 | 1,047,240 | 1,000,000 | 1,000,000 | | | | | 4.110 | 4.110 | JJ | 17,924 | | 07/16/2019 | 07/24/2034 |
| 961214-EG-4 | WESTPAC BANKING CORP BASIC | 0 | D | | 2FE | 1,000,000 | 110.0190 | 1,100,192 | 1,000,000 | 1,000,000 | | | | | 4.421 | 4.421 | JJ | 19,280 | | 07/16/2019 | 07/24/2039 |
| 9612E0-BK-2 | WESTPAC BANKING CORP WSTP 5 07/29/30 | | D | 2 | 1FE | 15,000,000 | 101.8850 | 15,282,677 | 15,000,000 | 15,000,000 | | | | | 5.000 | 5.000 | JJ | 316,667 | 750,000 | 07/16/2010 | 07/29/2030 |
| 980236-AM-5 | WOODSIDE FINANCE LTD WPLAU 3.65 03/05/25 | | D | 2 | 2FE | 19,988,400 | 103.5730 | 20,714,640 | 20,000,000 | 19,993,473 | | 1,126 | | | 3.650 | 3.657 | MS | 235,222 | 730,000 | 02/26/2015 | 03/05/2025 |
| 980236-AN-3 | WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26 | LS | D | 2 | 2FE | 149,901 | 103.9680 | 155,951 | 150,000 | 149,930 | | 9 | | | 3.700 | 3.708 | MS | 1,634 | 5,550 | 09/08/2016 | 09/15/2026 |
| 980236-AN-3 | WOODSIDE FINANCE LTD WPLAU 3.7 09/15/26 | | D | 2 | 2FE | 4,846,799 | 103.9680 | 5,042,424 | 4,850,000 | 4,847,727 | | 294 | | | 3.700 | 3.708 | MS | 52,838 | 179,450 | 09/08/2016 | 09/15/2026 |
| 980236-AQ-6 | WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29 | | D | 2 | 2FE | 9,981,700 | 109.5520 | 10,955,230 | 10,000,000 | 9,982,921 | | 1,221 | | | 4.500 | 4.523 | MS | 146,250 | 225,000 | 02/25/2019 | 03/04/2029 |
| A3158#-AD-1 | HOFER FINANCIAL SERVICES GMBH HOFER FINANCIAL SERVICES GMBH | 0 | D | | 1PL | 10,000,000 | 102.7650 | 10,276,470 | 10,000,000 | 10,000,000 | | | | | 3.660 | 3.660 | JJ | 158,600 | 366,000 | 07/25/2017 | 07/25/2027 |
| AS1974-71-4 | TRANSURBAN QUEENSLAND FINANCE TRANSURBAN QLD FINANCE | | D | | 2Z | 24,219,784 | 108.0900 | 27,022,577 | 25,000,000 | 24,309,860 | | 65,907 | | | 4.500 | 4.909 | AO | 225,000 | 1,125,000 | 09/20/2018 | 04/19/2028 |
| B0408#-AF-9 | ARSEUS NV | 0 | D | | 3 | 10,000,000 | 100.5560 | 10,055,620 | 10,000,000 | 10,000,000 | | | | | 5.780 | 5.780 | AO | 133,261 | 578,000 | 03/28/2014 | 04/08/2021 |
| BAN05P-9E-2 | CORPORACION FINANCERIERA DE DE CORPORACION FINANCIER DESARROL | 0 | D | | 2Z | 1,053,500 | 107.0010 | 1,070,010 | 1,000,000 | 1,044,075 | | (3,594) | | | 5.250 | 4.672 | JJ | 24,208 | 52,500 | 03/28/2017 | 07/15/2029 |
| C2617@-AD-8 | COMPUTERSHARE INV SERVICES SERIES D GUAR SENIOR NOTE | | | | 2 | 15,000,000 | 104.6260 | 15,693,900 | 15,000,000 | 15,000,000 | | | | | 4.420 | 4.420 | FA | 261,517 | 663,000 | 02/09/2012 | 02/09/2024 |
| D2736#-AM-1 | FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES | | D | | 2PL | 2,000,000 | 100.6720 | 2,013,440 | 2,000,000 | 2,000,000 | | | | | 4.440 | 4.440 | AO | 21,953 | 105,050 | 04/02/2014 | 04/06/2021 |
| D2736#-AN-9 | FRITZ DRAXLMAIER GMBH & CO KG SERIES M SENIOR NOTES | | D | | 2PL | 2,000,000 | 103.4140 | 2,068,280 | 2,000,000 | 2,000,000 | | | | | 5.000 | 5.000 | AO | 24,722 | 116,250 | 04/02/2014 | 04/02/2024 |
| D2736#-AV-1 | FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25 | | D | | 2Z | 7,550,000 | 101.6860 | 7,677,293 | 7,550,000 | 7,550,000 | | | | | 4.530 | 4.530 | AO | 72,203 | | 10/15/2019 | 10/15/2025 |
| F3166#-AL-8 | ESSILOR INTERNATIONAL ESSILOR INTERNATIONAL | | D | | 1 | 14,000,000 | 98.2100 | 13,749,400 | 14,000,000 | 14,000,000 | | | | | 2.650 | 2.650 | JJ | 181,378 | 371,000 | 01/05/2017 | 01/05/2027 |
| G0369@-AW-6 | ANGLIAN WATER SERVICES FIN ANGLIAN WATER | | D | | 1FE | 12,000,000 | 101.4380 | 12,172,560 | 12,000,000 | 12,000,000 | | | | | 3.290 | 3.290 | AO | 70,187 | 394,800 | 04/26/2016 | 04/27/2026 |
| G1696#-BL-9 | BUNZL BUNZL | | D | | 2 | 5,000,000 | 104.6120 | 5,230,600 | 5,000,000 | 5,000,000 | | | | | 3.930 | 3.930 | MN | 22,925 | 196,500 | 11/19/2015 | 11/19/2027 |
| G1696#-BM-7 | BUNZL | | D | | 2 | 7,000,000 | 104.8730 | 7,341,110 | 7,000,000 | 7,000,000 | | | | | 3.980 | 3.980 | MN | 32,503 | 278,600 | 11/19/2015 | 11/19/2028 |
| G1710#-AB-4 | CHRISTIE MANSON & WOODS LTD | | D | | 2PL | 3,000,000 | 102.5410 | 3,076,230 | 3,000,000 | 3,000,000 | | | | | 5.220 | 5.220 | MS | 39,585 | 156,600 | 03/31/2011 | 03/31/2021 |
| G1910#-AQ-9 | COBHAM HOLDINGS INC PLC 10 YEAR BOND | | D | | 3 | 7,260,000 | 100.7380 | 7,313,579 | 7,260,000 | 7,260,000 | | | | | 4.260 | 4.260 | AO | 54,123 | 309,276 | 10/28/2014 | 10/28/2024 |
| G2242#-AB-9 | COATS GROUP FINANCE CO LTD COATS GROUP FINANCE CO LTD | | D | | 2 | 8,000,000 | 103.4840 | 8,278,720 | 8,000,000 | 8,000,000 | | | | | 4.070 | 4.070 | JD | 22,611 | 325,600 | 12/06/2017 | 12/06/2027 |
| G2616#-AG-6 | DCC TREASURY 2014 LIMITED | | D | | 2 | 19,000,000 | 106.7360 | 20,279,840 | 19,000,000 | 19,000,000 | | | | | 4.680 | 4.680 | MN | 98,800 | 889,200 | 05/20/2014 | 05/21/2026 |
| G2765*-AB-0 | DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION DESIGNATED | 0 | D | | 2PL | 7,000,000 | 102.1590 | 7,151,137 | 7,000,000 | 7,000,000 | | | | | 4.060 | 4.060 | JJ | 127,890 | 284,200 | 07/19/2017 | 07/19/2025 |
| G2765*-AD-6 | DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO | | D | | 2PL | 25,000,000 | 103.7040 | 25,926,000 | 25,000,000 | 25,000,000 | | | | | 4.320 | 4.320 | JJ | 486,000 | 1,080,000 | 07/19/2017 | 07/19/2027 |
| G2765*-AD-6 | DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION ACTIVITY CO | 0 | D | | 2PL | 5,000,000 | 103.7040 | 5,185,200 | 5,000,000 | 5,000,000 | | | | | 4.320 | 4.320 | JJ | 97,200 | 216,000 | 07/19/2017 | 07/19/2027 |
| G2765*-AJ-3 | DIONYSUS AVIATION ACTIVITY CO DIONYSUS AVIATION | | D | | 2PL | 11,000,000 | 108.4760 | 11,932,360 | 11,000,000 | 11,000,000 | | | | | 5.190 | 5.190 | AO | 96,736 | 570,900 | 10/23/2018 | 10/23/2030 |
| G3469#-AC-1 | FIRSTGROUP PLC FIRST GROUP PLC | | D | | 2 | 25,000,000 | 99.4330 | 24,858,250 | 25,000,000 | 25,000,000 | | | | | 4.290 | 4.290 | MS | 280,042 | 1,072,500 | 03/27/2018 | 03/27/2028 |
| G4588#-BC-4 | INTERMEDIATE CAPITAL GROUP | | D | | 2 | 4,250,000 | 100.2780 | 4,261,815 | 4,250,000 | 4,250,000 | | | | | 4.520 | 4.520 | MN | 26,681 | 193,163 | 05/11/2015 | 05/11/2020 |
| G4588#-BD-2 | INTERMEDIATE CAPITAL GROUP | | D | | 2 | 5,000,000 | 102.8100 | 5,140,500 | 5,000,000 | 5,000,000 | | | | | 4.950 | 4.950 | MN | 34,375 | 248,750 | 05/11/2015 | 05/11/2022 |
| G4588#-BK-6 | INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP | | D | | 2 | 5,000,000 | 103.3220 | 5,166,100 | 5,000,000 | 5,000,000 | | | | | 4.660 | 4.660 | MS | 59,544 | 234,250 | 09/29/2016 | 09/29/2024 |
| G4588#-BK-6 | INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP | 0 | D | | 2 | 8,000,000 | 103.3220 | 8,265,760 | 8,000,000 | 8,000,000 | | | | | 4.660 | 4.660 | MS | 95,271 | 374,800 | 09/29/2016 | 09/29/2024 |
| G4588#-BR-1 | INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP | | D | | 2 | 15,000,000 | 104.5140 | 15,677,100 | 15,000,000 | 15,000,000 | | | | | 4.990 | 4.990 | MS | 197,521 | 374,250 | 03/26/2019 | 03/26/2026 |
| G4939@-AF-6 | IRISH FOOD PROCESSORS | | D | | 2 | 10,000,000 | 102.5260 | 10,252,600 | 10,000,000 | 10,000,000 | | | | | 5.780 | 5.780 | JD | 12,844 | 578,000 | 12/23/2010 | 12/23/2020 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| G4989#-AC-0 | JACKSON SQUARE AVIATION IL JACKSON SQUARE AVIATION IRL | 0 | D | | 2PL | 5,000,000 | 101.6330 | 5,081,635 | 5,000,000 | 5,000,000 | | | | | 3.840 | 3.839 | JD | 1,600 | 192,000 | 09/28/2017 | 09/28/2027 |
| G5477#-AB-8 | LIA HOLDINGS LTD LIA HOLDINGS LTD | | D | | 2FE | 21,000,000 | 101.5990 | 21,335,790 | 21,000,000 | 21,000,000 | | | | | 5.010 | 5.010 | MN | 116,900 | 1,052,100 | 11/21/2017 | 11/21/2022 |
| G5814#-AA-2 | MARI BOYLE LTD MARI BOYLE LTD | | D | 4 | 2PL | 9,393,715 | 106.0080 | 9,958,089 | 9,393,715 | 9,393,715 | | | | | 5.580 | 5.618 | MJSD | 1,456 | 524,169 | 09/26/2018 | 06/30/2031 |
| G5814#-AB-0 | MARI BOYLE LTD MARI JONE LTD | | D | 4 | 2PL | 9,393,715 | 106.0080 | 9,958,089 | 9,393,715 | 9,393,715 | | | | | 5.580 | 5.618 | MJSD | 1,456 | 524,169 | 09/26/2018 | 06/30/2031 |
| G5963#-AH-6 | MEGGITT MEGGITT | | D | | 2 | 10,000,000 | 100.2900 | 10,029,000 | 10,000,000 | 10,000,000 | | | | | 3.600 | 3.600 | JJ | 175,000 | 360,000 | 07/06/2016 | 07/06/2026 |
| G6363#-AB-3 | NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL | 0 | D | | 2PL | 5,000,000 | 100.2770 | 5,013,860 | 5,000,000 | 5,000,000 | | | | | 4.530 | 4.530 | JD | 1,258 | 269,646 | 06/01/2017 | 06/29/2024 |
| G6363#-AF-4 | NAC AVIATION 29 DAC NAC AVIATION 29 DAC | | D | | 2PL | 25,000,000 | 106.2540 | 26,563,500 | 25,000,000 | 25,227,502 | | 227,502 | | | 6.070 | 5.927 | FA | 543,771 | 1,370,208 | 02/22/2018 | 02/22/2028 |
| G6363#-AG-2 | NAC AVIATION 29 DAC NAC AVIATION 29 DAC | | D | | 2PL | 10,000,000 | 103.6520 | 10,365,200 | 10,000,000 | 10,000,000 | | | | | 5.580 | 5.580 | MS | 165,850 | 279,000 | 03/14/2019 | 03/14/2024 |
| G6365#-AA-7 | EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA | | D | 4 | 3Z | 5,518,718 | 109.7680 | 6,057,762 | 5,518,718 | 5,518,718 | | | | | 8.000 | 8.585 | JD | 1,226 | 401,598 | 06/29/2018 | 06/30/2033 |
| G6515#-AJ-3 | JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26 | | D | | 2 | 13,300,000 | 103.4630 | 13,760,579 | 13,300,000 | 13,300,000 | | | | | 4.610 | 4.610 | JJ | 304,862 | | 07/02/2019 | 07/02/2026 |
| G6515#-AK-0 | JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.78 7/2/29 | | D | | 2 | 10,000,000 | 103.4470 | 10,344,700 | 10,000,000 | 10,000,000 | | | | | 4.780 | 4.780 | JJ | 237,672 | | 07/02/2019 | 07/02/2029 |
| G6750*-AB-8 | THE 1887 COMPANY LIMITED | | D | | 2 | 5,000,000 | 102.4790 | 5,123,950 | 5,000,000 | 5,000,000 | | | | | 5.010 | 5.010 | AO | 60,538 | 250,500 | 04/04/2011 | 04/04/2021 |
| G7332#-AB-9 | RRPF ENGINE LEASING LTD SENIOR SECURED NOTES SER B | | D | | 2FE | 6,000,000 | 103.3910 | 6,203,460 | 6,000,000 | 6,000,000 | | | | | 3.990 | 3.991 | FA | 93,100 | 239,400 | 10/30/2013 | 10/30/2023 |
| G7334@-AC-7 | RRPF ENGINE LEASING LTD RRPF ENGINE LEASING LTD | | D | 1 | 2FE | 9,000,000 | 104.9800 | 9,448,200 | 9,000,000 | 9,000,000 | | | | | 4.230 | 4.231 | FA | 145,935 | 380,700 | 06/13/2018 | 06/13/2033 |
| G7334@-AV-5 | RRPF ENGINE LEASING LTD RRPF 4.46 6/13/2028 | | D | | 2FE | 2,000,000 | 107.1470 | 2,142,940 | 2,000,000 | 2,000,000 | | | | | 4.460 | 4.461 | FA | 34,689 | 29,733 | 04/11/2019 | 06/13/2028 |
| G7334@-AW-3 | RRPF ENGINE LEASING LTD RRPF 4.61 2/11/31 | | D | | 2FE | 4,000,000 | 107.6110 | 4,304,440 | 4,000,000 | 4,000,000 | | | | | 4.610 | 4.610 | FA | 71,711 | 61,467 | 04/11/2019 | 02/11/2031 |
| G7815@-AG-6 | SAP IRELAND US-FINANCIAL SERV GUAR SERIES C SENIOR NOTES | | D | | 1 | 11,000,000 | 101.8490 | 11,203,390 | 11,000,000 | 11,000,000 | | | | | 3.180 | 3.180 | MN | 44,697 | 349,800 | 11/15/2012 | 11/15/2022 |
| G7815@-AH-4 | SAP IRELAND US-FINANCIAL SERV GUAR SERIES D SENIOR NOTES | | D | | 1 | 11,000,000 | 103.3760 | 11,371,360 | 11,000,000 | 11,000,000 | | | | | 3.330 | 3.330 | MN | 46,805 | 366,300 | 11/15/2012 | 11/15/2024 |
| G8056*-AA-7 | SEVERN TRENT WATER SEVERN TRENT WATER | | D | | 2 | 5,000,000 | 103.1840 | 5,159,200 | 5,000,000 | 5,000,000 | | | | | 3.690 | 3.690 | MS | 60,475 | 184,480 | 03/03/2016 | 03/03/2027 |
| G8781@-AC-3 | THAMES WATER UTILITIES LTD THAMES WATER UTILITIES LTD | | D | | 1 | 25,000,000 | 102.6750 | 25,668,750 | 25,000,000 | 25,000,000 | | | | | 3.570 | 3.570 | MS | 245,438 | 892,464 | 03/22/2018 | 03/22/2025 |
| G8967#-AM-5 | TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 | | D | 4 | 2PL | 2,142,857 | 100.9580 | 2,163,386 | 2,142,857 | 2,142,857 | | | | | 4.280 | 4.280 | AO | 15,540 | 91,714 | 10/23/2012 | 10/31/2022 |
| G8967#-AN-3 | TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-2 | | D | 4 | 2PL | 5,000,000 | 102.9800 | 5,149,000 | 5,000,000 | 5,000,000 | | | | | 4.890 | 4.890 | AO | 41,429 | 244,500 | 10/23/2012 | 10/31/2024 |
| G8967#-AQ-6 | TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2 | | D | 4 | 2PL | 5,000,000 | 101.3690 | 5,068,450 | 5,000,000 | 5,000,000 | | | | | 4.260 | 4.259 | JD | 592 | 213,000 | 06/12/2014 | 06/30/2026 |
| G9006@-AH-9 | TRANSMISSION FINANCE DAC TRANSMISSION FINANCE DAC | | D | | 2 | 20,000,000 | 100.2390 | 20,047,800 | 20,000,000 | 20,000,000 | | | | | 3.180 | 3.180 | MN | 100,700 | 635,975 | 05/04/2016 | 05/04/2026 |
| G9284#-AY-3 | VITOL FINANCE LTD | | D | | 2 | 10,000,000 | 103.8930 | 10,389,300 | 10,000,000 | 10,000,000 | | | | | 5.740 | 5.740 | JJ | 243,950 | 574,000 | 07/28/2011 | 07/28/2021 |
| G9284#-BD-8 | VITOL FINANCE LTD SERIES P SENIOR NOTES | | D | | 2 | 5,000,000 | 103.6490 | 5,182,450 | 5,000,000 | 5,000,000 | | | | | 4.400 | 4.400 | JD | 2,444 | 220,000 | 06/27/2013 | 06/27/2023 |
| G9523#-AF-5 | THE WEIR GROUP PLC SERIES B | | D | | 2 | 17,000,000 | 100.8670 | 17,147,390 | 17,000,000 | 17,000,000 | | | | | 4.270 | 4.270 | FA | 272,213 | 725,900 | 02/16/2012 | 02/16/2022 |
| L8038*-AA-4 | SBM BALEIA AZUL S A R L SENIOR SECURED NOTES | | D | 4 | 3 | 9,912,000 | 101.7100 | 10,081,495 | 9,912,000 | 9,912,000 | | | | | 5.500 | 5.538 | MJSD | 24,229 | 545,160 | 10/31/2012 | 09/15/2027 |
| P0005#-AA-2 | AXIA POWER SA AXIA POWER SA | | D | | 3PL | 9,542,758 | 101.9950 | 9,831,454 | 9,639,150 | 9,555,204 | | 12,436 | | | 9.250 | 9.494 | MN | 109,926 | 593,263 | 05/08/2019 | 05/17/2024 |
| P0606*-AA-9 | AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27 | 0 | D | | 2PL | 939,201 | 100.0000 | 939,201 | 939,201 | 939,201 | | | | | 5.620 | 5.660 | MJSD | 147 | 4,985 | 11/26/2019 | 11/26/2027 |
| P4000*-AE-5 | CORPORACION INMOBILARIA VESTA VESTA 5.18 6/14/29 | | D | | 2FE | 10,000,000 | 103.5790 | 10,357,900 | 10,000,000 | 10,000,000 | | | | | 5.180 | 5.180 | JD | 24,461 | 259,050 | 06/25/2019 | 06/14/2029 |
| P7003*-AA-3 | LA BUFA WIND SAPO DE CV | | D | 4 | 2PL | 14,845,457 | 105.1700 | 15,612,967 | 14,845,457 | 14,845,457 | | | | | 5.770 | 5.811 | MJSD | 2,379 | 521,090 | 05/21/2019 | 09/30/2037 |
| P7003*-AA-3 | LA BUFA WIND SAPO DE CV | 0 | D | 4 | 2PL | 4,952,771 | 105.1700 | 5,208,829 | 4,952,771 | 4,952,771 | | | | | 5.770 | 5.811 | MJSD | 794 | 177,985 | 05/21/2019 | 09/30/2037 |
| Q0182#-AA-6 | ALINTA ENERGY FINANCE PTY LTD | | D | | 2PL | 30,000,000 | 105.7550 | 31,726,500 | 30,000,000 | 30,000,000 | | | | | 4.640 | 4.640 | MS | 367,333 | 1,392,000 | 10/01/2018 | 09/26/2026 |
| Q0458*-AB-5 | AQUASURE FINANCE PTY LTD GUAR SEN SEC NOTES SER 2014A | | D | | 2FE | 16,000,000 | 105.6940 | 16,911,040 | 16,000,000 | 16,000,000 | | | | | 4.480 | 4.481 | JJ | 336,498 | 716,800 | 02/27/2014 | 02/27/2024 |
| Q0458*-AD-1 | AQUASURE FINANCE PTY LTD | | D | | 2FE | 3,000,000 | 101.2060 | 3,036,180 | 3,000,000 | 3,000,000 | | | | | 3.280 | 3.280 | JJ | 46,193 | 98,400 | 07/10/2015 | 07/12/2027 |
| Q0458*-AF-6 | AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD | | D | 4 | 2FE | 12,830,090 | 106.9940 | 13,727,427 | 12,830,090 | 12,830,090 | | | | | 4.320 | 4.320 | JJ | 260,194 | 272,511 | 01/15/2019 | 01/12/2034 |
| Q0697#-AB-2 | AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD | 0 | D | | 2FE | 2,000,000 | 102.4460 | 2,048,920 | 2,000,000 | 2,000,000 | | | | | 3.600 | 3.600 | AO | 18,000 | 72,000 | 09/06/2017 | 10/01/2029 |
| Q0697#-AC-0 | AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD | 0 | D | | 2FE | 2,000,000 | 102.7220 | 2,054,442 | 2,000,000 | 2,000,000 | | | | | 3.750 | 3.750 | AO | 18,750 | 75,000 | 09/06/2017 | 10/01/2032 |
| Q0832*-AH-9 | AUSTRALIA PACIFIC AIRPORTS MEL | | D | | 1IF | 15,000,000 | 99.1600 | 14,874,000 | 15,000,000 | 15,000,000 | | | | | 3.240 | 3.240 | JD | 36,450 | | 12/04/2019 | 12/04/2034 |
| Q0845#-AB-3 | AUSTRALIAN GAS NETWORKS AUSTRALIAN GAS NETWORKS | | D | | 2 | 34,000,000 | 103.7560 | 35,277,040 | 34,000,000 | 34,000,000 | | | | | 3.770 | 3.770 | MS | 395,222 | 1,281,794 | 09/10/2015 | 09/10/2030 |
| Q1298@-AB-5 | CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD | | D | | 2FE | 29,000,000 | 106.3360 | 30,837,440 | 29,000,000 | 29,000,000 | | | | | 4.490 | 4.490 | MS | 343,610 | 1,302,100 | 09/26/2018 | 09/26/2028 |
| Q1298@-AB-5 | CPOF FINANCE PTY LTD CPOF FINANCE PTY LTD | 0 | D | | 2FE | 3,000,000 | 106.3360 | 3,190,080 | 3,000,000 | 3,000,000 | | | | | 4.490 | 4.490 | MS | 35,546 | 134,700 | 09/26/2018 | 09/26/2028 |
| Q1629#-AQ-0 | BRISNBANE AIRPORT CORP BRISBANE AIRPORT CORPORATION | | D | | 2 | 7,000,000 | 105.5450 | 7,388,150 | 7,000,000 | 7,000,000 | | | | | 4.070 | 4.070 | JD | 12,662 | 284,900 | 06/15/2017 | 06/15/2032 |
| Q2172#-AJ-5 | CENTENNIAL COAL COMPANY LMTD | | D | | 3 | 6,000,000 | 96.8230 | 5,809,380 | 6,000,000 | 6,000,000 | | | | | 4.470 | 4.470 | AO | 47,680 | 268,200 | 10/27/2011 | 10/27/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| Q2172#-AK-2 | CENTENNIAL COAL COMPANY LMTD | | D | | 3 | 5,000,000 | 93.2370 | 4,661,850 | 5,000,000 | 5,000,000 | | | | | 4.620 | 4.620 | AO | 41,067 | 231,000 | 10/27/2011 | 10/27/2023 |
| Q2312*-AA-9 | CHARTER HALL FUNDS MGMNT LTD CHARTER HALL FUNDS MGMNT LTD | 0 | D | | 2PL | 15,000,000 | 107.6370 | 16,145,505 | 15,000,000 | 15,000,000 | | | | | 4.610 | 4.610 | FA | 243,946 | 691,500 | 08/24/2018 | 08/24/2028 |
| Q2762#-AC-6 | CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD | | D | | 2FE | 4,000,000 | 102.0930 | 4,083,720 | 4,000,000 | 4,000,000 | | | | | 3.620 | 3.620 | MS | 37,809 | 144,800 | 09/27/2017 | 09/27/2029 |
| Q2762#-AD-4 | CONNECTEAST FINANCE PTY LTD CONNECTEAST FINANCE PTY LTD | | D | | 2FE | 4,000,000 | 102.4500 | 4,098,000 | 4,000,000 | 4,000,000 | | | | | 3.770 | 3.770 | MS | 39,376 | 150,794 | 09/27/2017 | 09/27/2032 |
| Q2887#-AB-8 | GOODMAN PROPERTY TRUST | | D | | 2FE | 9,000,000 | 100.4100 | 9,036,900 | 9,000,000 | 9,000,000 | | | | | 3.560 | 3.560 | JD | 14,240 | 320,400 | 06/15/2015 | 06/15/2027 |
| Q3079#-AA-6 | DBCT FINANCE PTY LIMITED SERIES A NOTES | | | | 2 | 5,000,000 | 100.2800 | 5,014,000 | 5,000,000 | 5,000,000 | | | | | 5.230 | 5.230 | AO | 45,763 | 261,500 | 04/28/2011 | 04/28/2020 |
| Q3079#-AB-4 | DBCT FINANCE PTY LIMITED | | | | 2 | 4,000,000 | 103.3890 | 4,135,560 | 4,000,000 | 4,000,000 | | | | | 5.570 | 5.570 | MS | 65,602 | 222,800 | 03/15/2011 | 03/15/2023 |
| Q3080#-AA-3 | DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD | 0 | D | | 1 | 1,000,000 | 109.8800 | 1,098,799 | 1,000,000 | 1,000,000 | | | | | 4.140 | 4.140 | MN | 4,485 | 41,438 | 05/22/2018 | 05/22/2030 |
| Q3080#-AC-9 | DWPF FINANCE PTY LTD DWPF FINANCE PTY LTD | 0 | D | | 1 | 1,000,000 | 111.8480 | 1,118,483 | 1,000,000 | 1,000,000 | | | | | 4.290 | 4.290 | MN | 4,648 | 42,938 | 05/22/2018 | 05/22/2033 |
| Q3189*-AB-5 | DEXUS PROPERTY GROUP SERIES B SENIOR GUAR NOTES | | D | | 1 | 4,000,000 | 103.1920 | 4,127,680 | 4,000,000 | 4,000,000 | | | | | 3.560 | 3.560 | JJ | 68,036 | 142,438 | 07/09/2013 | 07/09/2025 |
| Q3189*-AC-3 | DEXUS PROPERTY GROUP SERIES C SENIOR GUAR NOTES | | D | | 1 | 8,000,000 | 104.6900 | 8,375,200 | 8,000,000 | 8,000,000 | | | | | 3.760 | 3.760 | JJ | 143,716 | 300,838 | 07/09/2013 | 07/09/2028 |
| Q3189*-AH-2 | DEXUS PROPERTY GROUP | | D | | 1 | 11,000,000 | 104.5390 | 11,499,290 | 11,000,000 | 11,000,000 | | | | | 3.810 | 3.810 | JD | 24,448 | 419,138 | 12/10/2014 | 12/10/2026 |
| Q3393*-AH-4 | ELECTRANET PTY LTD SERIES 2013-B SENIOR SEC NOTES | | D | | 2 | 8,000,000 | 103.4060 | 8,272,480 | 8,000,000 | 8,000,000 | | | | | 3.710 | 3.710 | MN | 37,924 | 304,800 | 05/15/2013 | 05/15/2025 |
| Q3629#-AJ-2 | ETSA UTILITIES FINANCE PTY LTD | | D | | 1 | 11,000,000 | 101.2860 | 11,141,460 | 11,000,000 | 11,000,000 | | | | | 3.090 | 3.090 | JD | 18,883 | 339,900 | 06/11/2015 | 06/11/2027 |
| Q3915*-AC-4 | FLETCHER BUILDING HOLDINGS LTD FLETCHER BUILDING HOLDINGS LTD | | D | | 2 | 6,000,000 | 99.9660 | 5,997,960 | 6,000,000 | 6,000,000 | | | | | 3.700 | 3.700 | JJ | 99,283 | 253,250 | 07/20/2016 | 07/20/2026 |
| Q3920#-AK-5 | FONTERRA COOPERATIVE GROUP LTD | | D | | 1FE | 15,000,000 | 103.3980 | 15,509,700 | 15,000,000 | 15,000,000 | | | | | 3.780 | 3.780 | FA | 220,500 | 567,000 | 08/11/2015 | 08/11/2030 |
| Q3946*-AE-3 | FOXTEL MANAGEMENT PTY LIMITED SERIES E SENIOR NOTES | | D | | 2PL | 8,000,000 | 101.1320 | 8,090,560 | 8,000,000 | 8,000,000 | | | | | 4.270 | 4.270 | JJ | 148,027 | 353,600 | 07/25/2012 | 07/25/2022 |
| Q3971@-AG-4 | GENERAL PROPERTY TRUST GENERAL PROPERTY TRUST | 0 | D | | 1 | 1,000,000 | 104.8510 | 1,048,505 | 1,000,000 | 1,000,000 | | | | | 3.630 | 3.630 | JD | 1,109 | 36,300 | 12/20/2017 | 12/20/2029 |
| Q3972@-AA-6 | GOODMAN PROPERTY TRUST GOODMAN PROPERTY TRUST | | D | | 2 | 19,000,000 | 104.0620 | 19,771,780 | 19,000,000 | 19,000,000 | | | | | 4.220 | 4.220 | JD | 37,863 | 801,800 | 12/14/2015 | 12/14/2025 |
| Q3973#-AD-7 | GPT FUNDS MANAGEMENT LTD GPT FUNDS MANAGEMENT LTD | | D | | 1 | 10,000,000 | 108.9480 | 10,894,800 | 10,000,000 | 10,000,000 | | | | | 4.500 | 4.500 | FA | 180,000 | 224,975 | 02/07/2019 | 02/07/2034 |
| Q5664#-AA-2 | LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD | | D | | 2FE | 10,000,000 | 106.8210 | 10,682,100 | 10,000,000 | 10,000,000 | | | | | 4.190 | 4.190 | AO | 104,750 | 417,830 | 10/02/2018 | 10/01/2028 |
| Q5664#-AB-0 | LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD | | D | | 2FE | 15,000,000 | 107.7560 | 16,163,400 | 15,000,000 | 15,000,000 | | | | | 4.270 | 4.270 | AO | 160,125 | 638,721 | 10/02/2018 | 10/01/2030 |
| Q5664#-AB-0 | LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD | 0 | D | | 2FE | 4,000,000 | 107.7560 | 4,310,240 | 4,000,000 | 4,000,000 | | | | | 4.270 | 4.270 | AO | 42,700 | 170,326 | 10/02/2018 | 10/01/2030 |
| Q5664#-AC-8 | LONSDALE FINANCE PTY LTD LONSDALE FINANCE PTY LTD | | D | | 2FE | 10,000,000 | 106.6470 | 10,664,700 | 10,000,000 | 10,000,000 | | | | | 4.340 | 4.340 | AO | 108,500 | 432,794 | 10/02/2018 | 10/01/2033 |
| Q6235#-AN-2 | MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD | | D | | 1 | 10,000,000 | 100.6950 | 10,069,500 | 10,000,000 | 10,000,000 | | | | | 3.630 | 3.630 | MS | 103,858 | 362,975 | 09/20/2016 | 09/18/2028 |
| Q6235#-AP-7 | MIRVAC GROUP FINANCE LTD MIRVAC GROUP FINANCE LTD | | D | | 1FE | 10,000,000 | 100.8400 | 10,084,000 | 10,000,000 | 10,000,000 | | | | | 3.780 | 3.780 | MS | 108,150 | 377,975 | 09/20/2016 | 09/18/2031 |
| Q6518#-AB-6 | NSW PORTS FINANCE CO PTY LTD | | D | | 2FE | 8,000,000 | 102.2490 | 8,179,920 | 8,000,000 | 8,000,000 | | | | | 3.440 | 3.440 | AO | 47,396 | 275,200 | 04/29/2015 | 04/29/2027 |
| Q6518#-AE-0 | NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD | | D | | 2FE | 7,500,000 | 104.3500 | 7,826,250 | 7,500,000 | 7,500,000 | | | | | 3.860 | 3.860 | MN | 45,838 | 289,500 | 11/04/2015 | 11/04/2028 |
| Q6518#-AF-7 | NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE CO PTY LTD | | D | 1 | 2FE | 6,000,000 | 105.4290 | 6,325,740 | 6,000,000 | 6,000,000 | | | | | 4.010 | 4.010 | JJ | 113,617 | 240,600 | 07/11/2018 | 07/11/2030 |
| Q6518#-AG-5 | NSW PORTS FINANCE CO PTY LTD NSW PORTS FINANCE COPTY LTD | | D | | 2FE | 2,000,000 | 106.4270 | 2,128,540 | 2,000,000 | 2,000,000 | | | | | 4.160 | 4.160 | AO | 18,489 | 83,200 | 04/11/2018 | 04/11/2033 |
| Q6518@-AB-8 | NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS | 0 | D | | 2FE | 2,000,000 | 98.7410 | 1,974,812 | 2,000,000 | 2,000,000 | | | | | 3.180 | 3.180 | MS | 18,550 | 63,600 | 09/16/2016 | 03/16/2029 |
| Q6518@-AC-6 | NSW ELECTRICITY NETWORKS NSW ELECTRICITY NETWORKS | 0 | D | | 2FE | 2,000,000 | 97.8670 | 1,957,334 | 2,000,000 | 2,000,000 | | | | | 3.330 | 3.330 | MS | 19,425 | 66,600 | 09/16/2016 | 09/16/2031 |
| Q7450@-AF-7 | PERTH AIRPORT PTY LTD | | D | | 2FE | 9,000,000 | 102.6610 | 9,239,490 | 9,000,000 | 9,000,000 | | | | | 3.600 | 3.600 | JJ | 154,800 | 324,000 | 07/09/2015 | 07/09/2027 |
| Q7450@-AG-5 | PERTH AIRPORT PTY LTD | | D | | 2FE | 11,000,000 | 103.5910 | 11,395,010 | 11,000,000 | 11,000,000 | | | | | 3.750 | 3.750 | JJ | 197,083 | 412,500 | 07/09/2015 | 07/09/2030 |
| Q7794#-AJ-2 | PORT OF BRISBANE PORT OF BRISBANE | | D | | 2FE | 26,000,000 | 105.8170 | 27,512,420 | 26,000,000 | 26,000,000 | | | | | 4.160 | 4.160 | AO | 219,324 | 1,081,600 | 10/18/2018 | 10/18/2033 |
| Q8501*-AE-9 | SHOPPING CENTRES AUSTRALASIA SHOPPING CENTRES AUSTRALASIA | 0 | D | | 2FE | 2,000,000 | 112.0670 | 2,241,332 | 2,000,000 | 2,000,000 | | | | | 4.610 | 4.610 | MS | 27,916 | 92,150 | 09/12/2018 | 09/12/2031 |
| Q8773@-AK-4 | STOCKLAND STOCKLAND | | D | | 1 | 10,000,000 | 98.1880 | 9,818,800 | 10,000,000 | 10,000,000 | | | | | 3.190 | 3.190 | FA | 112,536 | 328,975 | 08/24/2016 | 08/24/2028 |
| Q8773@-AL-2 | STOCKLAND STOCKLAND | | D | | 1FE | 10,000,000 | 97.6590 | 9,765,900 | 10,000,000 | 10,000,000 | | | | | 3.340 | 3.340 | FA | 117,828 | 343,975 | 08/24/2016 | 08/24/2031 |
| Q8806#-AC-1 | TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD | | D | 1 | 2FE | 14,000,000 | 107.4800 | 15,047,200 | 14,000,000 | 14,000,000 | | | | | 4.820 | 4.820 | JD | 35,614 | 674,800 | 06/12/2018 | 06/12/2030 |
| Q8806#-AD-9 | TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD | | D | | 2FE | 15,000,000 | 107.2610 | 16,089,150 | 15,000,000 | 15,000,000 | | | | | 4.970 | 4.970 | JD | 39,346 | 745,500 | 06/12/2018 | 06/12/2033 |
| Q8852@-AB-8 | TATTS GROUP LTD | | D | | 2FE | 5,000,000 | 101.7580 | 5,087,900 | 5,000,000 | 5,000,000 | | | | | 5.140 | 5.140 | JD | 7,139 | 257,000 | 12/21/2010 | 12/21/2020 |
| Q9194*-AN-9 | TRANSURBAN QUEENSLAND FIN PTY TRANSURBAN QUEENSLAND FIN PTY | 0 | D | | 2FE | 5,000,000 | 107.7680 | 5,388,375 | 5,000,000 | 5,000,000 | | | | | 4.160 | 4.160 | MN | 26,578 | 104,000 | 05/15/2019 | 05/15/2034 |
| Q9326#-AD-8 | UNIVERSITY OF MELBOURNE UNIVERSITY OF MELBOURNE | | D | | 1FE | 6,000,000 | 109.0180 | 6,541,080 | 6,000,000 | 6,000,000 | | | | | 4.360 | 4.360 | FA | 97,373 | 261,600 | 02/17/2016 | 02/17/2046 |
| Q9326*-AA-8 | UNIVERSITY OF NEW SOUTH WALES UNIVERSITY OF NEW SOUTH WALES | 0 | D | | 1PL | 4,000,000 | 110.4550 | 4,418,180 | 4,000,000 | 4,000,000 | | | | | 3.970 | 3.970 | MN | 26,026 | 158,800 | 11/02/2017 | 11/02/2047 |
| Q9396#-AH-4 | POWERCOR AUSTRALIA | | D | | 1 | 14,000,000 | 104.4760 | 14,626,630 | 14,000,000 | 14,000,000 | | | | | 3.750 | 3.750 | MN | 71,458 | 525,000 | 10/28/2015 | 11/12/2026 |
| Q9883#-AB-7 | Z ENERGY LTD Z ENERGY LIMITED | | D | | 2 | 10,000,000 | 103.2910 | 10,329,100 | 10,000,000 | 10,000,000 | | | | | 4.040 | 4.040 | JJ | 198,633 | 404,000 | 01/04/2018 | 01/04/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 09883#-AB-7 | Z ENERGY LTD Z ENERGY LIMITED | 0 | D | | 2 | 8,000,000 | 103.2910 | 8,263,270 | 8,000,000 | 8,000,000 | | | | | 4.040 | 4.040 | JJ | 158,907 | 323,200 | 01/04/2018 | 01/04/2028 |
| 09883#-AC-5 | Z ENERGY LTD Z ENERGY LTD | 0 | D | | 2 | 4,000,000 | 104.7700 | 4,190,808 | 4,000,000 | 4,000,000 | | | | | 4.140 | 4.140 | JJ | 81,420 | 165,600 | 01/04/2018 | 01/04/2030 |
| R2284#-AB-6 | STATNETT SF SERIES A SENIOR NOTES | | D | | 1 | 5,000,000 | 101.0910 | 5,054,550 | 5,000,000 | 5,000,000 | | | | | 3.170 | 3.170 | JJ | 70,004 | 158,500 | 01/22/2013 | 01/22/2028 |
| R2284#-AF-7 | STATNETT SF SERIES B SENIOR NOTES | | D | | 1 | 3,000,000 | 100.9290 | 3,027,870 | 3,000,000 | 3,000,000 | | | | | 3.220 | 3.220 | MS | 29,248 | 96,600 | 06/12/2013 | 06/12/2029 |
| R6237#-AA-7 | NORSPAN NORSPAN LNG IV AS TL | | D | 4 | 2PL | 44,123,234 | 107.4080 | 47,391,701 | 44,123,245 | 44,123,245 | | | | | 5.299 | 5.298 | MN | 207,830 | 2,364,070 | 05/31/2018 | 12/17/2032 |
| R9836#-AA-6 | WELCO ECO SHIP WELCO ECO SHIP AS | 0 | D | 4 | 2PL | 5,071,376 | 105.9250 | 5,426,106 | 5,122,612 | 5,080,885 | | 2,753 | | | 5.300 | 5.504 | MON | 754 | 271,499 | 05/11/2016 | 04/30/2031 |
| R9836#-AB-4 | WELCO ECO SHIP WELCO ECO SHIP | 0 | D | | 2PL | 5,071,374 | 106.2920 | 5,444,917 | 5,122,612 | 5,080,737 | | 2,601 | | | 5.360 | 5.519 | MON | 763 | 274,572 | 06/24/2016 | 04/30/2031 |
| V6179#-AA-2 | MESTAMO MARINE LTD | | D | 4 | 2 | 3,571,429 | 102.2080 | 3,650,286 | 3,571,429 | 3,571,413 | | | | | 4.650 | 4.650 | JD | 2,768 | 166,071 | 06/25/2014 | 06/25/2024 |
| V6179#-AB-0 | MESTAMO MARINE LTD | | D | | 2 | 10,000,000 | 104.4260 | 10,442,600 | 10,000,000 | 10,000,000 | | | | | 5.060 | 5.060 | JD | 8,433 | 506,000 | 06/25/2014 | 06/25/2024 |
| W2710@-AF-7 | ELLEVIO AB ELLEVIO AB | | D | | 2FE | 20,000,000 | 99.9820 | 19,996,400 | 20,000,000 | 20,000,000 | | | | | 3.440 | 3.440 | FA | 236,968 | 688,000 | 10/25/2016 | 10/27/2031 |
| X4771#-AE-9 | LANDSNET HF LANDSNET HF | | D | | 2 | 8,000,000 | 106.2920 | 8,503,360 | 8,000,000 | 8,000,000 | | | | | 4.610 | 4.610 | JD | 3,073 | 368,800 | 12/28/2016 | 12/28/2026 |
| X4771#-AF-6 | LANDSNET HF LANDSNET HF | | D | | 2 | 8,000,000 | 106.4070 | 8,512,560 | 8,000,000 | 8,000,000 | | | | | 4.610 | 4.610 | MS | 116,777 | 368,830 | 03/07/2017 | 03/07/2027 |
| X5151*-AE-0 | LANDSVIRKJUN LANDSVIRKJUN | | D | | 2FE | 9,000,000 | 102.6980 | 9,242,820 | 9,000,000 | 9,000,000 | | | | | 4.120 | 4.120 | MS | 116,390 | 370,800 | 03/08/2018 | 03/08/2023 |
| X5151*-AF-7 | LANDSVIRKJUN LA | | D | | 2FE | 5,000,000 | 104.4520 | 5,222,600 | 5,000,000 | 5,000,000 | | | | | 4.300 | 4.300 | MS | 67,466 | 215,000 | 03/08/2018 | 03/08/2025 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 29,773,000,020 | XXX | 32,343,868,377 | 29,455,552,238 | 29,694,745,609 | (362,500) | (12,840,199) | 19,416,462 | | XXX | XXX | XXX | 312,978,774 | 1,216,624,339 | XXX | XXX |
| 00192J-AD-8 | APS RESCURITIZATION TRUST APS RESECURITIZATION TRUST | 0 | | 4 | 1FM | 2,677,995 | 43.9600 | 1,929,908 | 4,390,156 | 1,766,516 | | (367,497) | | | 2.192 | 3.061 | MON | 1,604 | 318,207 | 03/18/2016 | 09/30/2055 |
| 007036-PG-5 | ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 | 0 | | 2 | 3FM | 1,085,763 | 77.5870 | 1,006,245 | 1,296,923 | 1,029,523 | | (77,810) | | | 2.412 | 0.617 | MON | 521 | 38,001 | 07/17/2014 | 11/25/2035 |
| 007036-VG-8 | ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A | 0 | | 2 | 1FM | 5,206,726 | 77.8780 | 5,675,443 | 7,287,562 | 4,992,128 | | (209,145) | | | 3.848 | 8.268 | MON | 23,328 | 291,849 | 03/03/2016 | 02/01/2056 |
| 00764M-CF-2 | AEGIS ABS TRUST 2004-3 M1 | 0 | | 2 | 1FM | 2,412,206 | 100.6810 | 3,656,043 | 3,631,302 | 3,251,256 | | 48,953 | | | 2.692 | 7.523 | MON | 1,629 | 116,947 | 12/01/2011 | 09/25/2034 |
| 020908-AH-2 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 | | | 2 | 1FM | 2,686,010 | 90.7590 | 3,112,089 | 3,428,959 | 2,527,374 | | 11,460 | | | 6.000 | 9.462 | MON | 17,145 | 203,597 | 09/27/2007 | 07/25/2037 |
| 02146T-AY-3 | COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 | 0 | | 2 | 1FM | 634,429 | 81.9300 | 721,927 | 881,152 | 575,784 | | (20,623) | | | 6.000 | 10.758 | MON | 4,406 | 52,869 | 06/29/2012 | 06/25/2036 |
| 02147G-AF-1 | COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 | 0 | | 2 | 6FE | 530,899 | 20.3740 | 696,432 | | 191,797 | | 5,262 | | | 3.808 | 69.401 | MON | 2,169 | 113,491 | 08/25/2010 | 07/25/2036 |
| 02147R-AG-5 | COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 | 0 | | 2 | 1FM | 823,021 | 101.1370 | 1,082,528 | 1,070,360 | 857,037 | | 11,233 | | | 6.000 | 11.858 | MON | 5,352 | 64,104 | 07/01/2013 | 08/25/2036 |
| 02147R-AJ-9 | COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 | 0 | | 2 | 1FM | 1,196,135 | 104.6510 | 1,431,735 | 1,368,109 | 1,223,047 | | 11,468 | | | 6.000 | 8.055 | MON | 6,841 | 81,936 | 01/30/2017 | 08/25/2036 |
| 02147V-AA-9 | COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 | 0 | | 2 | 1FM | 502,798 | 82.6320 | 649,332 | 785,808 | 416,710 | | (14,228) | | | 6.000 | 19.871 | MON | 3,929 | 47,135 | 10/01/2014 | 05/25/2042 |
| 02149M-AQ-2 | COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 | 0 | | 2 | 6Z | 113,102 | 21.8540 | 144,761 | | 144,761 | 26,717 | 10,738 | | | 4.008 | 8.928 | MON | 442 | 21,317 | 05/14/2012 | 03/25/2037 |
| 02149V-AJ-8 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 | | | 2 | 1FM | 3,926,627 | 67.2570 | 3,613,558 | 5,372,781 | 2,611,373 | | (194,359) | | | 6.000 | 12.353 | MON | 26,864 | 298,501 | 06/12/2007 | 04/25/2037 |
| 02150E-BG-7 | COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 | 0 | | 2 | 2FM | 778,442 | 78.1560 | 745,927 | 954,411 | 723,508 | | (30,703) | | | 5.500 | 4.382 | MON | 4,374 | 52,493 | 08/04/2016 | 04/25/2037 |
| 02150V-AD-7 | COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST | 0 | | 2 | 1FM | 1,224,565 | 94.8160 | 1,285,406 | 1,355,685 | 1,358,554 | | 2,870 | | | 2.022 | 2.087 | MON | 457 | 34,355 | 11/07/2017 | 08/25/2037 |
| 02151B-BX-5 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 | | | 2 | 1FM | 3,060,027 | 90.4070 | 3,262,244 | 3,608,416 | 2,527,749 | | (44,300) | | | 6.250 | 8.467 | MON | 18,794 | 224,397 | 10/16/2007 | 09/25/2037 |
| 02151C-AX-4 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 | | | 2 | 1FM | 4,376,879 | 81.4080 | 4,589,261 | 5,637,366 | 3,330,010 | | (169,171) | | | 5.750 | 10.861 | MON | 27,012 | 324,055 | 01/17/2008 | 07/25/2037 |
| 02660T-DJ-9 | AMERICAN HOME MTG INV TRUST 2005-1 7A1 | 0 | | 2 | 1FM | 210,175 | 99.9160 | 231,761 | 231,956 | 232,028 | | (2,214) | | | 3.924 | 2.207 | MON | 753 | 9,399 | 01/27/2016 | 06/25/2045 |
| 02660T-FJ-7 | AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C | 0 | | 2 | 1FM | 2,146,083 | 81.3070 | 2,257,424 | 2,776,416 | 2,079,039 | | (90,756) | | | 5.908 | 4.500 | MON | 12,512 | 105,998 | 03/29/2016 | 09/25/2035 |
| 04542B-FW-7 | Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1 | 0 | | 2 | 1FM | 164,651 | 98.9560 | 164,734 | 166,472 | 164,666 | | 16 | | | 2.617 | 2.786 | MON | 73 | 743 | 11/12/2019 | 08/25/2033 |
| 05531U-AD-2 | BCAP LLC TRUST BCAP LLC TRUST | 0 | | 4 | 1FM | 4,117,824 | 82.1040 | 4,246,014 | 5,171,521 | 3,870,514 | | (139,267) | | | 6.000 | 5.621 | MON | 25,858 | 310,217 | 02/10/2017 | 02/26/2037 |
| 05531X-AG-9 | BCAP LLC TRUST BCAP LLC TRUST | 0 | | 4 | 1FM | 4,215,614 | 93.7090 | 4,886,958 | 5,215,029 | 4,302,303 | | 22,811 | | | 6.000 | 6.633 | MON | 26,075 | 312,916 | 09/22/2016 | 07/28/2037 |
| 05531Y-AB-8 | BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge | 0 | | 4 | 1FM | 1,902,523 | 100.5650 | 2,103,952 | 2,092,122 | 1,971,508 | | (2,068) | | | 4.420 | 6.733 | MON | 7,707 | 93,796 | 09/29/2015 | 10/26/2035 |
| 05532E-AD-7 | BCAP LLC TRUST BCAP LLC TRUST | 0 | | 4 | 1FM | 1,618,253 | 95.8520 | 1,845,168 | 1,925,016 | 1,665,296 | | 8,716 | | | 4.261 | 10.074 | MON | 6,835 | 83,027 | 09/25/2015 | 08/26/2035 |
| 05532E-AP-0 | BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE | 0 | | 4 | 1FM | 2,515,650 | 100.5110 | 2,793,929 | 2,779,724 | 2,572,033 | | (1,899) | | | 4.050 | 7.594 | MON | 9,382 | 124,578 | 09/28/2015 | 10/26/2035 |
| 05532U-AL-3 | BCAP LLC TRUST BCAP LLC TRUST | 0 | | 4 | 1FM | 1,452,468 | 102.7130 | 1,497,493 | 1,457,935 | 1,451,907 | | (129) | | | 6.100 | 6.159 | MON | 7,411 | 88,934 | 03/28/2016 | 04/28/2037 |
| 05532V-BB-2 | BCAP LLC TRUST BCAP LLC TRUST | 0 | | 4 | 1FM | 2,119,635 | 84.0570 | 2,363,788 | 2,812,119 | 2,202,314 | | 65,384 | | | 2.392 | 17.919 | MON | 1,121 | 80,761 | 02/24/2017 | 08/26/2037 |
| 05536L-AD-7 | BCAP LLC TRUST BCAP 2011-RR8 1A4 | 0 | | 4 | 1FM | 2,275,202 | 87.3450 | 2,519,050 | 2,884,010 | 2,281,210 | | (36,687) | | | 4.359 | 9.331 | MON | 10,476 | 131,387 | 08/03/2016 | 07/26/2036 |
| 05537L-AA-2 | BCAP BCAP 2011-RR10 1A1 | | | 4 | 1FM | 912,937 | 102.2180 | 929,702 | 909,527 | 910,809 | | (254) | | | 5.000 | 4.931 | MON | 3,790 | 45,487 | 09/29/2011 | 03/26/2037 |
| 05539B-AY-0 | BCAP LLC TRUST | 0 | | 4 | 1FM | 388,510 | 100.0540 | 414,359 | 414,135 | 414,135 | | 214 | | | 3.618 | 3.575 | MON | 1,247 | 14,784 | 07/28/2015 | 07/26/2037 |
| 05540X-AT-0 | BCAP LLC TRUST | 0 | | 4 | 1FM | 449,837 | 100.0740 | 472,155 | 471,806 | 471,806 | | 506 | | | 3.612 | 3.394 | MON | 1,420 | 16,526 | 07/28/2015 | 07/26/2037 |
| 059469-AE-6 | BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN | 0 | | 2 | 1FM | 3,308,278 | 50.8470 | 2,639,996 | 5,192,002 | 2,722,288 | | (256,018) | | | 6.226 | 2.928 | MON | 26,939 | 157,226 | 05/09/2016 | 01/01/2056 |
| 05946X-XH-1 | BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 | 0 | | 2 | 1FM | 777,641 | 92.0700 | 1,047,132 | 1,137,318 | 1,010,297 | | 1,274 | | | 2.345 | 6.408 | MON | 889 | 32,935 | 04/30/2013 | 05/20/2035 |
| 059475-AB-9 | BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 | 0 | | 2 | 1FM | 2,843,229 | 87.0720 | 3,182,386 | 3,654,905 | 2,611,579 | | 16,741 | | | 5.500 | 6.164 | MON | 16,752 | 200,945 | 06/18/2007 | 06/25/2037 |
| 059487-AC-2 | BANC AMERICA ALT LOAN BOAA 2006-6CB3 | 0 | | 2 | 1FM | 1,090,370 | 95.4370 | 1,261,348 | 1,321,661 | 1,106,999 | | 5,344 | | | 6.000 | 7.383 | MON | 6,608 | 79,300 | 09/24/2015 | 07/25/2046 |
| 05948K-Y3-7 | BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 | 0 | | 2 | 1FM | 1,150,221 | 99.1900 | 1,269,432 | 1,279,801 | 1,168,338 | | (1,177) | | | 5.750 | 7.557 | MON | 6,132 | 73,589 | 07/12/2012 | 01/25/2036 |
| 05949A-6J-4 | BANK OF AMERICA MTG SECURITIES 2005-E 2A7 | 0 | | 2 | 1FM | 2,515,350 | 95.0980 | 3,307,935 | 3,478,445 | 2,942,984 | | (17,321) | | | 4.657 | 10.982 | MON | 13,520 | 159,168 | 12/23/2011 | 06/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05949C-PL-4 | BANC OF AMERICA MORTGAGE 2005-L 2A5 | 0 | | 2 | 1FM | 292,937 | 90.4020 | 336,733 | 372,484 | 352,073 | | 3,179 | | | 4.066 | 4.442 | MON | 1,363 | 17,349 | 02/14/2013 | 01/25/2036 |
| 05949T-BF-5 | BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 | | | 2 | 1FM | 316,244 | 102.2530 | 363,682 | 355,670 | 310,107 | | 539 | | | 5.500 | 6.718 | MON | 1,630 | 19,538 | 01/13/2009 | 01/25/2036 |
| 05950M-AF-7 | Banc of America Funding Corpor SERIES 2006G CLASS 2A5 | 0 | | 2 | 1FM | 2,494,474 | 98.7140 | 2,496,444 | 2,528,974 | 2,494,716 | | 242 | | | 2.325 | 2.498 | MON | 1,960 | 9,884 | 11/12/2019 | 07/20/2036 |
| 05951F-AK-0 | BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP | 0 | | 2 | 1FM | 545,722 | 97.2600 | 665,902 | 684,663 | 592,758 | | 11,849 | | | 5.847 | 6.270 | MON | 3,336 | 27,568 | 03/15/2016 | 07/01/2055 |
| 05951G-AC-6 | BANC AMERICA FUNDING CORP | 0 | | 2 | 1FM | 1,692,097 | 90.2460 | 2,209,106 | 2,447,880 | 1,677,181 | | (35,179) | | | 1.922 | 12.036 | MON | 784 | 59,674 | 12/10/2015 | 03/25/2037 |
| 059522-BE-1 | BANC OF AMERICA FUNDIING CORP BANC OF AMERICA FUNDING CORP | 0 | | 2 | 1FM | 929,653 | 97.6900 | 917,403 | 939,096 | 932,367 | | 1,423 | | | 4.122 | 3.937 | MON | 3,324 | 41,383 | 01/04/2018 | 05/20/2036 |
| 059529-AJ-6 | BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 | | | 2 | 1FM | 2,983,792 | 85.9010 | 3,316,234 | 3,860,515 | 2,648,884 | | 15,046 | | | 4.922 | 6.868 | MON | 16,046 | 201,462 | 10/02/2007 | 09/25/2037 |
| 05952F-AK-9 | BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 | | | 2 | 1FM | 735,497 | 89.1880 | 804,224 | 901,716 | 771,730 | | 5,219 | | | 5.850 | 7.531 | MON | 4,396 | 52,732 | 01/15/2008 | 05/25/2037 |
| 05952X-AE-4 | BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP | 0 | | 4 | 1FM | 3,801,280 | 91.8900 | 4,507,101 | 4,904,878 | 4,054,286 | | (29,827) | | | 6.000 | 6.396 | MON | 24,524 | 293,774 | 06/01/2016 | 07/26/2036 |
| 05963S-AE-2 | BANC OF AMERICA FUNDING BACF 14 -R7 | 0 | | 4 | 3FM | 1,685,250 | 87.0600 | 2,492,022 | 2,862,421 | 2,134,271 | | 175,192 | | | 2.491 | 5.190 | MON | 2,454 | 131,752 | 03/09/2017 | 09/26/2036 |
| 07325V-AF-1 | Bayview Financial Acquisition SERIES 2007A CLASS 1A5 | 0 | | 2 | 2FM | 398,052 | 101.1810 | 398,318 | 393,671 | 398,000 | | (52) | | | 6.101 | 5.969 | MON | 2,001 | 2,072 | 11/12/2019 | 05/28/2037 |
| 07386H-XN-6 | BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST | 0 | | 2 | 1FM | 7,190,811 | 113.7370 | 8,919,543 | 7,842,226 | 6,019,489 | | (1,157,981) | | | 2.312 | 26.138 | MON | 3,022 | 220,901 | 06/28/2018 | 11/25/2035 |
| 07386H-ZE-4 | BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST | 0 | | 2 | 1FM | 1,482,091 | 99.4630 | 1,832,710 | 1,842,599 | 1,222,246 | | (172,048) | | | 3.899 | 23.949 | MON | 6,169 | 77,791 | 05/09/2016 | 01/25/2036 |
| 073875-AK-2 | BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST | 0 | | 2 | 1FM | 3,322,144 | 75.9060 | 3,592,835 | 4,733,241 | 2,539,177 | | (490,524) | | | 3.953 | 26.236 | MON | 15,620 | 175,537 | 04/06/2016 | 12/25/2046 |
| 073879-PS-1 | BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 | 0 | | 2 | 1FM | 1,632,668 | 100.4800 | 2,107,866 | 2,097,807 | 1,895,686 | | 20,359 | | | 3.037 | 7.551 | MON | 1,062 | 74,722 | 05/06/2013 | 01/25/2035 |
| 07387A-BR-5 | BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE | 0 | | 2 | 1FM | 833,971 | 97.9950 | 905,557 | 924,086 | 756,024 | | (51,518) | | | 4.181 | 12.678 | MON | 3,224 | 38,984 | 06/13/2017 | 08/25/2035 |
| 07389K-AA-9 | BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 | 0 | | 2 | 1FM | 4,705,289 | 79.7740 | 5,470,128 | 6,857,017 | 3,426,374 | | (713,729) | | | 3.826 | 24.677 | MON | 22,071 | 273,428 | 10/19/2016 | 09/25/2047 |
| 07401A-AA-5 | BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING | 0 | | 2 | 1FM | 5,053,453 | 93.9920 | 5,807,978 | 6,179,232 | 4,704,054 | | 122,402 | | | 1.992 | 12.014 | MON | 2,052 | 152,212 | 12/07/2016 | 09/25/2046 |
| 12543R-AT-6 | COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 | | | 4 | 1FM | 2,418,287 | 79.1960 | 2,272,622 | 2,869,624 | 2,098,341 | | (100,405) | | | 6.000 | 6.618 | MON | 14,348 | 171,733 | 01/15/2008 | 04/25/2037 |
| 12543R-BJ-7 | COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 | | | 4 | 1FM | 2,527,953 | 79.1960 | 2,462,037 | 3,108,797 | 2,191,505 | | (104,149) | | | 6.000 | 7.744 | MON | 15,544 | 186,047 | 03/10/2008 | 04/25/2037 |
| 12543T-AB-1 | COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 | | | 4 | 1FM | 3,183,016 | 73.9820 | 2,880,089 | 3,892,978 | 2,592,063 | | (156,437) | | | 6.250 | 8.887 | MON | 20,276 | 242,577 | 06/02/2008 | 09/25/2036 |
| 12543U-AE-2 | COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 | | | 2 | 1FM | 4,899,278 | 80.6070 | 4,850,080 | 6,016,973 | 3,973,881 | | (231,206) | | | 6.250 | 9.710 | MON | 31,338 | 407,264 | 05/05/2008 | 10/25/2036 |
| 12544D-AW-9 | COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 | | | 4 | 1FM | 1,437,949 | 83.8660 | 1,379,753 | 1,645,196 | 1,262,658 | | (64,812) | | | 6.250 | 6.828 | MON | 8,569 | 102,591 | 04/10/2008 | 09/25/2037 |
| 12544L-AQ-4 | COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 | | | 4 | 1FM | 2,265,573 | 75.6500 | 1,968,008 | 2,601,455 | 1,860,325 | | (93,106) | | | 6.000 | 8.177 | MON | 13,007 | 155,875 | 01/18/2008 | 08/25/2037 |
| 12545A-AX-2 | COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 | | | 2 | 1FM | 2,658,462 | 78.6710 | 2,357,508 | 2,996,651 | 2,160,176 | | (118,393) | | | 6.000 | 7.583 | MON | 14,983 | 163,893 | 01/03/2008 | 01/25/2038 |
| 12545B-AC-6 | COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 | | | 4 | 1FM | 3,252,500 | 84.4360 | 3,013,100 | 3,568,498 | 2,797,197 | | (109,208) | | | 6.000 | 7.012 | MON | 17,842 | 211,508 | 05/16/2008 | 08/25/2037 |
| 12554C-AN-8 | CIM Trust SERIES 2018J1 CLASS A13 | | | 2 | 1FM | 18,927,104 | 104.2080 | 20,841,598 | 20,000,000 | 18,972,017 | | 27,037 | | | 3.500 | 3.954 | MON | 58,333 | 700,000 | 04/27/2018 | 04/25/2048 |
| 12556M-AB-0 | CIM Trust SERIES 2019J1 CLASS 1A2 | | | 2 | 1FM | 24,475,058 | 101.5470 | 24,524,240 | 24,150,535 | 24,472,498 | | (2,560) | | | 3.500 | 3.148 | MON | 70,439 | 281,756 | 08/19/2019 | 08/25/2049 |
| 12566V-AE-2 | CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 | | | 2 | 1FM | 2,290,581 | 92.2270 | 2,726,913 | 2,956,749 | 2,300,858 | | 12,048 | | | 5.750 | 5.882 | MON | 14,168 | 170,013 | 06/19/2007 | 04/25/2037 |
| 126379-AH-9 | CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 | | | 4 | 4FM | 1,153,546 | 85.1850 | 1,192,295 | 1,399,649 | 1,258,342 | | 1,807 | | | 6.000 | 7.832 | MON | 6,998 | 77,319 | 04/10/2008 | 06/25/2037 |
| 12638P-BT-5 | CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 | | | 4 | 1FM | 5,539,670 | 99.2360 | 6,583,622 | 6,634,335 | 5,983,665 | | 11,474 | | | 5.500 | 8.484 | MON | 30,407 | 364,889 | 12/24/2008 | 04/25/2037 |
| 12639G-DD-7 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST | 0 | | 4 | 1FM | 4,709,018 | 101.6180 | 5,646,293 | 5,556,364 | 5,230,955 | | 117,659 | | | 4.674 | 7.153 | MON | 21,672 | 261,392 | 01/28/2016 | 10/26/2035 |
| 12641R-AS-9 | CREDIT SUISSE MTGE TRUST Credit suisse mtge trust | 0 | | 4 | 1FM | 5,639,496 | 91.6990 | 6,546,001 | 7,138,603 | 5,795,559 | | 43,328 | | | 5.500 | 6.435 | MON | 32,719 | 392,213 | 11/18/2016 | 10/26/2035 |
| 12641T-AS-5 | CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST | 0 | | 4 | 1FM | 2,844,781 | 98.0930 | 3,442,437 | 3,509,368 | 2,993,132 | | 3,960 | | | 4.270 | 8.648 | MON | 12,488 | 147,923 | 05/04/2016 | 07/26/2049 |
| 12643G-AQ-5 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST | 0 | | 4 | 1FM | 3,607,227 | 101.1660 | 4,671,098 | 4,617,251 | 4,403,832 | | 189,805 | | | 4.144 | 9.981 | MON | 15,945 | 198,324 | 03/10/2016 | 10/26/2036 |
| 12645Q-AC-2 | CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST | 0 | | 4 | 1FM | 1,848,890 | 95.5780 | 2,690,843 | 2,815,345 | 2,015,948 | | (12,173) | | | 4.096 | 16.193 | MON | 9,609 | 126,446 | 02/09/2016 | 12/01/2055 |
| 12645Q-CN-6 | CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL | 0 | | 4 | 1FM | 2,833,905 | 79.5760 | 3,340,916 | 4,198,377 | 2,491,484 | | (267,502) | | | 4.055 | 19.152 | MON | 14,188 | 171,110 | 03/07/2016 | 07/28/2036 |
| 12645V-AY-3 | CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST | 0 | | 4 | 1FM | 4,120,524 | 95.1980 | 5,716,080 | 6,004,406 | 4,832,001 | | 288,666 | | | 3.868 | 10.029 | MON | 19,353 | 231,560 | 04/14/2016 | 02/27/2037 |
| 12646P-AE-9 | CREDIT SUISSE MTGE TRUST | 0 | | 4 | 1FM | 4,657,153 | 92.4840 | 5,396,563 | 5,835,118 | 5,093,803 | | 126,526 | | | 3.744 | 6.673 | MON | 18,205 | 218,685 | 08/25/2016 | 05/28/2036 |
| 12646P-CW-7 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST | 0 | | 4 | 1FM | 2,552,311 | 97.4220 | 3,337,614 | 3,425,921 | 2,709,924 | | (6,953) | | | 3.777 | 9.338 | MON | 10,782 | 137,670 | 07/26/2016 | 03/27/2036 |
| 12646T-CE-9 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST | 0 | | 2 | 1FM | 1,486,543 | 92.8200 | 1,658,680 | 1,786,978 | 1,465,352 | | 702 | | | 3.885 | 8.592 | MON | 5,785 | 72,497 | 09/20/2016 | 10/27/2036 |
| 12646U-AN-8 | CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 | | | 4 | 1FM | 4,003,750 | 96.8640 | 3,874,550 | 4,000,000 | 4,003,386 | | (364) | | | 3.000 | 2.979 | MON | 10,000 | 30,000 | 09/13/2019 | 03/25/2043 |
| 12652C-AR-0 | CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 | | | 2 | 1FM | 16,868,027 | 104.7080 | 17,276,810 | 16,500,000 | 16,853,572 | | (14,455) | | | 3.500 | 3.278 | MON | 48,125 | 288,750 | 06/18/2019 | 10/25/2047 |
| 126671-YC-4 | CWL RESIDENTIAL ASSET SEC TR | 0 | | 2 | 1FM | 552,975 | 100.8300 | 628,241 | 623,070 | 625,207 | | (3,346) | | | 2.842 | 1.945 | MON | 295 | 20,973 | 06/19/2013 | 03/25/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 126673-DQ-2 | COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 | 0 | | 2 | 1FM | 3,411,318 | 100.6010 | 3,409,499 | 3,389,120 | 3,410,969 | | (349) | | | 4.660 | 4.604 | MON | 13,270 | 13,195 | 11/12/2019 | 12/25/2034 |
| 126673-DR-0 | COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ASSET BACKED CER | 0 | | 2 | 1FM | 3,648,645 | 98.9170 | 3,786,620 | 3,828,087 | 3,741,359 | | 5,007 | | | 4.660 | 5.073 | MON | 14,904 | 180,831 | 05/05/2016 | 10/25/2034 |
| 126673-TY-8 | COUNTRYWIDE ASSET BACKED CERT COUNTRYWIDE ABS SER 04-15 | 0 | | 2 | 1FM | 3,677,122 | 101.1980 | 3,927,373 | 3,880,868 | 3,770,165 | | 12,258 | | | 4.667 | 5.290 | MON | 15,123 | 183,122 | 11/17/2015 | 03/25/2035 |
| 12667F-2R-5 | COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2 | | | 4 | 1FM | 1,040,703 | 69.0820 | 936,566 | 1,355,738 | 854,946 | | (57,776) | | | 5.500 | 8.233 | MON | 6,214 | 73,516 | 04/22/2008 | 03/25/2035 |
| 12667F-A4-7 | COUNTRYWIDE ALT LN TR 2004-33 3A1 | 0 | | 2 | 1FM | 21,537 | 98.8500 | 22,648 | 22,911 | 23,341 | | (126) | | | 3.676 | 2.331 | MON | 70 | 893 | 08/21/2014 | 12/25/2034 |
| 12667F-R6-4 | COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST | 0 | | 2 | 1FM | 1,772,678 | 103.8790 | 1,986,605 | 1,912,417 | 1,834,816 | | 20,837 | | | 5.500 | 6.100 | MON | 8,765 | 105,174 | 03/16/2016 | 03/01/2036 |
| 12668A-AG-0 | COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 | 0 | | 2 | 1FM | 946,010 | 84.0550 | 1,021,931 | 1,215,794 | 908,590 | | (19,722) | | | 5.500 | 7.370 | MON | 5,572 | 66,842 | 04/29/2014 | 10/25/2035 |
| 12668A-Q2-4 | COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 | 0 | | 2 | 1FM | 3,402,648 | 84.5850 | 3,706,605 | 4,382,092 | 3,290,351 | | (91,120) | | | 5.500 | 7.899 | MON | 20,085 | 240,901 | 01/30/2017 | 12/25/2035 |
| 12668A-X9-1 | COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 | 0 | | 2 | 1FM | 181,234 | 92.1070 | 195,240 | 211,970 | 164,011 | | (3,199) | | | 5.500 | 8.750 | MON | 972 | 11,655 | 06/19/2012 | 01/25/2036 |
| 12668B-VB-6 | COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2 | | | 2 | 1FM | 1,536,597 | 64.2630 | 1,282,604 | 1,995,870 | 1,066,136 | | (67,183) | | | 5.750 | 10.215 | MON | 9,564 | 114,187 | 03/05/2007 | 05/25/2036 |
| 12668B-XC-2 | COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 | 0 | | 2 | 1FM | 896,855 | 79.9740 | 913,694 | 1,142,491 | 827,010 | | (34,703) | | | 6.000 | 5.401 | MON | 5,712 | 68,549 | 10/05/2016 | 05/25/2036 |
| 126694-GU-6 | COUNTRYWIDE HOME LOANS CWHL 2005-23 A1 | | | 4 | 2FM | 3,349,451 | 82.6440 | 3,323,885 | 4,021,916 | 3,323,902 | | (14,681) | 96,904 | | 5.500 | 5.295 | MON | 18,434 | 217,314 | 01/07/2009 | 11/25/2035 |
| 126694-JG-4 | COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE | 0 | | 2 | 1FM | 2,564,537 | 93.9510 | 2,706,265 | 2,880,522 | 2,620,840 | | (2,609) | | | 2.192 | 4.293 | MON | 1,052 | 76,965 | 06/28/2017 | 09/25/2035 |
| 126694-JH-2 | COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN | 0 | | 2 | 5FE | 837,398 | 14.4710 | 809,527 | | 580,976 | | (53,722) | | | 4.258 | 24.663 | MON | 20,215 | 205,595 | 03/28/2016 | 09/25/2035 |
| 126694-JT-6 | COUNTRYWIDE HOME LOANS CWHL 2005-24 A3 | | | 4 | 3FM | 1,891,584 | 87.4420 | 1,931,727 | 2,209,149 | 1,991,743 | | 4,888 | | | 5.500 | 8.200 | MON | 10,125 | 121,277 | 12/30/2008 | 11/25/2035 |
| 126694-K3-1 | COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 | 0 | | 2 | 3FM | 384,759 | 80.5470 | 326,923 | 405,877 | 330,870 | | (16,243) | | | 6.000 | 3.291 | MON | 2,029 | 24,352 | 05/07/2013 | 04/25/2036 |
| 126694-NV-6 | COUNTRYWIDE HOME LOANS 2005-27 2A1 | 0 | | 2 | 1FM | 2,065,080 | 74.6450 | 1,766,491 | 2,366,510 | 1,690,484 | | (111,711) | | | 5.500 | 6.229 | MON | 10,847 | 130,731 | 09/15/2015 | 12/25/2035 |
| 126694-TD-0 | COUNTRYWIDE HOME LOANS CWHL 2005-29 A1 | | | 4 | 1FM | 4,961,393 | 81.0730 | 4,580,798 | 5,650,222 | 3,939,946 | | (227,512) | | | 5.750 | 9.822 | MON | 27,074 | 321,550 | 01/07/2009 | 12/25/2035 |
| 126694-TS-7 | COUNTRYWIDE HOME LOANS CWHL 2005-30 A3 | | | 4 | 1FM | 4,418,896 | 91.6210 | 4,637,866 | 5,062,009 | 4,072,566 | | (98,077) | | | 5.500 | 7.770 | MON | 23,201 | 278,497 | 05/13/2008 | 01/25/2036 |
| 126694-VM-7 | COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A | 0 | | 2 | 1FM | 384,003 | 94.0630 | 491,436 | 522,453 | 435,042 | | 1,729 | | | 3.772 | 10.065 | MON | 1,644 | 21,789 | 12/18/2012 | 02/20/2036 |
| 12669D-6H-6 | COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 | | | 4 | 1FM | 676,634 | 105.8220 | 769,923 | 727,563 | 692,485 | | 608 | | | 5.750 | 7.723 | MON | 3,486 | 41,835 | 01/16/2009 | 05/25/2033 |
| 12669F-RG-0 | COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 | | | 4 | 1FM | 1,661,676 | 103.1400 | 1,701,099 | 1,649,306 | 1,650,745 | | (2,237) | | | 5.250 | 5.087 | MON | 7,216 | 86,589 | 06/23/2011 | 05/25/2034 |
| 12669G-K6-7 | COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 | | | 4 | 1FM | 438,458 | 89.0310 | 478,239 | 537,161 | 462,613 | | 1,666 | | | 5.500 | 9.519 | MON | 2,462 | 29,544 | 12/17/2008 | 07/25/2035 |
| 144531-AE-0 | CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST | 0 | | 2 | 1FM | 820,706 | 101.1030 | 882,725 | 873,092 | 828,102 | | 2,060 | | | 2.692 | 3.876 | MON | 392 | 28,059 | 12/07/2016 | 05/25/2034 |
| 161631-AX-4 | CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 | | | 4 | 1FM | 6,044,179 | 73.6190 | 5,309,293 | 7,211,836 | 5,061,315 | | (289,031) | | | 6.000 | 7.595 | MON | 36,059 | 430,633 | 04/15/2008 | 07/25/2037 |
| 16163B-AW-4 | CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 | | | 4 | 1FM | 8,470,038 | 75.2040 | 7,806,680 | 10,380,676 | 6,927,951 | | (472,038) | | | 6.000 | 6.059 | MON | 51,903 | 625,825 | 06/09/2008 | 10/25/2036 |
| 16165L-AF-7 | CHASEFLEX TRUST CHASEFLEX TRUST | 0 | | 2 | 1FM | 7,384,794 | 90.9110 | 7,950,984 | 8,745,870 | 7,634,405 | | 111,818 | | | 4.581 | 6.077 | MON | 45,916 | 324,420 | 05/12/2016 | 06/25/2036 |
| 16165Y-AC-6 | CHASEFLEX TRUST 2007-M1 1A3 | 0 | | 2 | 1FM | 1,997,097 | 103.1420 | 2,732,796 | 2,649,549 | 1,552,344 | | (288,064) | | | 2.132 | 36.525 | MON | 1,098 | 72,998 | 12/16/2015 | 08/25/2037 |
| 16678W-AA-4 | CHEVY CHASE MTGE CHEVY CHASE MOTGAGE | 0 | | 2 | 1FM | 2,355,873 | 99.2710 | 2,707,614 | 2,727,494 | 2,367,514 | | (36,052) | | | 1.922 | 6.636 | MON | 874 | 59,422 | 03/09/2017 | 04/25/2047 |
| 17025T-AV-3 | COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 | | | 2 | 1FM | 3,802,635 | 83.9140 | 3,466,590 | 4,131,099 | 3,413,984 | | (78,843) | | | 6.250 | 7.677 | MON | 21,516 | 257,745 | 09/26/2007 | 09/25/2037 |
| 172973-W8-8 | CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 | | | 4 | 1FM | 68,987 | 99.8970 | 72,164 | 72,238 | 71,733 | | 368 | | | 5.000 | 6.288 | MON | 301 | 3,612 | 01/15/2009 | 07/25/2020 |
| 17307G-FQ-6 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 | | | 2 | 1FM | 2,094,313 | 109.1830 | 2,342,272 | 2,145,263 | 2,107,007 | | 1,158 | | | 6.500 | 6.884 | MON | 11,620 | 139,442 | 04/21/2008 | 07/25/2034 |
| 17307G-T4-0 | CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A | 0 | | 2 | 1FM | 1,043,231 | 82.5680 | 1,618,633 | 1,960,362 | 1,160,816 | | (83,313) | | | 3.910 | 14.994 | MON | 6,389 | 88,517 | 07/24/2012 | 12/25/2035 |
| 17307G-VM-7 | CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC | 0 | | 2 | 2FM | 7,630,741 | 99.8530 | 7,834,523 | 7,846,025 | 7,586,580 | | (40,878) | | | 5.550 | 4.711 | MON | 36,288 | 275,481 | 09/12/2019 | 03/01/2047 |
| 17309Y-AE-7 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC | 0 | | 2 | 1FM | 1,848,803 | 75.6440 | 1,807,435 | 2,389,406 | 1,711,109 | | (68,738) | | | 6.255 | 5.824 | MON | 12,455 | 94,016 | 04/06/2016 | 10/25/2036 |
| 17311L-AA-9 | CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST | 0 | | 2 | 1FM | 5,003,949 | 96.7580 | 5,816,581 | 6,011,450 | 5,024,712 | | (47,724) | | | 4.340 | 8.266 | MON | 22,258 | 280,422 | 06/28/2017 | 04/25/2037 |
| 17312F-AL-7 | CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 | | | 4 | 3FM | 1,190,259 | 94.9190 | 1,195,131 | 1,259,100 | 1,207,569 | | 4,244 | | | 6.000 | 5.327 | MON | 6,296 | 75,546 | 06/06/2007 | 04/25/2037 |
| 17315A-AB-7 | CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge | 0 | | 4 | 1FM | 1,945,875 | 99.2340 | 2,246,882 | 2,264,224 | 1,906,257 | | (8,291) | | | 4.058 | 8.962 | MON | 7,901 | 94,930 | 09/25/2015 | 04/25/2036 |
| 17316Y-AG-3 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1 | | | 4 | 1FM | 238,825 | 100.2350 | 240,590 | 240,026 | 239,115 | | 32 | | | 5.500 | 5.594 | MON | 1,100 | 13,201 | 06/26/2010 | 12/25/2036 |
| 17316Y-AH-1 | CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC | 0 | | 4 | 1FM | 1,506,929 | 100.0390 | 1,953,064 | 1,952,296 | 1,730,050 | | 60,419 | | | 5.764 | 7.390 | MON | 9,384 | 112,977 | 05/06/2016 | 12/25/2036 |
| 17318V-AB-8 | CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST | 0 | | 4 | 1FM | 1,298,022 | 100.6630 | 1,750,183 | 1,738,664 | 1,432,927 | | 11,866 | | | 4.245 | 12.697 | MON | 6,278 | 78,020 | 02/09/2016 | 04/25/2037 |
| 17319G-AJ-3 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST | 0 | | 4 | 1FM | 3,667,211 | 98.9650 | 4,242,768 | 4,287,149 | 3,846,220 | | (10,757) | | | 4.698 | 7.798 | MON | 17,817 | 210,336 | 02/23/2016 | 03/25/2036 |
| 17322J-AB-9 | CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC | 0 | | 4 | 1FM | 3,704,520 | 90.9660 | 4,361,721 | 4,794,915 | 4,101,589 | | (3,326) | | | 3.357 | 7.830 | MON | 12,965 | 183,273 | 03/04/2016 | 02/20/2036 |
| 17323X-AP-6 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC | 0 | | 4 | 1FM | 2,761,843 | 97.0450 | 3,978,090 | 4,099,210 | 3,130,267 | | 140,124 | | | 2.292 | 9.815 | MON | 1,566 | 113,327 | 07/28/2016 | 01/25/2036 |
| 18976G-AN-6 | CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 | | | 2 | 1FM | 2,853,239 | 94.0050 | 3,428,826 | 3,647,477 | 2,889,281 | | 14,681 | | | 6.000 | 7.385 | MON | 18,237 | 218,849 | 01/22/2008 | 06/25/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 22541Q-7L-0 | CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG | 0 | | 2 | 1FM | 3,650,762 | 95.9000 | 4,269,623 | 4,452,149 | 4,077,894 | | 28,678 | | | 4.321 | 5.385 | MON | 17,019 | 204,825 | 04/13/2016 | 03/25/2034 |
| 22541S-G3-6 | CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 | 0 | | 2 | 1FM | 242,760 | 99.2900 | 296,946 | 299,069 | 294,664 | | 130 | | | 2.917 | 3.199 | MON | 145 | 13,197 | 05/26/2011 | 02/25/2035 |
| 225458-2N-7 | CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 | 0 | | 2 | 1FM | 1,358,031 | 88.1820 | 1,364,716 | 1,547,614 | 1,377,869 | | (1,947) | | | 5.500 | 6.317 | MON | 7,093 | 85,114 | 11/18/2015 | 09/25/2035 |
| 225458-XX-1 | CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 | | | 4 | 4FM | 6,085,791 | 81.1900 | 5,931,085 | 7,305,170 | 5,955,152 | | (136,282) | 107,095 | | 6.000 | 4.891 | MON | 36,526 | 438,292 | 04/25/2008 | 07/25/2035 |
| 225458-YA-0 | CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 | | | 4 | 1FM | 324,499 | 99.0100 | 335,110 | 338,461 | 327,607 | | (4,973) | | | 4.500 | 5.862 | MON | 1,269 | 15,231 | 06/25/2010 | 12/25/2038 |
| 22943Y-RM-3 | CSMC CSMC 2009-3R 22A1 | | | 4 | 1FM | 319,992 | 103.0060 | 345,594 | 335,509 | 326,011 | | 754 | | | 6.500 | 7.416 | MON | 1,817 | 20,547 | 04/30/2009 | 10/27/2036 |
| 30259R-AC-9 | FMC GMSR ISSUER TRUST SERIES 2019GT2 CLASS A | 0 | | 4 | 2FE | 1,999,591 | 99.2950 | 1,985,908 | 2,000,000 | 2,001,513 | | 1,921 | | | 4.230 | 4.249 | MON | 1,410 | 23,265 | 09/11/2019 | 09/25/2024 |
| 30711X-AK-0 | CONNECTICUT AVENUE SECURITIES | 0 | | 4 | 1 | 13,091,826 | 105.3530 | 14,364,906 | 13,635,038 | 13,907,390 | | (95,118) | | | 4.792 | 3.399 | MON | 10,890 | 728,540 | 08/07/2014 | 07/25/2024 |
| 32051G-T2-1 | FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE | 0 | | 2 | 1FM | 1,268,650 | 73.8700 | 1,441,766 | 1,951,770 | 1,255,864 | | (53,869) | | | 5.750 | 7.060 | MON | 9,352 | 111,979 | 08/09/2016 | 04/25/2036 |
| 36185M-AM-4 | GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5 | | | 2 | 1FM | 4,497,138 | 102.1280 | 4,932,881 | 4,830,075 | 4,380,476 | | (30,090) | | | 5.750 | 6.758 | MON | 23,144 | 277,729 | 01/17/2008 | 07/25/2035 |
| 36185M-BJ-0 | GMAC MTG CORP LOAN TRUST | 0 | | 2 | 1FM | 277,969 | 97.8350 | 295,554 | 302,095 | 281,219 | | 806 | | | 3.957 | 4.681 | MON | 996 | 12,259 | 08/20/2015 | 11/19/2035 |
| 3622E8-AC-9 | GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A | | | 2 | 1FM | 5,390,501 | 48.3480 | 4,088,136 | 8,455,687 | 4,308,774 | | (333,076) | | | 5.882 | 3.034 | MON | 41,450 | 210,511 | 08/03/2016 | 09/25/2036 |
| 362334-JV-7 | GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7 | | | 2 | 1FM | 1,587,439 | 95.7870 | 1,664,384 | 1,737,597 | 1,602,323 | | 7,194 | | | 5.750 | 6.846 | MON | 8,326 | 99,811 | 06/05/2008 | 03/25/2036 |
| 362334-NB-6 | GSR MORTGAGE LOAN TRUST | 0 | | 2 | 1FM | 569,048 | 61.2450 | 462,330 | 754,882 | 496,925 | | (40,045) | | | 5.995 | 1.982 | MON | 3,771 | 24,689 | 06/08/2015 | 03/25/2046 |
| 36242D-5W-9 | GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 | | | 2 | 1FM | 195,132 | 100.5530 | 195,601 | 194,524 | 194,761 | | (27) | | | 5.500 | 5.420 | MON | 892 | 10,699 | 03/23/2010 | 06/25/2035 |
| 36251E-AH-2 | GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST | 0 | | 4 | 1FM | 5,924,765 | 93.3160 | 8,497,637 | 9,106,268 | 6,187,622 | | 273,862 | | | 4.016 | 18.357 | MON | 30,882 | 380,900 | 04/25/2016 | 01/26/2036 |
| 362611-AC-9 | GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1 | | | 2 | 2FM | 155,540 | 95.0510 | 161,261 | 169,657 | 162,293 | | 5,074 | | | 6.000 | 7.121 | MON | 848 | 10,180 | 05/05/2008 | 09/25/2036 |
| 36297T-AG-7 | GSR MTGE LOAN TRUST | 0 | | 2 | 1FM | 864,537 | 85.6370 | 831,560 | 971,026 | 827,721 | | (35,126) | | | 4.050 | 3.374 | MON | 3,309 | 39,953 | 06/08/2015 | 04/25/2036 |
| 39538W-EE-4 | GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST | 0 | | 2 | 1FM | 2,592,897 | 66.1400 | 6,525,355 | 9,865,950 | 2,856,302 | | (1,433,645) | 116,827 | | 2.352 | 86.702 | MON | 3,867 | 282,472 | 01/27/2016 | 11/25/2045 |
| 39538W-FH-6 | GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A | 0 | | 2 | 1FM | 224,238 | 96.1220 | 292,363 | 304,159 | 191,490 | | (24,499) | | | 2.372 | 26.517 | MON | 120 | 9,074 | 06/14/2013 | 02/25/2036 |
| 39538W-GF-9 | GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 | 0 | | 2 | 1FM | 19,052,622 | 95.6360 | 21,667,586 | 22,656,407 | 20,463,785 | | 321,782 | | | 1.932 | 7.394 | MON | 7,295 | 553,592 | 08/14/2014 | 03/25/2036 |
| 41161P-VJ-9 | HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 | 0 | | 2 | 1FM | 2,973,726 | 96.7330 | 3,301,629 | 3,413,153 | 2,880,117 | | (43,343) | | | 3.657 | 7.311 | MON | 10,056 | 130,033 | 08/13/2014 | 08/19/2050 |
| 41161U-AE-2 | HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST | 0 | | 2 | 1FM | 2,390,124 | 94.1170 | 2,826,268 | 3,002,931 | 2,483,684 | | 5,100 | | | 4.395 | 10.411 | MON | 11,144 | 134,180 | 09/13/2016 | 03/01/2056 |
| 45660L-2V-0 | RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 | | | 2 | 2FM | 4,029,385 | 72.7760 | 3,565,451 | 4,899,192 | 3,606,870 | | (86,360) | | | 6.000 | 7.391 | MON | 24,496 | 293,618 | 03/03/2008 | 02/25/2036 |
| 45660L-4E-6 | RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST | 0 | | 2 | 3FM | 2,668,308 | 97.1300 | 2,783,345 | 2,865,574 | 2,672,014 | | (5,181) | | | 5.750 | 5.079 | MON | 13,731 | 164,748 | 10/07/2015 | 02/25/2036 |
| 45660L-4G-1 | RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1 | | | 2 | 3FM | 4,172,883 | 70.0740 | 3,719,654 | 5,308,215 | 3,705,257 | | (105,360) | | | 5.750 | 6.246 | MON | 25,435 | 305,012 | 06/14/2007 | 02/25/2036 |
| 45660L-KE-8 | RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8 | | | 2 | 2FM | 17,401,474 | 96.8560 | 18,285,821 | 18,879,473 | 17,244,464 | | (79,707) | | | 5.500 | 6.834 | MON | 86,531 | 1,038,371 | 01/29/2008 | 05/25/2035 |
| 45660L-LR-8 | RESIDENTIAL ASSET SEC TR INDX 2005-AR7 | 0 | | 2 | 1FM | 2,151,997 | 76.1950 | 2,110,330 | 2,769,629 | 2,141,562 | | (31,877) | 296,430 | | 3.709 | 4.519 | MON | 8,568 | 103,163 | 05/13/2013 | 06/25/2035 |
| 45660L-S7-5 | RESIDENTIAL ASSET SEC TR | 0 | | 2 | 1FM | 386,963 | 93.0190 | 441,451 | 474,583 | 410,107 | | 4,380 | | | 3.441 | 7.592 | MON | 1,368 | 16,992 | 06/08/2015 | 12/25/2035 |
| 45660L-WE-5 | RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B | 0 | | 2 | 1FM | 2,037,179 | 75.5250 | 2,201,907 | 2,915,462 | 1,950,910 | | (119,001) | | | 3.352 | 6.460 | MON | 1,629 | 109,358 | 01/20/2016 | 10/25/2036 |
| 45661E-GH-1 | INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 | 0 | | 2 | 1FM | 1,565,806 | 95.9660 | 1,760,407 | 1,834,398 | 1,719,171 | | 6,450 | | | 2.142 | 4.313 | MON | 655 | 48,096 | 04/09/2014 | 06/25/2036 |
| 45661L-AG-3 | INDYMAC INDX MTGE LOAN TRUST | 0 | | 2 | 1FM | 1,866,219 | 96.4870 | 2,150,825 | 2,229,139 | 1,928,706 | | 5,092 | | | 1.992 | 5.849 | MON | 740 | 54,391 | 05/17/2019 | 10/25/2036 |
| 456681-AE-5 | INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST | 0 | | 2 | 1FM | 5,602,642 | 78.2400 | 6,417,840 | 8,202,733 | 5,701,046 | | (40,644) | | | 3.499 | 7.166 | MON | 23,967 | 288,703 | 05/19/2016 | 07/25/2037 |
| 45668R-AB-4 | INDYMAC INDYMAC INDX MORTGAGE LOAN TRU | 0 | | 2 | 1FM | 963,196 | 99.2480 | 1,052,671 | 1,060,642 | 1,055,904 | | 2,073 | | | 1.932 | 2.556 | MON | 342 | 25,916 | 09/21/2015 | 04/25/2037 |
| 46591F-AC-8 | JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 | | | 2 | 1FM | 7,369,778 | 101.5080 | 7,316,284 | 7,207,606 | 7,368,433 | | (1,344) | | | 4.000 | 3.425 | MON | 24,025 | 142,432 | 06/25/2019 | 11/25/2049 |
| 46591K-AC-7 | JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 | | | 4 | 1FE | 42,731,261 | 101.4840 | 42,810,358 | 42,184,185 | 42,732,983 | | 1,722 | | | 3.500 | 3.159 | MON | 123,037 | 246,074 | 10/22/2019 | 03/25/2050 |
| 465964-AG-9 | JP MORGAN MORTGAGE TRUST SERIES 2018LTV1 CLASS A7 | | | 2 | 1FM | 10,030,553 | 104.4060 | 10,440,581 | 10,000,000 | 9,991,467 | | (2,611) | | | 4.500 | 4.492 | MON | 37,500 | 446,057 | 11/28/2018 | 04/25/2049 |
| 466247-B2-8 | JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 | | | 2 | 2FM | 1,981,753 | 81.0320 | 1,855,294 | 2,289,570 | 1,785,558 | | (75,521) | | | 5.500 | 5.363 | MON | 10,494 | 125,914 | 07/02/2008 | 01/25/2036 |
| 466247-B6-9 | JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3 | | | 2 | 2FM | 121,098 | 98.9110 | 122,981 | 124,335 | 122,463 | | (1,810) | | | 6.000 | 5.747 | MON | 622 | 7,460 | 07/17/2008 | 01/25/2021 |
| 466247-WS-8 | JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST | 0 | | 2 | 1FM | 1,339,445 | 100.2640 | 1,455,806 | 1,451,973 | 1,338,896 | | (6,634) | | | 4.154 | 7.130 | MON | 5,026 | 63,116 | 04/14/2016 | 10/25/2035 |
| 46627M-AV-9 | JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10 | | | 2 | 1FM | 2,420,437 | 89.6970 | 2,597,656 | 2,896,050 | 2,456,921 | | 12,415 | | | 6.000 | 8.639 | MON | 14,480 | 172,742 | 03/04/2008 | 12/25/2035 |
| 46627M-EJ-2 | JP MORGAN ALT LN TRUST 2006-S1 1A12 | 0 | | 2 | 1FM | 1,011,015 | 81.5530 | 1,037,934 | 1,272,717 | 830,577 | | (59,887) | | | 6.000 | 10.544 | MON | 6,364 | 76,098 | 07/27/2012 | 03/25/2036 |
| 46627M-FV-4 | JP MORGAN ALT LN TRUST JPALT 2006-S1 3A | 0 | | 2 | 1FM | 2,327,149 | 98.9500 | 3,587,635 | 3,625,691 | 2,634,649 | | 55,533 | | | 6.180 | 7.596 | MON | 18,672 | 175,053 | 03/29/2016 | 03/25/2036 |
| 46628K-AA-8 | JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST | 0 | | 2 | 1FM | 1,841,611 | 106.3920 | 2,179,774 | 2,048,823 | 1,925,509 | | 39,492 | | | 3.935 | 7.813 | MON | 7,059 | 90,720 | 03/01/2017 | 05/25/2036 |
| 46628S-AG-8 | JP MORGAN MTGE JPMORGAN MTGE ACQUISITION | 0 | | 2 | 1FM | 599,879 | 51.1510 | 555,375 | 1,085,754 | 491,254 | | (48,271) | | | 6.130 | 4.468 | MON | 5,546 | 18,800 | 02/09/2017 | 07/25/2036 |
| 46628S-AH-6 | JP MORGAN MTGE JP MORGAN MORTGAGE | 0 | | 2 | 1FM | 1,053,520 | 51.1500 | 957,992 | 1,872,925 | 865,548 | | (85,303) | | | 6.410 | 3.976 | MON | 10,005 | 32,430 | 08/25/2016 | 07/25/2036 |
| 46628Y-BF-6 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 | | | 2 | 1FM | 2,815,856 | 67.1670 | 2,485,787 | 3,700,903 | 2,342,602 | | (228,908) | | | 6.250 | 6.960 | MON | 19,276 | 232,819 | 05/08/2008 | 07/25/2036 |
| 46629A-AK-7 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10 | | | 4 | 1FM | 3,522,929 | 68.8360 | 2,895,670 | 4,206,628 | 2,847,465 | | (221,637) | | | 6.500 | 6.425 | MON | 22,786 | 271,483 | 09/26/2007 | 08/25/2036 |
| 46629A-AL-5 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 | | | 2 | 1FM | 8,550,735 | 68.8360 | 7,126,483 | 10,352,859 | 6,629,000 | | (680,474) | | | 6.500 | 5.590 | MON | 56,078 | 668,159 | 01/22/2008 | 08/25/2036 |
| 46629A-AL-5 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 | 0 | | 2 | 1FM | 1,607,281 | 68.8360 | 1,282,767 | 1,863,515 | 1,247,198 | | (128,650) | | | 6.500 | 5.590 | MON | 10,094 | 120,283 | 07/09/2013 | 08/25/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 46629A-BT-7 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3 | | | 4 | 1FM | 16,029 | 99.3960 | 18,105 | 18,215 | 18,051 | | 143 | | | 5.000 | 6.971 | MON | 76 | 911 | 01/14/2009 | 08/25/2021 |
| 46629Q-AE-6 | JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION | 0 | | 2 | 1FM | 3,279,082 | 81.0970 | 3,487,540 | 4,300,436 | 3,018,742 | | (112,192) | | | 5.763 | 6.322 | MON | 20,653 | 160,151 | 12/01/2015 | 08/25/2046 |
| 46630G-AW-5 | JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST | 0 | | 2 | 1FM | 485,909 | 101.8910 | 559,609 | 549,221 | 539,431 | | (2,167) | | | 4.154 | 4.155 | MON | 1,970 | 25,284 | 03/29/2016 | 07/25/2035 |
| 46630M-AE-2 | JPM MTGE ACQUISITION JPM MTGE ACQUISITION | 0 | | 2 | 1FM | 1,487,781 | 74.9010 | 1,606,283 | 2,144,549 | 1,335,662 | | (55,552) | | | 4.606 | 6.784 | MON | 8,203 | 72,630 | 05/27/2016 | 01/25/2037 |
| 46635B-AN-1 | JP MORGAN REREMIC JP MORGAN REREMIC | 0 | | 4 | 1FM | 2,958,048 | 88.5980 | 3,511,315 | 3,963,182 | 3,118,539 | | (4,311) | | | 4.500 | 8.271 | MON | 14,862 | 178,015 | 05/06/2016 | 06/26/2040 |
| 46648C-AH-7 | JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 | | | 2 | 1FE | 12,717,285 | 101.4950 | 12,686,890 | 12,500,000 | 12,709,050 | | (8,235) | | | 3.500 | 3.329 | MON | 36,458 | 218,750 | 06/26/2019 | 01/25/2047 |
| 46648H-AG-8 | JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST | | | 2 | 1FM | 16,844,754 | 100.8440 | 17,143,548 | 17,000,000 | 16,854,461 | | 3,151 | | | 3.500 | 3.580 | MON | 49,583 | 595,000 | 05/23/2017 | 05/25/2047 |
| 46649C-AG-8 | JP MORGAN MORTGAGE TRUST SERIES 20184 CLASS A7 | | | 2 | 1FM | 23,463,045 | 101.0080 | 25,251,905 | 25,000,000 | 23,525,646 | | 39,751 | | | 3.500 | 4.020 | MON | 72,917 | 874,972 | 04/25/2018 | 10/25/2048 |
| 46649K-AA-3 | JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 | | | 2 | 1FM | 1,682,353 | 100.4510 | 1,673,986 | 1,666,470 | 1,682,138 | | (215) | | | 3.500 | 3.282 | MON | 4,861 | 29,163 | 06/18/2019 | 10/25/2048 |
| 46649T-AG-1 | JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A7 | | | 2 | 1FM | 24,325,659 | 101.7180 | 24,340,604 | 23,929,559 | 24,281,104 | | (48,496) | | | 3.500 | 3.369 | MON | 69,795 | 340,630 | 09/18/2019 | 09/25/2048 |
| 46649Y-AG-0 | JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A7 | | | 2 | 1FM | 7,756,452 | 102.7530 | 8,220,230 | 8,000,000 | 7,765,959 | | 7,664 | | | 4.000 | 4.235 | MON | 26,667 | 295,700 | 09/20/2018 | 02/25/2049 |
| 46650H-AC-2 | JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 | | | 4 | 1FM | 2,588,404 | 101.5750 | 2,560,757 | 2,521,044 | 2,587,102 | | (1,302) | | | 4.000 | 3.334 | MON | 8,403 | 33,017 | 08/06/2019 | 05/25/2049 |
| 46650J-AG-9 | JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7 | | | 2 | 1FM | 15,884,547 | 100.9830 | 15,731,644 | 15,578,560 | 15,872,800 | | (11,748) | | | 3.500 | 3.310 | MON | 45,437 | 272,344 | 06/18/2019 | 12/25/2048 |
| 46650M-AG-2 | JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A7 | | | 2 | 1FM | 9,667,578 | 103.4740 | 10,347,371 | 10,000,000 | 9,668,391 | | | | | 4.000 | 4.296 | MON | 33,333 | 399,700 | 10/03/2018 | 01/25/2049 |
| 46651A-AT-9 | JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 | | | 4 | 1FM | 39,534,771 | 100.9790 | 39,043,515 | 38,664,813 | 39,528,364 | | (6,407) | | | 4.000 | 3.385 | MON | 128,883 | 642,273 | 07/12/2019 | 12/25/2049 |
| 46651B-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 | | | 2 | 1FM | 39,717,584 | 101.6090 | 39,735,917 | 39,106,544 | 39,713,291 | | (4,293) | | | 3.500 | 3.100 | MON | 114,061 | 452,418 | 08/16/2019 | 12/25/2049 |
| 46651G-AC-3 | JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 | | | 4 | 1FE | 32,621,558 | 101.5470 | 32,717,209 | 32,218,822 | 32,618,382 | | (3,175) | | | 3.500 | 3.169 | MON | 93,972 | 281,915 | 09/13/2019 | 02/25/2050 |
| 46651G-AE-9 | JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5 | | | 4 | 1FE | 15,287,866 | 99.5240 | 14,928,588 | 15,000,000 | 15,281,287 | | (6,580) | | | 3.500 | 3.285 | MON | 43,750 | 131,250 | 09/13/2019 | 02/25/2050 |
| 46651Y-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 | | | 4 | 1FE | 10,099,453 | 101.6090 | 10,119,684 | 9,959,399 | 10,098,997 | | (456) | | | 3.500 | 3.383 | MON | 29,048 | 29,048 | 11/22/2019 | 05/25/2050 |
| 46651Y-AH-3 | JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A5 | | | 4 | 1FE | 10,275,657 | 101.9570 | 10,195,677 | 10,000,000 | 10,274,818 | | (839) | | | 3.500 | 3.267 | MON | 29,167 | 29,167 | 11/22/2019 | 05/25/2050 |
| 500274-AJ-4 | BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST | 0 | | 2 | 1FM | 1,017,716 | 104.1330 | 1,071,632 | 1,029,100 | 1,021,204 | | 1,265 | | | 4.400 | 4.605 | MON | 377 | 45,282 | 05/01/2017 | 11/28/2053 |
| 500274-AM-7 | BAYVIEW KOITERE FUND TRUST BAYVIEW KOITERE FUND TRUST | 0 | | 2 | 1FM | 968,884 | 103.9160 | 1,039,162 | 1,000,000 | 976,374 | | 2,812 | | | 5.240 | 5.732 | MON | 437 | 56,954 | 05/01/2017 | 11/28/2053 |
| 52521R-AD-3 | LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 | | | 2 | 1FM | 3,121,604 | 98.2950 | 3,953,157 | 4,021,742 | 3,249,552 | | 12,496 | | | 5.750 | 7.752 | MON | 19,271 | 216,124 | 03/06/2008 | 06/25/2037 |
| 52521R-AY-7 | LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 | | | 2 | 1FM | 1,090,286 | 87.6500 | 1,179,595 | 1,345,801 | 1,135,842 | | 2,978 | | | 5.000 | 7.181 | MON | 5,608 | 67,269 | 02/28/2008 | 12/25/2035 |
| 576434-V9-2 | MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 | | | 2 | 1FM | 1,772,064 | 96.3840 | 1,985,466 | 2,059,963 | 1,672,854 | | (4,502) | | | 5.500 | 7.711 | MON | 9,442 | 113,298 | 02/28/2008 | 12/25/2035 |
| 57643L-EW-2 | MASTER ABS TRUST 2004-OPT2 M1 | 0 | | 2 | 1FM | 642,975 | 100.2690 | 1,082,845 | 1,079,942 | 922,246 | | 4,027 | | | 2.692 | 4.437 | MON | 485 | 19,947 | 09/27/2010 | 09/25/2034 |
| 590214-AC-6 | MLMI 2006 MERRILL LYNCH MTGE INVESTORS | 0 | | 2 | 1FM | 1,123,272 | 87.9910 | 1,136,062 | 1,291,117 | 1,143,666 | | (19,463) | | | 4.288 | 4.829 | MON | 4,692 | 58,822 | 03/08/2017 | 07/25/2036 |
| 61748H-QW-4 | MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST | 0 | | 2 | 1FM | 1,885,796 | 88.7060 | 2,208,335 | 2,489,500 | 2,069,307 | | (2,985) | | | 2.082 | 5.532 | MON | 864 | 63,741 | 02/03/2016 | 12/25/2035 |
| 61748J-AE-7 | MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST | 0 | | 2 | 1FM | 2,919,689 | 44.7530 | 2,450,945 | 5,476,557 | 2,359,366 | | (280,928) | | | 2.312 | 4.378 | MON | 2,110 | 110,139 | 10/18/2016 | 08/25/2036 |
| 61749W-AH-0 | MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 | | | 2 | 1FM | 6,946,000 | 32.4140 | 4,727,536 | 14,584,776 | 5,398,398 | | (449,212) | | | 6.354 | 3.161 | MON | 77,226 | 273,372 | 07/21/2016 | 08/25/2036 |
| 61752R-AH-5 | MORGAN STANLEY MTGE LOAN TRST | 0 | | 2 | 1FM | 1,770,177 | 55.6250 | 1,612,534 | 2,898,934 | 1,532,036 | | (110,464) | | | 5.704 | 4.745 | MON | 13,779 | 59,236 | 02/06/2017 | 01/25/2047 |
| 61752R-AJ-1 | MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN | 0 | | 2 | 1FM | 2,443,331 | 55.6240 | 2,352,454 | 4,229,191 | 2,288,097 | | (155,234) | | | 5.858 | 4.182 | MON | 20,645 | 86,418 | 04/26/2016 | 01/25/2047 |
| 61754H-AD-4 | MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 | 0 | | 2 | 1FM | 2,178,352 | 46.7500 | 1,992,381 | 4,261,782 | 1,856,846 | | (166,867) | | | 2.152 | 4.895 | MON | 1,529 | 66,651 | 10/23/2019 | 04/25/2037 |
| 61755G-AS-2 | MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 | | | 2 | 1FM | 3,838,255 | 69.7370 | 3,647,508 | 5,230,370 | 3,693,444 | | (167,134) | 93,720 | | 6.000 | 5.199 | MON | 26,152 | 243,018 | 10/05/2007 | 08/25/2037 |
| 61756X-AG-0 | MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST | 0 | | 2 | 1FM | 1,606,390 | 91.9520 | 1,601,209 | 1,741,345 | 1,496,895 | | (22,120) | | | 3.548 | 5.178 | MON | 5,191 | 64,549 | 11/22/2017 | 11/25/2037 |
| 61758V-AR-8 | MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST | 0 | | 4 | 1FM | 1,753,424 | 81.5840 | 1,871,491 | 2,293,932 | 1,760,429 | | (52,653) | | | 2.272 | 6.226 | MON | 869 | 63,799 | 07/12/2016 | 05/26/2036 |
| 61759F-AJ-0 | MORGAN STANLEY REREMERIC MSRR 2010-R42B | 0 | | 4 | 1FM | 1,683,720 | 93.6050 | 2,255,511 | 2,409,617 | 1,817,647 | | 37,542 | | | 4.210 | 7.667 | MON | 1,616 | 110,753 | 12/14/2015 | 07/26/2036 |
| 61759H-BA-4 | MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST | 0 | | 4 | 1FM | 2,101,988 | 94.4960 | 2,732,615 | 2,891,778 | 2,228,714 | | 23,689 | | | 3.199 | 9.754 | MON | 2,690 | 105,682 | 06/21/2018 | 06/26/2036 |
| 61762F-AU-0 | MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 | 0 | | 4 | 1FM | 1,696,126 | 93.8930 | 1,875,670 | 1,997,660 | 1,722,091 | | (5,803) | | | 4.243 | 6.825 | MON | 7,063 | 84,134 | 01/01/2019 | 07/26/2036 |
| 61763P-BC-6 | MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC | 0 | | 4 | 1FM | 9,095,039 | 97.1410 | 11,701,946 | 12,046,409 | 10,335,372 | | 446,512 | | | 2.637 | 8.093 | MON | 25,593 | 407,123 | 11/18/2016 | 07/26/2046 |
| 61764W-AD-9 | MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST | 0 | | 4 | 1FM | 1,449,878 | 100.3780 | 1,896,234 | 1,889,092 | 1,577,608 | | 41,319 | | | 3.549 | 8.902 | MON | 5,945 | 76,065 | 08/12/2016 | 11/20/2036 |
| 64352V-LY-5 | NEW CENTURY HOME EQUITY LN TR 2005-A A4 | 0 | | 2 | 1FM | 1,024,802 | 100.8750 | 1,166,580 | 1,156,457 | 1,148,636 | | 1,918 | | | 4.671 | 4.862 | MON | 4,501 | 54,132 | 12/07/2012 | 08/25/2035 |
| 65535V-EW-4 | NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP | 0 | | 2 | 1FM | 849,775 | 100.2590 | 906,357 | 904,016 | 865,208 | | 785 | | | 2.902 | 4.540 | MON | 437 | 30,982 | 06/29/2017 | 10/25/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 65539C-AK-2 | NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST | 0 | | 2 | 1FM | 5,177,947 | 97.3680 | 6,448,196 | 6,622,475 | 5,505,039 | | (13,889) | | | 2.768 | 9.633 | MON | 15,276 | 248,711 | 04/19/2016 | 12/26/2036 |
| 65539K-AF-5 | NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST | 0 | | 4 | 1FM | 2,474,972 | 98.9040 | 2,692,910 | 2,722,739 | 2,547,090 | | (5,099) | | | 4.698 | 5.942 | MON | 11,316 | 133,583 | 02/19/2016 | 03/26/2036 |
| 693680-AM-2 | Psmc 2018-1 Trust SERIES 20182 CLASS A12 | | | 4 | 1FM | 21,058,884 | 104.7380 | 23,285,265 | 22,232,000 | 21,106,675 | | 30,976 | | | 3.500 | 3.939 | MON | 64,843 | 778,120 | 05/18/2018 | 06/25/2048 |
| 69372X-AM-4 | Psmc 2018-1 Trust SERIES 20191 CLASS A12 | | | 4 | 1FM | 18,948,854 | 102.9620 | 18,533,227 | 18,000,000 | 18,915,154 | | (33,700) | | | 4.000 | 3.494 | MON | 60,000 | 360,000 | 06/11/2019 | 07/25/2049 |
| 69374K-AM-0 | Psmc 2018-1 Trust SERIES 20184 CLASS A12 | | | 2 | 1FM | 7,253,628 | 105.9110 | 7,943,290 | 7,500,000 | 7,260,692 | | 5,635 | | | 4.000 | 4.294 | MON | 25,000 | 300,000 | 10/09/2018 | 11/25/2048 |
| 69374X-AM-2 | PSMC 2019-2 Trust SERIES 20192 CLASS A12 | | | 4 | 1FE | 18,173,341 | 101.1490 | 17,701,115 | 17,500,000 | 18,163,426 | | (9,915) | | | 3.500 | 3.116 | MON | 51,042 | 102,083 | 10/08/2019 | 10/25/2049 |
| 69375B-AM-9 | Psmc 2018-1 Trust SERIES 20193 CLASS A12 | | | 4 | 1FE | 2,045,022 | 102.3440 | 2,046,876 | 2,000,000 | 2,044,847 | | (175) | | | 3.500 | 3.291 | MON | 5,833 | 11,667 | 10/28/2019 | 11/25/2049 |
| 74162J-AB-3 | PRIME MORTGAGE TRUST PRIME 2007-2 A2 | | | 2 | 1FM | 5,358,582 | 86.5720 | 6,098,709 | 7,044,685 | 5,770,733 | | 206,127 | | | 6.000 | 8.904 | MON | 35,223 | 422,681 | 01/18/2008 | 04/25/2037 |
| 74922G-AF-1 | RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 | | | 2 | 1FM | 3,839,008 | 85.3500 | 4,559,434 | 5,342,024 | 3,073,244 | | (159,685) | | | 6.500 | 7.105 | MON | 28,936 | 347,232 | 01/25/2008 | 11/25/2036 |
| 74922G-AM-6 | RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 | | | 2 | 1FM | 5,428,718 | 84.3280 | 6,502,083 | 7,710,503 | 4,327,259 | | (231,620) | | | 6.250 | 7.253 | MON | 40,159 | 481,906 | 01/29/2008 | 11/25/2036 |
| 74924D-AA-7 | RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 | | | 2 | 1FM | 9,054,443 | 95.8130 | 12,320,136 | 12,858,502 | 7,189,630 | | (382,960) | | | 6.500 | 6.467 | MON | 69,650 | 835,803 | 01/16/2008 | 09/25/2037 |
| 74925G-AA-9 | RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 | | | 2 | 1FM | 6,212,879 | 91.7310 | 7,899,643 | 8,611,775 | 6,194,901 | | 35,928 | | | 7.000 | 7.004 | MON | 50,235 | 609,474 | 01/18/2008 | 10/25/2037 |
| 74927X-AE-2 | RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH | 0 | | 2 | 3FM | 711,788 | 86.8320 | 715,033 | 823,471 | 692,294 | | (11,467) | | | 6.000 | 7.064 | MON | 4,117 | 49,383 | 03/21/2016 | 01/25/2037 |
| 74928R-AC-8 | RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A | 0 | | 4 | 1FM | 995,950 | 131.8010 | 1,161,653 | 881,372 | 1,054,210 | | 3,460 | | | 15.658 | 4.814 | MON | 11,207 | 130,743 | 08/20/2010 | 01/26/2037 |
| 74928U-BT-3 | RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST | 0 | | 4 | 1FM | 28,509,544 | 101.2010 | 33,798,716 | 33,397,561 | 30,396,691 | | 543,246 | | | 3.934 | 7.068 | MON | 18,249 | 1,432,900 | 10/25/2015 | 10/25/2035 |
| 74928X-BB-6 | RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST | 0 | | 4 | 1FM | 10,581,824 | 99.7690 | 12,381,724 | 12,410,422 | 10,752,532 | | (56,870) | | | 3.909 | 7.846 | MON | 8,086 | 542,134 | 04/08/2016 | 01/26/2036 |
| 74929X-AJ-9 | RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1 | | | 4 | 1FM | 82,657 | 99.9970 | 83,070 | 83,072 | 82,731 | | 11 | | | 5.500 | 5.596 | MON | 381 | 4,563 | 07/20/2010 | 07/26/2036 |
| 74929X-BZ-2 | RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST | 0 | | 4 | 4FM | 2,610,633 | 74.8400 | 2,633,588 | 3,518,966 | 2,561,704 | | (7,444) | | | 6.536 | 3.829 | MON | 19,167 | 231,272 | 07/26/2016 | 07/26/2036 |
| 749580-AG-1 | RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 | | | 2 | 1FM | 4,047,396 | 95.5460 | 4,418,601 | 4,624,591 | 3,880,029 | | (63,243) | | | 6.000 | 7.340 | MON | 23,123 | 282,076 | 04/15/2008 | 05/25/2037 |
| 749583-AE-0 | RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 | | | 2 | 1FM | 954,531 | 93.1010 | 999,582 | 1,073,649 | 935,068 | | (18,570) | | | 6.000 | 6.695 | MON | 5,368 | 64,296 | 01/24/2008 | 02/25/2037 |
| 75114H-AD-9 | RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC | 0 | | 2 | 1FM | 841,559 | 95.2450 | 919,331 | 965,229 | 807,497 | | (19,555) | | | 1.982 | 8.983 | MON | 319 | 23,967 | 05/24/2017 | 05/25/2046 |
| 75114T-AJ-0 | RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC | 0 | | 2 | 1FM | 1,028,322 | 93.5530 | 1,152,129 | 1,231,524 | 1,066,753 | | 10,226 | | | 6.000 | 5.720 | MON | 6,158 | 73,891 | 04/26/2016 | 05/25/2036 |
| 751151-AD-3 | RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 | 0 | | 2 | 1FM | 231,531 | 70.7160 | 279,281 | 394,936 | 203,061 | | (9,499) | | | 6.000 | 12.649 | MON | 1,975 | 23,353 | 09/22/2009 | 09/25/2036 |
| 76110H-T7-4 | RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS | 0 | | 2 | 1FM | 1,055,455 | 95.8250 | 1,181,185 | 1,232,648 | 1,074,657 | | 10,494 | | | 4.462 | 8.084 | MON | 4,687 | 57,169 | 02/16/2016 | 02/25/2035 |
| 761118-MC-9 | RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS | 0 | | 2 | 1FM | 2,336,499 | 95.1510 | 2,538,992 | 2,668,378 | 2,383,910 | | 11,286 | | | 5.750 | 6.610 | MON | 12,786 | 153,432 | 02/17/2016 | 11/25/2035 |
| 76111X-N8-2 | RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2 | | | 4 | 1FM | 1,600,203 | 94.3600 | 1,924,331 | 2,039,348 | 1,574,429 | | (28,492) | | | 5.500 | 9.249 | MON | 9,347 | 112,160 | 07/22/2008 | 03/25/2036 |
| 76111X-VG-5 | RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 | 0 | | 2 | 1FM | 923,443 | 99.3790 | 1,166,599 | 1,173,888 | 1,001,379 | | 2,008 | | | 4.528 | 12.563 | MON | 4,429 | 51,996 | 03/23/2017 | 06/25/2035 |
| 761120-AE-4 | RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 | | | 2 | 1FM | 2,544,773 | 85.1320 | 2,677,982 | 3,145,695 | 2,503,547 | | 8,193 | | | 6.000 | 6.670 | MON | 15,728 | 188,886 | 01/16/2008 | 04/25/2037 |
| 761120-AH-7 | RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 | | | 2 | 1FM | 2,466,432 | 85.1320 | 2,595,541 | 3,048,855 | 2,426,478 | | 7,941 | | | 6.000 | 6.670 | MON | 15,244 | 183,064 | 01/16/2008 | 04/25/2037 |
| 76112H-AC-1 | RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 | 0 | | 2 | 6FE | 3,269,152 | 35.9390 | 8,001,134 | | 1,032,030 | | 36,599 | | | 5.338 | 154.115 | MON | 19,806 | 1,116,740 | 07/25/2019 | 03/25/2037 |
| 76112H-AL-1 | RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 | 0 | | 2 | 5FM | 3,087,414 | 29.1290 | 2,607,847 | 8,952,638 | 2,874,177 | | (362,298) | 376,556 | | 2.222 | 2.366 | MON | 3,315 | 249,775 | 02/22/2010 | 09/25/2036 |
| 76113N-AC-7 | RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC | 0 | | 2 | 2FM | 1,100,372 | 102.5200 | 1,190,604 | 1,161,342 | 1,107,383 | | (367) | | | 6.250 | 5.803 | MON | 6,049 | 72,087 | 04/26/2016 | 07/25/2036 |
| 76114H-AM-7 | RAST RESIDENTIAL ASSET SEC TRUST | 0 | | 2 | 3FM | 3,185,314 | 81.7640 | 3,015,261 | 3,687,773 | 2,976,805 | | (99,982) | | | 6.000 | 4.524 | MON | 18,439 | 221,163 | 04/20/2016 | 05/25/2037 |
| 805564-QA-2 | SAXON ASSET SECURITIES TRUST 2004-2 MF1 | 0 | | 2 | 1FM | 2,182,123 | 102.8830 | 3,025,020 | 2,940,243 | 2,680,744 | | 40,125 | | | 3.895 | 6.411 | MON | 8,879 | 119,975 | 12/09/2014 | 08/25/2035 |
| 81744U-AC-8 | SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 | | | 2 | 1FM | 6,267,253 | 101.5670 | 6,812,218 | 6,707,127 | 6,398,654 | | 19,294 | | | 3.500 | 4.000 | MON | 19,562 | 234,656 | 03/27/2012 | 04/25/2042 |
| 81746F-AG-0 | SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 | | | 2 | 1FM | 10,231,641 | 103.7050 | 10,370,504 | 10,000,000 | 10,222,093 | | (9,547) | | | 3.500 | 3.261 | MON | 29,167 | 175,000 | 06/18/2019 | 09/25/2047 |
| 81746V-AG-5 | SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7 | | | 2 | 1FM | 38,266,416 | 102.6580 | 41,063,204 | 40,000,000 | 38,339,716 | | 39,818 | | | 3.500 | 3.904 | MON | 116,667 | 1,400,000 | 02/20/2018 | 03/25/2048 |
| 81747A-AA-3 | SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 | | | 2 | 1FM | 2,264,400 | 104.1310 | 2,301,541 | 2,210,240 | 2,263,556 | | (844) | | | 4.000 | 3.381 | MON | 7,367 | 44,118 | 06/13/2019 | 02/25/2049 |
| 81747G-AG-7 | SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7 | | | 2 | 1FM | 10,884,964 | 104.5610 | 12,040,151 | 11,515,000 | 10,911,485 | | 16,718 | | | 3.500 | 3.961 | MON | 33,585 | 403,013 | 04/25/2018 | 05/25/2048 |
| 82281E-AA-5 | Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 | | | 2 | 1FM | 5,838,496 | 100.0620 | 6,006,357 | 6,002,631 | 5,845,435 | | 4,297 | | | 3.500 | 3.739 | MON | 17,508 | 210,092 | 05/18/2018 | 11/25/2046 |
| 863579-RT-7 | STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE | 0 | | 2 | 1FM | 2,441,002 | 96.4950 | 2,559,992 | 2,652,966 | 2,435,049 | | (42,596) | | | 4.310 | 6.321 | MON | 9,565 | 119,125 | 08/24/2016 | 05/25/2035 |
| 863579-YU-6 | STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 | 0 | | 2 | 1FM | 1,891,571 | 98.6690 | 1,892,344 | 1,917,872 | 1,891,768 | | 197 | | | 2.092 | 2.268 | MON | 669 | 6,822 | 11/12/2019 | 10/25/2035 |
| 86359B-JV-4 | STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES | 0 | | 2 | 1FM | 1,550,292 | 101.2790 | 1,579,987 | 1,560,042 | 1,537,912 | | (41,894) | | | 5.636 | 6.392 | MON | 7,327 | 108,946 | 07/18/2016 | 03/25/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 86361W-AA-9 | STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST | 0 | | 2 | 1FM | 3,521,155 | 94.4890 | 4,032,864 | 4,268,067 | 3,596,585 | | (97,224) | | | 1.992 | 6.897 | MON | 1,417 | 106,333 | 07/06/2016 | 10/25/2036 |
| 86364C-AF-9 | STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 | 0 | | 2 | 1FM | 3,451,513 | 83.0570 | 3,905,006 | 4,701,594 | 3,048,265 | | (100,075) | | | 3.693 | 10.813 | MON | 14,533 | 181,506 | 01/30/2017 | 07/25/2037 |
| 86789M-AQ-0 | SUNTRUST ALT LOAN TRUST 2005-1F 2A5 | 0 | | 2 | 2FM | 1,357,788 | 96.7270 | 1,470,017 | 1,519,763 | 1,411,140 | | 15,600 | | | 5.750 | 6.378 | MON | 7,282 | 87,386 | 05/08/2018 | 12/25/2035 |
| 878048-AD-9 | TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 | | | 2 | 3FM | 1,014,803 | 56.8850 | 751,148 | 1,320,470 | 832,836 | | (36,204) | | | 6.000 | 6.708 | MON | 6,602 | 81,573 | 01/25/2008 | 07/25/2036 |
| 89169D-AE-1 | Towd Point Mortgage Trust SERIES 20173 CLASS B1 | 0 | | 2 | 2FM | 2,025,223 | 103.3330 | 2,066,659 | 2,000,000 | 2,025,126 | | (97) | | | 4.031 | 3.967 | MON | 6,732 | 6,732 | 11/08/2019 | 07/25/2057 |
| 89171V-AD-9 | TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST | 0 | | 2 | 1FM | 10,151,602 | 103.3340 | 11,248,184 | 10,885,269 | 10,508,079 | | 106,563 | | | 3.500 | 4.749 | MON | 31,749 | 380,984 | 04/08/2016 | 05/25/2055 |
| 89171V-AE-7 | TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST | 0 | | 2 | 1FM | 9,997,022 | 106.7950 | 12,296,661 | 11,514,259 | 10,622,572 | | 180,494 | | | 4.039 | 6.233 | MON | 38,755 | 461,613 | 04/08/2016 | 05/25/2055 |
| 89172E-AG-9 | TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST | 0 | | 2 | 1FM | 9,515,235 | 102.8370 | 10,443,075 | 10,155,000 | 9,789,146 | | 88,296 | | | 3.500 | 4.669 | MON | 29,619 | 355,425 | 06/22/2016 | 02/25/2055 |
| 89173F-AD-2 | TOWD POINT MTGE TRUST TOWD POINT MTGE TRUST | 0 | | 2 | 1FM | 4,950,000 | 103.9560 | 5,197,809 | 5,000,000 | 4,950,646 | | (772) | | | 3.750 | 3.763 | MON | 15,625 | 187,500 | 06/07/2017 | 10/25/2056 |
| 89175J-AE-0 | Towd Point Mortgage Trust SERIES 20176 CLASS B1 | 0 | | 2 | 1FM | 1,947,441 | 96.5550 | 1,931,106 | 2,000,000 | 1,947,580 | | 139 | | | 3.540 | 3.722 | MON | 5,889 | 5,889 | 11/08/2019 | 10/25/2057 |
| 89175T-AD-0 | Towd Point Mortgage Trust SERIES 20184 CLASS M2 | 0 | | 2 | 1FM | 907,932 | 93.5560 | 935,559 | 1,000,000 | 908,200 | | 268 | | | 3.000 | 3.624 | MON | 2,500 | 2,500 | 11/08/2019 | 06/25/2058 |
| 89175V-AD-5 | Towd Point Mortgage Trust SERIES 20182 CLASS M2 | 0 | | 2 | 1FM | 1,957,327 | 100.0370 | 2,000,738 | 2,000,000 | 1,957,434 | | 107 | | | 3.500 | 3.652 | MON | 5,833 | 5,833 | 11/08/2019 | 03/25/2058 |
| 89176E-AD-2 | Towd Point Mortgage Trust SERIES 20181 CLASS M2 | 0 | | 2 | 2FM | 1,010,409 | 100.9010 | 1,009,007 | 1,000,000 | 1,010,368 | | (42) | | | 3.750 | 3.693 | MON | 3,125 | 3,125 | 11/08/2019 | 01/25/2058 |
| 89176L-AE-4 | Towd Point Mortgage Trust SERIES 20186 CLASS M2 | 0 | | 2 | 1FM | 991,078 | 101.6440 | 1,016,445 | 1,000,000 | 991,093 | | 16 | | | 3.750 | 3.823 | MON | 3,125 | 3,125 | 11/08/2019 | 03/25/2058 |
| 89177B-AD-7 | Towd Point Mortgage Trust SERIES 20191 CLASS M2 | 0 | | 2 | 2FM | 970,955 | 101.5420 | 1,015,418 | 1,000,000 | 971,036 | | 81 | | | 3.750 | 3.989 | MON | 3,125 | 3,125 | 11/08/2019 | 03/25/2058 |
| 89177J-AD-0 | Towd Point Mortgage Trust SERIES 20192 CLASS M2 | 0 | | 2 | 3FM | 2,884,223 | 101.5690 | 3,047,067 | 3,000,000 | 2,884,511 | | 288 | | | 3.750 | 4.025 | MON | 9,375 | 9,375 | 11/08/2019 | 12/25/2058 |
| 929227-2G-0 | WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 | | | 4 | 1FM | 577,857 | 104.4500 | 721,760 | 691,010 | 613,505 | | 1,278 | | | 5.500 | 10.526 | MON | 3,167 | 37,992 | 11/07/2008 | 06/25/2033 |
| 92922F-4D-7 | WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 | 0 | | 2 | 1FM | 290,087 | 99.2320 | 313,744 | 316,171 | 308,589 | | (1,517) | | | 3.841 | 4.212 | MON | 1,013 | 13,038 | 06/17/2013 | 12/25/2035 |
| 92922F-TJ-7 | WAMU MORTGAGE PASS THRU CTFS | 0 | | 2 | 1FM | 606,593 | 96.7050 | 632,461 | 654,008 | 618,906 | | (1,029) | | | 2.212 | 4.086 | MON | 241 | 20,579 | 01/05/2017 | 06/25/2044 |
| 933634-AJ-6 | WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 | 0 | | 2 | 1FM | 305,612 | 98.7170 | 387,199 | 392,231 | 338,070 | | (2,584) | | | 4.196 | 9.029 | MON | 1,377 | 15,558 | 09/05/2019 | 03/25/2037 |
| 933635-AA-2 | WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A | 0 | | 2 | 1FM | 862,293 | 94.8800 | 1,698,129 | 1,789,763 | 979,358 | | 22,833 | | | 2.939 | 27.053 | MON | 4,384 | 54,518 | 06/18/2015 | 03/25/2047 |
| 93363C-AB-5 | WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A | 0 | | 2 | 1FM | 759,555 | 96.9840 | 875,653 | 902,889 | 794,801 | | 1,737 | | | 3.219 | 7.630 | MON | 2,422 | 30,248 | 09/09/2016 | 07/25/2046 |
| 939336-T2-9 | WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A | | | 2 | 1FM | 965,404 | 104.4110 | 1,077,337 | 1,031,828 | 981,362 | | 587 | | | 6.142 | 7.651 | MON | 5,269 | 62,843 | 12/23/2008 | 08/25/2038 |
| 93934F-BC-5 | WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1 | | | 2 | 1FM | 2,067,248 | 95.4500 | 2,180,578 | 2,284,520 | 1,974,987 | | 987 | | | 5.500 | 6.736 | MON | 10,471 | 125,633 | 10/01/2009 | 09/25/2035 |
| 93934F-JQ-6 | WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH | 0 | | 2 | 1FM | 879,916 | 92.7290 | 949,453 | 1,023,902 | 880,488 | | (6,338) | | | 2.292 | 4.007 | MON | 456 | 28,771 | 11/07/2017 | 02/25/2036 |
| 93934F-MN-9 | WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH | 0 | | 2 | 1FM | 1,371,272 | 90.3150 | 1,465,637 | 1,622,807 | 1,382,434 | | 1,105 | | | 3.179 | 6.745 | MON | 4,300 | 53,475 | 04/20/2017 | 04/25/2046 |
| 93935L-AB-4 | WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE | 0 | | 2 | 1FM | 1,921,109 | 90.4410 | 1,991,380 | 2,201,844 | 1,961,507 | | 617 | | | 3.089 | 4.313 | MON | 5,669 | 62,231 | 08/02/2017 | 10/25/2046 |
| 949831-AA-9 | Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 | | | 4 | 1FE | 26,766,092 | 101.8590 | 26,885,696 | 26,394,914 | 26,762,758 | | (3,334) | | | 3.500 | 3.135 | MON | 76,985 | 230,955 | 09/10/2019 | 10/25/2049 |
| 949831-AF-8 | Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6 | | | 4 | 1FE | 6,964,731 | 98.6110 | 6,902,782 | 7,000,000 | 6,965,170 | | 440 | | | 3.000 | 3.052 | MON | 17,500 | 52,500 | 09/10/2019 | 10/25/2049 |
| 94985J-BQ-2 | WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 | | | 4 | 1FM | 2,227,361 | 97.8370 | 2,455,562 | 2,509,838 | 2,393,152 | | 5,510 | | | 6.000 | 6.375 | MON | 12,549 | 150,300 | 06/06/2007 | 06/25/2037 |
| 94987F-AJ-5 | WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST | 0 | | 4 | 1FM | 2,932,443 | 99.8520 | 2,949,920 | 2,954,298 | 2,950,557 | | (9,348) | | | 4.585 | 3.710 | MON | 11,290 | 136,199 | 11/18/2016 | 08/27/2035 |
| 95001T-AA-3 | Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 | | | 2 | 1FM | 5,367,281 | 102.5980 | 5,377,096 | 5,240,946 | 5,365,276 | | (2,005) | | | 4.000 | 3.383 | MON | 17,470 | 104,819 | 06/13/2019 | 11/25/2048 |
| 95002F-AE-4 | Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5 | | | 4 | 1FE | 20,511,100 | 102.2440 | 20,448,858 | 20,000,000 | 20,506,818 | | (4,282) | | | 3.500 | 3.215 | MON | 58,333 | 58,333 | 11/19/2019 | 09/25/2049 |
| 97651L-AC-5 | Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 | | | 2 | 1FM | 15,130,611 | 103.8820 | 16,126,380 | 15,523,688 | 15,148,852 | | 11,139 | | | 3.500 | 3.734 | MON | 45,277 | 543,329 | 05/15/2018 | 06/20/2045 |
| 97654D-AG-1 | Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 | | | 2 | 1FM | 24,025,391 | 104.7100 | 26,177,420 | 25,000,000 | 24,071,861 | | 27,872 | | | 3.500 | 3.856 | MON | 72,917 | 875,000 | 05/23/2018 | 08/20/2045 |
| 12643H-AM-2 | CREDIT SUISSE MTGE TRUST CSMC 2010-3R 2A4 | 0 | D | 4 | 1FM | 4,803,125 | 107.0240 | 5,351,193 | 5,000,000 | 4,805,013 | | 7,082 | | | 4.500 | 5.020 | MON | 18,750 | 224,157 | 02/08/2017 | 12/26/2036 |
| 3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 1,316,039,665 | XXX | 1,405,981,708 | 1,486,585,715 | 1,299,283,622 | 26,717 | (10,959,350) | 1,087,532 | | XXX | XXX | XXX | 4,867,155 | 52,380,162 | XXX | XXX |
| BAN0UF-WU-4 | BOP 300 MADISON HOLDINGS LLC BOP 300MADISON AVE HOLDINGS LL | 0 | | 4 | 2Z | 4,984,306 | 103.1470 | 5,157,375 | 5,000,000 | 4,984,985 | | 680 | | | 5.000 | 5.092 | MON | 21,528 | 108,245 | 06/27/2019 | 07/01/2029 |
| 00256D-AB-8 | AASET 2019-1 Trust SERIES 20191 CLASS B | 0 | | 4 | 2FE | 1,420,468 | 100.0790 | 1,421,628 | 1,420,500 | 1,420,466 | | (3) | | | 4.948 | 5.000 | MON | 3,124 | 34,167 | 06/12/2019 | 05/15/2039 |
| 05071A-AE-0 | Audax Senior Debt CLO I, LLC SERIES 20191A CLASS A | 0 | | 2 | 1FE | 2,000,000 | 99.7160 | 1,994,312 | 2,000,000 | 2,000,000 | | | | | 3.903 | 3.262 | JAJO | 15,396 | 31,714 | 05/30/2019 | 04/22/2029 |
| 05490A-AE-3 | BB-UBS TRUST BBUBS 2012-TFT C | | | 4 | 2FM | 21,408,835 | 99.5500 | 22,224,439 | 22,325,000 | 22,254,970 | | 136,584 | | | 3.584 | 4.199 | MON | 64,526 | 785,063 | 10/16/2015 | 06/05/2030 |
| 05490A-AG-8 | BB-UBS TRUST BBUBS 2012-TFT D | | | 4 | 4FM | 5,293,355 | 98.9240 | 5,462,610 | 5,522,000 | 5,477,003 | | 46,624 | | | 3.584 | 4.466 | MON | 15,960 | 194,182 | 10/20/2015 | 06/05/2030 |
| 05490R-AA-4 | BAMLL 2015-ASTR A BAMLL 2015-ASTR A | | | 4 | 1FM | 20,580,240 | 106.8920 | 21,378,480 | 20,000,000 | 20,371,720 | | (50,560) | | | 3.819 | 3.517 | MON | 63,650 | 763,800 | 07/24/2015 | 07/14/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 05490V-AE-7 | BBCMS BBCMS 2015-MSQ C | | | 4 | 1FM | 15,360,690 | 102.3710 | 15,355,656 | 15,000,000 | 15,145,126 | | (54,315) | | | 4.123 | 3.674 | MON | 36,573 | 606,782 | 09/17/2015 | 09/15/2032 |
| 05490V-AG-2 | BBCMS BBCMS 2015-MSQ D | | | 4 | 1FM | 9,968,930 | 101.3390 | 10,133,897 | 10,000,000 | 9,982,881 | | 3,090 | | | 4.123 | 4.124 | MON | 24,382 | 404,521 | 09/17/2015 | 09/15/2032 |
| 05491H-AA-5 | BAMLL 2016-FR13 A BAMLL 2016-FR13 A | | | 4 | 2FE | 7,292,813 | 94.0750 | 8,466,749 | 9,000,000 | 8,069,992 | | 254,199 | | | 1.610 | 5.076 | MON | 12,078 | 146,641 | 09/09/2016 | 07/27/2045 |
| 05491U-BH-0 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS B | | | 4 | 1FM | 6,179,946 | 112.0010 | 6,720,060 | 6,000,000 | 6,175,638 | | (4,108) | | | 4.911 | 4.538 | MON | 23,729 | 288,889 | 12/04/2018 | 12/15/2051 |
| 05492J-AY-8 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B | | | 4 | 1FM | 4,634,919 | 102.1820 | 4,598,190 | 4,500,000 | 4,633,883 | | (1,036) | | | 3.517 | 3.183 | MON | 13,189 | 13,189 | 11/05/2019 | 11/15/2052 |
| 05525B-AA-8 | BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK A | | | 4 | 1FM | 46,987,500 | 103.4120 | 51,705,950 | 50,000,000 | 48,406,803 | | 256,393 | | | 3.652 | 4.287 | MON | 147,263 | 1,791,694 | 01/09/2014 | 03/10/2037 |
| 05525H-AU-1 | BANC OF AMERICA MERRILL LYNCH SERIES 2014FRR5 CLASS AK37 | | | 4 | 2FE | 7,845,210 | 93.8180 | 8,443,607 | 9,000,000 | 8,084,815 | | 143,566 | | | 2.567 | 4.727 | MON | 19,295 | 233,952 | 04/05/2018 | 01/27/2047 |
| 05525M-AA-4 | BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M A | | | 4 | 1FM | 27,294,921 | 112.5280 | 29,819,883 | 26,500,000 | 27,136,490 | | (33,274) | | | 4.325 | 4.058 | MON | 61,611 | 1,124,508 | 08/01/2014 | 08/15/2034 |
| 05525M-AE-6 | BANC OF AMERICA MERRILL LYNCH BAMLL 2014-520M B | | | 4 | 1FM | 10,135,620 | 105.5030 | 10,550,286 | 10,000,000 | 10,101,503 | | (7,909) | | | 4.354 | 4.190 | MON | 18,728 | 427,243 | 08/01/2014 | 08/15/2034 |
| 05526Q-AG-1 | BAMLL BAMLL 2015-200P C | | | 4 | 1FM | 3,244,363 | 103.7710 | 3,424,429 | 3,300,000 | 3,264,858 | | 4,881 | | | 3.716 | 3.873 | MON | 9,888 | 120,310 | 12/01/2015 | 04/14/2033 |
| 05526W-AJ-2 | BAMLL 2015-HAUL C BAMLL 2015-HAUL B | | | 4 | 1FM | 8,239,576 | 109.4120 | 8,752,973 | 8,000,000 | 8,182,195 | | (13,998) | | | 4.311 | 4.072 | MON | 28,740 | 344,880 | 07/28/2015 | 06/05/2031 |
| 05526W-AL-7 | BAMLL 2015-HAUL C BAMLL 2015-HAUL C | | | 4 | 1FM | 19,466,074 | 109.9250 | 20,775,851 | 18,900,000 | 19,351,848 | | (28,085) | | | 4.781 | 4.561 | MON | 75,301 | 903,609 | 07/28/2015 | 10/05/2032 |
| 05538U-AA-1 | BB-UBS TRUST BBUBS 2012-SHOW A | | | 4 | 1FM | 3,968,125 | 103.6360 | 4,145,451 | 4,000,000 | 3,984,438 | | 2,662 | | | 3.430 | 3.536 | MON | 11,434 | 137,208 | 05/28/2013 | 11/05/2036 |
| 05538U-AC-7 | BB-UBS TRUST BBUBS 2012-SHOW B | | | 4 | 1FM | 9,928,961 | 104.0750 | 10,927,835 | 10,500,000 | 10,212,595 | | 50,980 | | | 3.882 | 4.544 | MON | 33,969 | 407,631 | 10/29/2013 | 11/05/2036 |
| 05538U-AE-3 | BB-UBS TRUST BBUBS 2012-SHOW C | | | 4 | 1FM | 25,394,898 | 102.8630 | 25,715,848 | 25,000,000 | 25,177,659 | | (36,488) | | | 4.160 | 3.946 | MON | 83,875 | 1,020,479 | 11/01/2012 | 11/05/2036 |
| 05538U-AG-8 | BB-UBS TRUST BBUBS 2012-SHOW D | | | 4 | 1FM | 2,432,813 | 101.5320 | 2,538,309 | 2,500,000 | 2,458,909 | | 7,057 | | | 4.160 | 4.495 | MON | 8,388 | 102,048 | 02/18/2016 | 11/05/2024 |
| 05538U-AL-7 | BB-UBS TRUST BBUBS 2012-SHOW XA | | | 4 | 1FE | 9,999,939 | 2.8290 | 4,562,790 | | 4,438,900 | | (885,780) | | | 0.730 | 3.741 | MON | 80,085 | 1,051,219 | 11/06/2012 | 11/05/2036 |
| 05546J-AE-8 | BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM A2 | | | 4 | 1FM | 3,957,500 | 102.4380 | 4,097,526 | 4,000,000 | 3,969,790 | | 4,080 | | | 3.375 | 3.530 | MON | 9,375 | 135,000 | 11/10/2016 | 03/12/2036 |
| 05546J-AJ-7 | BARCLAYS COMMERCIAL MTG SEC BBCMS 2015-VFM C | | | 4 | 1FM | 14,539,032 | 97.8580 | 14,091,594 | 14,400,000 | 14,481,048 | | (13,407) | | | 3.599 | 3.448 | MON | 34,829 | 508,511 | 03/18/2015 | 03/15/2036 |
| 05547H-AC-5 | BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH A2 | | | 4 | 1FM | 20,598,480 | 109.7020 | 21,940,436 | 20,000,000 | 20,423,368 | | (47,994) | | | 4.197 | 3.900 | MON | 58,292 | 839,400 | 12/04/2015 | 08/10/2035 |
| 05547H-AJ-0 | BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH B | | | 4 | 1FM | 6,179,766 | 109.1290 | 6,547,721 | 6,000,000 | 6,122,828 | | (13,998) | | | 4.498 | 4.207 | MON | 18,742 | 269,880 | 12/04/2015 | 08/10/2035 |
| 05547H-AL-5 | BARCLAYS COMM MTGE SEC BBCMS 2015-SRCH C | | | 4 | 1FM | 9,269,406 | 109.0500 | 9,814,517 | 9,000,000 | 9,190,532 | | (21,098) | | | 4.798 | 4.503 | MON | 29,988 | 431,820 | 12/04/2015 | 08/10/2035 |
| 05604F-AJ-4 | BWAY MORTGAGE TRUST BWAY 2013-1515 B | | | 4 | 1FM | 30,670,756 | 102.7350 | 31,905,487 | 31,056,000 | 30,854,744 | | 29,862 | | | 3.473 | 3.618 | MON | 89,879 | 1,078,544 | 06/02/2015 | 03/10/2033 |
| 05604F-AL-9 | BWAY MORTGAGE TRUST BWAY 2013-1515 C | | | 4 | 1FM | 11,523,750 | 101.4560 | 12,174,685 | 12,000,000 | 11,704,005 | | 48,608 | | | 3.446 | 3.987 | MON | 34,462 | 413,544 | 01/25/2016 | 03/10/2033 |
| 05604F-AN-5 | BWAY MORTGAGE TRUST BWAY 2013-1515 D | | | 4 | 1FM | 5,035,977 | 101.7730 | 5,088,640 | 5,000,000 | 5,019,394 | | (4,217) | | | 3.633 | 3.557 | MON | 15,138 | 181,660 | 04/23/2018 | 03/10/2033 |
| 056083-AJ-7 | BXP TRUST SERIES 2017GM CLASS C | | | 4 | 1FM | 15,486,250 | 102.5760 | 16,412,230 | 16,000,000 | 15,571,513 | | 45,298 | | | 3.539 | 3.901 | MON | 45,664 | 555,579 | 02/02/2018 | 06/13/2039 |
| 060352-AL-5 | BANK BANK | 0 | | 2 | 1FM | 1,299,943 | 101.6300 | 1,321,196 | 1,300,000 | 1,294,790 | | 365 | | | 3.851 | 3.921 | MON | 4,172 | 50,063 | 07/14/2017 | 07/15/2060 |
| 06035R-AW-6 | BANK SERIES 2018BN14 CLASS C | | | 4 | 1FM | 9,094,119 | 107.6160 | 9,685,440 | 9,000,000 | 9,092,023 | | (1,659) | | | 4.751 | 4.561 | MON | 34,506 | 419,592 | 09/18/2018 | 09/15/2060 |
| 06036F-BG-5 | BANK SERIES 2018BN15 CLASS B | | | 2 | 1FM | 5,101,053 | 111.2710 | 5,563,550 | 5,000,000 | 5,092,831 | | (7,887) | | | 4.806 | 4.516 | MON | 19,379 | 235,690 | 11/16/2018 | 11/15/2061 |
| 06054A-BC-2 | BACM BACM 2015-UBS7 B | | | 4 | 1FM | 9,223,564 | 108.7140 | 9,784,238 | 9,000,000 | 9,135,697 | | (22,109) | | | 4.506 | 4.142 | MON | 32,704 | 397,948 | 09/16/2015 | 09/15/2048 |
| 06054A-BD-0 | BACM BACM 2015-UBS7 C | | | 4 | 1FM | 8,385,188 | 104.2810 | 8,874,350 | 8,510,000 | 8,437,711 | | 10,905 | | | 4.506 | 4.635 | MON | 30,924 | 376,282 | 07/14/2016 | 09/15/2048 |
| 06054M-AK-9 | BANC OF AMER COMM MTGE TRUST BACM 2016-UB10 C | | | 4 | 1FM | 9,550,765 | 107.4010 | 10,203,089 | 9,500,000 | 9,523,795 | | (9,116) | | | 5.074 | 4.927 | MON | 38,873 | 472,998 | 06/16/2016 | 06/15/2049 |
| 06539L-BF-6 | BANK SERIES 2018BN13 CLASS B | | | 4 | 1FM | 4,618,436 | 110.3740 | 4,966,830 | 4,500,000 | 4,604,921 | | (9,877) | | | 4.695 | 4.319 | MON | 17,044 | 207,109 | 07/23/2018 | 08/15/2061 |
| 06539L-BG-4 | BANK SERIES 2018BN13 CLASS C | | | 4 | 1FM | 7,267,516 | 108.2950 | 7,851,388 | 7,250,000 | 7,264,950 | | (2,206) | | | 4.695 | 4.607 | MON | 27,459 | 333,681 | 07/23/2018 | 08/15/2061 |
| 065402-BH-1 | BANK SERIES 2019BN18 CLASS C | | | 2 | 1FM | 4,119,928 | 106.1770 | 4,247,080 | 4,000,000 | 4,119,247 | | (681) | | | 4.360 | 4.047 | MON | 14,049 | 100,280 | 05/21/2019 | 05/15/2062 |
| 06540A-AH-4 | BANK SERIES 2019BN20 CLASS B | | | 4 | 1FM | 6,437,499 | 101.9280 | 6,370,500 | 6,250,000 | 6,433,251 | | (4,247) | | | 3.395 | 3.062 | MON | 17,682 | 53,047 | 09/13/2019 | 09/15/2061 |
| 06540B-BH-1 | BANK SERIES 2019BN21 CLASS B | | | 4 | 1FM | 12,359,508 | 100.4140 | 12,049,696 | 12,000,000 | 12,353,725 | | (5,783) | | | 3.214 | 2.988 | MON | 32,140 | 64,280 | 09/27/2019 | 10/15/2052 |
| 06540T-AH-3 | BANK SERIES 2018BN11 CLASS B | | | 4 | 1FM | 3,089,840 | 109.3360 | 3,280,072 | 3,000,000 | 3,075,710 | | (8,431) | | | 4.501 | 4.060 | MON | 10,888 | 132,508 | 04/16/2018 | 03/15/2061 |
| 06540T-AJ-9 | BANK SERIES 2018BN11 CLASS C | | | 4 | 1FM | 7,968,895 | 107.3630 | 8,589,051 | 8,000,000 | 7,969,427 | | 567 | | | 4.530 | 4.509 | MON | 29,229 | 355,674 | 04/16/2018 | 03/15/2061 |
| 06540W-BF-9 | BANK SERIES 2019BN19 CLASS B | | | 2 | 1FM | 6,694,480 | 104.0380 | 6,762,461 | 6,500,000 | 6,687,924 | | (6,556) | | | 3.647 | 3.314 | MON | 19,755 | 79,018 | 07/23/2019 | 08/15/2061 |
| 06540X-BL-4 | BANK SERIES 2019BN22 CLASS B | | | 4 | 1FM | 5,664,857 | 101.6590 | 5,591,250 | 5,500,000 | 5,663,465 | | (1,392) | | | 3.412 | 2.989 | MON | 15,638 | 15,638 | 10/25/2019 | 11/15/2062 |
| 06540X-BM-2 | BANK SERIES 2019BN22 CLASS C | | | 4 | 1FM | 6,528,438 | 99.1690 | 6,446,010 | 6,500,000 | 6,527,788 | | (650) | | | 3.461 | 3.471 | MON | 18,748 | 18,748 | 10/25/2019 | 11/15/2062 |
| 06541R-BF-9 | BANK SERIES 2019BN23 CLASS B | | | 4 | 1FE | 5,149,828 | 101.1560 | 5,057,800 | 5,000,000 | 5,149,081 | | (747) | | | 3.455 | 3.125 | MON | 14,396 | | 11/21/2019 | 11/15/2029 |
| 06650A-AK-3 | BANK 2017 BANK 2017 | 0 | | 4 | 1FM | 756,548 | 103.4870 | 776,149 | 750,000 | 754,933 | | (788) | | | 4.208 | 4.034 | MON | 2,546 | 30,975 | 10/27/2017 | 11/15/2027 |
| 07335C-AH-7 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B | | | 4 | 1FM | 5,149,620 | 99.3740 | 4,968,700 | 5,000,000 | 5,145,239 | | (4,381) | | | 3.322 | 2.992 | MON | 13,842 | 55,367 | 08/09/2019 | 08/15/2052 |
| 07335C-AK-0 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA | | | 4 | 1FE | 7,989,842 | 11.9450 | 7,722,310 | 64,646,400 | 8,416,070 | | 426,228 | | | 1.749 | 34.270 | MON | 86,321 | 361,278 | 08/12/2019 | 08/15/2052 |
| 08160B-AK-0 | BENCHMARK MORTGAGE TRUST SERIES 2018B5 CLASS C | | | 4 | 1FM | 8,137,466 | 107.1010 | 8,568,080 | 8,000,000 | 8,125,251 | | (9,617) | | | 4.765 | 4.527 | MON | 30,742 | 374,064 | 07/27/2018 | 07/15/2051 |
| 08161B-BB-8 | BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS B | | | 4 | 1FM | 8,239,678 | 108.0120 | 8,640,969 | 8,000,000 | 8,204,571 | | (20,635) | | | 4.295 | 3.959 | MON | 28,633 | 343,600 | 03/23/2018 | 04/10/2051 |
| 08161B-BC-6 | BENCHMARK MORTGAGE TRUST SERIES 2018B3 CLASS C | | | 4 | 1FM | 11,241,377 | 107.1230 | 11,783,496 | 11,000,000 | 11,205,108 | | (21,597) | | | 4.709 | 4.385 | MON | 41,770 | 508,216 | 03/23/2018 | 04/10/2051 |
| 08161C-AL-5 | BENCHMARK MORTGAGE TRUST SERIES 2018B2 CLASS C | | | 4 | 1FM | 3,982,400 | 105.1070 | 4,204,287 | 4,000,000 | 3,986,431 | | 2,238 | | | 4.340 | 4.375 | MON | 14,005 | 170,401 | 02/09/2018 | 02/15/2051 |
| 08162B-BL-5 | BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C | | | 4 | 1FM | 10,395,995 | 99.6270 | 10,460,835 | 10,500,000 | 10,399,620 | | 3,624 | | | 3.750 | 3.880 | MON | 32,813 | 196,875 | 05/22/2019 | 05/15/2052 |
| 08162D-AH-1 | BENCHMARK MORTGAGE TRUST SERIES 2019B13 CLASS B | | | 4 | 1FM | 12,359,709 | 101.0970 | 12,131,609 | 12,000,000 | 12,353,422 | | (6,287) | | | 3.335 | 3.006 | MON | 33,350 | 66,700 | 09/20/2019 | 08/15/2057 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 08162F-AH-6 | BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B | | | 4 | 1FM | 5,922,494 | 103.6230 | 5,958,323 | 5,750,000 | 5,916,663 | | (5,832) | | | 3.570 | 3.237 | MON | 17,107 | 68,429 | 07/25/2019 | 08/15/2052 |
| 08162P-BB-6 | BENCHMARK MORTGAGE TRUST SERIES 2018B1 CLASS C | | | 4 | 1FM | 5,453,594 | 104.5560 | 5,750,566 | 5,500,000 | 5,462,646 | | 5,105 | | | 4.254 | 4.342 | MON | 18,870 | 229,625 | 03/23/2018 | 01/15/2051 |
| 08162T-BE-2 | BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS B | | | 4 | 1FM | 8,260,273 | 113.1770 | 9,054,160 | 8,000,000 | 8,234,394 | | (21,671) | | | 4.861 | 4.563 | MON | 32,407 | 394,097 | 11/09/2018 | 11/15/2051 |
| 08162Y-AH-5 | BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B | | | 4 | 1FM | 7,415,974 | 102.2300 | 7,360,560 | 7,200,000 | 7,414,280 | | (1,694) | | | 3.493 | 3.161 | MON | 20,957 | 20,957 | 11/05/2019 | 12/15/2061 |
| 12508G-AZ-9 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C1 CLASS C | | | 4 | 1FM | 8,075,735 | 104.7730 | 8,381,875 | 8,000,000 | 8,062,607 | | (7,109) | | | 4.539 | 4.373 | MON | 29,286 | 356,344 | 11/21/2017 | 11/15/2050 |
| 12512J-AZ-7 | CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS B | | | 4 | 1FM | 8,239,543 | 110.6870 | 8,854,960 | 8,000,000 | 8,212,581 | | (20,078) | | | 4.659 | 4.319 | MON | 31,060 | 372,720 | 08/02/2018 | 08/15/2051 |
| 12512J-BA-1 | CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS C | | | 4 | 1FM | 8,116,238 | 108.3330 | 8,666,640 | 8,000,000 | 8,102,515 | | (10,924) | | | 5.013 | 4.768 | MON | 32,339 | 393,452 | 08/02/2018 | 08/15/2051 |
| 12514M-BF-1 | CD COMMERCIAL MTGE TRUST CD 2016-CD1 B | | | 4 | 1FM | 4,634,814 | 99.6530 | 4,484,401 | 4,500,000 | 4,593,180 | | (12,829) | | | 3.077 | 2.745 | MON | 11,539 | 138,465 | 08/10/2016 | 08/10/2049 |
| 12514M-BG-9 | CD COMMERCIAL MTGE TRUST CD 2016-CD1 C | | | 4 | 2FM | 7,209,675 | 100.2920 | 7,020,423 | 7,000,000 | 7,148,063 | | (19,105) | | | 3.631 | 3.303 | MON | 21,181 | 254,170 | 08/10/2016 | 08/10/2049 |
| 12515A-BG-4 | CD COMM MTGE TRUST CD 2016-CD2 AM | | | 4 | 1FM | 6,179,964 | 106.3760 | 6,382,552 | 6,000,000 | 6,131,874 | | (16,233) | | | 3.668 | 3.340 | MON | 18,340 | 220,080 | 11/18/2016 | 11/10/2049 |
| 12515A-BH-2 | CD COMM MTGE TRUST CD 2016-CD2 B | | | 4 | 1FM | 11,329,695 | 104.4550 | 11,490,059 | 11,000,000 | 11,242,221 | | (29,588) | | | 3.879 | 3.550 | MON | 35,558 | 426,690 | 11/18/2016 | 11/10/2049 |
| 12515A-BJ-8 | CD COMM MTGE TRUST CD 2016-CD2 C | | | 4 | 1FM | 6,943,060 | 102.7040 | 7,189,267 | 7,000,000 | 6,945,517 | | 2,561 | | | 4.162 | 4.149 | MON | 23,497 | 285,932 | 11/18/2016 | 11/10/2049 |
| 12515D-AU-8 | CD COMMERCIAL MTGE TRUST CD 2017-CD4 B | | | 4 | 1FM | 8,239,968 | 104.9340 | 8,394,683 | 8,000,000 | 8,185,271 | | (21,467) | | | 3.947 | 3.614 | MON | 26,313 | 315,760 | 04/28/2017 | 05/10/2050 |
| 12528Y-AK-9 | Cantor Commercial Real Estate SERIES 2019CF2 CLASS B | | | 4 | 1FM | 5,407,489 | 100.3620 | 5,268,983 | 5,250,000 | 5,404,743 | | (2,746) | | | 3.267 | 3.083 | MON | 14,294 | 28,588 | 09/26/2019 | 11/15/2052 |
| 12531Y-AV-0 | CFCRE COMM MTGE TRUST CFCRE 2016-C4 B | | | 4 | 1FM | 10,299,984 | 106.1360 | 10,613,554 | 10,000,000 | 10,193,494 | | (30,880) | | | 4.147 | 3.785 | MON | 34,558 | 414,700 | 05/04/2016 | 05/10/2058 |
| 12532A-BB-4 | CFCRE COMM MTGE TRUST CFCRE 2016-C6 B | | | 4 | 1FM | 3,604,974 | 104.6820 | 3,663,855 | 3,500,000 | 3,575,079 | | (9,968) | | | 3.804 | 3.462 | MON | 11,095 | 133,140 | 11/01/2016 | 11/10/2049 |
| 12532B-AF-4 | CFCRE COMM MTGE TRUST CFCRE 2016-C7 B | | | 4 | 1FM | 5,664,960 | 108.5140 | 5,968,250 | 5,500,000 | 5,625,079 | | (14,233) | | | 4.499 | 4.108 | MON | 19,944 | 242,784 | 12/09/2016 | 12/10/2054 |
| 12532B-AG-2 | CFCRE COMM MTGE TRUST CFCRE 2016-C7 C | | | 4 | 1FM | 5,289,811 | 104.7690 | 5,762,282 | 5,500,000 | 5,340,636 | | 17,125 | | | 4.579 | 5.026 | MON | 20,313 | 247,206 | 12/09/2016 | 12/10/2054 |
| 12532C-BB-0 | CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST | | | 4 | 1FM | 10,939,595 | 105.1970 | 11,172,968 | 10,621,000 | 10,867,067 | | (29,049) | | | 3.846 | 3.507 | MON | 34,040 | 408,484 | 05/18/2017 | 06/15/2050 |
| 12532C-BC-8 | CFCRE COMMERCIAL MTGE TRUST CFCRE COMMERCIAL MTGE TRUST | | | 4 | 1FM | 8,239,963 | 107.1740 | 8,573,889 | 8,000,000 | 8,186,702 | | (21,387) | | | 4.199 | 3.861 | MON | 27,990 | 335,880 | 05/18/2017 | 06/15/2050 |
| 12591R-BD-1 | COMM MORTGAGE TRUST COMM 2014-CR15 B | | | 4 | 1FM | 16,478,791 | 108.5660 | 17,370,581 | 16,000,000 | 16,309,929 | | (75,271) | | | 4.846 | 4.579 | MON | 62,629 | 761,029 | 02/10/2014 | 02/10/2047 |
| 12591T-AH-9 | COMM MORTGAGE TRUST COMM 2014-LC15 B | | | 4 | 1FM | 22,658,796 | 106.5040 | 23,430,845 | 22,000,000 | 22,297,842 | | (69,034) | | | 4.599 | 4.253 | MON | 84,315 | 1,011,780 | 03/14/2014 | 04/10/2047 |
| 12591Y-BF-1 | COMM MORTGAGE TRUST COMM 2014-UBS3 B | | | 4 | 1FM | 29,730,684 | 105.6130 | 30,565,525 | 28,941,000 | 29,356,570 | | (92,190) | | | 4.313 | 3.959 | MON | 104,019 | 1,248,225 | 05/22/2014 | 06/10/2047 |
| 12592K-BF-0 | COMM MORTGAGE TRUST COMM 2014-UBS5 B | | | 2 | 1FM | 15,449,035 | 105.7300 | 15,859,478 | 15,000,000 | 15,233,738 | | (43,397) | | | 4.514 | 4.185 | MON | 56,425 | 677,100 | 09/09/2014 | 09/10/2047 |
| 12592M-BM-1 | COMM MORTGAGE TRUST COMM 2014-LC17 AM | | | 4 | 1FM | 18,538,629 | 106.5050 | 19,170,923 | 18,000,000 | 18,271,367 | | (55,083) | | | 4.188 | 3.845 | MON | 62,820 | 753,840 | 09/18/2014 | 10/10/2047 |
| 12592M-BN-9 | COMM MORTGAGE TRUST COMM 2014-LC17 B | | | 4 | 1FM | 15,478,518 | 106.7870 | 16,092,783 | 15,070,000 | 15,292,671 | | (41,526) | | | 4.490 | 4.178 | MON | 56,387 | 676,643 | 02/18/2016 | 10/10/2047 |
| 12592P-BJ-1 | COMM MORTGAGE TRUST COMM 2014-UBS6 B | | | 4 | 1FM | 17,508,901 | 105.2990 | 17,900,878 | 17,000,000 | 17,275,189 | | (48,168) | | | 4.349 | 4.024 | MON | 61,611 | 739,330 | 11/25/2014 | 06/10/2025 |
| 12592T-AL-9 | COMM MORTGAGE TRUST COMM 2015-3BP D | | | 4 | 1FM | 9,925,823 | 100.9490 | 10,599,687 | 10,500,000 | 10,155,432 | | 57,537 | | | 3.346 | 4.013 | MON | 28,336 | 344,755 | 07/14/2016 | 02/10/2025 |
| 12593A-BD-6 | COMM MORTGAGE TRUST COMM 2015-CR23 B | | | 4 | 1FM | 21,420,304 | 106.7130 | 22,193,032 | 20,797,000 | 21,164,612 | | (59,135) | | | 4.183 | 3.852 | MON | 72,495 | 869,939 | 05/06/2015 | 05/10/2048 |
| 12593A-BE-4 | COMM MORTGAGE TRUST COMM 2015-CR23 C | | | 4 | 1FM | 14,867,643 | 104.5990 | 15,689,813 | 15,000,000 | 14,914,315 | | 10,700 | | | 4.396 | 4.454 | MON | 53,122 | 646,470 | 05/06/2015 | 05/10/2048 |
| 12593G-AJ-1 | COMM 2015-PC1 B COMM 2015-PC1 B | | | 4 | 1FM | 9,037,376 | 107.0040 | 9,630,368 | 9,000,000 | 9,017,794 | | (5,603) | | | 4.582 | 4.499 | MON | 33,273 | 405,000 | 07/01/2015 | 07/10/2050 |
| 12593Q-BG-4 | COMM MTGE TRUST COMM 2015-CR26 AM | | | 4 | 1FM | 12,348,672 | 107.2910 | 12,874,889 | 12,000,000 | 12,185,534 | | (40,875) | | | 4.085 | 3.705 | MON | 40,850 | 490,200 | 09/28/2015 | 10/10/2048 |
| 12593Q-BH-2 | COMM MTGE TRUST COMM 2015-CR26 B | | | 4 | 1FM | 14,948,003 | 107.7010 | 15,616,600 | 14,500,000 | 14,781,122 | | (42,542) | | | 4.634 | 4.207 | MON | 54,185 | 659,154 | 09/28/2015 | 10/10/2048 |
| 12594C-BH-2 | COMMERCIAL MTGE TRUST COMM 2016-DC2 AM | | | 4 | 1FM | 10,299,627 | 106.8050 | 10,680,485 | 10,000,000 | 10,210,501 | | (29,673) | | | 4.243 | 3.886 | MON | 35,358 | 424,300 | 03/03/2016 | 02/10/2049 |
| 12594C-BJ-8 | COMMERCIAL MTGE TRUST COMM 2016-DC2 B | | | 4 | 1FM | 8,334,739 | 108.3970 | 9,007,798 | 8,310,000 | 8,318,333 | | (4,913) | | | 4.794 | 4.688 | MON | 32,128 | 390,942 | 03/03/2016 | 02/10/2049 |
| 12594J-AG-0 | COMM MTGE TRUST COMM 2016-GCT C | | | 4 | 1FM | 6,700,965 | 100.7140 | 6,546,422 | 6,500,000 | 6,578,141 | | (38,183) | | | 3.577 | 2.902 | MON | 18,749 | 228,116 | 07/25/2016 | 08/10/2029 |
| 12594J-AJ-4 | COMM MTGE TRUST COMM 2016-GCT D | | | 4 | 1FM | 7,508,333 | 100.4030 | 7,530,236 | 7,500,000 | 7,500,019 | | (3,152) | | | 3.577 | 3.498 | MON | 21,634 | 263,211 | 07/25/2016 | 08/10/2029 |
| 12594P-BA-8 | CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR B | | | 4 | 1FM | 6,694,955 | 107.0760 | 6,959,945 | 6,500,000 | 6,641,498 | | (18,367) | | | 4.251 | 3.903 | MON | 23,026 | 276,315 | 12/14/2016 | 12/15/2049 |
| 12594P-BB-6 | CREDIT SUISSE MTGE TRUST CSMC 2016-NXSR C | | | 4 | 1FM | 5,325,859 | 103.2800 | 5,680,424 | 5,500,000 | 5,373,989 | | 16,341 | | | 4.505 | 4.889 | MON | 19,981 | 243,165 | 12/14/2016 | 12/15/2049 |
| 12595J-AW-4 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2017CX10 CLASS C | | | 4 | 1FM | 7,628,528 | 105.7890 | 7,934,208 | 7,500,000 | 7,617,670 | | (6,641) | | | 4.248 | 4.074 | MON | 25,696 | 312,666 | 11/17/2017 | 11/15/2027 |
| 12597D-AJ-4 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B | | | 4 | 1FE | 6,694,981 | 100.9180 | 6,559,680 | 6,500,000 | 6,694,102 | | (879) | | | 3.594 | 3.261 | MON | 19,467 | | 11/20/2019 | 12/15/2052 |
| 126192-AE-3 | COMM MORTGAGE TRUST COMM 2012-LC4 AM | | | 4 | 1FM | 10,643,054 | 103.3620 | 10,620,414 | 10,275,000 | 10,365,467 | | (46,816) | | | 4.063 | 3.590 | MON | 34,789 | 417,473 | 06/18/2013 | 12/10/2044 |
| 126192-AF-0 | COMM MORTGAGE TRUST COMM 2012-LC4 B | | | 4 | 1FM | 7,817,568 | 103.8920 | 7,693,237 | 7,405,000 | 7,513,347 | | (52,284) | | | 4.934 | 4.182 | MON | 30,447 | 365,363 | 01/08/2014 | 12/10/2044 |
| 12624B-AL-0 | COMM MORTGAGE TRUST COMM 2012-CR1 D | | | 4 | 2FM | 8,936,115 | 102.4500 | 8,708,215 | 8,500,000 | 8,674,625 | | (61,510) | | | 5.497 | 4.607 | MON | 37,683 | 458,514 | 07/18/2016 | 05/15/2045 |
| 12624K-AH-9 | COMM MORTGAGE TRUST COMM 2012-CR2 C | | | 4 | 1FM | 11,917,562 | 104.7790 | 11,525,657 | 11,000,000 | 11,257,328 | | (104,500) | | | 4.992 | 3.874 | MON | 44,284 | 538,824 | 02/13/2013 | 08/15/2045 |
| 12624K-AW-6 | COMM MORTGAGE TRUST COMM 2012-CR2 D | | | 4 | 1FM | 465,012 | 101.5830 | 457,123 | 450,000 | 457,415 | | (2,186) | | | 4.992 | 4.373 | MON | 1,812 | 22,043 | 04/25/2016 | 08/15/2045 |
| 12624N-AC-4 | COMM MORTGAGE TRUST COMM 2012-LTRT A2 | | | 4 | 1FM | 28,823,462 | 101.1620 | 30,921,726 | 30,566,488 | 29,952,192 | | 201,740 | | | 3.400 | 4.193 | MON | 86,595 | 1,039,138 | 01/08/2014 | 10/05/2030 |
| 12624N-AN-0 | COMM MORTGAGE TRUST COMM 2012-LTRT D | | | 4 | 3FM | 4,395,786 | 96.4640 | 4,329,288 | 4,488,000 | 4,447,366 | | 12,335 | | | 4.328 | 4.623 | MON | 15,665 | 190,595 | 08/26/2015 | 10/05/2030 |
| 12624P-AF-2 | COMM MORTGAGE TRUST COMM 2012-CR3 XA | | | 4 | 1FE | 6,559,708 | 3.9780 | 1,795,643 | | 1,747,329 | | (753,598) | | | 2.017 | 3.579 | MON | 69,940 | 877,357 | 10/04/2012 | 11/15/2045 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12624P-AL-9 | COMM MORTGAGE TRUST COMM 2012-CR3 B | | | 4 | 1FM | 13,608,584 | 102.2970 | 13,537,817 | 13,233,775 | 13,339,712 | | (43,631) | | | 3.922 | 3.578 | MON | 43,252 | 519,029 | 06/03/2013 | 11/15/2045 |
| 12624P-AQ-8 | COMM MORTGAGE TRUST COMM 2012-CR3 C | | | 4 | 1FM | 12,164,417 | 102.0150 | 11,858,271 | 11,624,078 | 11,788,280 | | (61,521) | | | 4.584 | 4.013 | MON | 44,404 | 532,848 | 05/28/2013 | 11/15/2045 |
| 12624P-AS-4 | COMM MORTGAGE TRUST COMM 2012-CR3 D | | | 4 | 2FM | 7,082,732 | 99.4270 | 6,810,733 | 6,850,000 | 6,947,415 | | (35,386) | | | 4.910 | 4.273 | MON | 27,124 | 330,045 | 04/07/2016 | 10/15/2045 |
| 12624P-AU-9 | COMM MORTGAGE TRUST COMM 2012-CR3 E | | | 4 | 2FM | 3,269,893 | 76.7970 | 2,845,106 | 3,704,715 | 3,367,213 | | 97,320 | | | 4.752 | 8.478 | MON | 7,824 | 178,499 | 11/14/2014 | 10/15/2045 |
| 12624Q-AS-2 | COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA | | | 4 | 1FE | 8,035,947 | 3.9650 | 2,376,886 | | 2,342,834 | | (892,862) | | | 1.852 | 3.512 | MON | 84,900 | 1,479,420 | 11/06/2012 | 10/15/2045 |
| 12624Q-BA-0 | COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 B | | | 4 | 1FM | 5,124,649 | 96.5730 | 4,828,657 | 5,000,000 | 5,034,428 | | (13,997) | | | 3.703 | 3.414 | MON | 15,429 | 185,150 | 11/02/2012 | 10/15/2045 |
| 12624X-AT-5 | COMM MORTGAGE TRUST COMM 2013-CR6 C | | | 4 | 1FM | 5,405,430 | 101.4940 | 5,450,249 | 5,370,000 | 5,377,238 | | (3,813) | | | 3.777 | 3.725 | MON | 16,902 | 202,825 | 12/16/2015 | 03/10/2046 |
| 12625C-AJ-2 | COMMERCIAL MORTGAGE TRUST COMM 2013-WWP B | | | 4 | 1FM | 12,013,086 | 104.7270 | 13,090,891 | 12,500,000 | 12,303,189 | | 53,071 | | | 3.726 | 4.260 | MON | 38,807 | 465,687 | 01/07/2014 | 03/10/2031 |
| 12625F-AF-3 | COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA | | | 2 | 1FE | 3,321,607 | 3.1610 | 1,112,699 | | 1,113,191 | | (347,816) | | | 1.345 | 4.328 | MON | 35,242 | 555,928 | 06/24/2013 | 03/10/2046 |
| 12625F-AU-0 | COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 B | | | 2 | 1FM | 9,264,078 | 102.8570 | 9,977,174 | 9,700,000 | 9,523,089 | | 46,267 | | | 3.613 | 4.212 | MON | 29,205 | 350,280 | 06/05/2014 | 03/10/2046 |
| 12625K-AL-9 | COMM MORTGAGE TRUST COMM 2013-CR8 AM | | | 4 | 1FM | 5,149,278 | 104.5920 | 5,229,581 | 5,000,000 | 5,046,819 | | (16,793) | | | 3.948 | 3.522 | MON | 15,903 | 193,872 | 06/04/2013 | 06/10/2046 |
| 12625K-AM-7 | COMM MORTGAGE TRUST COMM 2013-CR8 B | | | 4 | 1FM | 20,483,332 | 104.1170 | 20,823,462 | 20,000,000 | 20,158,238 | | (53,241) | | | 4.086 | 3.737 | MON | 65,903 | 802,989 | 06/04/2013 | 06/10/2046 |
| 12625K-AN-5 | COMM MORTGAGE TRUST COMM 2013-CR8 C | | | 4 | 1FM | 25,186,800 | 102.6700 | 26,632,479 | 25,940,000 | 25,599,670 | | 76,344 | | | 4.086 | 4.407 | MON | 85,477 | 1,041,477 | 03/19/2014 | 06/10/2046 |
| 12625U-AC-7 | COMM MORTGAGE TRUST COMM 2013-CR9 AM | | | 4 | 1FM | 9,974,881 | 104.0850 | 10,408,519 | 10,000,000 | 9,983,365 | | 390 | | | 4.387 | 4.379 | MON | 35,380 | 431,393 | 07/02/2013 | 07/10/2045 |
| 12625U-AE-3 | COMM MORTGAGE TRUST COMM 2013-CR9 B | | | 4 | 1FM | 19,163,798 | 100.8000 | 20,160,030 | 20,000,000 | 19,646,611 | | 82,612 | | | 4.387 | 4.886 | MON | 70,759 | 862,786 | 07/02/2013 | 07/10/2045 |
| 12625U-BC-6 | COMM MORTGAGE TRUST COMM 2013-CR9 XA | | | 4 | 1FE | 3,793,707 | 0.2850 | 568,425 | | 658,282 | | (238,416) | | | 0.148 | 4.313 | MON | 17,757 | 408,256 | 07/02/2013 | 07/10/2045 |
| 12625X-AG-2 | COMM MORTGAGE TRUST COMM 2013-300P B | | | 4 | 1FM | 12,061,734 | 105.5690 | 12,668,254 | 12,000,000 | 12,017,100 | | (9,006) | | | 4.540 | 4.419 | MON | 43,935 | 534,543 | 08/15/2013 | 08/10/2030 |
| 12625X-AJ-6 | COMM MORTGAGE TRUST COMM 2013-300P C | | | 4 | 1FM | 21,427,623 | 104.8730 | 23,071,996 | 22,000,000 | 21,745,263 | | 54,592 | | | 4.540 | 4.819 | MON | 80,548 | 979,995 | 08/15/2013 | 08/10/2030 |
| 12626B-AQ-7 | COMM MORTGAGE TRUST COMM 2013-CR10 B | | | 4 | 1FM | 10,791,368 | 107.5280 | 11,290,457 | 10,500,000 | 10,620,957 | | (34,655) | | | 4.949 | 4.533 | MON | 41,904 | 510,022 | 06/19/2014 | 08/10/2046 |
| 12626G-AP-8 | COMM MORTGAGE TRUST COMM 2013-LC13 B | | | 2 | 1FM | 11,416,160 | 107.6800 | 11,331,195 | 10,523,000 | 10,962,071 | | (112,108) | | | 5.009 | 3.790 | MON | 43,925 | 527,097 | 02/01/2016 | 08/10/2046 |
| 12626G-AR-4 | COMM MORTGAGE TRUST COMM 2013-LC13 C | | | 2 | 1FM | 14,170,646 | 107.2890 | 14,021,749 | 13,069,180 | 13,608,300 | | (136,006) | | | 5.464 | 4.155 | MON | 57,586 | 698,484 | 03/06/2015 | 09/10/2023 |
| 126281-BE-3 | CSAIL 2015-C1 B CSAIL 2015-C1 B | | | 4 | 1FM | 13,390,000 | 105.3060 | 13,689,715 | 13,000,000 | 13,219,622 | | (38,152) | | | 4.044 | 3.705 | MON | 43,807 | 525,681 | 03/06/2015 | 04/15/2050 |
| 12631D-BE-2 | WF-RBS COMMERCIAL MORTGAGE COMM 2014-CR17 B | | | 4 | 1FM | 30,010,166 | 105.6650 | 30,642,749 | 29,000,000 | 29,523,301 | | (114,653) | | | 4.377 | 3.930 | MON | 105,778 | 1,269,330 | 06/27/2014 | 05/10/2047 |
| 12632Q-BA-0 | COMM MORTGAGE TRUST COMM 2014-CR18 B | | | 4 | 1FM | 29,302,130 | 105.9930 | 29,943,144 | 28,250,000 | 28,748,379 | | (110,189) | | | 4.456 | 4.014 | MON | 104,902 | 1,258,820 | 07/22/2014 | 07/15/2047 |
| 12634N-AY-4 | CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 B | | | 4 | 1FM | 25,749,875 | 103.3770 | 25,844,220 | 25,000,000 | 25,399,060 | | (81,340) | | | 4.208 | 3.839 | MON | 87,339 | 1,050,965 | 05/06/2015 | 06/15/2057 |
| 12635F-AY-0 | CSAIL 2015-C3 B CSAIL 2015-C3 B | | | 4 | 1FM | 14,103,866 | 104.1790 | 14,585,089 | 14,000,000 | 14,058,114 | | (11,104) | | | 4.249 | 4.092 | MON | 47,878 | 583,130 | 08/06/2015 | 08/15/2048 |
| 12635Q-BK-5 | COMM MORTGAGE TRUST COMM 2015-CR27 B | | | 4 | 1FM | 10,299,069 | 107.5950 | 10,759,514 | 10,000,000 | 10,186,612 | | (29,226) | | | 4.509 | 4.082 | MON | 36,330 | 442,200 | 10/20/2015 | 10/10/2058 |
| 12635R-AX-6 | CSAIL CSAIL 2015-C4 A4 | | | 4 | 1FM | 18,539,892 | 106.8000 | 19,224,016 | 18,000,000 | 18,320,817 | | (56,296) | | | 3.808 | 3.448 | MON | 57,120 | 685,440 | 11/18/2015 | 11/11/2048 |
| 12635R-BB-3 | CSAIL CSAIL 2015-C4 AS | | | 4 | 1FM | 18,157,711 | 107.2380 | 18,904,954 | 17,629,000 | 17,959,274 | | (51,282) | | | 4.174 | 3.830 | MON | 61,320 | 735,834 | 11/18/2015 | 11/11/2048 |
| 12636F-BN-2 | COMM MTGE TRUST COMM 2015-LC23 B | | | 4 | 1FM | 7,724,453 | 107.5300 | 8,064,740 | 7,500,000 | 7,640,549 | | (22,003) | | | 4.459 | 4.080 | MON | 27,869 | 334,425 | 11/06/2015 | 10/10/2053 |
| 12636F-BP-7 | COMM MTGE TRUST COMM 2015-LC23 C | | | 4 | 1FM | 7,353,297 | 106.8660 | 8,014,940 | 7,500,000 | 7,388,417 | | 8,946 | | | 4.800 | 4.945 | MON | 29,033 | 353,244 | 11/06/2015 | 10/10/2053 |
| 12636G-AE-1 | COMM MORTGAGE TRUST COMM 2016-667M B | | | 4 | 1FM | 4,600,830 | 101.7250 | 4,577,646 | 4,500,000 | 4,570,832 | | (10,100) | | | 3.285 | 2.973 | MON | 11,920 | 145,024 | 10/12/2016 | 10/10/2036 |
| 12636G-AG-6 | COMM MORTGAGE TRUST COMM 2016-667M C | | | 4 | 1FM | 4,486,146 | 100.5080 | 4,522,870 | 4,500,000 | 4,489,165 | | 620 | | | 3.285 | 3.273 | MON | 11,920 | 145,024 | 10/12/2016 | 10/10/2036 |
| 12636G-AJ-0 | COMM MORTGAGE TRUST COMM 2016-667M D | | | 4 | 1FM | 6,094,629 | 98.9510 | 6,431,801 | 6,500,000 | 6,194,865 | | 37,304 | | | 3.285 | 4.036 | MON | 17,217 | 209,479 | 04/12/2018 | 10/10/2026 |
| 12637U-BB-4 | CSAIL COMM MTGE TRUST CSAIL 2016-C7 B | | | 4 | 1FM | 4,097,740 | 107.5680 | 4,302,726 | 4,000,000 | 4,067,837 | | (10,374) | | | 4.484 | 4.106 | MON | 14,459 | 175,757 | 11/10/2016 | 11/15/2049 |
| 12637U-BC-2 | CSAIL COMM MTGE TRUST CSAIL 2016-C7 C | | | 4 | 1FM | 5,573,184 | 102.3210 | 6,139,279 | 6,000,000 | 5,671,966 | | 33,065 | | | 4.534 | 5.370 | MON | 21,939 | 266,636 | 11/10/2016 | 11/15/2049 |
| 12649A-AC-3 | CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA A2 | | | 4 | 1FM | 10,299,920 | 105.3500 | 10,534,984 | 10,000,000 | 10,164,207 | | (27,851) | | | 3.953 | 3.631 | MON | 32,942 | 395,300 | 09/22/2014 | 09/15/2025 |
| 12649A-AJ-8 | CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA B | | | 4 | 1FM | 26,371,361 | 104.3770 | 26,819,652 | 25,695,000 | 26,070,577 | | (64,185) | | | 4.185 | 3.898 | MON | 89,603 | 1,075,233 | 03/07/2016 | 09/15/2025 |
| 12649A-AL-3 | CREDIT SUISSE MORTGAGE TRUST CSMC 2014-USA C | | | 4 | 1FM | 18,682,676 | 103.0690 | 18,696,731 | 18,140,000 | 18,413,090 | | (46,458) | | | 4.336 | 4.040 | MON | 65,538 | 786,460 | 08/25/2016 | 09/15/2037 |
| 12649A-AN-9 | CREDIT SUISSE MORTGAGE TRUST SERIES 2014USA CLASS D | | | 4 | 1FM | 4,800,000 | 98.2520 | 4,912,582 | 5,000,000 | 4,837,705 | | 20,662 | | | 4.373 | 5.001 | MON | 18,222 | 218,665 | 02/15/2018 | 09/15/2037 |
| 12652U-AZ-2 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX11 CLASS B | | | 4 | 1FM | 7,209,965 | 109.3190 | 7,652,321 | 7,000,000 | 7,179,387 | | (18,210) | | | 4.452 | 4.110 | MON | 25,972 | 311,661 | 04/03/2018 | 04/15/2051 |
| 12655T-BQ-1 | COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B | | | 4 | 1FE | 8,754,940 | 101.4220 | 8,620,835 | 8,500,000 | 8,753,786 | | (1,154) | | | 3.465 | 3.133 | MON | 24,544 | | 11/19/2019 | 08/15/2057 |
| 162665-AN-3 | CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E | 0 | | 4 | 1FM | 2,500,000 | 100.1680 | 2,504,197 | 2,500,000 | 2,500,000 | | | | | 4.090 | 4.124 | MON | 4,828 | 46,398 | 07/01/2019 | 06/15/2034 |
| 162665-AQ-6 | CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F | 0 | | 4 | 1FM | 1,487,382 | 99.4780 | 1,492,163 | 1,500,000 | 1,487,742 | | 360 | | | 4.348 | 4.514 | MON | 3,080 | 29,474 | 07/01/2019 | 06/15/2034 |
| 17290X-AW-0 | CITIGROUP COMM MTGE TRUST CGCMT 2016-GC37 B | | | 4 | 1FM | 6,694,906 | 107.4100 | 6,981,627 | 6,500,000 | 6,631,359 | | (18,168) | | | 4.233 | 3.897 | MON | 22,929 | 275,145 | 04/13/2016 | 04/10/2049 |
| 17290X-AX-8 | CITIGROUP COMM MTGE TRUST CITIGROUP COMM MTGE TRUST | 0 | | 4 | 1FM | 9,733,058 | 107.3020 | 10,730,236 | 10,000,000 | 9,818,828 | | 20,963 | | | 5.085 | 5.368 | MON | 41,005 | 498,947 | 04/13/2016 | 04/10/2049 |
| 17290Y-AU-2 | CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 B | | | 4 | 1FM | 5,557,451 | 106.8680 | 5,766,593 | 5,396,000 | 5,516,884 | | (16,063) | | | 4.117 | 3.755 | MON | 18,513 | 222,153 | 05/17/2016 | 05/10/2049 |
| 17290Y-AV-0 | CITIGROUP COMM MTGE TRUST CGCMT 2016-C1 C | | | 4 | 1FM | 7,455,740 | 107.9920 | 8,240,844 | 7,631,000 | 7,518,102 | | 11,518 | | | 5.116 | 5.303 | MON | 31,484 | 383,100 | 02/01/2017 | 05/10/2049 |
| 17291C-BU-8 | CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 B | | | 4 | 1FM | 7,209,866 | 101.0130 | 7,070,881 | 7,000,000 | 7,145,221 | | (20,020) | | | 3.176 | 2.841 | MON | 18,527 | 222,320 | 08/11/2016 | 09/10/2049 |
| 17291C-BV-6 | CITIGROUP COMMERCIAL MTGE TRST CGCMT 2016-C2 C | | | 4 | 1FM | 8,754,426 | 102.8710 | 8,744,058 | 8,500,000 | 8,679,837 | | (23,323) | | | 4.031 | 3.698 | MON | 28,553 | 342,635 | 08/11/2016 | 09/10/2049 |
| 17291E-AA-9 | CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COM MTGE TRUST | 0 | | 4 | 1FM | 820,147 | 90.2730 | 1,083,276 | 1,200,000 | 906,312 | | 30,584 | | | 3.250 | 7.942 | MON | 3,250 | 39,000 | 12/06/2016 | 12/10/2049 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 17291E-AY-7 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 AS | | | 4 | 1FM | 7,209,656 | 107.9390 | 7,555,716 | 7,000,000 | 7,153,096 | | (19,277) | | | 4.032 | 3.695 | MON | 23,520 | 282,240 | 12/06/2016 | 12/10/2049 |
| 17291E-AZ-4 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 B | | | 4 | 1FM | 9,779,720 | 106.8650 | 10,152,212 | 9,500,000 | 9,698,484 | | (28,454) | | | 4.384 | 3.956 | MON | 33,582 | 408,763 | 12/06/2016 | 12/10/2049 |
| 17291E-BA-8 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C | | | 4 | 1FM | 8,445,251 | 105.1760 | 8,939,957 | 8,500,000 | 8,449,351 | | 506 | | | 4.424 | 4.422 | MON | 30,331 | 369,136 | 03/21/2017 | 12/10/2049 |
| 17318U-AG-9 | CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 B | | | 4 | 1FM | 5,151,016 | 103.7830 | 5,189,147 | 5,000,000 | 5,043,147 | | (18,634) | | | 4.285 | 3.899 | MON | 17,854 | 214,250 | 01/27/2014 | 09/10/2045 |
| 17318U-AH-7 | CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 C | | | 4 | 1FM | 6,375,211 | 104.1740 | 6,193,153 | 5,945,000 | 6,070,280 | | (49,746) | | | 5.044 | 4.040 | MON | 24,183 | 293,816 | 03/12/2013 | 09/10/2045 |
| 17320D-AN-8 | CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 AS | | | 4 | 1FM | 12,158,125 | 103.2840 | 12,652,246 | 12,250,000 | 12,209,602 | | 8,637 | | | 3.422 | 3.528 | MON | 34,933 | 419,195 | 06/06/2013 | 04/10/2046 |
| 17320D-AQ-1 | CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 B | | | 4 | 1FM | 6,868,750 | 103.0470 | 7,213,280 | 7,000,000 | 6,942,694 | | 14,234 | | | 3.732 | 4.001 | MON | 21,770 | 261,240 | 04/17/2014 | 04/10/2023 |
| 17320D-AS-7 | CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 C | | | 4 | 1FM | 18,042,364 | 102.5890 | 18,465,962 | 18,000,000 | 17,997,511 | | (5,556) | | | 4.134 | 4.136 | MON | 62,010 | 744,120 | 06/21/2013 | 04/10/2023 |
| 17320D-AU-2 | CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC11 D | | | 2 | 1FM | 13,110,349 | 102.3670 | 13,810,351 | 13,491,000 | 13,243,533 | | 57,917 | | | 4.563 | 5.072 | MON | 49,672 | 604,671 | 11/16/2018 | 04/10/2046 |
| 17321J-AH-7 | CITIGROUP COMMERCIAL MTG TR CGCMT 2013-GC15 C | | | 4 | 1FM | 20,231,568 | 107.2450 | 20,083,852 | 18,727,000 | 19,459,650 | | (188,719) | | | 5.388 | 4.150 | MON | 81,372 | 990,272 | 02/14/2017 | 09/10/2046 |
| 17322V-AW-6 | CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 B | | | 4 | 1FM | 5,149,762 | 105.9090 | 5,295,458 | 5,000,000 | 5,073,054 | | (15,414) | | | 4.175 | 3.831 | MON | 17,396 | 208,750 | 07/18/2014 | 07/10/2024 |
| 17322V-AX-4 | CITIGROUP COMMERCIAL MTG TRUST CGCMT 2014-GC23 C | | | 4 | 1FM | 19,644,453 | 103.6200 | 19,687,827 | 19,000,000 | 19,314,992 | | (69,178) | | | 4.586 | 4.117 | MON | 70,246 | 855,660 | 01/28/2015 | 07/10/2024 |
| 17323V-BD-6 | CGCMT 2015-GC29B CGCMT 2015-GC29 B | | | 4 | 1FM | 12,358,993 | 103.8500 | 12,461,980 | 12,000,000 | 12,207,701 | | (34,170) | | | 3.758 | 3.430 | MON | 37,580 | 450,960 | 04/01/2015 | 04/10/2048 |
| 17323Y-AG-4 | CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 B | | | 4 | 1FM | 17,897,526 | 103.9590 | 18,578,477 | 17,871,000 | 17,857,004 | | (8,139) | | | 4.192 | 4.092 | MON | 60,418 | 735,253 | 06/24/2015 | 06/10/2045 |
| 17323Y-AH-2 | CITIGROUP COMMERCIAL MTG TRUST CGCMT 2015-GC31 C | | | 4 | 1FM | 9,471,896 | 102.1500 | 10,214,985 | 10,000,000 | 9,650,661 | | 44,099 | | | 4.192 | 4.764 | MON | 33,808 | 411,423 | 06/24/2015 | 12/10/2025 |
| 17324D-AX-2 | CGCMT 2015-P1 B CGCMT 2015-P1 B | | | 4 | 1FM | 9,784,314 | 106.6290 | 10,129,769 | 9,500,000 | 9,680,156 | | (26,222) | | | 4.432 | 4.030 | MON | 33,944 | 413,062 | 08/06/2015 | 09/15/2048 |
| 17324D-AY-0 | CGCMT 2015-P1 B CGCMT 2015-P1 C | | | 4 | 1FM | 8,852,293 | 103.9330 | 8,621,214 | 8,295,000 | 8,679,770 | | (54,924) | | | 4.485 | 3.590 | MON | 30,005 | 365,065 | 08/31/2016 | 09/15/2048 |
| 17325D-AF-0 | CITIGROUP COMMERCIAL MTGE TRUS SERIES 2016P5 CLASS AS | | | 4 | 1FM | 13,119,785 | 103.7750 | 14,009,676 | 13,500,000 | 13,186,727 | | 36,601 | | | 3.396 | 3.786 | MON | 38,205 | 458,460 | 02/20/2018 | 10/10/2049 |
| 17325D-AG-8 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 B | | | 4 | 1FM | 6,179,577 | 104.4220 | 6,265,302 | 6,000,000 | 6,128,630 | | (16,496) | | | 3.698 | 3.367 | MON | 18,490 | 221,880 | 09/30/2016 | 10/10/2049 |
| 17325D-AH-6 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P5 C | | | 4 | 1FM | 6,011,578 | 105.3660 | 6,321,968 | 6,000,000 | 6,000,432 | | (3,978) | | | 4.463 | 4.349 | MON | 21,597 | 262,818 | 09/30/2016 | 10/10/2049 |
| 17325G-AG-1 | CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 B | | | 4 | 1FM | 4,119,842 | 104.0950 | 4,163,788 | 4,000,000 | 4,086,612 | | (11,018) | | | 3.669 | 3.335 | MON | 12,230 | 146,760 | 11/03/2016 | 11/15/2049 |
| 17325G-AH-9 | CITIGROUP COMM MTGE TRUST CGCMT 2016-C3 C | | | 4 | 1FM | 6,868,943 | 102.1210 | 7,148,471 | 7,000,000 | 6,891,948 | | 7,294 | | | 4.266 | 4.406 | MON | 24,086 | 293,186 | 03/28/2017 | 11/15/2049 |
| 17325H-AA-2 | CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMMERCIAL MTGE | 0 | | 4 | 1FM | 1,589,692 | 89.2420 | 1,784,843 | 2,000,000 | 1,677,360 | | 34,091 | | | 3.250 | 6.040 | MON | 5,417 | 65,000 | 03/31/2017 | 04/14/2050 |
| 17325H-BS-2 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2017-P7 B | | | 4 | 1FM | 10,299,637 | 104.9720 | 10,497,191 | 10,000,000 | 10,228,676 | | (27,097) | | | 4.137 | 3.798 | MON | 34,475 | 413,700 | 03/31/2017 | 04/14/2050 |
| 17325H-BT-0 | CITIGROUP COMMERCIAL MTGE TRUS CITIGROUP COMM MTGE | 0 | | 4 | 1FM | 2,059,829 | 103.9800 | 2,079,596 | 2,000,000 | 2,047,755 | | (5,435) | | | 4.500 | 4.075 | MON | 7,240 | 88,226 | 03/31/2017 | 04/14/2050 |
| 17328C-AG-7 | Citigroup Commercial Mortgage SERIES 2019C7 CLASS B | | | 4 | 1FE | 7,209,544 | 102.5330 | 7,177,307 | 7,000,000 | 7,208,956 | | (588) | | | 3.667 | 3.336 | MON | 21,391 | | 12/12/2019 | 12/15/2072 |
| 17328H-BH-3 | Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B | | | 4 | 1FM | 8,239,410 | 102.0350 | 8,162,786 | 8,000,000 | 8,237,238 | | (2,172) | | | 3.491 | 3.164 | MON | 23,273 | 23,273 | 10/29/2019 | 11/10/2052 |
| 200474-BF-0 | COMM MTG TRUST COMM 2015-LC19 B | | | 4 | 1FM | 15,449,766 | 104.0330 | 15,604,896 | 15,000,000 | 15,252,195 | | (43,020) | | | 3.829 | 3.500 | MON | 47,863 | 574,350 | 01/26/2015 | 02/10/2048 |
| 20048E-BB-6 | COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 B | | | 4 | 1FM | 2,046,667 | 103.0670 | 2,185,012 | 2,120,000 | 2,090,589 | | 8,327 | | | 3.739 | 4.232 | MON | 6,606 | 79,267 | 11/28/2017 | 01/10/2046 |
| 20048E-BC-4 | COMMERCIAL MORTGAGE TRUST COMM 2013-LC6 C | | | 4 | 1FM | 19,444,973 | 103.6260 | 19,647,450 | 18,960,000 | 19,117,405 | | (54,257) | | | 4.242 | 3.945 | MON | 67,024 | 804,283 | 11/13/2015 | 01/10/2046 |
| 23305Y-AK-5 | DBUBS MORTGAGE TRUST 2011-LC3A B 144A | 0 | | 4 | 1FM | 33,750,392 | 103.5350 | 38,049,065 | 36,750,000 | 36,123,021 | | 344,768 | | | 5.512 | 6.585 | MON | 163,361 | 1,988,141 | 08/12/2011 | 08/10/2044 |
| 23305Y-AM-1 | DBUBS MORTGAGE TRUST DBUBS 2011-LC3A D | | | 4 | 2FM | 10,566,875 | 103.4870 | 10,348,677 | 10,000,000 | 10,173,189 | | (83,189) | | | 5.512 | 4.527 | MON | 44,452 | 540,991 | 06/17/2015 | 02/10/2022 |
| 23307C-AG-0 | DBWF MORTGAGE TRUST DBWF 2016-85T C | | | 4 | 1FM | 6,475,654 | 103.6390 | 6,736,531 | 6,500,000 | 6,480,319 | | 1,118 | | | 3.935 | 3.929 | MON | 20,627 | 250,964 | 12/09/2016 | 12/10/2036 |
| 23312V-AH-9 | DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 AM | | | 4 | 1FM | 7,209,600 | 100.9880 | 7,069,183 | 7,000,000 | 7,143,207 | | (20,223) | | | 3.041 | 2.706 | MON | 17,739 | 212,870 | 07/26/2016 | 09/10/2049 |
| 23312V-AJ-5 | DEUTSCHE BANK COMM MTGE TRST DBJPM 2016-C3 B | | | 4 | 1FM | 8,754,422 | 100.9430 | 8,580,130 | 8,500,000 | 8,676,457 | | (23,810) | | | 3.264 | 2.934 | MON | 23,120 | 277,440 | 07/26/2016 | 09/10/2049 |
| 23332U-CM-4 | DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A | 0 | | 2 | 1FM | 1,974,560 | 96.6890 | 1,975,033 | 2,042,660 | 1,974,854 | | 293 | | | 2.264 | 2.554 | MON | 1,670 | 7,662 | 11/12/2019 | 02/19/2045 |
| 29425A-AG-8 | CGCMT 2015-GC33 B CGCMT 2015-GC33 B | | | 4 | 1FM | 14,421,160 | 108.4910 | 15,188,729 | 14,000,000 | 14,219,738 | | (51,648) | | | 4.725 | 4.239 | MON | 53,343 | 648,635 | 09/15/2015 | 09/10/2058 |
| 29429E-AH-4 | CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 AS | | | 4 | 1FM | 5,150,000 | 102.0060 | 5,100,289 | 5,000,000 | 5,102,014 | | (14,487) | | | 3.075 | 2.739 | MON | 12,813 | 153,750 | 07/14/2016 | 07/10/2049 |
| 29429E-AJ-0 | CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 B | | | 4 | 1FM | 11,077,325 | 101.8520 | 10,954,207 | 10,755,000 | 10,978,226 | | (30,026) | | | 3.377 | 3.047 | MON | 30,266 | 363,196 | 07/14/2016 | 07/10/2049 |
| 29429E-AK-7 | CITIGROUP COMM MTGE TRUST CGCMT 2016-P4 C | | | 4 | 1FM | 9,779,190 | 102.4920 | 10,098,563 | 9,853,000 | 9,793,613 | | 3,652 | | | 4.131 | 4.146 | MON | 32,624 | 398,026 | 07/14/2016 | 07/10/2049 |
| 30261Q-AM-5 | FREMF MTGE TRUST FREMF 2013-K26 C | | | 4 | 1FM | 9,646,484 | 102.2990 | 10,229,916 | 10,000,000 | 9,799,191 | | 44,265 | | | 3.721 | 4.219 | MON | 29,979 | 364,903 | 05/23/2016 | 12/25/2045 |
| 30262S-AR-9 | FREMF 2015-K42-B FREMF 2015-K42 B | | | 4 | 1FM | 15,265,559 | 104.0750 | 15,454,073 | 14,849,000 | 15,042,715 | | (47,767) | | | 3.983 | 3.548 | MON | 47,653 | 579,997 | 01/16/2015 | 01/25/2048 |
| 30262S-AS-7 | FREMF 2015-K42-B FREMF 2015-K42 C | | | 4 | 1FM | 4,798,840 | 102.0840 | 5,104,202 | 5,000,000 | 4,864,984 | | 15,028 | | | 3.983 | 5.035 | MON | 16,046 | 195,298 | 01/16/2015 | 01/25/2048 |
| 30287E-AG-5 | FREMF MORTGAGE TRUST SERIES 2014K41 CLASS C | | | 4 | 1FM | 6,928,906 | 102.9340 | 7,205,372 | 7,000,000 | 6,931,636 | | 1,421 | | | 3.963 | 3.927 | MON | 22,356 | 272,068 | 01/24/2018 | 11/25/2047 |
| 30290T-AQ-5 | FREMF MORTGAGE TRUST FREMF 2012-K21 C | | | 4 | 1FM | 9,975,000 | 102.9090 | 10,290,940 | 10,000,000 | 9,956,781 | | (4,864) | | | 4.068 | 3.986 | MON | 32,794 | 399,086 | 05/04/2016 | 07/25/2045 |
| 30290X-AQ-6 | FREMF MTGE TRUST FREMF 2013-K24 C | | | 4 | 1FM | 9,696,875 | 101.9970 | 10,199,745 | 10,000,000 | 9,832,657 | | 38,953 | | | 3.622 | 4.045 | MON | 29,178 | 355,166 | 05/09/2016 | 11/25/2045 |
| 30291K-AQ-3 | FREMF MTGE TRUST FREMF 2013-K30 C | | | 4 | 1FM | 9,404,688 | 102.3830 | 10,238,348 | 10,000,000 | 9,667,418 | | 76,789 | | | 3.667 | 4.582 | MON | 29,634 | 360,358 | 05/23/2016 | 06/25/2045 |
| 35563B-AL-4 | FREMF MTGE TRUST FREMF 2014-K37 C | | | 4 | 1FM | 15,060,993 | 105.2830 | 15,702,976 | 14,915,000 | 14,984,129 | | (23,961) | | | 4.715 | 4.474 | MON | 56,667 | 689,637 | 06/20/2016 | 01/25/2047 |
| 36192C-AN-5 | GS MORTGAGE SECURITIES TRUST GSMS 2013-GC10 C | | | 4 | 2FM | 11,563,137 | 103.1960 | 11,708,603 | 11,346,000 | 11,441,125 | | (32,782) | | | 4.285 | 3.985 | MON | 40,515 | 486,176 | 11/12/2015 | 02/10/2046 |
| 36192H-AA-2 | GS MORTGAGE SECURITIES TRUST GSMS 2012-ALOH A | | | 4 | 1FM | 13,885,859 | 102.2390 | 14,313,439 | 14,000,000 | 13,957,685 | | 12,362 | | | 3.551 | 3.677 | MON | 41,428 | 497,140 | 08/06/2013 | 04/10/2034 |
| 36192K-AY-3 | GSMS 2012-GCJ7 C GSMS 2012-GCJ7 C | | | 4 | 1FM | 15,755,310 | 104.9500 | 14,980,532 | 14,274,000 | 14,806,813 | | (232,726) | | | 5.875 | 3.972 | MON | 67,631 | 823,323 | 11/06/2015 | 05/10/2045 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 36192P-AD-8 | GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 B | | | 4 | 1FM | 7,721,250 | 102.5040 | 8,200,334 | 8,000,000 | 7,892,709 | | 32,175 | | | 3.747 | 4.248 | MON | 24,980 | 299,760 | 02/05/2014 | 11/10/2045 |
| 36192P-AG-1 | GS MORTGAGE SECURITIES TRUST GSMS 2012-GCJ9 C | | | 4 | 1FM | 15,373,878 | 103.2310 | 15,484,692 | 15,000,000 | 15,112,383 | | (41,695) | | | 4.448 | 4.182 | MON | 55,600 | 667,200 | 11/16/2012 | 11/10/2045 |
| 36192Q-AA-2 | GS MTG SECURITIES TRUST GSMS 2012-TMSQ A | | | 4 | 1FM | 14,336,475 | 101.5140 | 15,754,977 | 15,520,000 | 15,100,774 | | 131,981 | | | 3.007 | 4.014 | MON | 38,891 | 466,686 | 08/12/2013 | 12/10/2030 |
| 36192Q-AG-9 | GS MTG SECURITIES TRUST GSMS 2012-TMSQ B | | | 4 | 1FM | 3,922,188 | 101.2150 | 4,048,596 | 4,000,000 | 3,961,871 | | 10,963 | | | 3.409 | 3.750 | MON | 11,363 | 136,360 | 03/04/2016 | 12/10/2022 |
| 36192Q-AJ-3 | GS MTG SECURITIES TRUST GSMS 2012-TMSQ C | | | 4 | 1FM | 4,035,281 | 100.9850 | 4,140,384 | 4,100,000 | 4,068,589 | | 8,449 | | | 3.573 | 3.781 | MON | 11,815 | 143,747 | 12/09/2015 | 12/10/2030 |
| 36192Q-AL-8 | GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D | | | 4 | 1FM | 5,802,656 | 100.9930 | 6,059,580 | 6,000,000 | 5,815,242 | | 12,586 | | | 3.573 | 4.088 | MON | 17,290 | 158,280 | 03/08/2019 | 12/10/2030 |
| 36198F-AP-7 | GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 B | | | 4 | 1FM | 10,175,727 | 107.3330 | 10,733,262 | 10,000,000 | 10,077,964 | | (16,873) | | | 4.904 | 4.662 | MON | 39,510 | 481,365 | 08/15/2013 | 08/10/2046 |
| 36198F-AT-9 | GS MORTGAGE SECURITIES TRUST GSMS 2013-GC14 C | | | 4 | 1FM | 38,119,168 | 105.2550 | 42,101,872 | 40,000,000 | 39,217,737 | | 201,174 | | | 4.904 | 5.512 | MON | 158,041 | 1,925,460 | 08/15/2013 | 08/10/2046 |
| 36248E-AG-0 | GS MTGE SEC TRUST GSMS 2010-C2 D | | | 4 | 1FM | 5,214,844 | 102.3040 | 5,115,183 | 5,000,000 | 5,025,170 | | (54,513) | | | 5.352 | 4.147 | MON | 21,582 | 262,624 | 05/04/2016 | 12/10/2043 |
| 36248F-AQ-5 | GS MORTGAGE SECURITIES TRUST GSMS 2011-GC3 D | | | 4 | 1FM | 9,095,947 | 103.4370 | 8,692,830 | 8,404,000 | 8,548,936 | | (121,964) | | | 5.824 | 4.207 | MON | 39,474 | 480,304 | 06/11/2015 | 03/10/2044 |
| 36248G-AH-3 | GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 AS | | | 4 | 1FM | 17,903,250 | 107.7200 | 18,723,859 | 17,382,000 | 17,595,891 | | (55,897) | | | 4.649 | 4.301 | MON | 67,341 | 808,089 | 11/14/2013 | 11/10/2046 |
| 36248G-AJ-9 | GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 B | | | 4 | 1FM | 17,547,697 | 108.8170 | 17,307,333 | 15,905,000 | 16,731,926 | | (186,127) | | | 5.161 | 3.796 | MON | 68,405 | 820,857 | 09/09/2015 | 03/10/2024 |
| 36248G-AL-4 | GS MORTGAGE SECURITIES TRUST GSMS 2013-GC16 C | | | 4 | 1FM | 13,203,895 | 107.4520 | 12,943,653 | 12,046,000 | 12,600,188 | | (121,924) | | | 5.488 | 4.193 | MON | 53,310 | 648,611 | 07/30/2014 | 11/10/2046 |
| 36250G-AT-2 | GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 AS | | | 2 | 1FM | 10,299,451 | 105.3570 | 10,535,651 | 10,000,000 | 10,169,862 | | (29,990) | | | 3.777 | 3.435 | MON | 31,475 | 377,700 | 05/15/2015 | 05/01/2050 |
| 36250G-AU-9 | GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 B | | | 2 | 1FM | 20,598,682 | 104.7400 | 20,948,064 | 20,000,000 | 20,354,473 | | (57,523) | | | 4.146 | 3.742 | MON | 66,801 | 813,602 | 05/15/2015 | 05/10/2050 |
| 36250G-AW-5 | GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 C | | | 2 | 1FM | 14,573,507 | 103.4670 | 15,520,119 | 15,000,000 | 14,734,267 | | 38,267 | | | 4.190 | 4.498 | MON | 50,651 | 616,801 | 09/29/2015 | 05/10/2050 |
| 36250H-AK-9 | GS MORTGAGE SECURITIES TRUST GSMS 2014-GC26 B | | | 4 | 1FM | 14,419,481 | 104.1090 | 14,575,236 | 14,000,000 | 14,230,709 | | (40,346) | | | 4.215 | 4.018 | MON | 49,175 | 590,100 | 11/21/2014 | 11/10/2047 |
| 36250S-AL-3 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS C | | | 4 | 1FM | 5,024,964 | 109.5050 | 5,475,250 | 5,000,000 | 5,024,287 | | (636) | | | 4.559 | 4.485 | MON | 18,383 | 223,692 | 07/18/2018 | 07/10/2051 |
| 36250W-AJ-9 | GSMS 2015-590M GSMS 2015-590M C | | | 4 | 1FM | 20,003,200 | 102.8880 | 20,577,540 | 20,000,000 | 19,994,347 | | (3,679) | | | 3.932 | 3.878 | MON | 63,423 | 771,651 | 10/23/2015 | 10/10/2035 |
| 36251F-BB-1 | GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 B | | | 4 | 1FM | 14,419,339 | 104.0250 | 14,563,564 | 14,000,000 | 14,234,277 | | (40,898) | | | 3.980 | 3.645 | MON | 46,433 | 557,200 | 02/13/2015 | 02/10/2048 |
| 36251F-BD-7 | GS MORTGAGE SECURITIES TRUST GSMS 2015-GC28 C | | | 4 | 1FM | 13,321,747 | 103.3980 | 13,741,631 | 13,290,000 | 13,302,013 | | (4,093) | | | 4.459 | 4.401 | MON | 47,797 | 582,428 | 10/22/2015 | 02/10/2048 |
| 36251P-AJ-3 | GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 B | | | 4 | 2FM | 10,299,425 | 103.2100 | 10,321,005 | 10,000,000 | 10,213,805 | | (27,231) | | | 3.395 | 3.070 | MON | 28,292 | 339,500 | 09/22/2016 | 10/10/2049 |
| 36251P-AL-8 | GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C | | | 4 | 3FM | 7,408,605 | 102.2980 | 7,416,580 | 7,250,000 | 7,359,185 | | (16,253) | | | 4.118 | 3.799 | MON | 24,130 | 293,301 | 09/23/2016 | 10/10/2049 |
| 36251P-AL-8 | GS MORTGAGE SECURITIES TRST GSMS 2016-GS3 C | 0 | | 4 | 3FM | 2,042,826 | 102.2980 | 2,045,953 | 2,000,000 | 2,029,462 | | (4,398) | | | 4.118 | 3.799 | MON | 6,657 | 80,911 | 09/22/2016 | 10/10/2049 |
| 36251P-AM-6 | GS MORTGAGE SECURITIES TRST GS MORTGAGE SEC TRUST | 0 | | 4 | 4FM | 711,815 | 88.2880 | 882,880 | 1,000,000 | 786,186 | | 24,571 | | | 2.620 | 6.655 | MON | 2,183 | 26,200 | 09/22/2016 | 10/10/2049 |
| 36251X-AV-9 | GS MORTGAGE SEC TRUST GSMS 2016-GS4 AS | | | 4 | 1FM | 7,209,910 | 105.4650 | 7,382,575 | 7,000,000 | 7,151,016 | | (19,740) | | | 3.645 | 3.307 | MON | 21,263 | 255,150 | 11/16/2016 | 11/10/2049 |
| 36251X-AW-7 | GS MORTGAGE SEC TRUST GSMS 2016-GS4 B | | | 4 | 1FM | 2,071,169 | 105.3700 | 2,118,984 | 2,011,000 | 2,058,096 | | (4,520) | | | 3.819 | 3.472 | MON | 6,198 | 75,418 | 11/16/2016 | 11/10/2049 |
| 36251X-AY-3 | GS MORTGAGE SEC TRUST GSMS 2016-GS4 C | | | 4 | 1FM | 5,838,329 | 103.6490 | 6,218,937 | 6,000,000 | 5,892,630 | | 18,383 | | | 3.920 | 4.284 | MON | 18,998 | 231,077 | 01/23/2017 | 11/10/2049 |
| 36251X-BK-2 | GS MORTGAGE SEC TRUST GSMS 2016-GS4 | 0 | | 4 | 1FM | 7,843,220 | 100.5600 | 8,163,863 | 8,118,400 | 7,972,801 | | 60,749 | | | 3.557 | 4.396 | MON | 24,066 | 288,795 | 11/29/2016 | 10/10/2031 |
| 36252C-AJ-1 | GS MTGE SEC TRUST GSMS 2017-485L C | | | 4 | 1FM | 6,701,113 | 104.7360 | 6,859,153 | 6,549,000 | 6,654,318 | | (16,439) | | | 4.115 | 3.746 | MON | 21,731 | 264,390 | 02/03/2017 | 02/10/2037 |
| 36252H-AK-7 | GSMS 2017-GS5 C GS MORTGAGE SEC TRUST | 0 | | 4 | 1FM | 1,972,891 | 104.0340 | 2,080,688 | 2,000,000 | 1,976,640 | | 2,446 | | | 4.299 | 4.514 | MON | 7,165 | 85,980 | 06/08/2018 | 03/10/2027 |
| 36252R-BC-2 | GS MORTGAGE SECURITIES TRUST GSMS 2014-GC18 B | | | 4 | 1FM | 3,018,363 | 104.4240 | 2,872,702 | 2,751,000 | 2,893,381 | | (29,122) | | | 4.885 | 3.641 | MON | 11,199 | 134,386 | 06/02/2015 | 01/10/2047 |
| 36252S-BB-2 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS C | | | 4 | 1FM | 6,179,904 | 109.7780 | 6,586,681 | 6,000,000 | 6,171,067 | | (8,837) | | | 4.761 | 4.421 | MON | 23,805 | 238,050 | 02/13/2019 | 02/10/2052 |
| 36252T-AY-1 | GS MTGE SECURITIES TRUST GSMS 2016-GS2 C | | | 4 | 1FM | 8,474,372 | 108.0550 | 8,914,568 | 8,250,000 | 8,433,957 | | (12,812) | | | 4.678 | 4.381 | MON | 31,124 | 378,723 | 05/17/2016 | 05/10/2049 |
| 36253B-AZ-6 | GS MORTGAGE SECURITIES TRUST GSMS 2014-GC22 B | | | 4 | 1FM | 22,835,423 | 105.7110 | 23,404,391 | 22,140,000 | 22,508,505 | | (79,658) | | | 4.391 | 3.986 | MON | 81,014 | 972,167 | 07/22/2014 | 06/10/2047 |
| 36253G-AJ-1 | GS MORTGAGE SECURITIES TRUST GSMS 2014-GC24 AS | | | 4 | 1FM | 8,239,784 | 106.2530 | 8,500,277 | 8,000,000 | 8,120,329 | | (24,595) | | | 4.162 | 3.817 | MON | 27,747 | 332,960 | 09/15/2014 | 09/10/2047 |
| 36253P-AJ-1 | GS MTGE SECURITIES TRUST GS MTGE SECURITIES TRUST | | | 4 | 2FM | 10,299,795 | 105.7540 | 10,575,443 | 10,000,000 | 10,235,224 | | (26,233) | | | 4.322 | 3.989 | MON | 36,017 | 432,200 | 05/19/2017 | 05/10/2050 |
| 36254C-BA-7 | GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST | 0 | | 4 | 1FM | 1,029,923 | 104.9000 | 1,048,999 | 1,000,000 | 1,023,505 | | (2,793) | | | 3.884 | 3.539 | MON | 3,237 | 38,840 | 08/11/2017 | 08/10/2050 |
| 36254C-BB-5 | GS MORTGAGE SECURITIES TRUST GS MTGE SECURITIES TRUST | 0 | | 4 | 1FM | 2,059,886 | 104.6750 | 2,093,500 | 2,000,000 | 2,047,360 | | (5,561) | | | 4.236 | 3.888 | MON | 7,060 | 84,720 | 08/11/2017 | 08/10/2050 |
| 36254K-AT-9 | GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS B | | | 4 | 1FM | 3,531,172 | 106.2940 | 3,720,290 | 3,500,000 | 3,525,993 | | (2,934) | | | 3.953 | 3.866 | MON | 11,530 | 138,355 | 03/14/2018 | 11/10/2050 |
| 36254K-AU-6 | GS MORTGAGE SECURITIES TRUST SERIES 2017GS8 CLASS C | | | 4 | 1FM | 9,131,086 | 105.9660 | 9,536,936 | 9,000,000 | 9,105,443 | | (13,013) | | | 4.481 | 4.244 | MON | 32,525 | 395,749 | 03/16/2018 | 11/10/2050 |
| 36255N-AY-1 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS B | | | 4 | 1FM | 8,239,546 | 108.9460 | 8,715,702 | 8,000,000 | 8,229,556 | | (5,723) | | | 4.321 | 4.118 | MON | 28,807 | 345,680 | 03/15/2018 | 03/10/2051 |
| 36255N-AZ-8 | GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS C | | | 4 | 1FM | 12,593,660 | 108.0270 | 13,503,364 | 12,500,000 | 12,589,484 | | (2,375) | | | 4.509 | 4.335 | MON | 45,452 | 553,051 | 03/15/2018 | 03/10/2051 |
| 36256Q-AG-2 | GS MORTGAGE SECURITIES TRUST SERIES 2019BOCA CLASS D | 0 | | 4 | 1FM | 1,000,000 | 99.9700 | 999,704 | 1,000,000 | 1,000,000 | | | | | 3.740 | 4.265 | MON | 1,662 | 19,523 | 06/11/2019 | 06/15/2038 |
| 36257U-AR-8 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS B | | | 4 | 1FM | 6,179,994 | 101.8740 | 6,112,440 | 6,000,000 | 6,176,047 | | (3,947) | | | 3.363 | 3.038 | MON | 16,815 | 50,444 | 09/16/2019 | 09/01/2052 |
| 36257X-AN-1 | GS MORTGAGE SECURITIES TRUST SERIES 2019SOHO CLASS E | 0 | | 4 | 3FE | 996,443 | 99.9130 | 999,133 | 1,000,000 | 997,124 | | 681 | | | 3.614 | 4.343 | MON | 1,606 | 20,014 | 06/04/2019 | 06/15/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 43300L-AN-0 | HILTON USA TRUST HILTON USA TRUST | 0 | | 4 | 1FM | 20,190,875 | 102.2100 | 25,552,595 | 25,000,000 | 21,161,879 | | 390,670 | | | 4.333 | 7.028 | MON | 87,365 | 1,062,936 | 11/22/2016 | 11/22/2046 |
| 44421G-AG-8 | HUDSON YARDS SERIES 201930HY CLASS C | | | 4 | 1FM | 7,187,682 | 102.3950 | 7,167,654 | 7,000,000 | 7,179,335 | | (8,347) | | | 3.558 | 3.191 | MON | 20,085 | 102,433 | 06/24/2019 | 06/10/2037 |
| 44421L-AE-2 | HUDSON YARDS HY 2016-10HY B | | | 4 | 1FM | 5,412,922 | 100.5530 | 5,279,014 | 5,250,000 | 5,361,599 | | (16,144) | | | 3.076 | 2.670 | MON | 13,023 | 158,444 | 08/08/2016 | 08/10/2038 |
| 44421L-AG-7 | HUDSON YARDS HY 2016-10HY C | | | 4 | 1FM | 10,050,153 | 99.1930 | 9,919,311 | 10,000,000 | 10,032,642 | | (6,102) | | | 3.076 | 2.970 | MON | 24,805 | 301,798 | 08/08/2016 | 08/10/2038 |
| 44422P-BC-5 | HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 B7 | | | 4 | 1FM | 8,413,032 | 100.3830 | 8,199,248 | 8,168,000 | 8,280,108 | | (34,503) | | | 4.666 | 4.211 | MON | 31,760 | 381,119 | 11/05/2015 | 08/05/2034 |
| 44422P-BE-1 | HUDSONS BAY SIMON JV TRUST HBCT 2015-HB7 C7 | | | 4 | 1FM | 41,191,193 | 99.0570 | 39,951,766 | 40,332,000 | 40,727,302 | | (125,231) | | | 5.331 | 4.925 | MON | 173,394 | 2,109,627 | 11/05/2015 | 08/05/2034 |
| 44422P-BN-1 | HUDSONS BAY SIMON JV TRUST HBCT 2015-HB10 A10 | | | 4 | 1FM | 20,460,781 | 103.9100 | 20,262,493 | 19,500,000 | 20,177,856 | | (99,471) | | | 4.155 | 3.537 | MON | 67,511 | 810,128 | 05/03/2017 | 08/05/2034 |
| 46361T-AJ-1 | IRVINE CORE OFFICE TRUST ICOT 2013-IRV C | | | 4 | 1FM | 13,224,552 | 100.9400 | 13,849,035 | 13,720,000 | 13,527,063 | | 50,148 | | | 3.279 | 3.674 | MON | 25,395 | 441,404 | 05/28/2013 | 05/15/2048 |
| 46590L-BA-9 | JPMDB COMM MTGE JPMDB COMM MTGE | 0 | | 4 | 1FM | 1,458,995 | 101.9890 | 1,529,834 | 1,500,000 | 1,466,839 | | 2,990 | | | 4.705 | 5.004 | MON | 5,692 | 69,447 | 03/17/2017 | 02/15/2027 |
| 46590M-AV-2 | JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 AS | | | 2 | 1FM | 10,608,949 | 101.0340 | 10,406,484 | 10,300,000 | 10,504,256 | | (31,593) | | | 3.056 | 2.703 | MON | 26,227 | 314,727 | 07/08/2016 | 08/15/2049 |
| 46590M-AW-0 | JP MORGAN CHASE COMM MTGE JPMCC 2016-JP2 B | | | 2 | 1FM | 5,767,994 | 101.9380 | 5,708,516 | 5,600,000 | 5,710,998 | | (17,280) | | | 3.460 | 3.100 | MON | 16,144 | 193,732 | 07/08/2016 | 08/15/2049 |
| 46590R-AK-5 | JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 B | | | 4 | 1FM | 5,149,965 | 101.6860 | 5,084,302 | 5,000,000 | 5,105,825 | | (14,037) | | | 3.397 | 3.062 | MON | 14,154 | 169,850 | 09/22/2016 | 08/15/2049 |
| 46590R-AL-3 | JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C | | | 4 | 1FM | 7,642,277 | 99.1720 | 7,933,726 | 8,000,000 | 7,707,140 | | 30,577 | | | 3.601 | 4.099 | MON | 23,070 | 281,448 | 03/12/2018 | 08/15/2049 |
| 46590R-AL-3 | JP MORGAN CHASE COMM MTGE JPMCC 2016-JP3 C | 0 | | 4 | 1FM | 1,915,547 | 99.1720 | 1,983,432 | 2,000,000 | 1,929,377 | | 7,372 | | | 3.601 | 4.099 | MON | 5,768 | 70,362 | 01/26/2018 | 08/15/2049 |
| 46590W-AJ-7 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2018BCON CLASS D | | | 4 | 2FE | 4,471,191 | 101.6890 | 4,575,999 | 4,500,000 | 4,479,285 | | 4,386 | | | 3.881 | 3.966 | MON | 14,084 | 171,354 | 01/26/2018 | 01/05/2031 |
| 46591A-BF-1 | JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS B | | | 4 | 1FM | 4,634,993 | 109.3460 | 4,920,592 | 4,500,000 | 4,616,525 | | (12,091) | | | 4.522 | 4.294 | MON | 16,956 | 203,472 | 05/23/2018 | 06/15/2051 |
| 46591A-BG-9 | JPMDB COMMERCIAL MORTGAGE SECU SERIES 2018C8 CLASS C | | | 4 | 2FM | 5,041,195 | 108.1800 | 5,409,020 | 5,000,000 | 5,035,302 | | (3,949) | | | 4.903 | 4.747 | MON | 19,769 | 240,545 | 05/23/2018 | 06/15/2051 |
| 46591E-AW-7 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B | | | 4 | 1FM | 5,664,967 | 103.3660 | 5,685,130 | 5,500,000 | 5,657,906 | | (7,061) | | | 3.871 | 3.535 | MON | 17,742 | 106,452 | 06/12/2019 | 06/13/2052 |
| 46591E-AX-5 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C | | | 4 | 1FM | 5,452,149 | 98.8780 | 5,438,290 | 5,500,000 | 5,453,790 | | 1,641 | | | 3.750 | 3.868 | MON | 17,188 | 103,125 | 06/12/2019 | 06/13/2052 |
| 46636D-AY-2 | JPMCC 2011-C4 E JPMCC 2011-C4 E | | | 4 | 1FM | 5,399,609 | 103.6230 | 5,181,174 | 5,000,000 | 5,098,556 | | (72,418) | | | 5.718 | 4.092 | MON | 23,056 | 280,597 | 06/25/2015 | 07/15/2046 |
| 46639E-AK-7 | JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 B | | | 4 | 1FM | 4,865,625 | 103.5080 | 5,175,423 | 5,000,000 | 4,945,020 | | 14,817 | | | 3.812 | 4.191 | MON | 15,883 | 190,595 | 01/27/2014 | 12/15/2022 |
| 46639E-AL-5 | JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 C | | | 4 | 1FM | 17,310,320 | 103.7970 | 17,126,439 | 16,500,000 | 16,775,313 | | (97,459) | | | 4.565 | 3.793 | MON | 60,743 | 735,433 | 04/27/2016 | 12/15/2047 |
| 46639E-AN-1 | JP MORGAN CHASE COMM MTG SE JPMCC 2012-LC9 D | | | 4 | 1FM | 4,331,602 | 102.0480 | 4,516,641 | 4,426,000 | 4,372,742 | | 12,682 | | | 4.565 | 4.828 | MON | 16,294 | 197,274 | 05/24/2016 | 12/15/2047 |
| 46639J-AK-6 | JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 C | | | 4 | 1FM | 21,943,367 | 103.3910 | 22,571,219 | 21,831,000 | 21,870,856 | | (27,259) | | | 4.250 | 4.092 | MON | 74,826 | 911,054 | 09/10/2015 | 02/15/2023 |
| 46639J-AL-4 | JP MORGAN CHASE COMM MTG SE JPMCC 2013-C10 D | | | 4 | 2FM | 6,625,183 | 100.3800 | 7,065,777 | 7,039,000 | 6,827,117 | | 51,139 | | | 4.250 | 5.142 | MON | 24,126 | 293,752 | 09/21/2015 | 12/15/2047 |
| 46639N-AW-1 | JPMBB JPMBB 2013-C12 C | | | 4 | 1FM | 1,533,548 | 103.6980 | 1,507,472 | 1,453,708 | 1,498,213 | | (11,273) | | | 4.237 | 3.282 | MON | 4,967 | 60,429 | 09/09/2016 | 07/15/2045 |
| 46640J-AX-5 | JP MORGAN CHASE COMM MTGE JPMCC 2013-C13 C | | | 4 | 1FM | 8,273,776 | 103.8900 | 8,851,448 | 8,520,000 | 8,379,935 | | 30,997 | | | 4.201 | 4.552 | MON | 28,864 | 348,183 | 05/18/2016 | 01/15/2046 |
| 46640L-AK-8 | JPMBB COMMERCIAL MTG SECS JPMBB 2013-C14 C | | | 4 | 2FM | 16,245,214 | 104.5350 | 16,470,468 | 15,756,000 | 16,021,211 | | (65,008) | | | 4.859 | 4.257 | MON | 61,736 | 740,071 | 01/25/2016 | 08/15/2046 |
| 46641B-AK-9 | JP MORGAN CHASE COMMERCIAL MTG JPMCC 2013-C16 C | | | 4 | 1FM | 10,164,824 | 107.4850 | 9,942,387 | 9,250,000 | 9,702,074 | | (102,388) | | | 5.195 | 3.833 | MON | 38,752 | 471,504 | 04/01/2015 | 12/15/2046 |
| 46641J-BC-9 | JP MORGAN CHASE COMMERCIAL MTG JPMBB 2014-C18 C | | | 2 | 1FM | 13,408,726 | 104.9650 | 13,232,911 | 12,607,000 | 13,024,816 | | (81,484) | | | 4.970 | 4.122 | MON | 50,535 | 615,475 | 10/09/2014 | 02/15/2047 |
| 46642N-BH-8 | JPMBB COMMERCIAL MORTGAGE SEC JPMBB 2014-C22 AS | | | 2 | 1FM | 15,884,614 | 105.4500 | 16,262,507 | 15,422,000 | 15,647,052 | | (44,235) | | | 4.110 | 3.618 | MON | 52,814 | 633,767 | 08/06/2014 | 09/15/2047 |
| 46643P-BK-5 | JPMBB 2014-C25 JPMBB 2014-C25 B | | | 4 | 1FM | 11,329,934 | 105.8990 | 11,648,852 | 11,000,000 | 11,175,626 | | (32,749) | | | 4.347 | 4.006 | MON | 39,849 | 478,192 | 11/04/2014 | 04/15/2025 |
| 46644K-AA-8 | JPMORGAN CHASE COMM MTGE JPMCC 2015-FRR2 AK36 | | | 4 | 2FE | 7,222,500 | 95.2310 | 8,570,796 | 9,000,000 | 7,795,139 | | 210,512 | | | 2.205 | 5.370 | MON | 16,539 | 200,112 | 01/27/2017 | 12/27/2046 |
| 46644R-BD-6 | JPMBB 2015-C29 AS JPMBB 2015-C29 AS | | | 2 | 1FM | 8,231,728 | 105.4420 | 8,426,961 | 7,992,000 | 8,131,045 | | (23,767) | | | 3.917 | 3.573 | MON | 26,085 | 313,015 | 06/04/2015 | 05/15/2048 |
| 46645U-AY-3 | JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 B | | | 4 | 1FM | 9,784,962 | 105.6830 | 10,039,888 | 9,500,000 | 9,708,962 | | (26,065) | | | 4.053 | 3.714 | MON | 32,083 | 384,997 | 12/05/2016 | 12/15/2049 |
| 46645U-AZ-0 | JPMORGAN CHASE COMM MTGE JPMCC 2016-JP4 C | | | 4 | 1FM | 6,727,305 | 98.9390 | 7,420,439 | 7,500,000 | 6,900,329 | | 59,382 | | | 3.576 | 4.756 | MON | 21,494 | 262,334 | 12/05/2016 | 12/15/2049 |
| 46646R-AP-8 | JPMDB COMM MTGE SEC JPMDB 2016-C4 B | | | 4 | 1FM | 6,179,994 | 103.1670 | 6,190,012 | 6,000,000 | 6,129,828 | | (16,699) | | | 3.638 | 3.301 | MON | 18,190 | 218,280 | 10/31/2016 | 12/15/2049 |
| 46648K-BA-3 | JPMDB COMMERCIAL MTGE SEC JPMDB COMMERCIAL MTGE SEC | 0 | | 4 | 1FM | 1,021,760 | 103.9870 | 1,039,874 | 1,000,000 | 1,017,179 | | (2,261) | | | 4.324 | 3.982 | MON | 3,487 | 42,428 | 10/13/2017 | 10/15/2027 |
| 50184B-AC-2 | LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP A2 | | | 4 | 1FM | 13,367,956 | 107.8800 | 14,069,714 | 13,042,000 | 13,234,085 | | (21,950) | | | 3.985 | 3.782 | MON | 43,311 | 519,737 | 03/08/2013 | 02/15/2028 |
| 50184B-AJ-7 | LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP B | | | 4 | 1FM | 16,194,322 | 107.2350 | 16,839,089 | 15,703,000 | 16,006,899 | | (33,755) | | | 4.336 | 4.066 | MON | 56,741 | 680,898 | 10/29/2015 | 02/15/2036 |
| 50184B-AL-2 | LADDER CAPITAL COMMERCIAL MORT LCCM 2013-GCP C | | | 4 | 1FM | 1,236,000 | 106.0670 | 1,272,802 | 1,200,000 | 1,337,282 | | 21,538 | | | 4.407 | 3.644 | MON | 4,407 | 52,884 | 12/09/2014 | 02/15/2036 |
| 553514-AJ-9 | MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV B | | | 4 | 1FM | 7,841,876 | 101.0560 | 7,617,611 | 7,538,000 | 7,626,297 | | (33,590) | | | 4.088 | 3.613 | MON | 25,679 | 308,153 | 11/06/2012 | 10/15/2030 |
| 553514-AL-4 | MORGAN STANLEY BAML TRUST MSBAM 2012-CKSV C | | | 4 | 3FM | 28,196,694 | 99.8600 | 27,839,872 | 27,879,000 | 27,942,744 | | (41,380) | | | 4.428 | 4.225 | MON | 99,556 | 1,211,477 | 10/10/2012 | 10/15/2030 |
| 55352N-AJ-6 | MSCG TRUST MSCCG 2015-ALDR B | | | 4 | 1FM | 11,803,586 | 99.7630 | 11,772,071 | 11,800,000 | 11,798,379 | | (1,785) | | | 3.577 | 3.528 | MON | 34,041 | 414,165 | 05/19/2015 | 06/07/2035 |
| 55352N-AL-1 | MSCG TRUST MSCCG 2015-ALDR C | | | 4 | 1FM | 14,917,385 | 98.1250 | 14,816,938 | 15,100,000 | 14,988,065 | | 15,677 | | | 3.577 | 3.678 | MON | 43,560 | 529,990 | 05/19/2015 | 06/07/2035 |
| 55352N-AN-7 | MSCG TRUST MSCCG 2015-ALDR D | | | 4 | 1FM | 2,867,157 | 93.3060 | 2,799,187 | 3,000,000 | 2,920,454 | | 12,317 | | | 3.577 | 4.078 | MON | 8,654 | 105,296 | 05/19/2015 | 06/07/2035 |
| 556227-AE-6 | MAD MAD 2015-11MD B | | | 4 | 1FM | 7,981,038 | 104.1730 | 8,333,815 | 8,000,000 | 7,985,677 | | 703 | | | 3.673 | 3.654 | MON | 23,699 | 288,334 | 09/15/2015 | 09/10/2033 |
| 556227-AG-1 | MAD MAD 2015-11MD C | | | 4 | 1FM | 26,173,200 | 103.3780 | 27,912,074 | 27,000,000 | 26,517,680 | | 84,770 | | | 3.673 | 4.036 | MON | 79,983 | 973,126 | 09/15/2015 | 09/10/2033 |
| 61690F-AQ-6 | MORGAN STANLEY BAML TRUST MSBAM 2015-C22 B | | | 4 | 1FM | 20,598,340 | 104.4120 | 20,882,440 | 20,000,000 | 20,343,018 | | (58,005) | | | 3.883 | 3.548 | MON | 64,717 | 776,600 | 04/10/2015 | 05/15/2046 |
| 61690F-AS-2 | MORGAN STANLEY BAML TRUST MSBAM 2015-C22 C | | | 4 | 1FM | 8,865,917 | 104.0440 | 9,066,391 | 8,714,000 | 8,793,696 | | (16,050) | | | 4.376 | 4.099 | MON | 30,756 | 374,267 | 04/10/2015 | 05/15/2046 |
| 61690G-AJ-0 | MORGAN STANLEY BAML TRUST MSBAM 2014-C14 B | | | 4 | 1FM | 15,449,193 | 107.2330 | 16,084,913 | 15,000,000 | 15,224,340 | | (47,448) | | | 4.909 | 4.472 | MON | 59,307 | 721,738 | 01/30/2014 | 02/15/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61690K-AK-8 | MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C | | | 2 | 2FM | 25,154,570 | 103.1030 | 25,590,229 | 24,820,000 | 24,886,759 | | (37,335) | | | 4.260 | 4.072 | MON | 85,268 | 1,036,524 | 09/09/2015 | 02/15/2046 |
| 61690K-AL-6 | MORGAN STANLEY BAML TRUST MSBAM 2013-C7 D | | | 2 | 5FM | 3,683,750 | 97.0780 | 3,883,129 | 4,000,000 | 3,809,727 | | 47,033 | | | 4.376 | 5.741 | MON | 14,128 | 171,687 | 03/01/2017 | 02/15/2046 |
| 61690Q-AG-4 | MSBAM 2015-C AS MSBAM 2015-C23 AS | | | 4 | 1FM | 21,114,559 | 106.4610 | 21,824,544 | 20,500,000 | 20,853,988 | | (61,177) | | | 4.004 | 3.659 | MON | 68,402 | 820,820 | 06/05/2015 | 07/15/2050 |
| 61690Y-BY-7 | MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 B | | | 4 | 1FM | 3,604,702 | 102.7190 | 3,595,156 | 3,500,000 | 3,575,623 | | (9,665) | | | 3.485 | 3.153 | MON | 10,165 | 121,975 | 11/04/2016 | 11/15/2049 |
| 61690Y-BZ-4 | MORGAN STANLEY CAPITAL I TRST MSC 2016-BNK2 C | | | 4 | 1FM | 4,079,793 | 104.0130 | 4,217,745 | 4,055,000 | 4,068,746 | | (3,857) | | | 4.035 | 3.878 | MON | 13,197 | 160,619 | 11/10/2017 | 11/15/2049 |
| 61691A-BN-2 | MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 AS | | | 4 | 1FM | 10,299,752 | 107.1200 | 10,712,000 | 10,000,000 | 10,186,261 | | (29,670) | | | 4.114 | 3.765 | MON | 34,283 | 411,400 | 12/02/2015 | 12/15/2048 |
| 61691A-BP-7 | MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 B | | | 4 | 1FM | 25,747,953 | 104.9410 | 26,235,140 | 25,000,000 | 25,475,965 | | (71,321) | | | 4.315 | 3.974 | MON | 89,896 | 1,078,750 | 12/02/2015 | 12/15/2048 |
| 61691B-AJ-0 | MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C | | | 4 | 1FM | 10,099,990 | 99.7490 | 10,074,690 | 10,100,000 | 10,093,908 | | (1,924) | | | 2.817 | 2.813 | MON | 23,710 | 284,517 | 09/14/2016 | 09/13/2031 |
| 61691D-AJ-6 | MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS C | | | 4 | 1FM | 10,754,631 | 106.7720 | 11,584,734 | 10,850,000 | 10,759,087 | | 3,123 | | | 4.419 | 4.398 | MON | 38,662 | 470,390 | 07/26/2018 | 07/11/2040 |
| 61691D-AL-1 | MORGAN STANLEY CAPITAL I TRUST SERIES 2018MP CLASS D | | | 4 | 1FM | 14,020,012 | 103.8670 | 15,102,266 | 14,540,000 | 14,046,726 | | 18,651 | | | 4.419 | 4.703 | MON | 51,811 | 630,366 | 07/26/2018 | 07/11/2040 |
| 61691E-BD-6 | MORGAN STANLEY CAP I TRUST MSC 2016-UB12 AS | | | 4 | 1FM | 8,239,702 | 106.2500 | 8,500,031 | 8,000,000 | 8,173,339 | | (22,400) | | | 3.778 | 3.438 | MON | 25,187 | 302,240 | 11/22/2016 | 12/15/2049 |
| 61691E-BE-4 | MORGAN STANLEY CAP I TRUST MSC 2016-UB12 B | | | 4 | 1FM | 7,209,806 | 105.9020 | 7,413,145 | 7,000,000 | 7,153,100 | | (19,188) | | | 4.030 | 3.693 | MON | 23,508 | 282,100 | 11/22/2016 | 12/15/2049 |
| 61691E-BF-1 | MORGAN STANLEY CAP I TRUST MSC 2016-UB12 C | | | 4 | 1FM | 9,168,244 | 102.5460 | 9,741,917 | 9,500,000 | 9,236,396 | | 23,237 | | | 4.285 | 4.629 | MON | 32,829 | 399,522 | 02/13/2018 | 12/15/2049 |
| 61691G-AW-0 | MORGAN STANLEY BAML TRUST MSBAM 2016-C32 B | | | 4 | 1FM | 7,724,768 | 104.6780 | 7,850,828 | 7,500,000 | 7,665,026 | | (20,479) | | | 4.095 | 3.757 | MON | 25,594 | 307,125 | 12/06/2016 | 12/15/2049 |
| 61691G-AX-8 | MORGAN STANLEY BAML TRUST MSBAM 2016-C32 C | | | 4 | 1FM | 11,267,540 | 103.3700 | 11,887,589 | 11,500,000 | 11,308,268 | | 16,368 | | | 4.435 | 4.622 | MON | 41,129 | 500,537 | 10/25/2018 | 12/15/2049 |
| 61691Q-AJ-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2018L1 CLASS B | | | 4 | 1FM | 5,149,543 | 112.0410 | 5,602,050 | 5,000,000 | 5,122,023 | | (10,899) | | | 4.883 | 4.521 | MON | 19,679 | 239,493 | 10/15/2018 | 10/23/2051 |
| 61691U-BH-1 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS | | | 4 | 1FE | 2,574,807 | 102.5440 | 2,563,600 | 2,500,000 | 2,573,893 | | (914) | | | 3.490 | 3.160 | MON | 7,271 | 7,271 | 11/08/2019 | 11/15/2029 |
| 61691U-BJ-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B | | | 4 | 1FE | 6,659,247 | 102.3440 | 6,652,360 | 6,500,000 | 6,656,870 | | (2,378) | | | 3.662 | 3.434 | MON | 19,834 | 19,834 | 11/08/2019 | 11/15/2029 |
| 61691U-BK-4 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C | | | 4 | 1FE | 6,406,711 | 98.5000 | 6,402,500 | 6,500,000 | 6,407,227 | | 515 | | | 3.662 | 3.885 | MON | 19,834 | 19,834 | 11/08/2019 | 11/15/2029 |
| 61760R-AN-2 | MORGAN STANLEY CAPITAL I TRUST MSC 2011-C3 E | | | 2 | 2FM | 10,505,916 | 99.9580 | 9,937,815 | 9,942,000 | 10,132,874 | | (92,455) | | | 5.419 | 4.331 | MON | 43,451 | 519,859 | 01/26/2017 | 07/15/2049 |
| 61761D-AF-9 | MORGAN STANLEY BAML TRUST MSBAM 2012-C6 B | | | 4 | 1FM | 9,843,191 | 103.0500 | 9,848,463 | 9,557,000 | 9,635,247 | | (32,130) | | | 3.930 | 3.579 | MON | 31,299 | 375,590 | 10/03/2012 | 11/15/2045 |
| 61761D-AH-5 | MORGAN STANLEY BAML TRUST MSBAM 2012-C6 C | | | 4 | 1FM | 8,450,000 | 103.8890 | 8,311,094 | 8,000,000 | 8,207,119 | | (64,933) | | | 4.536 | 3.636 | MON | 30,240 | 362,880 | 04/27/2017 | 11/15/2045 |
| 61761D-AS-1 | MORGAN STANLEY BAML TRUST MSBAM 2012-C6 E | | | 4 | 1FM | 6,629,388 | 100.1400 | 6,879,645 | 6,870,000 | 6,735,801 | | 32,216 | | | 4.761 | 5.280 | MON | 26,379 | 321,022 | 08/18/2016 | 11/15/2045 |
| 61761Q-AK-9 | MORGAN STANLEY BAML TRUST MSBAM 2013-C8 C | | | 4 | 1FM | 14,250,625 | 101.9300 | 14,265,116 | 13,995,000 | 14,044,190 | | (22,860) | | | 4.192 | 3.974 | MON | 47,309 | 575,842 | 01/25/2016 | 12/15/2048 |
| 61761Q-AN-3 | MORGAN STANLEY BAML TRUST MSBAM 2013-C8 D | | | 4 | 1FM | 4,730,469 | 101.1940 | 5,059,719 | 5,000,000 | 4,859,067 | | 30,444 | | | 4.192 | 4.916 | MON | 16,902 | 205,731 | 09/22/2014 | 05/15/2024 |
| 61762D-AG-6 | MORGAN STANLEY BAML TRUST MSBAM 2013-C9 D | | | 4 | 1FM | 1,221,809 | 101.7840 | 1,297,746 | 1,275,000 | 1,243,820 | | 7,015 | | | 4.260 | 4.914 | MON | 4,380 | 53,317 | 08/22/2016 | 05/15/2046 |
| 61762D-AZ-4 | MORGAN STANLEY BAML TRUST MSBAM 2013-C9 B | | | 4 | 1FM | 259,025 | 102.7350 | 267,110 | 260,000 | 259,332 | | 82 | | | 3.708 | 3.774 | MON | 803 | 9,641 | 01/15/2016 | 05/15/2046 |
| 61762D-BB-6 | MORGAN STANLEY BAML TRUST MSBAM 2013-C9 C | | | 4 | 1FM | 13,996,685 | 103.1030 | 14,390,070 | 13,957,000 | 13,970,014 | | (6,749) | | | 4.172 | 4.078 | MON | 46,928 | 571,356 | 05/06/2016 | 05/15/2046 |
| 61762M-BC-4 | MORGAN STANLEY BAML TRUST MSBAM 2013-C10 D | | | 4 | 1FM | 11,099,273 | 98.9410 | 11,618,686 | 11,743,000 | 11,388,623 | | 77,290 | | | 4.217 | 4.997 | MON | 39,939 | 486,029 | 09/16/2016 | 07/15/2046 |
| 61762M-BX-8 | MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA | | | 4 | 1FE | 9,925,589 | 0.4590 | 1,819,068 | | 1,772,311 | | (578,245) | | | 0.236 | 4.195 | MON | 54,520 | 793,542 | 06/25/2013 | 07/15/2046 |
| 61762M-BZ-3 | MORGAN STANLEY BAML TRUST MSBAM 2013-C10 B | | | 4 | 1FM | 32,728,662 | 104.0030 | 35,361,037 | 34,000,000 | 33,466,484 | | 125,786 | | | 4.217 | 4.635 | MON | 115,638 | 1,407,221 | 06/21/2013 | 07/15/2046 |
| 61762M-CB-5 | MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C | | | 4 | 1FM | 8,712,365 | 102.4560 | 8,850,142 | 8,638,000 | 8,670,681 | | (10,808) | | | 4.217 | 4.012 | MON | 29,379 | 357,517 | 03/02/2017 | 07/15/2046 |
| 61762T-AH-9 | MORGAN STANLEY BAML TRUST MSBAM 2013-C11 B | | | 4 | 2FM | 30,088,267 | 105.8640 | 32,831,593 | 31,013,000 | 30,561,307 | | 100,407 | | | 4.498 | 4.851 | MON | 112,512 | 1,369,368 | 08/01/2013 | 08/15/2046 |
| 61762T-AK-2 | MORGAN STANLEY BAML TRUST MSBAM 2013-C11 C | | | 4 | 4FM | 18,011,218 | 99.9140 | 19,233,443 | 19,250,000 | 18,685,992 | | 132,495 | | | 4.498 | 5.321 | MON | 69,837 | 849,977 | 02/05/2014 | 08/15/2046 |
| 61762X-AZ-0 | MORGAN STANLEY BAML TRUST MSBAM 2013-C12 C | | | 4 | 2FM | 5,061,377 | 104.7380 | 5,098,665 | 4,868,000 | 4,985,716 | | (29,735) | | | 4.925 | 4.138 | MON | 19,333 | 235,222 | 04/30/2018 | 10/15/2046 |
| 61763K-BD-5 | MORGAN STANLEY BAML TRUST MSBAM 2014-C15 B | | | 4 | 1FM | 6,694,756 | 106.5960 | 6,928,744 | 6,500,000 | 6,586,292 | | (20,900) | | | 4.565 | 4.210 | MON | 24,727 | 296,725 | 03/26/2014 | 04/15/2047 |
| 61763K-BF-0 | MORGAN STANLEY BAML TRUST MSBAM 2014-C15 C | | | 4 | 1FM | 22,883,006 | 106.9790 | 23,310,739 | 21,790,000 | 22,291,851 | | (120,421) | | | 5.073 | 4.354 | MON | 89,147 | 1,084,917 | 07/28/2014 | 04/15/2047 |
| 61763M-AJ-9 | MSBAM 2014-C16 MSBAM 2014-C16 B | | | 4 | 1FM | 23,173,511 | 105.7370 | 23,790,753 | 22,500,000 | 22,848,184 | | (82,524) | | | 4.496 | 3.999 | MON | 81,315 | 990,040 | 06/05/2014 | 05/15/2024 |
| 61763X-AH-9 | COMM MORTGAGE TRUST MSBAM 2014-C18 AS | | | 4 | 1FM | 6,603,222 | 106.5540 | 6,831,146 | 6,411,000 | 6,505,888 | | (20,026) | | | 4.110 | 3.759 | MON | 21,958 | 263,492 | 09/18/2014 | 10/15/2047 |
| 61764P-BZ-4 | MORGAN STANLEY BAML TRUST MSBAM 2014-C19 C | | | 4 | 1FM | 19,157,643 | 102.9630 | 20,424,168 | 19,836,500 | 19,430,599 | | 59,509 | | | 4.000 | 4.431 | MON | 66,122 | 793,460 | 10/29/2015 | 06/15/2025 |
| 61764X-BM-6 | MORGAN STANLEY BAML TRUST MSBAM 2015-C21 B | | | 4 | 1FM | 16,737,125 | 103.6650 | 16,845,501 | 16,250,000 | 16,521,306 | | (47,559) | | | 3.854 | 3.518 | MON | 52,190 | 626,275 | 02/13/2015 | 03/15/2048 |
| 61764X-BP-9 | MORGAN STANLEY BAML TRUST MSBAM 2015-C21 C | | | 4 | 2FM | 14,082,482 | 103.1460 | 14,344,064 | 13,906,500 | 13,994,973 | | (19,213) | | | 4.291 | 4.078 | MON | 48,123 | 586,007 | 10/14/2015 | 03/15/2048 |
| 61765D-AX-6 | MSC 2015-MS1 B MSC 2015-MS1 B | | | 4 | 1FM | 10,954,491 | 105.2290 | 11,575,176 | 11,000,000 | 10,967,751 | | 2,562 | | | 4.165 | 4.162 | MON | 36,951 | 449,552 | 06/25/2015 | 05/15/2048 |
| 61765Y-AC-6 | MORGAN STANLEY CAP I TRUST MSC 2016-PSQ B | | | 4 | 1FM | 9,804,530 | 101.5530 | 10,155,271 | 10,000,000 | 9,868,530 | | 16,751 | | | 3.954 | 4.146 | MON | 31,884 | 387,924 | 01/29/2016 | 12/10/2047 |
| 61765Y-AD-4 | MORGAN STANLEY CAP I TRUST MSC 2016-PSQ C | | | 4 | 1FM | 4,561,255 | 98.9520 | 4,947,597 | 5,000,000 | 4,711,911 | | 39,943 | | | 3.954 | 5.046 | MON | 15,942 | 193,962 | 01/29/2016 | 12/10/2047 |
| 61766C-AK-5 | MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 B | | | 2 | 1FM | 10,299,325 | 109.3470 | 10,934,701 | 10,000,000 | 10,178,980 | | (31,985) | | | 4.747 | 4.206 | MON | 38,281 | 459,989 | 02/19/2016 | 03/15/2049 |
| 61766C-AL-3 | MORGAN STANLEY CAP I TRUST MSC 2016-UBS9 C | | | 2 | 1FM | 4,918,996 | 106.1200 | 5,302,826 | 4,997,000 | 4,941,835 | | 2,442 | | | 4.763 | 4.737 | MON | 19,195 | 230,656 | 01/24/2018 | 03/15/2049 |
| 61766E-BJ-3 | MORGAN STANLEY BAML TRUST MSBAM 2016-C29 B | | | 4 | 1FM | 7,724,866 | 105.6640 | 7,924,805 | 7,500,000 | 7,650,527 | | (21,327) | | | 4.039 | 3.698 | MON | 25,244 | 302,925 | 04/22/2016 | 05/15/2049 |
| 61766E-BK-0 | MORGAN STANLEY BAML TRUST MSBAM 2016-C29 C | | | 4 | 1FM | 2,659,118 | 104.9510 | 2,833,669 | 2,700,000 | 2,668,910 | | 2,649 | | | 4.907 | 5.035 | MON | 10,686 | 130,030 | 04/22/2016 | 05/15/2049 |
| 61766L-AC-3 | MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST | 0 | | 4 | 1FM | 2,237,820 | 88.7830 | 3,180,903 | 3,582,803 | 2,629,172 | | 114,507 | | | 3.000 | 8.794 | MON | 8,957 | 107,484 | 02/12/2016 | 01/15/2026 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 61766L-BX-6 | MORGAN STANLEY BAML TRUST MORGAN STANLEY BAML TRUST | 0 | | 4 | 1FM | 5,370,378 | 105.2970 | 6,189,777 | 5,878,378 | 5,526,098 | | 44,192 | | | 4.782 | 5.851 | MON | 22,670 | 274,088 | 02/17/2016 | 01/15/2026 |
| 61766N-BF-1 | MS BAML TRUST MSBAM 2016-C30 B | | | 4 | 1FM | 6,179,974 | 101.7500 | 6,105,022 | 6,000,000 | 6,124,567 | | (17,587) | | | 3.307 | 2.962 | MON | 16,535 | 198,420 | 09/26/2016 | 09/15/2049 |
| 61766N-BG-9 | MS BAML TRUST MSBAM 2016-C30 C | | | 4 | 2FM | 6,080,824 | 103.5200 | 6,211,223 | 6,000,000 | 6,049,625 | | (10,303) | | | 4.261 | 4.012 | MON | 20,620 | 250,990 | 09/26/2016 | 09/15/2049 |
| 61766R-BD-7 | MORGAN STANLEY BAML TRUST MSBAM 2016-C31 B | | | 4 | 1FM | 6,179,754 | 105.1300 | 6,307,786 | 6,000,000 | 6,130,089 | | (16,459) | | | 3.880 | 3.545 | MON | 19,400 | 232,800 | 10/25/2016 | 11/15/2049 |
| 61766R-BE-5 | MORGAN STANLEY BAML TRUST MSBAM 2016-C31 C | | | 4 | 1FM | 5,905,583 | 104.0440 | 6,242,645 | 6,000,000 | 5,919,872 | | 4,673 | | | 4.457 | 4.545 | MON | 21,569 | 262,514 | 10/25/2016 | 11/15/2049 |
| 61767F-AJ-0 | MORGAN STANLEY CAPITAL I TRST MORGAN STANLETY CAP I TRST | 0 | | 4 | 1FM | 2,381,733 | 94.3230 | 2,806,240 | 2,975,124 | 2,541,024 | | 51,030 | | | 3.500 | 6.244 | MON | 8,677 | 104,129 | 08/12/2016 | 08/15/2026 |
| 61767F-BE-0 | MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 B | | | 4 | 1FM | 7,209,776 | 101.9300 | 7,135,072 | 7,000,000 | 7,143,061 | | (20,568) | | | 3.136 | 2.794 | MON | 18,293 | 219,520 | 08/12/2016 | 08/15/2049 |
| 61767F-BF-7 | MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C | | | 4 | 2FM | 8,754,723 | 101.6480 | 8,640,064 | 8,500,000 | 8,674,699 | | (24,825) | | | 3.691 | 3.344 | MON | 26,145 | 313,735 | 08/12/2016 | 08/15/2049 |
| 61767F-BF-7 | MORGAN STANLEY CAPITAL I TRST MSC 2016-UB11 C | 0 | | 4 | 2FM | 3,736,928 | 101.6480 | 3,687,986 | 3,628,200 | 3,702,770 | | (10,596) | | | 3.691 | 3.344 | MON | 11,160 | 133,917 | 08/12/2016 | 08/15/2049 |
| 61769J-BE-0 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B | | | 4 | 1FM | 3,604,935 | 104.3190 | 3,651,165 | 3,500,000 | 3,603,494 | | (1,442) | | | 3.902 | 3.700 | MON | 11,381 | 68,285 | 06/05/2019 | 06/15/2052 |
| 61769J-BF-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C | | | 4 | 1FM | 6,694,989 | 104.7870 | 6,811,155 | 6,500,000 | 6,692,371 | | (2,618) | | | 4.154 | 3.949 | MON | 22,501 | 135,005 | 06/05/2019 | 06/15/2052 |
| 61771M-BA-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B | | | 4 | 1FM | 5,149,642 | 103.6470 | 5,182,350 | 5,000,000 | 5,144,186 | | (5,456) | | | 3.725 | 3.393 | MON | 15,521 | 77,604 | 07/15/2019 | 07/15/2052 |
| 61771M-BB-5 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C | | | 4 | 1FM | 7,724,474 | 103.3110 | 7,748,325 | 7,500,000 | 7,716,419 | | (8,054) | | | 4.128 | 3.793 | MON | 25,800 | 129,000 | 07/15/2019 | 07/15/2052 |
| 63874E-AJ-9 | NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B C | | | 4 | 1FM | 11,037,395 | 103.2320 | 11,179,990 | 10,830,000 | 10,988,307 | | (19,943) | | | 4.193 | 3.909 | MON | 31,740 | 445,574 | 05/10/2017 | 04/09/2027 |
| 63874E-AL-4 | NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D | | | 4 | 1FM | 4,935,810 | 101.2650 | 5,063,265 | 5,000,000 | 4,949,318 | | 5,155 | | | 4.193 | 4.309 | MON | 14,654 | 205,713 | 05/10/2017 | 04/09/2027 |
| 68162M-AJ-1 | OLYMPIC TOWER MTGE TRUST OT 2017-OT C | | | 4 | 1FM | 8,064,087 | 103.5410 | 8,097,943 | 7,821,000 | 8,006,311 | | (23,286) | | | 4.077 | 3.645 | MON | 25,713 | 312,843 | 05/12/2017 | 05/10/2039 |
| 68162M-AL-6 | OLYMPIC TOWER MTGE TRUST SERIES 2017OT CLASS D | | | 4 | 1FM | 11,422,959 | 103.2800 | 12,145,747 | 11,760,000 | 11,466,231 | | 28,315 | | | 4.077 | 4.402 | MON | 38,663 | 470,405 | 10/09/2018 | 05/10/2039 |
| 74824D-AG-5 | QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA B | | | 4 | 1FM | 23,359,492 | 102.1570 | 24,517,596 | 24,000,000 | 23,678,807 | | 52,994 | | | 3.376 | 3.675 | MON | 67,520 | 810,240 | 06/11/2013 | 01/11/2037 |
| 74824D-AJ-9 | QUEENS CENTER MORTGAGE TRUST QCMT 2013-QCA C | | | 4 | 1FM | 25,339,931 | 102.2450 | 27,268,779 | 26,670,000 | 25,995,728 | | 110,969 | | | 3.590 | 4.092 | MON | 77,214 | 939,438 | 07/18/2013 | 01/11/2037 |
| 78413M-AE-8 | SFAVE COMM MTG SEC TR SFAVE 2015-5AVE A2B | | | 4 | 1FM | 10,071,289 | 103.1180 | 10,311,823 | 10,000,000 | 10,058,504 | | (2,986) | | | 4.144 | 4.123 | MON | 34,533 | 414,400 | 05/20/2015 | 01/05/2035 |
| 78413M-AN-8 | SFAVE COMM MTG SEC TR SFAVE 2015-5AVE C | | | 4 | 1FM | 35,165,130 | 96.5860 | 33,805,062 | 35,000,000 | 35,129,416 | | (9,824) | | | 4.534 | 4.454 | MON | 127,984 | 1,557,134 | 02/04/2015 | 01/05/2035 |
| 78413M-AQ-1 | SFAVE COMM MTG SEC TR SFAVE 2015-5AVE D | | | 4 | 1FM | 13,559,749 | 91.7190 | 13,757,898 | 15,000,000 | 13,746,162 | | 51,032 | | | 4.534 | 5.305 | MON | 54,850 | 667,343 | 11/02/2017 | 01/05/2035 |
| 78662M-AB-2 | Saganaw Receivables, LLC SERIES 20191A CLASS A | 0 | | 4 | 2PL | 3,025,224 | 101.0250 | 3,056,237 | 3,025,224 | 3,025,224 | | | | | 5.125 | 5.260 | MON | 12,920 | 75,799 | 06/04/2019 | 12/01/2023 |
| 82510W-AJ-9 | SHOPS AT CRYSTALS TRUST SHOPS 2016-CSTL C | | | 4 | 1FM | 10,137,380 | 100.2710 | 10,027,118 | 10,000,000 | 10,082,613 | | (17,271) | | | 3.855 | 3.613 | MON | 31,093 | 378,292 | 06/24/2016 | 07/05/2036 |
| 87264J-AG-1 | TMSQ 2014-1500 C TMSQ 2014-1500 B | | | 4 | 1FM | 5,351,742 | 104.5680 | 5,489,827 | 5,250,000 | 5,308,367 | | (12,451) | | | 3.963 | 3.641 | MON | 16,778 | 204,129 | 08/25/2016 | 10/10/2036 |
| 87264J-AJ-5 | TMSQ 2014-1500 C TMSQ 2014-1500 C | | | 4 | 1FM | 4,039,844 | 103.4090 | 4,136,347 | 4,000,000 | 4,020,139 | | (4,819) | | | 3.963 | 3.783 | MON | 12,783 | 155,526 | 06/03/2015 | 10/10/2036 |
| 87264J-AL-0 | TMSQ 2014-1500 C TMSQ 2014-1500 D | | | 4 | 1FM | 9,046,055 | 101.6670 | 9,150,025 | 9,000,000 | 9,024,701 | | (6,965) | | | 3.963 | 3.836 | MON | 28,762 | 349,935 | 06/30/2016 | 10/10/2036 |
| 90117P-AQ-8 | 1211 AVE OF AMERICAS TRUST 1211 AVE OF THE AMERICAS TRUST | 0 | | 4 | 1FM | 1,942,992 | 101.7960 | 1,985,030 | 1,950,000 | 1,933,350 | | (4,339) | | | 4.280 | 4.065 | MON | 6,731 | 81,893 | 12/04/2017 | 08/10/2035 |
| 90187L-AJ-8 | PARK AVENUE TRUST PRKAV 2017-245P C | | | 4 | 1FM | 8,139,392 | 104.5510 | 8,364,053 | 8,000,000 | 8,106,727 | | (13,437) | | | 3.779 | 3.524 | MON | 24,383 | 296,656 | 05/17/2017 | 06/05/2037 |
| 902055-AE-2 | LIBERTY STREET TRUST LBTY 2016-225L C | | | 4 | 1FM | 17,251,763 | 108.3820 | 18,153,957 | 16,750,000 | 17,084,472 | | (45,600) | | | 4.501 | 4.138 | MON | 62,826 | 753,918 | 02/17/2016 | 02/10/2036 |
| 90268T-AN-4 | UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 C | | | 4 | 1FM | 12,008,906 | 105.8270 | 11,640,944 | 11,000,000 | 11,272,723 | | (144,120) | | | 6.252 | 4.743 | MON | 55,462 | 674,811 | 11/21/2013 | 01/10/2045 |
| 90268T-AS-3 | UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E | | | 4 | 5FM | 4,275,000 | 100.5210 | 4,523,455 | 4,500,000 | 4,275,000 | | 30,861 | 139,041 | | 6.252 | 8.736 | MON | 22,689 | 276,059 | 11/18/2015 | 01/10/2045 |
| 90269G-AE-1 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 AS | | | 4 | 1FM | 8,517,656 | 103.3960 | 8,375,050 | 8,100,000 | 8,254,310 | | (44,239) | | | 4.171 | 3.569 | MON | 28,154 | 337,851 | 06/07/2013 | 05/10/2045 |
| 90269G-AF-8 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 B | | | 4 | 1FM | 18,570,758 | 104.4730 | 17,705,044 | 16,947,000 | 17,383,380 | | (189,340) | | | 4.822 | 3.613 | MON | 68,099 | 817,184 | 03/13/2013 | 05/10/2045 |
| 90269G-AL-5 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 C | | | 4 | 1FM | 5,295,117 | 105.2580 | 5,262,922 | 5,000,000 | 5,086,354 | | (39,835) | | | 5.756 | 4.781 | MON | 23,210 | 281,361 | 01/09/2014 | 05/10/2045 |
| 90269P-AJ-0 | UBS-BAMLL TRUST UBSBM 2012-WRM C | | | 4 | 1FM | 30,115,820 | 100.5440 | 30,163,152 | 30,000,000 | 29,998,138 | | (16,436) | | | 4.379 | 4.288 | MON | 105,950 | 1,289,058 | 01/19/2017 | 06/10/2030 |
| 90270R-AA-2 | UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 AS | | | 4 | 1FM | 4,710,547 | 102.2530 | 5,112,646 | 5,000,000 | 4,889,978 | | 33,196 | | | 3.317 | 4.116 | MON | 13,819 | 165,825 | 01/08/2014 | 12/10/2045 |
| 90270R-AE-4 | UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 XB | | | 4 | 1FE | 5,685,941 | 1.3780 | 1,855,812 | | 1,861,771 | | (598,238) | | | 0.539 | 3.512 | MON | 52,139 | 669,295 | 12/10/2012 | 12/10/2045 |
| 90270R-AG-9 | UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 B | | | 4 | 1FM | 3,547,578 | 102.8960 | 3,601,351 | 3,500,000 | 3,513,908 | | (5,440) | | | 3.718 | 3.569 | MON | 10,844 | 130,134 | 02/21/2013 | 12/10/2045 |
| 90270R-AJ-3 | UBS-BARCLAYS COMM MTG TR UBSBB 2012-C4 C | | | 4 | 1FM | 30,736,324 | 103.4000 | 31,020,117 | 30,000,000 | 30,257,422 | | (75,049) | | | 4.474 | 4.140 | MON | 108,217 | 1,317,521 | 06/10/2013 | 12/10/2045 |
| 90270Y-AL-3 | UBS BARCLAYS COMM MTGE TRUST UBSBB 2013-C5 C | | | 4 | 2FM | 10,294,897 | 102.2650 | 10,226,499 | 10,000,000 | 10,094,174 | | (31,910) | | | 4.226 | 3.809 | MON | 34,019 | 413,376 | 02/19/2013 | 03/10/2046 |
| 90276C-AJ-0 | UBS COMMERCIAL MTGE TRUST UBS COMM MTGE TRUST | 0 | | 4 | 1FM | 2,265,981 | 104.7120 | 2,303,657 | 2,200,000 | 2,251,664 | | (6,185) | | | 3.993 | 3.643 | MON | 7,321 | 87,846 | 07/31/2017 | 08/15/2027 |
| 90276C-AK-7 | UBS COMMERCIAL MTGE TRUST UBS COMMERCIAL MTGE TRUST | 0 | | 4 | 2FM | 2,265,827 | 102.9890 | 2,265,768 | 2,200,000 | 2,251,678 | | (6,115) | | | 4.295 | 3.945 | MON | 7,874 | 94,490 | 07/31/2017 | 08/15/2027 |
| 90276E-AJ-6 | UBS COMM MTGE TRUST UBS COMM MTGE TRUST | | | 4 | 1FM | 8,239,714 | 104.7730 | 8,381,809 | 8,000,000 | 8,184,042 | | (22,424) | | | 4.036 | 3.688 | MON | 26,907 | 322,880 | 05/31/2017 | 06/15/2050 |
| 90276E-AK-3 | UBS COMM MTGE TRUST UBS COMM MTGE TRUST | | | 4 | 2FM | 8,239,944 | 104.1820 | 8,334,532 | 8,000,000 | 8,184,621 | | (22,348) | | | 4.440 | 4.088 | MON | 29,600 | 355,200 | 05/31/2017 | 06/15/2050 |
| 90276E-AK-3 | UBS COMM MTGE TRUST UBS COMM MTGE TRUST | 0 | | 4 | 2FM | 2,059,986 | 104.1820 | 2,083,633 | 2,000,000 | 2,046,155 | | (5,587) | | | 4.440 | 4.088 | MON | 7,400 | 88,800 | 05/31/2017 | 06/15/2050 |
| 90276F-BA-1 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS B | | | 4 | 1FM | 5,149,979 | 109.7790 | 5,488,927 | 5,000,000 | 5,130,780 | | (12,673) | | | 4.696 | 4.354 | MON | 19,565 | 234,780 | 05/23/2018 | 05/15/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 90276F-BB-9 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS C | | | 4 | 1FM | 5,967,976 | 109.1840 | 6,551,031 | 6,000,000 | 5,968,351 | | (540) | | | 5.260 | 5.240 | MON | 25,452 | 309,714 | 05/23/2018 | 05/15/2051 |
| 90276G-AX-0 | UBS COMMERCIAL MTGE SERIES 2017C3 CLASS B | | | 4 | 1FM | 3,508,453 | 104.9430 | 3,777,948 | 3,600,000 | 3,510,844 | | 2,095 | | | 4.092 | 4.322 | MON | 12,276 | 147,312 | 11/01/2018 | 08/15/2050 |
| 90276G-AY-8 | UBS COMMERCIAL MTGE UBS COMMERCIAL MTGE | | | 4 | 3FM | 7,175,753 | 104.3540 | 7,304,799 | 7,000,000 | 7,151,931 | | (11,456) | | | 4.458 | 4.158 | MON | 25,165 | 306,262 | 08/17/2017 | 08/15/2050 |
| 90276R-BK-3 | UBS COMM MTGE TRUST UBS COMMERCIAL MTGE TRUST | | | 4 | 1FM | 7,025,302 | 104.4640 | 7,312,503 | 7,000,000 | 7,019,201 | | 651 | | | 4.597 | 4.545 | MON | 25,978 | 316,109 | 09/29/2017 | 10/15/2027 |
| 90276T-AM-6 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS C | | | 4 | 1FM | 5,113,594 | 104.1450 | 5,207,228 | 5,000,000 | 5,095,367 | | (9,107) | | | 4.461 | 4.150 | MON | 17,987 | 218,912 | 11/01/2017 | 11/15/2050 |
| 90276V-AJ-8 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C8 CLASS B | | | 4 | 1FM | 14,419,371 | 108.7250 | 15,221,545 | 14,000,000 | 14,354,550 | | (35,766) | | | 4.567 | 4.248 | MON | 53,282 | 639,380 | 02/12/2018 | 02/15/2051 |
| 90276W-AW-7 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C7 CLASS B | | | 4 | 1FM | 11,074,744 | 106.7360 | 11,477,277 | 10,753,000 | 11,019,804 | | (27,859) | | | 4.292 | 3.956 | MON | 38,460 | 461,519 | 12/20/2017 | 12/15/2050 |
| 90276X-AZ-8 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS B | | | 4 | 1FM | 10,299,994 | 109.8920 | 10,989,215 | 10,000,000 | 10,262,936 | | (25,350) | | | 4.713 | 4.181 | MON | 39,274 | 471,290 | 06/28/2018 | 07/15/2051 |
| 90278K-BD-2 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C14 CLASS AS | | | 4 | 1FM | 11,329,982 | 112.7280 | 12,400,080 | 11,000,000 | 11,301,243 | | (27,303) | | | 4.749 | 4.408 | MON | 43,536 | 522,434 | 11/28/2018 | 12/15/2051 |
| 90278M-BE-6 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2019C17 CLASS B | | | 4 | 1FM | 7,209,993 | 99.7970 | 6,985,805 | 7,000,000 | 7,206,209 | | (3,784) | | | 3.395 | 3.145 | MON | 19,805 | 39,611 | 09/26/2019 | 09/15/2029 |
| 90291J-BA-4 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C9 CLASS B | | | 4 | 1FM | 10,299,961 | 108.4480 | 10,844,840 | 10,000,000 | 10,255,864 | | (25,515) | | | 4.570 | 4.231 | MON | 38,083 | 457,000 | 03/26/2018 | 03/15/2051 |
| 903442-AG-6 | US 2018-USDC SERIES 2018USDC CLASS D | | | 4 | 1FM | 3,060,890 | 105.9430 | 3,178,290 | 3,000,000 | 3,058,547 | | (1,516) | | | 4.642 | 4.358 | MON | 11,231 | 136,647 | 05/31/2018 | 08/10/2050 |
| 90349D-AJ-1 | UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA | | | 4 | 1FE | 10,057,551 | 4.1210 | 2,913,503 | | 2,869,775 | | (1,146,505) | | | 1.987 | 3.801 | MON | 107,277 | 1,341,305 | 09/14/2012 | 08/10/2049 |
| 90349D-AN-2 | UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 B | | | 4 | 1FM | 34,911,996 | 104.5440 | 35,806,416 | 34,250,000 | 34,429,577 | | (75,123) | | | 4.365 | 4.151 | MON | 124,584 | 1,495,013 | 08/02/2013 | 08/10/2049 |
| 90349G-AN-5 | UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 B | | | 2 | 1FM | 24,247,033 | 103.8310 | 25,013,006 | 24,090,000 | 24,122,087 | | (16,671) | | | 3.875 | 3.827 | MON | 77,793 | 933,512 | 01/07/2014 | 04/10/2046 |
| 90349G-AQ-8 | UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 C | | | 2 | 1FM | 24,672,751 | 101.4120 | 25,353,050 | 25,000,000 | 24,829,893 | | 35,730 | | | 4.175 | 4.315 | MON | 83,997 | 1,023,268 | 01/09/2014 | 04/10/2046 |
| 90349G-AS-4 | UBS BARCLAYS COMMERCIAL MTG UBSBB 2013-C6 D | | | 2 | 2FM | 7,365,870 | 96.9110 | 7,368,117 | 7,603,000 | 7,478,313 | | 28,322 | | | 4.453 | 4.889 | MON | 27,306 | 332,333 | 07/14/2016 | 04/10/2046 |
| 90353D-BD-6 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS B | | | 4 | 1FM | 8,239,961 | 110.5480 | 8,843,840 | 8,000,000 | 8,232,445 | | (5,604) | | | 4.788 | 4.579 | MON | 31,917 | 383,000 | 08/03/2018 | 07/15/2051 |
| 91830C-AL-2 | VNDO 2012-6 VNDO 2012-6AVE D | | | 4 | 1FM | 5,197,250 | 100.8830 | 5,498,140 | 5,450,000 | 5,366,070 | | 29,221 | | | 3.448 | 4.030 | MON | 15,156 | 184,404 | 03/16/2016 | 11/15/2030 |
| 91831U-AE-7 | VNO MTGE TRUST VNDO 2016-350P C | | | 4 | 1FM | 4,516,505 | 105.6040 | 4,752,170 | 4,500,000 | 4,511,028 | | (2,223) | | | 4.033 | 3.935 | MON | 14,635 | 178,057 | 12/14/2016 | 01/10/2035 |
| 92890F-AY-2 | WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 B | | | 4 | 1FM | 22,806,378 | 105.1170 | 23,089,048 | 21,965,000 | 22,385,840 | | (96,441) | | | 4.378 | 3.880 | MON | 80,136 | 961,628 | 05/30/2014 | 05/15/2024 |
| 92890F-AZ-9 | WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 C | | | 4 | 1FM | 13,264,203 | 100.9690 | 12,823,012 | 12,700,000 | 13,024,496 | | (72,057) | | | 4.513 | 3.861 | MON | 47,763 | 573,151 | 09/06/2016 | 05/15/2047 |
| 92890K-BF-1 | WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 B | | | 4 | 1FM | 14,061,238 | 106.0900 | 14,348,710 | 13,525,000 | 13,822,706 | | (56,354) | | | 4.371 | 3.886 | MON | 49,265 | 591,178 | 09/14/2016 | 09/15/2057 |
| 92890N-AY-5 | WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2012-C10 C | | | 4 | 3FM | 10,249,730 | 103.2920 | 10,329,169 | 10,000,000 | 10,068,614 | | (28,980) | | | 4.512 | 4.156 | MON | 36,374 | 443,465 | 11/30/2012 | 12/15/2045 |
| 92890P-AJ-3 | WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2013-C14 C | | | 4 | 1FM | 7,170,488 | 102.0510 | 7,933,421 | 7,774,000 | 7,522,463 | | 63,101 | | | 4.109 | 5.088 | MON | 25,763 | 313,536 | 06/26/2013 | 06/15/2046 |
| 92930R-AD-4 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 B | | | 4 | 1FM | 10,249,220 | 103.1270 | 10,312,704 | 10,000,000 | 10,068,591 | | (28,011) | | | 3.840 | 3.551 | MON | 32,000 | 384,000 | 10/16/2012 | 11/15/2045 |
| 92930R-AF-9 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA | | | 4 | 1FE | 6,464,616 | 4.3270 | 1,930,697 | | 1,869,025 | | (718,622) | | | 2.055 | 3.420 | MON | 70,519 | 1,085,177 | 10/18/2012 | 11/15/2045 |
| 92930R-AJ-1 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 D | | | 4 | 3FM | 12,330,010 | 99.4260 | 12,364,641 | 12,436,000 | 12,336,655 | | 20,578 | | | 4.971 | 5.114 | MON | 49,856 | 605,318 | 03/08/2018 | 11/15/2045 |
| 92935J-AN-5 | WF-RBS COMM MTG TRUST 2011-C2 WFRBS 2011-C2 D | | | 4 | 1FM | 10,876,342 | 101.8720 | 10,188,594 | 10,001,327 | 10,143,093 | | (167,203) | | | 5.839 | 3.938 | MON | 47,104 | 573,047 | 09/02/2015 | 07/15/2021 |
| 92936C-AY-5 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2011-C4 E | | | 4 | 2FM | 7,799,368 | 100.0040 | 7,401,273 | 7,401,000 | 7,517,183 | | (61,062) | | | 5.396 | 4.426 | MON | 32,255 | 392,237 | 07/20/2015 | 06/15/2044 |
| 92936J-AN-4 | WF-RBS COMM MTG TRUST WFRBS 2011-C5 E | | | 4 | 3FM | 8,389,730 | 102.8060 | 7,916,027 | 7,700,000 | 7,915,012 | | (107,145) | | | 5.860 | 4.227 | MON | 36,387 | 442,611 | 10/19/2016 | 11/15/2044 |
| 92936Q-AS-7 | WF-RBS COMMERCIAL MTG TR WFRBS 2012-C6 D | | | 4 | 2FM | 8,089,975 | 105.0890 | 8,003,098 | 7,615,521 | 7,779,631 | | (72,792) | | | 5.767 | 4.622 | MON | 35,420 | 430,995 | 12/12/2016 | 04/15/2045 |
| 92936T-AE-2 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 C | | | 4 | 3FM | 8,394,305 | 100.4720 | 7,948,329 | 7,911,000 | 8,117,193 | | (77,978) | | | 4.968 | 3.802 | MON | 31,732 | 386,122 | 05/18/2016 | 06/15/2045 |
| 92936T-AJ-1 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 D | | | 4 | 3FM | 5,103,925 | 93.5220 | 5,006,218 | 5,353,000 | 5,133,802 | | 14,400 | 348,571 | | 4.968 | 6.391 | MON | 21,472 | 261,271 | 04/25/2016 | 06/15/2045 |
| 92936Y-AG-6 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 C | | | 4 | 1FM | 6,434,766 | 104.8030 | 6,288,162 | 6,000,000 | 6,193,165 | | (77,242) | | | 5.048 | 3.554 | MON | 24,426 | 297,412 | 09/15/2016 | 08/15/2045 |
| 92936Y-AK-7 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA | | | 4 | 1FE | 18,294,507 | 3.6100 | 5,508,908 | | 5,377,115 | | (2,408,397) | | | 1.972 | 3.633 | MON | 230,256 | 3,061,672 | 06/24/2013 | 08/15/2045 |
| 92936Y-AM-3 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XB | | | 4 | 1FE | 3,359,745 | 1.3640 | 909,407 | | 906,588 | | (394,551) | | | 0.737 | 3.958 | MON | 31,903 | 430,630 | 10/09/2012 | 08/15/2045 |
| 92936Y-AR-2 | WF-RBS COMMERCIAL MTG TRUST SERIES 2012C8 CLASS E | | | 4 | 1FM | 2,391,797 | 101.5670 | 2,539,170 | 2,500,000 | 2,428,286 | | 22,236 | | | 5.048 | 6.126 | MON | 10,178 | 123,922 | 04/25/2018 | 08/15/2045 |
| 92937E-AG-9 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 B | | | 4 | 1FM | 928,789 | 102.9810 | 1,029,806 | 1,000,000 | 972,817 | | 7,710 | | | 3.714 | 4.668 | MON | 3,095 | 37,140 | 07/15/2013 | 03/15/2045 |
| 92937E-AH-7 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 C | | | 4 | 1FM | 13,477,685 | 103.2670 | 13,600,278 | 13,170,000 | 13,280,936 | | (37,292) | | | 4.347 | 3.946 | MON | 46,148 | 561,879 | 12/03/2015 | 03/15/2045 |
| 92937E-AJ-3 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C11 D | | | 4 | 1FM | 7,129,261 | 101.5780 | 7,599,044 | 7,481,000 | 7,312,129 | | 39,602 | | | 4.403 | 4.996 | MON | 26,563 | 323,356 | 02/21/2018 | 03/15/2045 |
| 92937F-AG-6 | WF-RBS COMM MTG TRUST WFRBS 2013-C12 B | | | 4 | 1FM | 5,305,909 | 103.4020 | 5,454,470 | 5,275,000 | 5,286,040 | | (5,554) | | | 3.863 | 3.772 | MON | 16,981 | 203,773 | 09/09/2015 | 03/15/2048 |
| 92937F-AH-4 | WF-RBS COMM MTG TRUST WFRBS 2013-C12 C | | | 4 | 1FM | 29,080,220 | 103.6080 | 29,388,463 | 28,365,000 | 28,610,308 | | (92,879) | | | 4.471 | 4.074 | MON | 102,337 | 1,246,251 | 04/15/2014 | 03/15/2048 |
| 92937F-AU-5 | WF-RBS COMM MTG TRUST WFRBS 2013-C12 D | | | 4 | 1FM | 6,303,453 | 100.8750 | 6,960,409 | 6,900,000 | 6,579,390 | | 69,647 | | | 4.546 | 5.856 | MON | 25,325 | 308,335 | 02/17/2016 | 03/15/2048 |
| 92937U-AH-1 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2013-C13 C | | | 4 | 1FM | 10,057,531 | 102.1580 | 10,716,336 | 10,490,000 | 10,307,372 | | 44,212 | | | 3.910 | 4.455 | MON | 34,180 | 410,159 | 07/24/2013 | 05/15/2045 |
| 92938C-AG-2 | WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA | | | 2 | 1FE | 4,771,031 | 1.2750 | 1,403,308 | | 1,450,048 | | (461,822) | | | 0.581 | 4.009 | MON | 39,598 | 852,473 | 08/07/2013 | 08/15/2046 |
| 92938C-AH-0 | WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 B | | | 2 | 1FM | 7,198,832 | 106.2850 | 7,652,533 | 7,200,000 | 7,191,169 | | (1,440) | | | 4.643 | 4.566 | MON | 26,962 | 326,918 | 01/08/2014 | 08/15/2046 |
| 92938J-AK-8 | WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 B | | | 4 | 1FM | 18,517,905 | 108.8820 | 19,551,968 | 17,957,000 | 18,322,679 | | (54,139) | | | 4.897 | 4.453 | MON | 70,916 | 863,041 | 11/22/2013 | 03/15/2046 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 92938J-AL-6 | WF-RBS COMMERICAL MTG TRUST WFRBS 2013-UBS1 C | | | 4 | 1FM | 12,059,758 | 106.8390 | 12,374,130 | 11,582,000 | 11,891,775 | | (52,339) | | | 4.897 | 4.273 | MON | 45,740 | 556,649 | 05/01/2014 | 11/15/2023 |
| 92938V-AT-2 | WF-RBS COMM MTG TRUST WFRBS 2014-C19 B | | | 2 | 1FM | 10,367,274 | 106.9290 | 10,762,357 | 10,065,000 | 10,199,055 | | (32,376) | | | 4.723 | 4.367 | MON | 39,614 | 475,370 | 09/25/2015 | 03/15/2047 |
| 92938V-AU-9 | WF-RBS COMM MTG TRUST WFRBS 2014-C19 C | | | 2 | 1FM | 10,428,906 | 105.4370 | 10,543,674 | 10,000,000 | 10,290,022 | | (32,791) | | | 4.646 | 4.218 | MON | 38,717 | 464,600 | 07/14/2015 | 03/15/2047 |
| 92939F-AX-7 | WF-RBS COMM MTG TRUST WFRBS 2014-C21 B | | | 4 | 1FM | 6,694,519 | 105.1180 | 6,832,659 | 6,500,000 | 6,592,853 | | (20,489) | | | 4.213 | 3.861 | MON | 22,820 | 273,845 | 07/18/2014 | 08/15/2047 |
| 92939G-AJ-6 | WFLD MORTGAGE TRUST WFLD 2014-MONT C | | | 4 | 2FM | 5,949,958 | 100.6260 | 6,053,641 | 6,016,000 | 5,975,996 | | 6,181 | | | 3.880 | 3.977 | MON | 18,824 | 229,026 | 08/07/2014 | 08/10/2024 |
| 92939H-BA-2 | COMM MORTGAGE TRUST WFRBS 2014-C23 AS | | | 4 | 1FM | 10,299,760 | 107.4710 | 10,747,093 | 10,000,000 | 10,149,161 | | (31,048) | | | 4.210 | 3.860 | MON | 35,083 | 421,000 | 09/18/2014 | 10/15/2024 |
| 92939H-BC-8 | COMM MORTGAGE TRUST WFRBS 2014-C23 C | | | 4 | 1FM | 3,290,760 | 102.7740 | 3,416,219 | 3,324,000 | 3,295,765 | | 2,114 | | | 3.997 | 4.026 | MON | 10,667 | 130,044 | 01/31/2017 | 10/15/2057 |
| 92939K-BR-8 | WF-RBS COMM MTG TRUST WFRBS 2014-C24 B | | | 4 | 2FM | 6,550,374 | 103.5860 | 6,588,068 | 6,360,000 | 6,461,572 | | (18,740) | | | 4.204 | 3.866 | MON | 22,281 | 267,374 | 10/24/2014 | 11/15/2047 |
| 92939L-AH-9 | WF-RBS COMM MTG TRUST WFRBS 2014-C25 B | | | 4 | 1FM | 3,693,555 | 105.4270 | 3,763,749 | 3,570,000 | 3,642,001 | | (12,832) | | | 4.236 | 3.817 | MON | 12,602 | 151,225 | 09/22/2015 | 11/15/2047 |
| 92939L-AJ-5 | WF-RBS COMM MTG TRUST WFRBS 2014-C25 C | | | 4 | 1FM | 3,740,686 | 103.2980 | 3,674,317 | 3,557,000 | 3,659,026 | | (18,841) | | | 4.461 | 3.773 | MON | 12,800 | 155,600 | 04/22/2015 | 11/15/2047 |
| 92939V-AG-9 | JPMDB COMM MTGE SEC JPMDB 2015-WPG C | | | 4 | 1FM | 13,068,555 | 95.3680 | 12,397,862 | 13,000,000 | 13,043,510 | | (8,310) | | | 3.633 | 3.522 | MON | 38,090 | 463,428 | 07/07/2016 | 06/05/2035 |
| 949456-AA-5 | Welk Resorts LLC SERIES 2013AA CLASS A | 0 | | 2 | 1FE | 1,108,210 | 99.9810 | 1,108,839 | 1,109,050 | 1,108,292 | | 83 | | | 3.100 | 3.182 | MON | 1,528 | 11,460 | 08/29/2019 | 03/15/2029 |
| 949456-AB-3 | Welk Resorts LLC SERIES 2013AA CLASS B | 0 | | 2 | 2FE | 1,372,280 | 100.0890 | 1,370,895 | 1,369,677 | 1,372,024 | | (255) | | | 3.960 | 3.836 | MON | 2,411 | 18,080 | 08/29/2019 | 03/15/2029 |
| 94988H-AF-8 | WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 B | | | 4 | 1FM | 13,324,948 | 104.0680 | 13,528,821 | 13,000,000 | 13,086,314 | | (36,929) | | | 4.142 | 3.851 | MON | 44,872 | 538,460 | 09/19/2012 | 10/15/2045 |
| 94988H-AG-6 | WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 C | | | 4 | 1FM | 19,211,758 | 104.8450 | 19,876,449 | 18,958,000 | 19,014,268 | | (31,037) | | | 4.693 | 4.546 | MON | 74,142 | 889,699 | 02/17/2016 | 10/15/2045 |
| 94988H-AM-3 | WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 XB | | | 4 | 1FE | 4,564,498 | 1.1350 | 1,340,299 | | 1,303,618 | | (518,622) | | | 0.578 | 4.932 | MON | 41,296 | 578,836 | 09/21/2012 | 10/15/2045 |
| 94988H-AP-6 | WELLS FARGO COMMERCIAL MTG TR WFCM 2012-LC5 D | | | 4 | 1FM | 3,418,060 | 103.8990 | 3,554,395 | 3,421,000 | 3,414,618 | | (607) | | | 4.913 | 4.866 | MON | 13,556 | 165,082 | 09/22/2014 | 10/15/2045 |
| 94988L-AG-7 | WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B B | | | 4 | 1FM | 32,919,141 | 99.8590 | 34,950,552 | 35,000,000 | 34,878,127 | | 336,766 | | | 2.800 | 3.774 | MON | 79,030 | 961,532 | 08/14/2013 | 03/18/2028 |
| 94988L-AL-6 | WF COMMERCIAL MORTGAGE TRUST WFCM 2013-120B D | | | 4 | 1FM | 3,464,160 | 99.8000 | 3,576,822 | 3,584,000 | 3,573,524 | | 25,367 | | | 2.800 | 3.507 | MON | 8,093 | 98,461 | 06/05/2015 | 03/18/2028 |
| 94989A-BA-2 | WELLS FARGO COMMERCIAL MTG TR WFCM 2014-LC18 C | | | 4 | 1FM | 12,000,808 | 103.1930 | 12,384,203 | 12,001,000 | 11,992,577 | | (1,785) | | | 4.193 | 4.210 | MON | 41,933 | 503,202 | 12/12/2014 | 12/15/2047 |
| 94989C-BC-4 | WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 B | | | 4 | 1FM | 10,299,800 | 102.8060 | 10,280,602 | 10,000,000 | 10,165,929 | | (29,259) | | | 3.783 | 3.448 | MON | 31,525 | 378,300 | 02/04/2015 | 02/15/2048 |
| 94989C-BD-2 | WELLS FARGO COMM MORTGAGE TR WFCM 2015-C26 C | | | 4 | 1FM | 14,999,145 | 103.3570 | 15,503,568 | 15,000,000 | 14,989,586 | | (2,108) | | | 4.071 | 4.087 | MON | 50,888 | 610,650 | 02/04/2015 | 02/15/2048 |
| 94989D-BB-4 | WELLS FARGO COMM MTG TRUST WFCM 2015-C27 B | | | 4 | 1FM | 8,239,792 | 105.2920 | 8,423,354 | 8,000,000 | 8,135,316 | | (23,130) | | | 4.139 | 3.313 | MON | 27,593 | 331,120 | 03/03/2015 | 02/15/2048 |
| 94989H-BJ-8 | WFCM 2015-NXS1 C WFCM 2015-NXS1 C | | | 4 | 1FM | 7,995,359 | 102.4780 | 8,198,243 | 8,000,000 | 7,992,223 | | (637) | | | 3.848 | 3.869 | MON | 25,653 | 307,840 | 09/13/2016 | 05/15/2048 |
| 94989J-BE-5 | WELLS FARGO COMM MTG TRUST WFCM 2015-C28 B | | | 4 | 1FM | 18,324,900 | 104.5700 | 18,822,605 | 18,000,000 | 18,169,961 | | (35,582) | | | 4.250 | 3.973 | MON | 61,694 | 751,518 | 05/13/2015 | 05/15/2048 |
| 94989J-BF-2 | WELLS FARGO COMM MTG TRUST WFCM 2015-C28 C | | | 4 | 1FM | 11,783,472 | 101.8610 | 12,223,282 | 12,000,000 | 11,849,574 | | 15,789 | | | 4.250 | 4.408 | MON | 41,129 | 501,012 | 05/13/2015 | 05/15/2048 |
| 94989M-AK-5 | WFCM 2015-NXS2 B WFCM 2015-NXS2 B | | | 4 | 1FM | 16,405,575 | 107.2340 | 17,317,196 | 16,149,000 | 16,365,957 | | (13,406) | | | 4.456 | 4.227 | MON | 58,041 | 697,019 | 06/30/2015 | 07/15/2058 |
| 94989N-BK-2 | WFCM 2015-C30 B WFCM 2015-C30 B | | | 4 | 1FM | 7,214,375 | 107.0330 | 7,492,277 | 7,000,000 | 7,130,946 | | (20,504) | | | 4.400 | 4.052 | MON | 25,667 | 308,000 | 09/28/2015 | 09/15/2048 |
| 94989Q-BA-7 | WFCM 2015-SG1 B WFCM 2015-SG1 B | | | 4 | 1FM | 34,604,536 | 107.8200 | 36,411,767 | 33,771,000 | 34,241,836 | | (81,517) | | | 4.623 | 4.262 | MON | 125,917 | 1,530,155 | 08/18/2015 | 12/15/2047 |
| 94989T-BE-3 | WFCM WFCM 2015-LC22 B | | | 4 | 1FM | 8,227,624 | 108.6270 | 8,690,194 | 8,000,000 | 8,116,375 | | (28,665) | | | 4.685 | 4.221 | MON | 30,226 | 368,442 | 09/15/2015 | 09/15/2058 |
| 94989Y-BE-2 | WELLS FARGO COMM MTGE TRST WFCM 2016-C32 B | | | 4 | 1FM | 14,834,505 | 110.1390 | 16,520,825 | 15,000,000 | 14,859,757 | | 8,082 | | | 4.877 | 4.921 | MON | 59,025 | 718,120 | 02/03/2016 | 01/15/2059 |
| 95000A-AZ-0 | WFCM 2015-P2 WFCM 2015-P2 B | | | 4 | 1FM | 7,606,476 | 106.4950 | 7,864,635 | 7,385,000 | 7,526,137 | | (21,158) | | | 4.255 | 3.913 | MON | 26,186 | 314,232 | 12/08/2015 | 12/15/2048 |
| 95000F-AV-8 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 AS | | | 4 | 1FM | 9,573,748 | 101.9650 | 9,477,624 | 9,295,000 | 9,484,981 | | (26,811) | | | 3.184 | 2.847 | MON | 24,663 | 295,953 | 07/15/2016 | 07/15/2048 |
| 95000F-AY-2 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 B | | | 4 | 1FM | 13,508,214 | 102.4630 | 13,437,995 | 13,115,000 | 13,386,918 | | (36,747) | | | 3.438 | 3.105 | MON | 37,574 | 450,894 | 07/15/2016 | 07/15/2048 |
| 95000F-AZ-9 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C35 C | | | 4 | 1FM | 19,586,647 | 103.4710 | 20,266,920 | 19,587,000 | 19,577,716 | | (2,740) | | | 4.176 | 4.193 | MON | 68,163 | 817,953 | 07/15/2016 | 07/15/2048 |
| 95000G-AJ-3 | WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 D | 0 | | 2 | 1FM | 2,006,920 | 83.6440 | 2,091,106 | 2,500,000 | 2,142,919 | | 43,049 | | | 3.000 | 5.627 | MON | 6,250 | 75,000 | 08/04/2016 | 08/15/2049 |
| 95000G-BD-5 | WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 B | | | 2 | 1FM | 7,467,217 | 99.4430 | 7,209,645 | 7,250,000 | 7,400,238 | | (20,498) | | | 2.967 | 2.637 | MON | 17,926 | 215,108 | 08/04/2016 | 08/15/2049 |
| 95000G-BE-3 | WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C | | | 2 | 1FM | 13,495,254 | 94.0950 | 12,702,829 | 13,500,000 | 13,491,791 | | (1,063) | | | 3.071 | 3.080 | MON | 34,549 | 414,585 | 08/05/2016 | 08/15/2049 |
| 95000G-BE-3 | WELLS FARGO COMM MTGE TRUST WFCM 2016-BNK1 C | 0 | | 2 | 1FM | 2,499,903 | 94.0950 | 2,352,376 | 2,500,000 | 2,499,024 | | (270) | | | 3.071 | 3.080 | MON | 6,398 | 76,775 | 08/04/2016 | 08/15/2049 |
| 95000H-BL-5 | WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 B | | | 4 | 1FM | 11,770,373 | 103.5230 | 11,905,139 | 11,500,000 | 11,688,662 | | (25,842) | | | 3.621 | 3.356 | MON | 34,701 | 416,415 | 04/24/2017 | 10/15/2049 |
| 95000H-BM-3 | WELLS FARGO COMM MTGE TRUST WFCM 2016-LC24 C | | | 4 | 1FM | 7,591,575 | 106.7390 | 8,005,403 | 7,500,000 | 7,556,219 | | (11,940) | | | 4.614 | 4.369 | MON | 27,905 | 339,521 | 09/14/2016 | 10/15/2049 |
| 95000J-AX-6 | WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 AS | | | 4 | 1FM | 10,299,580 | 106.7550 | 10,675,465 | 10,000,000 | 10,198,990 | | (34,446) | | | 4.097 | 3.627 | MON | 32,913 | 401,172 | 11/22/2016 | 12/15/2059 |
| 95000J-BA-5 | WELLS FARGO COMM MTGE TRUST WFCM 2016-LC25 B | | | 4 | 1FM | 7,190,490 | 108.8880 | 7,682,070 | 7,055,000 | 7,141,519 | | (16,968) | | | 4.566 | 4.230 | MON | 25,977 | 316,114 | 04/10/2017 | 12/15/2059 |
| 95000K-BG-9 | WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 B | | | 4 | 1FM | 8,239,992 | 104.5460 | 8,363,672 | 8,000,000 | 8,168,130 | | (23,193) | | | 3.811 | 3.463 | MON | 25,407 | 304,880 | 09/29/2016 | 11/15/2049 |
| 95000K-BH-7 | WELLS FARGO COMM MTGE TRST WFCM 2016-NXS6 C | | | 4 | 1FM | 5,004,415 | 105.2090 | 5,260,430 | 5,000,000 | 5,007,553 | | 445 | | | 4.457 | 4.420 | MON | 17,972 | 218,598 | 09/29/2016 | 11/15/2049 |
| 95000L-BE-2 | WFCM 2016 WFCM 2016-C33 B | | | 4 | 1FM | 15,449,040 | 108.6500 | 16,297,565 | 15,000,000 | 15,301,310 | | (42,154) | | | 4.506 | 4.164 | MON | 56,325 | 675,900 | 03/18/2016 | 03/15/2059 |
| 95000L-BF-9 | WFCM 2016 WFCM 2016-C33 C | | | 4 | 1FM | 7,443,095 | 102.2670 | 8,692,698 | 8,500,000 | 7,754,741 | | 89,248 | | | 3.896 | 5.509 | MON | 27,597 | 331,160 | 04/05/2016 | 03/15/2059 |
| 95000M-BU-4 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 B | | | 2 | 1FM | 6,694,773 | 104.1650 | 6,770,738 | 6,500,000 | 6,640,074 | | (17,919) | | | 3.671 | 3.337 | MON | 19,885 | 238,615 | 10/21/2016 | 11/15/2059 |
| 95000M-BV-2 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C36 C | | | 2 | 1FM | 5,423,908 | 103.3900 | 5,686,458 | 5,500,000 | 5,436,274 | | 3,609 | | | 4.325 | 4.409 | MON | 19,186 | 233,493 | 10/21/2016 | 11/15/2059 |
| 95000P-AK-0 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 B | | | 4 | 1FM | 6,694,844 | 108.8070 | 7,072,439 | 6,500,000 | 6,641,997 | | (18,813) | | | 4.465 | 4.043 | MON | 23,378 | 284,657 | 12/12/2016 | 12/15/2049 |
| 95000P-AL-8 | WELLS FARGO COMM MTGE TRUST WFCM 2016-C37 C | | | 4 | 1FM | 7,865,270 | 106.2720 | 8,501,788 | 8,000,000 | 7,892,587 | | 8,672 | | | 4.640 | 4.788 | MON | 29,940 | 364,348 | 01/31/2017 | 12/15/2049 |
| 95000T-BX-3 | WFCM 2017-RB1 B WFCM 2017-RB1 B | | | 4 | 1FM | 10,299,370 | 106.6960 | 10,669,642 | 10,000,000 | 10,227,241 | | (27,048) | | | 4.039 | 3.702 | MON | 33,658 | 403,900 | 03/22/2017 | 03/15/2050 |
| 95001A-BJ-4 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C41 CLASS C | | | 4 | 2FM | 6,118,182 | 105.8050 | 6,348,320 | 6,000,000 | 6,096,773 | | (10,491) | | | 4.660 | 4.140 | MON | 22,548 | 274,380 | 11/17/2017 | 11/15/2050 |
| 95001F-BD-6 | WELLS FARGO COMM MTGE TRUST WFCM 2017-RC1 C | | | 4 | 3FM | 8,314,071 | 105.1020 | 8,483,815 | 8,072,000 | 8,255,833 | | (21,606) | | | 4.591 | 4.251 | MON | 30,882 | 370,586 | 02/28/2017 | 01/15/2060 |
| 95001M-AL-4 | WELLS FARGO COMM MTGE TRUST WELLS FARGO COMM MTGE TRUST | | | 4 | 1FM | 5,999,652 | 101.4290 | 6,085,766 | 6,000,000 | 5,998,311 | | (782) | | | 3.903 | 3.916 | MON | 19,515 | 234,180 | 06/27/2017 | 07/15/2050 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 95001R-AY-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA | | | 4 | 1FE | 3,976,223 | 6.9870 | 3,840,800 | | 3,936,867 | | (36,614) | | | 1.123 | 11.084 | MON | 43,657 | 564,312 | 12/10/2018 | 01/15/2052 |
| 95001R-BB-4 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS B | | | 4 | 1FM | 8,239,888 | 112.8200 | 9,025,630 | 8,000,000 | 8,234,165 | | (5,461) | | | 4.904 | 4.697 | MON | 32,693 | 392,320 | 12/10/2018 | 01/15/2052 |
| 95001V-AY-6 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B | | | 4 | 1FM | 3,089,886 | 104.7020 | 3,141,060 | 3,000,000 | 3,086,305 | | (3,581) | | | 3.836 | 3.501 | MON | 9,590 | 47,950 | 06/21/2019 | 06/15/2052 |
| 95001Y-AH-7 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS | | | 4 | 1FM | 4,119,928 | 102.5380 | 4,101,520 | 4,000,000 | 4,119,125 | | (803) | | | 3.449 | 3.118 | MON | 11,497 | | 11/08/2019 | 12/15/2052 |
| 95001Y-AJ-3 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B | | | 4 | 1FE | 6,694,935 | 102.5440 | 6,665,360 | 6,500,000 | 6,693,639 | | (1,296) | | | 3.671 | 3.338 | MON | 19,885 | | 11/08/2019 | 12/15/2052 |
| 95002B-AJ-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C53 CLASS B | | | 4 | 1FM | 6,179,652 | 101.6780 | 6,100,657 | 6,000,000 | 6,177,326 | | (2,326) | | | 3.514 | 3.179 | MON | 17,570 | 17,570 | 10/22/2019 | 10/15/2052 |
| 95002D-BU-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS B | | | 4 | 1FM | 9,269,550 | 112.5550 | 10,129,950 | 9,000,000 | 9,217,132 | | (19,479) | | | 4.854 | 4.583 | MON | 36,405 | 436,860 | 10/09/2018 | 09/15/2061 |
| 95002D-BX-6 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS C | | | 4 | 1FM | 4,992,500 | 107.3810 | 5,369,050 | 5,000,000 | 4,976,102 | | 61 | | | 5.101 | 5.126 | MON | 20,567 | 250,258 | 10/09/2018 | 09/15/2061 |
| 95002M-AY-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA | | | 4 | 1FE | 5,987,688 | 11.7740 | 5,786,134 | 49,145,064 | 6,347,832 | | 360,145 | | | 1.769 | 36.098 | MON | 66,507 | 278,109 | 08/06/2019 | 08/15/2052 |
| 95002M-BB-4 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B | | | 2 | 1FM | 5,664,791 | 100.6180 | 5,533,990 | 5,500,000 | 5,659,684 | | (5,107) | | | 3.375 | 3.046 | MON | 15,469 | 61,875 | 08/06/2019 | 08/15/2052 |
| 95002M-BC-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C | | | 2 | 1FM | 6,499,922 | 98.0460 | 6,372,990 | 6,500,000 | 6,499,661 | | (261) | | | 3.561 | 3.572 | MON | 19,289 | 77,155 | 08/05/2019 | 08/15/2052 |
| 96221Q-AK-9 | WFRBS 2013-C18 C WFRBS 2013-C18 C | | | 4 | 1FM | 5,205,469 | 106.4390 | 5,321,947 | 5,000,000 | 5,106,938 | | (20,957) | | | 4.847 | 4.282 | MON | 19,548 | 238,006 | 06/03/2014 | 12/15/2046 |
| 033296-AJ-3 | Anchorage Credit Funding Ltd. SERIES 20151A CLASS BRV | 0 | D | 2 | 1FE | 1,000,000 | 100.0410 | 1,000,411 | 1,000,000 | 1,000,000 | | | | | 4.650 | 4.651 | JJ | 19,633 | | 07/01/2019 | 07/28/2037 |
| 25255A-AA-4 | Diameter Credit Funding I SERIES 20191A CLASS A | 0 | D | 4 | 1FE | 4,000,000 | 102.8440 | 4,113,760 | 4,000,000 | 4,000,000 | | | | | 4.600 | 4.607 | JJ | 107,844 | | 05/01/2019 | 07/25/2037 |
| 25255A-AB-2 | Diameter Credit Funding I SERIES 20191A CLASS B | 0 | D | 4 | 1FE | 2,000,000 | 101.9850 | 2,039,696 | 2,000,000 | 2,000,000 | | | | | 5.200 | 5.207 | JJ | 60,956 | | 05/01/2019 | 07/25/2037 |
| 38176E-AG-2 | Golub Capital Partners CLO 40B SERIES 201940A CLASS C | 0 | D | 4 | 1FE | 1,006,309 | 100.6280 | 1,006,275 | 1,000,000 | 1,006,283 | | (26) | | | 4.678 | 4.593 | JAJO | 8,855 | | 12/19/2019 | 01/25/2032 |
| 46645J-AF-9 | JPMBB JPMBB 2015-C33 AS | | C | 4 | 1FM | 17,911,198 | 106.2810 | 18,599,149 | 17,500,000 | 17,759,836 | | (39,200) | | | 4.023 | 3.762 | MON | 58,663 | 703,955 | 11/17/2015 | 12/15/2048 |
| 46645J-AG-7 | JPMBB JPMBB 2015-C33 B | | C | 4 | 1FM | 7,724,948 | 106.0300 | 7,952,255 | 7,500,000 | 7,643,499 | | (21,148) | | | 4.274 | 3.937 | MON | 26,713 | 320,550 | 11/17/2015 | 12/15/2048 |
| 55316L-AE-6 | mmcf clo, llc SERIES 20192A CLASS B | 0 | D | 4 | 1FE | 1,000,000 | 99.2770 | 992,773 | 1,000,000 | 1,000,000 | | | | | 5.436 | 4.732 | JAJO | 11,778 | 23,759 | 04/26/2019 | 04/15/2029 |
| 61767C-AZ-1 | MORGAN STANLEY BAML TRUST MSBAM 2017-C33 B | | D | 4 | 1FM | 9,269,465 | 107.2240 | 9,650,203 | 9,000,000 | 9,206,521 | | (24,575) | | | 4.105 | 3.764 | MON | 30,788 | 369,450 | 05/04/2017 | 05/15/2050 |
| 61767C-BA-5 | MORGAN STANLEY BAML TRUST MSBAM 2017-C33 C | | D | 4 | 2FM | 6,414,489 | 105.5430 | 6,619,658 | 6,272,000 | 6,383,499 | | (12,962) | | | 4.558 | 4.301 | MON | 23,822 | 285,872 | 04/17/2018 | 05/15/2050 |
| 69122D-AC-3 | Owl Rock CLO I, LTD. SERIES 20191A CLASS B | 0 | D | 2 | 1FE | 1,500,000 | 99.4840 | 1,492,244 | 1,500,000 | 1,500,000 | | | | | 4.599 | 3.978 | FMAN | 8,040 | 38,541 | 04/25/2019 | 05/20/2031 |
| 87241E-AJ-4 | TCW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS C | 0 | D | 4 | 1FE | 1,007,515 | 100.7470 | 1,007,460 | 1,000,000 | 1,007,472 | | (52) | | | 4.999 | 4.850 | FMAN | 6,540 | | 12/19/2019 | 02/15/2029 |
| 3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 5,258,069,298 | XXX | 5,352,246,301 | 5,218,682,272 | 5,173,984,139 | | (13,481,858) | 487,612 | | XXX | XXX | XXX | 18,800,409 | 220,327,767 | XXX | XXX |
| BANOJQ-MC-4 | CRG ISSUER CRG-17-1 CRG 2017-1 A | 0 | | 4 | 1Z | 2,500,000 | 99.7500 | 2,493,750 | 2,500,000 | 2,500,000 | | | | | 4.500 | 4.658 | JAJO | 25,938 | 117,500 | 07/19/2017 | 01/10/2024 |
| BANOVU-VQ-0 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A | 0 | | 4 | 1Z | 2,375,190 | 100.0000 | 2,394,830 | 2,394,830 | 2,375,107 | | (84) | | | 5.347 | 5.624 | MON | 10,671 | 17,370 | 12/18/2019 | 01/01/2025 |
| BANOVU-VR-8 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B | 0 | | 4 | 2Z | 459,684 | 100.0000 | 463,485 | 463,485 | 459,721 | | 37 | | | 5.697 | 6.435 | MON | 2,200 | 3,786 | 12/18/2019 | 01/01/2025 |
| BANOVU-VS-6 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C | 0 | | 4 | 3Z | 229,357 | 100.0000 | 231,257 | 231,257 | 229,448 | | 91 | | | 6.447 | 7.384 | MON | 1,242 | 2,118 | 12/18/2019 | 01/01/2025 |
| BANOHN-QA-3 | ICON BRAND HOLDINGS ICON BRAND HOLDINGS LLC | 0 | | 4 | 2Z | 7,200,000 | 90.0000 | 7,200,000 | 8,000,000 | 7,970,238 | | 378,727 | | | 5.466 | 12.123 | JAJO | 87,454 | 488,347 | 08/14/2017 | 01/20/2043 |
| BANOVX-YU-2 | PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F | 0 | | 4 | 1Z | 105,171,195 | 100.0000 | 105,171,195 | 105,171,195 | 105,171,195 | | | | | 3.434 | 3.448 | JAJO | 611,873 | | 12/11/2019 | 12/31/2049 |
| BANOVX-YV-0 | PK AIR FINANCE 2019 PK AIR FINANCE 2019 C-F | 0 | | 4 | 2Z | 14,152,142 | 100.0000 | 14,152,142 | 14,152,142 | 14,152,142 | | | | | 4.434 | 4.457 | JAJO | 106,315 | | 12/11/2019 | 12/31/2049 |
| BANOVX-DE-1 | PK AIR FINANCE 2019 PK AIR FINANCE 2019 DB-F | 0 | | 4 | 3Z | 9,233,530 | 100.0000 | 9,233,530 | 9,233,530 | 9,233,530 | | | | | 6.434 | 6.484 | JAJO | 100,657 | | 12/11/2019 | 12/31/2049 |
| 00164T-AA-6 | AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I | | | 4 | 1FE | 7,320,021 | 107.9780 | 7,552,091 | 6,994,096 | 7,139,164 | | (16,588) | | | 5.740 | 5.187 | JJ | 185,118 | 401,461 | 07/22/2010 | 01/15/2028 |
| 00164T-AB-4 | AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I | | | 4 | 1FE | 4,662,950 | 115.6190 | 5,780,931 | 5,000,000 | 4,746,910 | | 11,466 | | | 5.870 | 6.436 | JJ | 135,336 | 293,500 | 07/22/2010 | 01/15/2038 |
| 00164T-AC-2 | AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I | | | 4 | 1FE | 8,837,900 | 120.6140 | 12,061,415 | 10,000,000 | 8,940,885 | | 14,257 | | | 5.940 | 6.811 | JJ | 273,900 | 594,000 | 07/22/2010 | 01/15/2053 |
| 00432C-DK-4 | Access Group Inc 2007-A Class B | 0 | | 2 | 2FE | 3,916,220 | 95.6970 | 4,422,063 | 4,620,909 | 4,069,496 | | 16,846 | | | 2.460 | 6.460 | FMAN | 11,681 | 142,296 | 09/22/2015 | 02/25/2037 |
| 006346-AS-9 | ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A | 0 | | 2 | 1FE | 2,458,924 | 103.9040 | 2,554,996 | 2,458,998 | 2,458,934 | | 9 | | | 4.810 | 4.859 | MON | 5,257 | 118,277 | 10/19/2018 | 11/15/2048 |
| 006346-AU-4 | ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS B | 0 | | 2 | 2FE | 999,997 | 103.5160 | 1,035,164 | 1,000,000 | 999,997 | | | | | 5.653 | 5.720 | MON | 2,512 | 56,530 | 10/19/2018 | 11/15/2048 |
| 023767-AA-4 | AMERICAN AIRLINES AAL 5 1/4 01/31/21 | | | 4 | 1FE | 2,521,492 | 102.5030 | 2,584,608 | 2,521,492 | 2,521,492 | | | | | 5.250 | 5.250 | JJ | 55,525 | 132,378 | 01/20/2011 | 01/31/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 02666B-AD-8 | American Homes 4 Rent AMERICAN HOMES 4 RENT | 0 | | 4 | 1FE | 4,249,852 | 107.4370 | 4,566,071 | 4,250,000 | 4,246,090 | | (814) | | | 5.036 | 5.062 | MON | 17,836 | 214,030 | 09/11/2015 | 10/17/2025 |
| 02666B-AG-1 | American Homes 4 Rent AMERICAN HOMES 4 RENT | 0 | | 4 | 2Z | 1 | 0.0010 | 69 | | | | | | | 0.000 | 0.000 | MON | | | 09/11/2015 | 10/17/2052 |
| 03066D-AG-1 | AMERICREDIT AUTO RECEIVABLES AMERICREDIT AUTO REC | 0 | | 2 | 1FE | 1,999,421 | 101.1340 | 2,022,684 | 2,000,000 | 1,999,806 | | 199 | | | 3.650 | 3.689 | MON | 4,664 | 73,000 | 04/05/2016 | 05/09/2022 |
| 04015U-AL-2 | ARES CLO LTD ARES 2015-38A DR | | | 2 | 2FE | 13,700,000 | 94.0900 | 12,890,278 | 13,700,000 | 13,700,000 | | | | | 4.466 | 4.611 | JAJO | 122,365 | 695,933 | 02/20/2018 | 04/20/2030 |
| 04015W-AW-4 | ARES CLO LTD ARES 2016-39A CR | | | 2 | 1FE | 8,000,000 | 101.0720 | 8,085,793 | 8,000,000 | 8,000,000 | | | | | 4.703 | 4.813 | JAJO | 78,388 | 209,410 | 03/15/2019 | 04/18/2031 |
| 04248N-AA-1 | ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 | | | 4 | 1FE | 45,853,810 | 124.3820 | 47,412,484 | 38,118,436 | 45,263,827 | | (178,035) | | | 5.524 | 4.050 | JD | 93,585 | 2,105,662 | 07/21/2016 | 06/15/2050 |
| 04365A-AF-5 | Ascentium Equipment Receivable SERIES 20181A CLASS D | | | 2 | 2FE | 2,125,715 | 102.6130 | 2,181,546 | 2,126,000 | 2,125,807 | | 46 | | | 3.990 | 4.028 | MON | 4,713 | 84,827 | 04/18/2018 | 12/11/2023 |
| 04365J-AF-6 | ASCENTIUM EQUIPMENT REC ACER 2017-1A D | | | 2 | 2FE | 999,745 | 101.2720 | 1,012,723 | 1,000,000 | 999,907 | | 61 | | | 3.800 | 3.837 | MON | 2,217 | 38,000 | 04/26/2017 | 01/10/2024 |
| 048677-AB-4 | ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 | | | 4 | 1FE | 22,056,221 | 114.1210 | 26,683,918 | 23,382,069 | 22,265,500 | | 26,586 | | | 5.343 | 5.772 | JD | 104,109 | 1,249,304 | 09/16/2010 | 12/01/2050 |
| 048677-AG-3 | ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 | | | 4 | 1FE | 5,082,607 | 124.5580 | 5,935,723 | 4,765,420 | 5,038,972 | | (5,356) | | | 6.158 | 5.660 | JD | 24,455 | 293,455 | 09/07/2011 | 12/01/2051 |
| 05178T-AA-9 | AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 | | | 4 | 1FE | 16,060,559 | 115.1070 | 18,486,803 | 16,060,559 | 16,060,559 | | | | | 5.820 | 5.820 | JJ | 431,012 | 934,725 | 06/28/2011 | 07/15/2034 |
| 05178T-AB-7 | AURORA MILITARY HOUSING III AURMIL 6.615 01/15/42 | | | 4 | 1FE | 10,000,000 | 129.7750 | 12,977,472 | 10,000,000 | 10,000,000 | | | | | 6.615 | 6.615 | JJ | 305,025 | 661,500 | 06/28/2011 | 01/15/2042 |
| 05377R-CB-8 | AESOP FUNDING II LLC AESOP 2015-2A B | | | 4 | 1FE | 23,891,790 | 100.6770 | 24,058,749 | 23,897,000 | 23,895,951 | | 1,309 | | | 3.420 | 3.450 | MON | 24,972 | 817,277 | 05/20/2015 | 12/20/2021 |
| 05377R-CZ-5 | AESOP FUNDING II LLC SERIES 20181A CLASS B | | | 4 | 1FE | 12,999,706 | 103.6850 | 13,479,112 | 13,000,000 | 12,999,938 | | 9 | | | 4.000 | 4.034 | MON | 15,889 | 520,000 | 04/24/2018 | 09/20/2024 |
| 05377R-DD-3 | AESOP FUNDING II LLC SERIES 20182A CLASS B | | | 4 | 1FE | 3,749,861 | 105.1120 | 3,941,709 | 3,750,000 | 3,749,877 | | 21 | | | 4.270 | 4.309 | MON | 4,893 | 160,125 | 10/17/2018 | 03/20/2025 |
| 05577@-AG-5 | BTMU CAP CORP BNSF RAILWAY CORP SERIES A | | | 4 | 1FE | 2,118,302 | 104.3300 | 2,210,025 | 2,118,302 | 2,118,302 | | | | | 6.550 | 6.550 | FA | 48,177 | 138,749 | 02/26/2009 | 02/26/2021 |
| 05577@-AH-3 | BTMU CAP CORP BNSF RAILWAY CORP SERIES B | | | 4 | 1FE | 2,038,744 | 104.3300 | 2,127,021 | 2,038,744 | 2,038,744 | | | | | 6.550 | 6.550 | FA | 46,367 | 133,538 | 02/26/2009 | 02/26/2021 |
| 05577@-AJ-9 | BTMU CAP CORP BNSF RAILWAY CORP SERIES C | | | 4 | 1FE | 621,588 | 104.3300 | 648,502 | 621,588 | 621,588 | | | | | 6.550 | 6.550 | FA | 14,137 | 40,714 | 02/26/2009 | 02/26/2021 |
| 05577@-AK-6 | BTMU CAP CORP BNSF RAILWAY CORP SERIES D | | | 4 | 1FE | 636,749 | 104.3300 | 664,320 | 636,749 | 636,749 | | | | | 6.550 | 6.550 | FA | 14,482 | 41,707 | 02/26/2009 | 02/26/2021 |
| 05577@-AM-2 | BTMU CAP CORP BNSF RAILWAY CORP SERIES E | | | 4 | 1FE | 252,442 | 104.3300 | 263,372 | 252,442 | 252,442 | | | | | 6.550 | 6.550 | FA | 5,741 | 16,535 | 02/26/2009 | 02/26/2021 |
| 065606-AG-0 | BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D | | | 2 | 2FE | 8,499,250 | 100.5950 | 8,550,533 | 8,500,000 | 8,499,287 | | 37 | | | 3.350 | 3.376 | MON | 12,656 | 133,674 | 06/17/2019 | 07/15/2026 |
| 081331-AB-6 | BELVOIR LAND LLC FTBELV 5.03 12/15/25 | | | 4 | 1FE | 3,250,562 | 106.0630 | 3,491,281 | 3,291,708 | 3,276,221 | | 2,239 | | | 5.030 | 5.187 | JD | 7,359 | 165,573 | 01/24/2011 | 12/15/2025 |
| 081331-AD-2 | BELVOIR LAND LLC FTBELV 5.27 12/15/47 | | | 4 | 1FE | 3,816,995 | 113.3400 | 4,930,295 | 4,350,000 | 3,881,728 | | 9,476 | | | 5.270 | 6.161 | JD | 10,189 | 229,245 | 07/12/2011 | 12/15/2047 |
| 081331-AE-0 | BELVOIR LAND LLC FTBELV 5.3 12/15/35 | | | 4 | 1FE | 1,722,239 | 108.2520 | 1,716,665 | 1,585,811 | 1,699,492 | | (6,201) | | | 5.300 | 4.340 | JD | 3,735 | 84,048 | 02/23/2016 | 12/15/2035 |
| 11014P-AC-9 | BRISTOL PARK CLO LTD BRIST 2016-1A C | | | 4 | 1FE | 5,000,000 | 100.0030 | 5,000,160 | 5,000,000 | 5,000,000 | | | | | 4.586 | 4.712 | JAJO | 49,683 | 260,030 | 11/01/2016 | 04/15/2029 |
| 123262-AN-7 | Business Jet Securities, LLC SERIES 20181 CLASS A | | | 4 | 1FE | 3,224,805 | 101.1680 | 3,262,535 | 3,224,861 | 3,224,854 | | 1 | | | 4.335 | 4.063 | MON | 6,213 | 139,798 | 02/21/2018 | 02/15/2033 |
| 123262-AN-7 | Business Jet Securities, LLC SERIES 20181 CLASS A | 0 | | 4 | 1FE | 8,434,476 | 101.1680 | 8,452,931 | 8,355,323 | 8,425,597 | | (8,917) | | | 4.335 | 4.063 | MON | 16,098 | 192,751 | 08/29/2019 | 02/15/2033 |
| 123262-AQ-0 | Business Jet Securities, LLC BUSINESS JET SECURITIES LLC | 0 | | 4 | 2FE | 645,041 | 102.8950 | 663,721 | 645,044 | 645,048 | | (2) | | | 6.048 | 6.124 | MON | 1,734 | 39,012 | 02/21/2018 | 02/15/2033 |
| 12326Q-AA-2 | Business Jet Securities, LLC SERIES 20191 CLASS A | | | 4 | 1FE | 33,823,047 | 102.7770 | 34,763,536 | 33,824,220 | 33,823,014 | | (33) | | | 4.212 | 4.250 | MON | 63,319 | 700,466 | 06/11/2019 | 07/15/2034 |
| 12326R-AA-0 | Business Jet Securities, LLC SERIES 20182 CLASS A | | | 4 | 1FE | 4,794,454 | 101.5760 | 4,870,075 | 4,794,536 | 4,794,530 | | (1) | | | 4.447 | 4.488 | MON | 9,476 | 213,213 | 06/21/2018 | 06/15/2033 |
| 12326R-AA-0 | Business Jet Securities, LLC SERIES 20182 CLASS A | 0 | | 4 | 1FE | 3,688,041 | 101.5760 | 3,746,211 | 3,688,105 | 3,688,100 | | | | | 4.447 | 4.488 | MON | 7,289 | 164,010 | 06/21/2018 | 06/15/2033 |
| 125634-AN-5 | CLIF FUNDING LLC CLI FUNDING LLC | 0 | | 2 | 1FE | 1,858,842 | 100.2000 | 1,998,559 | 1,994,566 | 1,931,500 | | 16,504 | | | 3.290 | 4.891 | MON | 2,370 | 65,621 | 03/30/2016 | 06/18/2029 |
| 125634-AQ-8 | CLIF FUNDING LLC CLI FUNDING LLC | 0 | | 2 | 1FE | 1,146,157 | 99.9330 | 1,221,390 | 1,222,210 | 1,181,197 | | 3,735 | | | 3.380 | 4.774 | MON | 1,492 | 41,311 | 08/22/2016 | 10/18/2029 |
| 12563L-AE-7 | CLIF FUNDING LLC CLI FUNDING LLC | 0 | | 2 | 1FE | 1,446,903 | 99.4350 | 1,438,897 | 1,447,066 | 1,449,047 | | (205) | | | 3.620 | 3.608 | MON | 1,892 | 52,384 | 05/24/2017 | 05/18/2042 |
| 12564A-AA-8 | CLI Funding LLC SERIES 20181H CLASS A | 0 | | 4 | 2FE | 2,417,726 | 103.7110 | 2,507,660 | 2,417,933 | 2,417,741 | | 15 | | | 6.020 | 6.099 | MON | 4,852 | 145,560 | 08/16/2018 | 08/19/2043 |
| 126650-BS-8 | CVS HEALTH CORP 144A | 0 | | 4 | 2FE | 72,142 | 127.1670 | 91,740 | 72,142 | 72,142 | | | | | 7.507 | 7.625 | MON | 316 | 5,706 | 12/07/2009 | 01/10/2032 |
| 12803P-AB-4 | CAJUN GLOBAL LLC CAJUN GLOBAL LLC | 0 | | 2 | 2FE | 3,671,307 | 104.4820 | 3,865,830 | 3,700,000 | 3,769,272 | | (23,099) | | | 6.500 | 5.737 | FMAN | 27,390 | 240,500 | 05/30/2017 | 08/20/2047 |
| 134011-AJ-4 | CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 | | | 4 | 2FE | 29,782,883 | 119.6630 | 34,044,175 | 28,450,000 | 29,608,433 | | (25,357) | | | 5.572 | 5.217 | AO | 396,309 | 1,585,234 | 06/25/2012 | 10/01/2050 |
| 14069B-AA-2 | CAPMARK MILITARY HSG CPMRK 2007-AETC A1 | | | 4 | 2 | 10,767,028 | 107.2340 | 12,757,943 | 11,897,269 | 10,887,615 | | 17,862 | | | 5.746 | 6.633 | MON | 39,878 | 682,763 | 05/24/2012 | 02/10/2052 |
| 14069E-AA-6 | CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 | | | 4 | 1FE | 36,885,353 | 122.9800 | 41,255,242 | 33,546,434 | 36,666,553 | | (62,212) | | | 6.084 | 5.370 | MON | 119,056 | 2,040,963 | 04/29/2016 | 07/10/2052 |
| 14310D-BA-4 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A DR | | | 4 | 2FE | 11,400,000 | 89.6720 | 10,222,633 | 11,400,000 | 11,400,000 | | | | | 4.403 | 4.509 | JAJO | 104,577 | 569,802 | 11/20/2017 | 01/18/2029 |
| 14310G-AW-0 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-3A CR | | | 4 | 2FE | 8,500,000 | 89.2550 | 7,586,689 | 8,500,000 | 8,500,000 | | | | | 4.436 | 4.560 | JAJO | 81,699 | 429,123 | 11/13/2017 | 10/15/2030 |
| 14312E-AQ-6 | CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A A2B2 | | | 2 | 1FE | 20,000,000 | 100.7220 | 20,144,446 | 20,000,000 | 20,000,000 | | | | | 4.879 | 4.908 | JAJO | 208,713 | 813,167 | 11/28/2018 | 01/14/2032 |
| 14312E-AS-2 | CARLYLE GROUP MARKET STRATEGIE CGMS 2012-3A BR2 | | | 2 | 1FE | 10,500,000 | 95.8340 | 10,062,548 | 10,500,000 | 10,500,000 | | | | | 4.186 | 4.307 | JAJO | 95,234 | 422,736 | 11/28/2018 | 01/14/2032 |
| 14314X-AG-4 | CarMax Auto Owner Trust SERIES 20182 CLASS D | | | 2 | 2FE | 3,499,286 | 102.9690 | 3,603,904 | 3,500,000 | 3,499,450 | | 96 | | | 3.990 | 4.029 | MON | 6,207 | 139,650 | 04/18/2018 | 04/15/2025 |
| 14315B-AG-1 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A C | | | 2 | 2FE | 19,000,000 | 93.7530 | 17,813,116 | 19,000,000 | 19,000,000 | | | | | 4.786 | 4.914 | JAJO | 197,029 | 1,026,641 | 10/13/2017 | 01/15/2030 |
| 14315C-AA-2 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2017-4A D | | | 2 | 3FE | 5,500,000 | 93.3010 | 5,131,569 | 5,500,000 | 5,500,000 | | | | | 8.136 | 8.318 | JAJO | 96,956 | 483,994 | 10/13/2017 | 01/15/2030 |
| 14315E-AG-5 | CarMax Auto Owner Trust SERIES 20184 CLASS D | | | 2 | 2FE | 2,499,917 | 103.9060 | 2,597,659 | 2,500,000 | 2,499,926 | | 12 | | | 4.150 | 4.187 | MON | 4,323 | 103,750 | 10/17/2018 | 04/15/2025 |
| 14855J-AB-1 | CASTLE LAKE CASTLE LAKE AIRCRAFT | 0 | | 4 | 1FE | 3,384,712 | 100.7500 | 3,411,096 | 3,385,703 | 3,404,594 | | (4,378) | | | 4.450 | 4.294 | MON | 6,696 | 150,664 | 08/01/2016 | 08/15/2041 |
| 14855J-AC-9 | CASTLE LAKE CASTLE LAKE AIRCRAFT | 0 | | 4 | 2FE | 2,130,301 | 100.1150 | 2,134,214 | 2,131,763 | 2,164,768 | | (8,165) | | | 6.150 | 5.723 | MON | 5,827 | 131,103 | 08/01/2016 | 08/15/2041 |
| 14855L-AD-2 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C | 0 | | 4 | 3FE | 1,438,387 | 100.5080 | 1,445,694 | 1,438,387 | 1,438,387 | | | | | 6.899 | 6.999 | MON | 4,410 | 74,426 | 04/02/2019 | 07/15/2042 |
| 14856E-AA-3 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR | 0 | | 4 | 1PL | 2,944,412 | 100.1560 | 2,962,266 | 2,957,652 | 2,945,628 | | 1,216 | | | 4.750 | 5.014 | MON | 6,244 | 105,366 | 03/13/2019 | 03/15/2034 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 14856E-AB-1 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS BR | 0 | | 4 | 2Z | 2,525,210 | 99.6100 | 2,525,263 | 2,535,150 | 2,526,106 | | 896 | | | 5.750 | 6.012 | MON | 6,479 | 109,328 | 03/13/2019 | 03/15/2034 |
| 165183-AP-9 | CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC | | | 2 | 2FE | 2,499,566 | 101.5240 | 2,538,106 | 2,500,000 | 2,499,872 | | 126 | | | 3.710 | 3.744 | MON | 4,122 | 92,750 | 05/23/2017 | 07/15/2029 |
| 165183-BX-1 | CHESAPEAKE FUNDING II LLC SERIES 20183A CLASS D | | | 2 | 2FE | 3,279,903 | 102.7590 | 3,370,484 | 3,280,000 | 3,279,908 | | 9 | | | 4.210 | 4.248 | MON | 6,137 | 139,239 | 12/04/2018 | 01/15/2031 |
| 17119B-AG-2 | CHRYSLER CAPITAL AUTO REC TRUS CCART 2016-BA D | | | 2 | 1FE | 14,497,439 | 101.3720 | 14,699,008 | 14,500,000 | 14,498,608 | | 357 | | | 3.510 | 3.541 | MON | 22,620 | 508,950 | 10/26/2016 | 09/15/2023 |
| 210795-QB-9 | CONTINENTAL AIRLINES UAL 4 10/29/24 | | | 4 | 1FE | 8,454,107 | 105.5020 | 8,854,704 | 8,392,909 | 8,422,747 | | (4,710) | | | 4.000 | 3.902 | AO | 57,818 | 335,716 | 09/20/2012 | 10/29/2024 |
| 21079N-AA-9 | CONTINENTAL AIRLINES UAL 5.983 04/19/22 | | | 4 | 1FE | 8,017,307 | 105.2400 | 8,514,002 | 8,090,118 | 8,073,213 | | 8,505 | | | 5.983 | 6.119 | AO | 96,806 | 484,032 | 03/30/2010 | 04/19/2022 |
| 24703F-AF-3 | DELL EQUIPMENT FINANCE TRUST DEFT 2017-1 D | | | 2 | 2FE | 3,149,568 | 100.1200 | 3,153,783 | 3,150,000 | 3,149,953 | | 307 | | | 3.440 | 3.475 | MON | 2,709 | 108,360 | 04/25/2017 | 04/24/2023 |
| 247367-BH-7 | DELTA AIR LINES DAL 6.821 08/10/22 | | | 4 | 1FE | 5,721,204 | 108.9300 | 6,283,747 | 5,768,589 | 5,752,296 | | 5,244 | | | 6.821 | 6.947 | FA | 154,111 | 393,475 | 03/31/2010 | 08/10/2022 |
| 247367-BH-7 | DELTA AIR LINES DAL 6.821 08/10/22 | 0 | | 4 | 1FE | 127,630 | 108.9300 | 134,652 | 123,613 | 124,937 | | (448) | | | 6.821 | 6.947 | FA | 3,302 | 8,482 | 08/20/2010 | 08/10/2022 |
| 25755T-AH-3 | DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 | | | 2 | 2FE | 20,580,000 | 103.5140 | 21,303,189 | 20,580,000 | 20,580,000 | | | | | 4.118 | 4.139 | JAJO | 155,372 | 847,484 | 06/12/2017 | 07/25/2047 |
| 25755T-AH-3 | DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 | 0 | | 2 | 2FE | 2,940,000 | 103.5140 | 3,043,313 | 2,940,000 | 2,940,000 | | | | | 4.118 | 4.139 | JAJO | 22,196 | 121,069 | 06/12/2017 | 07/25/2047 |
| 26208A-AG-7 | DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D | | | 2 | 1FE | 13,126,324 | 101.0620 | 13,267,710 | 13,128,303 | 13,007,244 | | 92,527 | | | 4.530 | 5.738 | MON | 26,432 | 594,712 | 05/18/2016 | 08/15/2023 |
| 26208B-AN-0 | DRIVE AUTO REC TRUST DRIVE 2016-CA D | | | 2 | 1FE | 11,549,802 | 101.2130 | 11,692,191 | 11,552,067 | 11,550,789 | | 314 | | | 4.180 | 4.221 | MON | 21,461 | 482,876 | 11/16/2016 | 03/15/2024 |
| 26208C-AN-8 | DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D | | | 2 | 1FE | 19,499,571 | 101.2280 | 19,739,448 | 19,500,000 | 19,499,725 | | 59 | | | 4.160 | 4.197 | MON | 36,053 | 811,200 | 01/24/2017 | 05/15/2024 |
| 26208D-AF-3 | DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D | | | 2 | 1FE | 6,288,687 | 100.4600 | 6,317,771 | 6,288,848 | 6,288,838 | | 5 | | | 3.720 | 3.749 | MON | 10,398 | 233,945 | 03/21/2017 | 10/17/2022 |
| 26208E-AG-9 | DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST | | | 2 | 1FE | 8,999,717 | 101.0320 | 9,092,882 | 9,000,000 | 8,999,817 | | 293 | | | 3.840 | 3.874 | MON | 15,360 | 345,600 | 06/21/2017 | 03/15/2023 |
| 26208J-AG-8 | DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D | | | 2 | 1FE | 16,997,975 | 102.0170 | 17,342,943 | 17,000,000 | 16,998,470 | | 302 | | | 4.140 | 4.180 | MON | 15,640 | 703,800 | 05/16/2018 | 08/15/2024 |
| 26208K-AG-5 | DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D | | | 2 | 1FE | 10,999,592 | 102.5030 | 11,275,314 | 11,000,000 | 10,999,644 | | 58 | | | 4.300 | 4.340 | MON | 21,022 | 473,000 | 07/17/2018 | 09/16/2024 |
| 26208L-AA-6 | DRIVEN BRANDS FUNDING LLC | 0 | | 2 | 2FE | 14,400,000 | 102.3330 | 14,735,995 | 14,400,000 | 14,400,000 | | | | | 5.216 | 5.249 | JAJO | 148,134 | 751,104 | 07/24/2015 | 07/20/2022 |
| 26208L-AB-4 | DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC | 0 | | 2 | 2FE | 6,168,539 | 105.8960 | 6,557,080 | 6,192,000 | 6,184,841 | | 2,426 | | | 6.125 | 6.222 | JAJO | 74,799 | 379,260 | 05/13/2016 | 07/20/2046 |
| 26208L-AE-8 | DRIVEN BRANDS FUNDING LLC SERIES 20192A CLASS A2 | 0 | | 2 | 2FE | 1,006,764 | 100.2100 | 1,002,095 | 1,000,000 | 1,006,743 | | (21) | | | 3.981 | 3.938 | JAJO | 7,851 | | 12/06/2019 | 10/20/2049 |
| 26208M-AG-1 | DRIVE AUTO RECEIVABLES TRUST SERIES 20185 CLASS D | | | 2 | 2FE | 8,499,647 | 103.2320 | 8,774,685 | 8,500,000 | 8,499,679 | | 44 | | | 4.300 | 4.340 | MON | 15,229 | 365,500 | 11/15/2018 | 04/15/2026 |
| 26209W-AG-8 | DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D | | | 2 | 2FE | 18,497,610 | 101.5010 | 18,777,755 | 18,500,000 | 18,497,763 | | 153 | | | 3.180 | 3.205 | MON | 26,147 | 287,613 | 06/11/2019 | 10/15/2026 |
| 268602-AB-5 | ELM TRUST MDCP ELM TRUST MDCP | 0 | | 4 | 2FE | 1,088,862 | 100.0000 | 1,088,889 | 1,088,889 | 1,088,780 | | 60 | | | 5.535 | 5.608 | MON | 1,842 | 60,270 | 12/08/2016 | 06/20/2025 |
| 30605Y-AB-7 | FLCON 2017-1A FLCON 2017-1 A | 0 | | 4 | 1Z | 1,970,803 | 100.5000 | 1,980,662 | 1,970,808 | 1,975,737 | | (1,128) | | | 4.581 | 4.546 | MON | 4,013 | 90,283 | 02/01/2017 | 02/15/2042 |
| 31745#-AA-9 | FCI FUND FCI FUND FCI_18-1 | 0 | | 4 | 1PL | 7,000,000 | 100.0000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | 5.500 | 5.762 | MON | 32,083 | 51,431 | 10/22/2019 | 11/15/2030 |
| 32057H-AJ-6 | FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D | | | 2 | 2FE | 2,249,958 | 100.8110 | 2,268,239 | 2,250,000 | 2,244,891 | | (1,493) | | | 3.350 | 3.306 | MON | 2,931 | 75,375 | 09/12/2016 | 11/15/2022 |
| 32059B-AJ-7 | FIRST INV AUTO OWNER TRST FIRST INV AUTO OWNER TRSY | | | 2 | 2FE | 4,399,600 | 101.1750 | 4,451,720 | 4,400,000 | 4,399,822 | | 101 | | | 3.560 | 3.589 | MON | 6,962 | 156,640 | 07/11/2017 | 09/15/2023 |
| 32059D-AJ-3 | First Investors Auto Owner Tru SERIES 20182A CLASS D | | | 2 | 2FE | 3,998,969 | 103.2720 | 4,130,880 | 4,000,000 | 3,999,113 | | 115 | | | 4.280 | 4.326 | MON | 7,609 | 171,200 | 11/06/2018 | 01/15/2025 |
| 32059R-AJ-2 | First Investors Auto Owner Tru SERIES 20181A CLASS D | | | 2 | 1FE | 3,098,979 | 101.9380 | 3,160,083 | 3,100,000 | 3,099,258 | | 177 | | | 4.110 | 4.164 | MON | 4,955 | 127,410 | 05/08/2018 | 06/17/2024 |
| 33843Q-AG-9 | FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D | | | 2 | 1FE | 899,947 | 102.1420 | 919,282 | 900,000 | 899,973 | | 7 | | | 4.230 | 4.269 | MON | 1,692 | 38,070 | 01/26/2017 | 05/15/2023 |
| 33844F-AE-7 | FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D | | | 2 | 1FE | 3,749,379 | 100.0030 | 3,750,115 | 3,750,000 | 3,749,708 | | 96 | | | 3.890 | 3.927 | MON | 6,483 | 145,875 | 10/19/2016 | 11/15/2022 |
| 33844H-AG-8 | FLAGSHIP CREDIT AUTO TRUST FLAGSHIP CREDIT AUTO TRUST | | | 2 | 2FE | 3,739,771 | 101.2130 | 3,785,367 | 3,740,000 | 3,739,802 | | 128 | | | 3.620 | 3.651 | MON | 6,017 | 135,388 | 05/19/2017 | 07/15/2023 |
| 33844N-AG-5 | FLAGSHIP CREDIT AUTO TRUST SERIES 20182 CLASS D | | | 2 | 2FE | 4,499,430 | 103.5760 | 4,660,939 | 4,500,000 | 4,499,565 | | 82 | | | 4.230 | 4.272 | MON | 8,460 | 190,350 | 05/16/2018 | 09/16/2024 |
| 33845D-AD-3 | FLAGSHIP CREDIT AUTO TRUST SERIES 20184 CLASS D | | | 2 | 2FE | 12,496,548 | 103.6890 | 12,961,186 | 12,500,000 | 12,497,131 | | 542 | | | 4.330 | 4.379 | MON | 22,552 | 541,250 | 11/15/2018 | 12/16/2024 |
| 33845F-AG-1 | FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D | | | 4 | 2FE | 4,755,985 | 99.5660 | 4,736,344 | 4,757,000 | 4,756,000 | | 15 | | | 3.120 | 3.148 | MON | 6,596 | 9,895 | 11/13/2019 | 01/15/2026 |
| 33846A-AG-1 | FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D | | | 2 | 2FE | 6,998,455 | 99.3720 | 6,956,041 | 7,000,000 | 6,998,537 | | 82 | | | 2.860 | 2.884 | MON | 8,898 | 62,841 | 08/13/2019 | 12/15/2025 |
| 34417M-AA-5 | FOCUS 2017-1A A2I FOCUS 2017-1A A2I | | | 2 | 2FE | 9,750,000 | 105.2560 | 10,262,414 | 9,750,000 | 9,750,000 | | | | | 3.857 | 3.876 | JAJO | 63,721 | 376,058 | 03/21/2017 | 04/30/2047 |
| 34417Q-AA-6 | Focus Brands Funding LLC SERIES 20181 CLASS A2 | 0 | | 2 | 2FE | 990,000 | 102.7430 | 1,017,156 | 990,000 | 990,000 | | | | | 5.184 | 5.217 | JAJO | 8,696 | 51,464 | 10/19/2018 | 10/30/2048 |
| 347508-AB-9 | FORT KNOX MILITARY HOUSING I-B 144A | 0 | | 2 | 2FE | 4,547,383 | 63.7500 | 4,713,751 | 7,394,119 | 5,969,179 | | 45,862 | | | 2.080 | 5.453 | MON | 7,262 | 197,080 | 08/04/2010 | 02/15/2052 |
| 361863-AA-1 | GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 | | | 4 | 1 | 16,070,666 | 110.1150 | 17,178,148 | 15,600,222 | 16,058,700 | | (15,109) | | | 6.033 | 5.778 | MON | 54,901 | 941,161 | 10/16/2015 | 08/10/2042 |
| 36186V-AA-9 | GMACN 2003-CAMP A GMACN 2003-CAMP A | | | 4 | 1Z | 40,287,869 | 114.5200 | 40,280,994 | 35,173,912 | 39,911,996 | | (153,889) | | | 6.049 | 4.721 | MON | 124,114 | 2,127,671 | 06/29/2017 | 12/10/2043 |
| 36186X-AD-9 | GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A | | | 4 | 1FE | 38,695,952 | 117.2500 | 45,377,006 | 38,701,071 | 38,696,437 | | 101 | | | 5.174 | 5.231 | MON | 116,806 | 2,002,394 | 11/23/2012 | 07/10/2050 |
| 36186X-AE-7 | GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O | | | 4 | 1FE | 4,940,527 | 7.0310 | 4,796,061 | | 4,263,090 | | (63,280) | | | 0.576 | 6.000 | MON | 22,919 | 390,183 | 07/10/2019 | 07/10/2050 |
| 36246M-AU-3 | GTP ACQUISITION PARTNERS AMTTOW 3.482 06/16/25 | | | 2 | 1FE | 15,000,000 | 103.0210 | 15,453,186 | 15,000,000 | 15,000,000 | | | | | 3.482 | 3.482 | MON | 23,213 | 522,300 | 05/20/2015 | 06/16/2025 |
| 37952U-AD-5 | GLOBAL SC FINANCE SRL SERIES 20141A CLASS A1 | 0 | | 4 | 1FE | 1,382,014 | 99.9500 | 1,374,309 | 1,375,000 | 1,380,498 | | (1,516) | | | 3.190 | 3.026 | MON | 1,706 | 14,621 | 08/29/2019 | 07/17/2029 |
| 37956A-AB-9 | GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL | 0 | | 4 | 1FE | 2,493,716 | 102.9010 | 2,566,558 | 2,494,200 | 2,493,757 | | 30 | | | 4.290 | 4.332 | MON | 4,161 | 107,001 | 05/17/2018 | 05/17/2038 |
| 37956A-AC-7 | GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL | 0 | | 4 | 2FE | 747,091 | 104.0720 | 777,519 | 747,100 | 747,090 | | 1 | | | 5.100 | 5.155 | MON | 1,482 | 38,102 | 05/17/2018 | 05/17/2038 |
| 38012L-AA-7 | GMACN GMACN 2006-NELL A | | | 4 | 1 | 4,735,054 | 99.2960 | 4,701,733 | 4,735,054 | 4,735,054 | | | | | 5.364 | 5.424 | MON | 14,816 | 253,988 | 12/04/2012 | 05/10/2051 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38013A-AB-8 | GMACN GMACN 2011-DRUM A | | | 4 | 1FE | 21,943,505 | 122.9060 | 26,971,903 | 21,945,103 | 21,943,676 | | 30 | | | 5.587 | 5.653 | MON | 71,521 | 1,226,073 | 08/25/2011 | 05/10/2050 |
| 38013A-AC-6 | GMACN GMACN 2011-DRUM A IO | | | 4 | 1FE | 8,071,218 | 12.6250 | 8,191,248 | | 6,636,464 | | (181,847) | | | 1.013 | 6.501 | MON | 38,339 | 657,246 | 08/31/2011 | 05/10/2050 |
| 38081E-AA-9 | GOLDEN BEAR 2016-1A A GLDN 2016-1A A | | | 2 | 1FE | 4,620,049 | 102.6700 | 4,743,405 | 4,620,049 | 4,620,049 | | | | | 3.750 | 3.749 | MS | 48,607 | 173,252 | 06/15/2016 | 09/20/2047 |
| 398079-AQ-6 | GREYWOLF CLO LTD GREYWOLF CLO LTD | 0 | | 2 | 1FE | 1,200,000 | 98.6750 | 1,184,099 | 1,200,000 | 1,200,000 | | | | | 4.136 | 3.422 | JAJO | 10,754 | 56,932 | 10/05/2017 | 10/15/2029 |
| 40433J-AA-9 | HOOTY 2014-1A A2 HOOTY 2014-1a 2a | 0 | | 2 | 2FE | 1,223,353 | 100.2430 | 1,345,756 | 1,342,500 | 1,292,206 | | 27,102 | | | 4.846 | 7.406 | FMAN | 7,409 | 65,058 | 03/03/2017 | 08/20/2044 |
| 40437H-AG-6 | Highbridge Loan Management Ltd HLM 8A-2016 CR | | | 2 | 1FE | 10,000,000 | 96.3530 | 9,635,292 | 10,000,000 | 10,000,000 | | | | | 3.916 | 4.055 | JAJO | 78,318 | 564,649 | 06/15/2018 | 07/20/2030 |
| 40437H-AJ-0 | Highbridge Loan Management Ltd HLM 8A-2016 DR | | | 2 | 2FE | 8,000,000 | 93.3300 | 7,466,438 | 8,000,000 | 8,000,000 | | | | | 4.866 | 5.016 | JAJO | 77,854 | 548,408 | 06/15/2018 | 07/20/2030 |
| 40437L-AJ-1 | Highbridge Loan Management Ltd HLM 13A-18 C | | | 2 | 1FE | 10,000,000 | 98.0680 | 9,806,848 | 10,000,000 | 10,000,000 | | | | | 4.136 | 4.257 | JAJO | 89,616 | 474,434 | 08/30/2018 | 10/15/2030 |
| 40437L-AL-6 | Highbridge Loan Management Ltd HLM 13A-18 D | | | 2 | 2FE | 10,000,000 | 94.5820 | 9,458,213 | 10,000,000 | 10,000,000 | | | | | 4.986 | 5.117 | JAJO | 108,033 | 560,615 | 08/30/2018 | 10/15/2030 |
| 40438D-AF-6 | HPEFS Equipment Trust SERIES 20191A CLASS D | | | 4 | 2FE | 2,999,537 | 100.1150 | 3,003,455 | 3,000,000 | 2,999,567 | | 30 | | | 2.720 | 2.739 | MON | 2,493 | 20,400 | 09/12/2019 | 09/20/2029 |
| 40490A-AG-5 | Halcyon Loan Advisors Funding HLA 2018-2A B | | | 2 | 1FE | 10,000,000 | 97.7850 | 9,778,520 | 10,000,000 | 10,000,000 | | | | | 4.303 | 4.459 | JAJO | 84,870 | 410,599 | 11/21/2018 | 01/22/2031 |
| 40490A-AJ-9 | Halcyon Loan Advisors Funding HLA 2018-2A C | | | 2 | 2FE | 10,000,000 | 95.6420 | 9,564,190 | 10,000,000 | 10,000,000 | | | | | 5.353 | 5.522 | JAJO | 105,578 | 497,807 | 11/21/2018 | 01/22/2031 |
| 40490B-AG-3 | Halcyon Loan Advisors Funding HLA 2017-2A C | | | 2 | 2FE | 10,150,000 | 90.8450 | 9,220,733 | 10,150,000 | 10,150,000 | | | | | 5.102 | 5.218 | JAJO | 109,327 | 579,060 | 10/10/2017 | 01/17/2030 |
| 40538T-AE-3 | Halcyon Loan Advisors Funding HLA 2018-1A B | | | 2 | 1FE | 10,000,000 | 95.7850 | 9,578,476 | 10,000,000 | 10,000,000 | | | | | 4.116 | 4.257 | JAJO | 82,318 | 627,584 | 05/11/2018 | 07/21/2031 |
| 40538T-AG-8 | Halcyon Loan Advisors Funding HLA 2018-1A C | | | 2 | 2FE | 7,500,000 | 93.0920 | 6,981,881 | 7,500,000 | 7,500,000 | | | | | 5.166 | 5.319 | JAJO | 77,488 | 577,219 | 05/11/2018 | 07/21/2031 |
| 411707-AF-9 | CKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING | 0 | | 2 | 2FE | 9,875,000 | 105.2590 | 10,394,322 | 9,875,000 | 9,875,000 | | | | | 5.710 | 5.750 | MJSD | 17,229 | 563,862 | 06/20/2018 | 06/20/2048 |
| 419838-AA-5 | HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 | | | 4 | 1FE | 18,263,829 | 101.3020 | 20,052,401 | 19,794,694 | 18,509,338 | | 130,224 | | | 3.900 | 5.453 | JJ | 355,975 | 712,729 | 12/03/2018 | 01/15/2026 |
| 42208@-AA-8 | HD SALEM OR LANDLORD LLC | | | 4 | 1YE | 3,275,026 | 114.1980 | 3,740,015 | 3,275,026 | 3,275,026 | | | | | 6.250 | 6.332 | MON | 569 | 207,963 | 03/01/2010 | 11/30/2030 |
| 42770Q-AA-0 | HERO 2014-2A HERO 2014-2A A | | | 4 | 1FE | 3,510,031 | 103.2500 | 3,626,576 | 3,512,422 | 3,510,313 | | 88 | | | 3.990 | 3.999 | MS | 39,319 | 140,146 | 10/17/2014 | 09/21/2040 |
| 42770W-AA-7 | HERO FUNDING TRUST HERO 2016-2A A | | | 2 | 1FE | 2,449,552 | 101.3750 | 2,484,046 | 2,450,354 | 2,474,974 | | 38 | | | 3.750 | 3.761 | MON | 2,808 | 95,474 | 05/26/2016 | 09/20/2041 |
| 428041-BA-4 | HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D | | | 4 | 2FE | 2,590,045 | 100.4790 | 2,607,419 | 2,595,000 | 2,594,417 | | 2,232 | | | 3.690 | 3.809 | MON | 5,586 | 95,756 | 05/02/2018 | 04/10/2031 |
| 428041-BG-1 | HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D | | | 4 | 2FE | 2,777,413 | 102.0200 | 2,834,116 | 2,778,000 | 2,777,509 | | 34 | | | 4.170 | 4.210 | MON | 6,757 | 115,843 | 04/25/2018 | 05/10/2032 |
| 42806D-AJ-8 | HERTZ HERTZ 2015-3A B | | | 4 | 1FE | 20,797,976 | 100.6900 | 20,943,449 | 20,800,000 | 20,805,008 | | (6,637) | | | 3.710 | 3.705 | MON | 12,861 | 778,482 | 09/30/2015 | 09/25/2021 |
| 42806D-BE-8 | HERTZ HERTZ 2016-4A C | 0 | | 4 | 2FE | 3,749,580 | 102.4410 | 3,841,554 | 3,750,000 | 3,747,034 | | 1,770 | | | 5.060 | 5.167 | MON | 3,163 | 189,750 | 06/01/2016 | 07/25/2022 |
| 42806D-BR-9 | HERTZ SERIES 20181A CLASS B | | | 4 | 1FE | 19,286,371 | 101.8970 | 20,277,437 | 19,900,000 | 19,423,448 | | 107,389 | | | 3.600 | 4.821 | MON | 11,940 | 716,400 | 11/27/2018 | 02/25/2024 |
| 42806D-CA-5 | HERTZ SERIES 20183A CLASS B | | | 4 | 1FE | 6,171,343 | 104.6470 | 6,459,875 | 6,173,000 | 6,171,729 | | 254 | | | 4.370 | 4.420 | MON | 4,496 | 269,760 | 06/21/2018 | 07/25/2024 |
| 44330B-AP-9 | Highbridge Loan Management Ltd HLM 2013-2RR B | | | 4 | 1FE | 1,411,388 | 99.0710 | 1,510,835 | 1,525,000 | 1,439,666 | | 10,360 | | | 3.866 | 5.047 | JAJO | 11,791 | 68,215 | 10/18/2017 | 10/20/2029 |
| 44330B-AR-5 | Highbridge Loan Management Ltd HLM 2013-2RR C | | | 4 | 2FE | 1,587,680 | 99.3600 | 1,589,759 | 1,600,000 | 1,608,563 | | (2,003) | | | 4.866 | 4.923 | JAJO | 15,571 | 87,748 | 10/18/2017 | 10/20/2029 |
| 44331D-AJ-8 | Highbridge Loan Management Ltd HLM 5A-2015 B2RR | | | 2 | 1FE | 10,000,000 | 100.6000 | 10,059,959 | 10,000,000 | 10,000,000 | | | | | 4.830 | 4.859 | JAJO | 101,967 | 481,658 | 10/02/2018 | 10/15/2030 |
| 44331D-AL-3 | Highbridge Loan Management Ltd HLM 5A-2015 CRR | | | 2 | 1FE | 10,000,000 | 96.2580 | 9,625,811 | 10,000,000 | 10,000,000 | | | | | 4.236 | 4.358 | JAJO | 91,783 | 483,189 | 10/02/2018 | 10/15/2030 |
| 44331D-AN-9 | Highbridge Loan Management Ltd HLM 5A-2015 DRR | | | 2 | 2FE | 10,000,000 | 94.8390 | 9,483,853 | 10,000,000 | 10,000,000 | | | | | 5.136 | 5.269 | JAJO | 111,283 | 574,189 | 10/02/2018 | 10/15/2030 |
| 45112A-AA-5 | ICONX ICONX 2012-1A A | | | 2 | 4FE | 8,364,416 | 71.0700 | 5,944,592 | 8,364,416 | 8,364,416 | | | | | 4.229 | 4.250 | JAJO | 64,851 | 353,731 | 11/16/2012 | 01/25/2043 |
| 45804C-AA-4 | RIVERMONT INC 2006-3 144A | 0 | | 4 | 4FE | 10,192,000 | 89.0000 | 15,753,000 | 17,700,000 | 13,997,381 | | 72,497 | | | 3.691 | 5.132 | MON | 56,303 | 771,043 | 05/13/2013 | 12/26/2050 |
| 46033#-AA-8 | INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 | | | 4 | 2 | 11,624,391 | 111.3420 | 12,942,829 | 11,624,391 | 11,624,391 | | | | | 6.250 | 6.330 | MON | 60,544 | 726,524 | 07/14/2008 | 10/01/2034 |
| 47232X-AA-6 | JEFFERIES MILITARY HOUSING JMHT 2010-SILL A | | | 4 | 1FE | 18,619,973 | 139.3000 | 24,432,972 | 17,539,822 | 18,571,066 | | (17,996) | | | 6.730 | 6.302 | MON | 68,858 | 1,180,429 | 02/20/2018 | 06/10/2055 |
| 47760Q-AA-1 | JIMMY 2017-1A 2AI JIMMY 2017-1A A2I | | | 2 | 2FE | 7,820,000 | 100.3930 | 7,850,733 | 7,820,000 | 7,820,000 | | | | | 3.610 | 3.626 | JAJO | 49,403 | 282,302 | 06/27/2017 | 07/30/2047 |
| 48239@-AC-4 | KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP | | | 4 | 3 | 4,748,658 | 108.4700 | 5,150,870 | 4,748,658 | 4,748,658 | | | | | 6.000 | 6.076 | MON | 12,663 | 284,920 | 04/02/2007 | 03/15/2032 |
| 48239@-AE-0 | KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 | | | 4 | 1 | 7,417,035 | 116.3720 | 8,631,352 | 7,417,035 | 7,417,035 | | | | | 6.320 | 6.404 | MON | 20,834 | 471,324 | 10/17/2007 | 10/15/2032 |
| 48239@-AF-7 | KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 | | | 4 | 1 | 3,846,486 | 116.4050 | 4,477,502 | 3,846,486 | 3,846,486 | | | | | 6.260 | 6.342 | MON | 10,702 | 240,790 | 10/17/2007 | 10/15/2032 |
| 48239@-AG-5 | KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC | | | 4 | 1 | 2,830,396 | 122.6380 | 3,471,141 | 2,830,396 | 2,830,396 | | | | | 6.970 | 7.072 | MON | 8,768 | 198,476 | 06/03/2008 | 06/15/2034 |
| 48239@-AK-6 | KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB | | | 4 | 1 | 4,955,212 | 132.4870 | 6,565,011 | 4,955,212 | 4,955,212 | | | | | 8.250 | 8.393 | MON | 23,847 | 408,805 | 03/05/2009 | 03/10/2034 |
| 48252A-AA-9 | KKR GRP FIN CO VI LLC BASIC | 0 | | 2 | 1FE | 2,991,570 | 106.5390 | 3,196,158 | 3,000,000 | 2,991,921 | | 351 | | | 3.750 | 3.784 | JJ | 56,250 | | 07/01/2019 | 07/01/2029 |
| 50543L-AA-0 | LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD | 0 | | 4 | 1FE | 7,376,953 | 101.9010 | 7,665,963 | 7,522,917 | 7,442,898 | | 15,143 | | | 4.300 | 4.689 | MON | 14,377 | 323,486 | 12/08/2016 | 01/15/2042 |
| 56127@-AA-6 | MALON D MIMMS FAMILY LP | | | 4 | 2FE | 2,040,946 | 103.0000 | 2,102,175 | 2,040,946 | 2,040,946 | | | | | 6.560 | 6.650 | MON | 11,529 | 135,580 | 09/05/2008 | 09/05/2033 |
| 59524E-AB-8 | MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 | | | 4 | 1FE | 23,209,939 | 118.0990 | 29,274,046 | 24,787,639 | 23,534,593 | | 24,314 | | | 5.240 | 5.653 | FA | 541,197 | 1,078,309 | 05/08/2019 | 08/01/2050 |
| 62942Q-BX-0 | New Residential Advance Receiv SERIES 2019T2 CLASS CT2 | | | 4 | 1FE | 2,713,759 | 99.5060 | 2,700,606 | 2,714,000 | 2,713,759 | | | | | 2.820 | 2.837 | MON | 3,402 | 25,512 | 08/12/2019 | 08/15/2053 |
| 62942Q-BY-8 | New Residential Advance Receiv SERIES 2019T2 CLASS DT2 | | | 4 | 2FE | 4,822,312 | 99.3190 | 4,791,163 | 4,824,000 | 4,822,324 | | 12 | | | 3.060 | 3.082 | MON | 6,561 | 49,205 | 08/12/2019 | 08/15/2053 |
| 668457-AA-2 | NORTHWIND HOLDINGS LLC 2007-1A A1 144A | 0 | | 4 | 1FE | 2,213,348 | 98.2500 | 2,639,142 | 2,686,150 | 2,620,841 | | 33,771 | | | 2.694 | 4.353 | MJSD | 6,231 | 89,433 | 03/16/2016 | 12/01/2037 |
| 67085K-AA-0 | OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 | | | 4 | 2FE | 30,884,563 | 108.0220 | 32,305,003 | 29,905,948 | 30,816,139 | | (21,481) | | | 5.460 | 5.185 | MS | 544,288 | 1,632,865 | 06/28/2018 | 09/01/2050 |
| 670097Q-AJ-4 | OCP CLO LTD OCP 2017-14A C | | | 4 | 2FE | 23,500,000 | 93.9060 | 22,067,821 | 23,500,000 | 23,500,000 | | | | | 4.499 | 4.711 | FMAN | 123,334 | 1,211,480 | 11/16/2017 | 11/20/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 67110D-AW-7 | OCP CLO LTD OCP 2016-11A CR | | | 4 | 2FE | 15,000,000 | 100.0000 | 15,000,036 | 15,000,000 | 15,000,000 | | | | | 5.586 | 5.775 | JAJO | 151,277 | 944,593 | 07/25/2017 | 10/26/2030 |
| 67112K-AE-9 | OCP CLO LTD OCP 2018-15A B | | | 2 | 1FE | 10,000,000 | 97.3720 | 9,737,154 | 10,000,000 | 10,000,000 | | | | | 3.966 | 4.106 | JAJO | 79,318 | 607,217 | 05/23/2018 | 07/20/2031 |
| 67112K-AF-6 | OCP CLO LTD OCP 2018-15A C | | | 2 | 2FE | 10,000,000 | 96.9500 | 9,695,042 | 10,000,000 | 10,000,000 | | | | | 4.916 | 5.066 | JAJO | 98,318 | 735,730 | 05/23/2018 | 07/20/2031 |
| 67112W-AG-8 | OZLM LTD SERIES 201923A CLASS C | 0 | | 4 | 1FE | 1,999,836 | 100.0610 | 2,001,222 | 2,000,000 | 1,999,928 | | 92 | | | 4.836 | 4.865 | JAJO | 20,957 | 48,527 | 09/18/2019 | 04/15/2032 |
| 67113L-AF-3 | OCP CLO LTD OCP 2019-17A C1 | | | 2 | 1FE | 9,000,000 | 100.0540 | 9,004,844 | 9,000,000 | 9,000,000 | | | | | 4.516 | 4.664 | JAJO | 196,256 | | 06/28/2019 | 07/20/2032 |
| 67575N-BP-7 | Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1 | | | 4 | 2FE | 1,250,000 | 100.2950 | 1,253,683 | 1,250,000 | 1,250,007 | | 7 | | | 3.107 | 3.127 | MON | 1,834 | 13,053 | 08/09/2019 | 08/15/2050 |
| 67575N-BU-6 | Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2 | | | 2 | 2FE | 3,999,995 | 100.5560 | 4,022,230 | 4,000,000 | 3,999,992 | | (3) | | | 3.042 | 3.061 | MON | 5,407 | 40,893 | 08/09/2019 | 08/15/2051 |
| 675922-AN-8 | Octagon Investment Partners 34 OCT34 2017-1A D | | | 2 | 2FE | 3,240,000 | 94.2560 | 3,053,890 | 3,240,000 | 3,240,000 | | | | | 4.466 | 4.611 | JAJO | 28,939 | 164,586 | 11/08/2017 | 01/20/2030 |
| 677071-AN-2 | OHANA MILITARY COMM LLC OHANA 5.558 10/01/36 | | | 4 | 1FE | 7,491,592 | 120.1300 | 8,312,996 | 6,920,000 | 7,336,739 | | (24,349) | | | 5.558 | 4.898 | AO | 96,153 | 384,614 | 08/13/2012 | 10/01/2036 |
| 677071-AU-6 | OHANA MILITARY COMM LLC OHANA 6 10/01/51 | | | 4 | 1FE | 37,349,052 | 126.1390 | 42,234,627 | 33,482,608 | 37,047,820 | | (75,285) | | | 6.000 | 5.113 | AO | 502,239 | 2,008,956 | 11/16/2015 | 10/01/2051 |
| 68267D-AD-8 | OneMain Financial Issuance Tru SERIES 20191A CLASS D | | | 2 | 2FE | 4,998,445 | 102.2270 | 5,111,366 | 5,000,000 | 4,998,777 | | 333 | | | 4.220 | 4.266 | MON | 9,964 | 188,142 | 01/15/2019 | 02/14/2031 |
| 68267E-AC-8 | OneMain Direct Auto Receivable SERIES 20191A CLASS C | | | 2 | 1FE | 10,494,460 | 102.0070 | 10,710,740 | 10,500,000 | 10,494,882 | | 422 | | | 4.190 | 4.247 | MON | 19,553 | 329,963 | 03/12/2019 | 11/14/2028 |
| 68267E-AD-6 | OneMain Direct Auto Receivable SERIES 20191A CLASS D | | | 2 | 2FE | 11,493,474 | 104.4210 | 12,008,405 | 11,500,000 | 11,493,930 | | 457 | | | 4.680 | 4.743 | MON | 23,920 | 403,650 | 03/12/2019 | 04/14/2031 |
| 68268#-AA-8 | 152ND ST HOMESTEAD ASSOC LLC | | | 4 | 2FE | 4,146,345 | 102.0000 | 4,229,272 | 4,146,345 | 4,146,345 | | | | | 4.850 | 4.899 | MON | 17,317 | 202,645 | 08/29/2012 | 01/31/2034 |
| 68268G-AA-6 | ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE | 0 | | 2 | 1FE | 480,479 | 100.2020 | 481,572 | 480,603 | 480,546 | | 84 | | | 3.660 | 3.737 | MON | 635 | 17,590 | 02/03/2016 | 02/20/2029 |
| 68268G-AB-4 | ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRT | 0 | | 2 | 1FE | 1,669,720 | 100.6870 | 1,681,466 | 1,670,000 | 1,669,505 | | 591 | | | 4.570 | 4.657 | MON | 2,756 | 76,319 | 02/03/2016 | 02/20/2029 |
| 68268H-AA-4 | ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS | 0 | | 2 | 1FE | 47,662,157 | 102.5390 | 49,116,171 | 47,900,000 | 47,783,982 | | 53,255 | | | 3.830 | 3.984 | MON | 66,248 | 1,834,570 | 06/02/2016 | 06/18/2031 |
| 68268X-AD-3 | OneMain Direct Auto Receivable SERIES 20181A CLASS D | | | 2 | 2FE | 17,999,755 | 102.7810 | 18,500,639 | 18,000,000 | 17,999,737 | | 27 | | | 4.400 | 4.441 | MON | 37,400 | 792,000 | 07/17/2018 | 01/14/2028 |
| 68269B-AB-4 | OneMain Financial Issuance Tru SERIES 20192A CLASS B | | | 4 | 1FE | 6,497,777 | 99.1740 | 6,446,294 | 6,500,000 | 6,497,805 | | 28 | | | 3.390 | 3.419 | MON | 6,733 | 51,718 | 09/16/2019 | 10/14/2036 |
| 68269B-AC-2 | OneMain Financial Issuance Tru SERIES 20192A CLASS C | | | 4 | 1FE | 7,498,376 | 99.1840 | 7,438,790 | 7,500,000 | 7,498,393 | | 17 | | | 3.630 | 3.661 | MON | 8,319 | 64,050 | 09/16/2019 | 10/14/2036 |
| 68269B-AD-0 | OneMain Financial Issuance Tru SERIES 20192A CLASS D | | | 4 | 2FE | 11,044,727 | 99.1900 | 10,960,442 | 11,050,000 | 11,044,792 | | 65 | | | 4.030 | 4.071 | MON | 13,607 | 104,423 | 09/16/2019 | 10/14/2036 |
| 68504U-AC-5 | Orange Lake Timeshare Trust SERIES 2019A CLASS C | | | 2 | 2FE | 1,627,131 | 101.4770 | 1,651,201 | 1,627,166 | 1,627,129 | | (2) | | | 3.610 | 3.637 | MON | 3,590 | 31,328 | 05/21/2019 | 04/09/2038 |
| 69346M-AA-7 | PNMAC GMSR ISSUER TRUST PNMSR GMSR ISSUER TRUST | 0 | | 2 | 2FE | 5,000,000 | 100.2550 | 5,012,763 | 5,000,000 | 5,000,000 | | | | | 4.142 | 3.530 | MON | 3,452 | 234,206 | 04/20/2018 | 04/25/2023 |
| 69403W-AC-1 | PACIFIC BEACON LLC PACBEA 5.508 07/15/36 | | | 4 | 2FE | 19,816,000 | 116.1690 | 23,233,800 | 20,000,000 | 19,868,332 | | 7,489 | | | 5.508 | 5.584 | JJ | 504,900 | 1,101,600 | 09/07/2011 | 07/15/2036 |
| 724060-AA-6 | PIPELINE FUNDING CO NEE 7 1/2 01/15/30 | | | 2 | 2FE | 7,797,707 | 123.2150 | 8,602,584 | 6,981,750 | 7,495,258 | | (35,581) | | | 7.500 | 6.347 | JJ | 241,452 | 523,631 | 09/30/2010 | 01/15/2030 |
| 74981H-CJ-7 | RACE POINT CLO LTD RACEP 2015-9A CR | | | 4 | 2FE | 19,762,500 | 92.3930 | 18,259,234 | 19,762,500 | 19,762,500 | | | | | 5.186 | 5.319 | JAJO | 222,064 | 1,147,989 | 08/28/2017 | 10/15/2030 |
| 78347@-AB-2 | RUTTENBERG FAMILY LP /WALGREENS | | | 4 | 2FE | 2,034,106 | 100.0000 | 2,034,106 | 2,034,106 | 2,034,106 | | | | | 6.520 | 6.587 | MON | 6,263 | 134,466 | 02/04/2004 | 02/15/2029 |
| 78443C-CV-4 | SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST | 0 | | 2 | 1FE | 2,663,022 | 93.8030 | 3,445,507 | 3,673,134 | 2,630,108 | | (112,710) | | | 2.184 | 5.680 | MJSD | 3,565 | 102,895 | 04/13/2016 | 12/15/2039 |
| 797426-AG-8 | SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48 | | | 4 | 1FE | 4,895,246 | 121.9490 | 5,470,669 | 4,486,030 | 4,832,220 | | (8,552) | | | 5.941 | 5.238 | JJ | 133,246 | 273,189 | 02/10/2012 | 07/01/2048 |
| 80306A-AA-8 | SAPPHIRE AVIATION | 0 | | 4 | 1FE | 787,315 | 101.7800 | 801,703 | 787,683 | 787,431 | | 31 | | | 4.250 | 4.299 | MON | 1,488 | 33,459 | 03/14/2018 | 03/15/2040 |
| 81785@-AA-7 | 74TH STREET - DORAL ASSOCIATES | | | 4 | 2FE | 4,350,300 | 102.0000 | 4,437,306 | 4,350,300 | 4,350,300 | | | | | 4.850 | 4.899 | MON | 15,824 | 213,920 | 08/29/2012 | 01/31/2034 |
| 82652N-AC-2 | SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C | | | 4 | 2FE | 6,392,846 | 99.6320 | 6,369,955 | 6,393,455 | 6,392,849 | | 2 | | | 3.000 | 3.020 | MON | 4,262 | 30,902 | 10/17/2019 | 07/15/2038 |
| 82652X-AB-2 | SRFC -2016-1A B SRFC 2016-1A B | | | 2 | 2FE | 2,109,182 | 100.7480 | 2,125,437 | 2,109,660 | 2,112,789 | | (526) | | | 3.670 | 3.614 | MON | 2,366 | 77,425 | 03/15/2016 | 03/21/2033 |
| 82653G-AC-6 | SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C | | | 2 | 2FE | 1,827,067 | 101.7900 | 1,859,800 | 1,827,101 | 1,827,059 | | (3) | | | 4.170 | 4.205 | MON | 2,328 | 76,190 | 10/10/2018 | 03/20/2026 |
| 83546D-AD-0 | SONIC CAPITAL LLC SONIC 2016-1A A2 | 0 | | 2 | 2FE | 5,869,682 | 101.4980 | 5,963,034 | 5,875,009 | 5,874,116 | | 239 | | | 4.472 | 4.470 | MON | 8,028 | 262,730 | 12/02/2016 | 05/20/2046 |
| 83546D-AD-0 | SONIC CAPITAL LLC SONIC 2016-1A A2 | | | 2 | 2FE | 15,575,738 | 101.4980 | 15,770,657 | 15,537,854 | 15,567,863 | | (8,092) | | | 4.472 | 4.470 | MON | 21,232 | 694,853 | 04/13/2016 | 05/20/2046 |
| 85172M-AB-0 | SPRINGFIELD FUNDING TRUST SPRINGFIELD FUNDING TRUST | 0 | | 2 | 1FE | 4,536,914 | 101.2100 | 4,554,463 | 4,500,000 | 4,516,536 | | (7,435) | | | 3.800 | 3.659 | MON | 7,600 | 171,000 | 05/03/2017 | 05/15/2028 |
| 85172P-AC-1 | SPRINGLEAF FUNDING TRUST SPRINGIIAF FUNDING TRUST | | | 2 | 2FE | 3,376,161 | 102.1690 | 3,450,239 | 3,377,000 | 3,376,527 | | 206 | | | 3.860 | 3.898 | MON | 5,793 | 130,352 | 06/21/2017 | 07/15/2030 |
| 85572R-AA-7 | START LTD START LTD | 0 | | 2 | 1FE | 1,480,598 | 102.1870 | 1,527,084 | 1,494,407 | 1,481,370 | | 1,818 | | | 4.089 | 4.363 | MON | 2,716 | 61,106 | 06/15/2018 | 05/15/2043 |
| 86359K-AB-7 | STRUCTURED RECEIVABLES FINANCE SFS 2005-A B | | | 4 | 1FE | 253,582 | 106.7300 | 265,667 | 248,915 | 249,223 | | (367) | | | 6.948 | 6.737 | MON | 769 | 17,295 | 06/19/2007 | 05/15/2025 |
| 87244C-AQ-9 | TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS DR | 0 | | 4 | 2FE | 1,500,000 | 96.2490 | 1,443,731 | 1,500,000 | 1,500,000 | | | | | 5.866 | 5.201 | JAJO | 17,598 | 97,430 | 10/05/2018 | 10/20/2030 |
| 87342R-AC-8 | BELL 2016-1A BELL 2016-1A A23 | | | 2 | 2FE | 28,275,000 | 104.9760 | 29,682,086 | 28,275,000 | 28,275,000 | | | | | 4.970 | 5.001 | FMAN | 140,527 | 1,405,268 | 05/04/2016 | 05/25/2046 |

# 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 Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87342R-AC-8 | BELL 2016-1A BELL 2016-1A A23 | 0 | | 2 | 2FE | 8,365,500 | 104.9760 | 8,781,803 | 8,365,500 | 8,365,500 | | | | | 4.970 | 5.001 | FMAN | 41,577 | 415,765 | 05/04/2016 | 05/25/2046 |
| 87407P-AR-1 | TAL ADVANTAGE LLC TAL ADVANTAGE LLC | 0 | | 2 | 1FE | 1,070,692 | 100.1030 | 1,103,696 | 1,102,563 | 1,089,246 | | 2,502 | | | 3.270 | 3.821 | MON | 1,102 | 36,054 | 08/31/2016 | 11/21/2039 |
| 87407P-AT-7 | TAL ADVANTAGE LLC TAL ADVANTAGE LLC | 0 | | 2 | 2FE | 928,405 | 98.4800 | 968,386 | 983,333 | 955,098 | | 5,139 | | | 4.150 | 5.483 | MON | 1,247 | 40,808 | 08/24/2016 | 11/21/2039 |
| 88581#-AA-6 | 301 NORTH FEDERAL WAY LLC | | | 4 | 2FE | 2,116,599 | 103.0000 | 2,180,097 | 2,116,599 | 2,116,599 | | | | | 4.350 | 4.390 | MON | 7,928 | 92,944 | 07/18/2013 | 07/18/2038 |
| 88606W-AA-0 | THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD | 0 | | 2 | 1FE | 1,051,374 | 102.1310 | 1,073,819 | 1,051,418 | 1,052,555 | | (216) | | | 4.212 | 4.213 | MON | 1,968 | 44,286 | 04/25/2017 | 05/17/2032 |
| 886313-AG-0 | TIAA CHURCHILL MID MKT CLO SERIES 20161A CLASS ER | 0 | | 4 | 3FE | 985,000 | 93.5440 | 935,435 | 1,000,000 | 983,300 | | (2,441) | | | 9.936 | 9.688 | JAJO | 19,872 | 106,106 | 10/05/2018 | 10/20/2030 |
| 88708L-AA-1 | TIMBERLAKE FINANCIAL LLC TIMBR A A 144A | 0 | | 4 | 3FE | 16,628,903 | 94.9040 | 19,672,565 | 20,728,825 | 19,527,384 | | 148,184 | | | 2.095 | 3.111 | MON | 2,412 | 540,223 | 02/20/2015 | 06/30/2036 |
| 89656F-AB-2 | TRINITY RAIL LEASING LP TRL 2012-1A A2 | | | 2 | 1FE | 6,500,000 | 100.7720 | 6,550,209 | 6,500,000 | 6,500,000 | | | | | 3.525 | 3.551 | MON | 10,183 | 229,125 | 12/12/2012 | 01/15/2043 |
| 89679H-AA-3 | TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC | 0 | | 2 | 1FE | 3,009,715 | 99.7150 | 3,001,694 | 3,010,264 | 3,019,214 | | (1,080) | | | 3.520 | 3.459 | MON | 3,238 | 105,961 | 06/07/2017 | 06/20/2042 |
| 89679H-AJ-4 | TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC | 0 | | 2 | 1FE | 1,237,265 | 100.4870 | 1,243,529 | 1,237,500 | 1,237,347 | | 15 | | | 3.950 | 3.986 | MON | 1,494 | 48,881 | 03/13/2018 | 03/20/2043 |
| 89679H-AL-9 | TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC | 0 | | 2 | 2FE | 824,681 | 100.4910 | 829,055 | 825,000 | 824,778 | | 35 | | | 4.780 | 4.835 | MON | 1,205 | 39,435 | 03/13/2018 | 03/20/2043 |
| 89690E-AC-1 | TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2 | | | 2 | 1FE | 19,969,886 | 104.1510 | 20,798,806 | 19,969,886 | 19,969,886 | | | | | 6.024 | 6.100 | MON | 53,466 | 1,202,986 | 06/29/2011 | 07/15/2041 |
| 89916#-AA-0 | TULAROSA HOLDINGS LLC | | | 4 | 2FE | 696,619 | 102.0000 | 710,551 | 696,619 | 696,619 | | | | | 6.480 | 6.568 | MON | 2,006 | 45,141 | 08/21/2008 | 09/15/2028 |
| 90983V-AA-1 | MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 | 0 | | 4 | 2FE | 13,368,000 | 114.1750 | 17,175,587 | 15,043,212 | 13,584,419 | | 26,362 | | | 5.611 | 6.014 | MS | 248,533 | 844,075 | 05/06/2011 | 09/15/2051 |
| 90983V-AA-1 | MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 | | | 4 | 2FE | 22,972,865 | 114.1750 | 26,563,281 | 23,265,409 | 23,010,380 | | 4,960 | | | 5.611 | 6.014 | MS | 384,374 | 1,300,966 | 12/19/2018 | 09/15/2051 |
| 91823A-AA-9 | VB-S1 ISSUER LLC | 0 | | 2 | 1FE | 1,800,000 | 100.6500 | 1,811,705 | 1,800,000 | 1,800,000 | | | | | 3.065 | 3.082 | MON | 2,452 | 55,170 | 06/08/2016 | 06/15/2046 |
| 91823A-AC-5 | VB-S1 ISSUER LLC VB-S1 ISSUER LLC | 0 | | 2 | 2FE | 1,000,000 | 100.8690 | 1,008,686 | 1,000,000 | 1,000,000 | | | | | 4.459 | 4.497 | MON | 1,982 | 44,590 | 06/08/2016 | 06/15/2046 |
| 92211M-AC-7 | VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 | | | 2 | 1FE | 5,890,000 | 104.0940 | 6,131,128 | 5,890,000 | 5,890,000 | | | | | 4.072 | 4.107 | MON | 9,993 | 239,841 | 02/09/2018 | 02/16/2043 |
| 92211M-AE-3 | VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 | | | 2 | 1FE | 10,633,542 | 102.9340 | 10,945,514 | 10,633,542 | 10,633,542 | | | | | 4.196 | 4.233 | MON | 19,830 | 443,703 | 11/16/2018 | 11/16/2043 |
| 92212K-AA-4 | Vantage Data Centers LLC SERIES 20191A CLASS A2 | | | 4 | 1FE | 3,488,333 | 100.7420 | 3,514,213 | 3,488,333 | 3,488,333 | | | | | 3.160 | 3.127 | MON | 4,899 | 39,850 | 07/30/2019 | 07/15/2044 |
| 92535V-AA-0 | VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC | 0 | | 2 | 2FE | 4,633,314 | 102.4510 | 4,747,029 | 4,633,479 | 4,634,779 | | (381) | | | 5.193 | 5.229 | MON | 10,694 | 240,616 | 10/12/2016 | 10/15/2046 |
| 92915C-AW-4 | VOYA CLO LTD VOYA CLO LTD | 0 | | 2 | 2FE | 1,000,000 | 93.7230 | 937,226 | 1,000,000 | 1,000,000 | | | | | 4.616 | 3.944 | JAJO | 9,232 | 52,315 | 01/23/2018 | 01/20/2031 |
| 92959#-AA-2 | WEC 2008B - DMB- 2 LLC /CVS #8292 | | | 4 | 2FE | 1,514,308 | 101.0000 | 1,525,182 | 1,510,081 | 1,511,166 | | (269) | | | 7.750 | 7.842 | MON | 5,526 | 118,657 | 12/15/2001 | 01/15/2023 |
| 92959*-AA-6 | WEC 2008B - DMB- 2 LLC /CVS #8296 | | | 4 | 2FE | 1,536,133 | 101.0000 | 1,547,164 | 1,531,845 | 1,532,951 | | (274) | | | 7.750 | 7.842 | MON | 5,606 | 120,366 | 12/15/2001 | 01/15/2023 |
| 92961#-AA-8 | WEC 2008B - DMB- 2 LLC /CVS #6086 | | | 4 | 2FE | 727,142 | 101.0000 | 732,364 | 725,113 | 725,494 | | (118) | | | 7.750 | 7.839 | MON | 2,654 | 56,977 | 12/15/2001 | 01/15/2023 |
| 94684@-AA-2 | WELLS DAIRY COMPANY | | | 4 | 4 | 5,031,046 | 99.5440 | 5,008,105 | 5,031,046 | 5,031,046 | | | | | 6.420 | 6.506 | MON | 897 | 323,187 | 11/01/2005 | 01/18/2027 |
| 95058X-AC-2 | WENDYS FUNDING WENDYS FUNDING LLC | 0 | | 2 | 2FE | 2,991,848 | 102.2620 | 3,059,880 | 2,992,188 | 2,994,209 | | (314) | | | 4.497 | 4.508 | MJSD | 5,980 | 134,559 | 09/15/2016 | 06/15/2045 |
| 95058X-AE-8 | WENDYS FUNDING WENDYS FUNDING LLC | 0 | | 2 | 2FE | 980,000 | 101.8130 | 997,767 | 980,000 | 980,000 | | | | | 3.884 | 3.903 | MJSD | 1,692 | 38,063 | 12/06/2017 | 03/15/2048 |
| 95058X-AH-1 | WENDYS FUNDING SERIES 20191A CLASS A2II | 0 | | 2 | 2FE | 1,492,500 | 102.9740 | 1,536,887 | 1,492,500 | 1,492,500 | | | | | 4.080 | 4.102 | MJSD | 2,537 | 28,586 | 06/13/2019 | 06/15/2049 |
| 97988Q-AC-8 | WOODMONT TRUST SERIES 20172A CLASS B | 0 | | 4 | 1 | 13,480,030 | 99.8010 | 13,473,189 | 13,500,000 | 13,444,249 | | (35,756) | | | 4.353 | 3.717 | JAJO | 122,435 | 411,419 | 10/08/2019 | 07/18/2028 |
| 97988Q-AE-4 | WOODMONT TRUST WOODMONT TRUST | 0 | | 4 | 1 | 6,000,000 | 97.7300 | 5,863,818 | 6,000,000 | 6,000,000 | | | | | 5.053 | 4.327 | JAJO | 63,166 | 339,437 | 05/25/2017 | 07/18/2028 |
| 97988Q-AG-9 | WOODMONT TRUST WOODMONT TRUST | 0 | | 4 | 2 | 4,951,400 | 99.3030 | 4,965,170 | 5,000,000 | 4,999,420 | | (21,525) | | | 6.453 | 5.738 | JAJO | 67,221 | 353,837 | 05/25/2017 | 07/18/2028 |
| BCC2CS-Q4-5 | PROP LIMITED ELIX AVIATION | 0 | | 4 | 1Z | 7,469,783 | 98.4190 | 7,340,088 | 7,458,025 | 7,455,848 | | (2,889) | | | 5.300 | 5.283 | MON | 32,940 | 395,275 | 07/12/2017 | 03/15/2042 |
| BCC2CS-Q6-0 | PROP LIMITED ELIX AVIATION | 0 | | 4 | 2Z | 1,055,735 | 101.0530 | 1,076,736 | 1,065,514 | 1,056,894 | | 1,659 | | | 6.900 | 7.288 | MON | 6,127 | 73,520 | 02/09/2017 | 03/15/2042 |
| BCC2EW-AX-7 | HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD | 0 | | 2 | 1Z | 1,466,327 | 101.6970 | 1,456,450 | 1,432,149 | 1,456,967 | | (3,651) | | | 4.000 | 3.095 | MON | 2,546 | 57,648 | 02/01/2018 | 11/15/2037 |
| BCC2EW-AZ-2 | HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD | 0 | | 2 | 2Z | 1,013,203 | 100.0950 | 994,111 | 993,171 | 1,008,365 | | (1,638) | | | 5.680 | 4.936 | MON | 2,507 | 57,003 | 02/01/2018 | 11/15/2037 |
| G2950*-AA-7 | AA Infrastructure Fund LTD AA Infrastructure Fund 1 LTD | 0 | | 4 | 1Z | 19,580,000 | 100.0000 | 19,580,000 | 19,580,000 | 19,580,000 | | | | | 3.551 | 0.000 | FMAN | 48,277 | | 12/31/2019 | 11/01/2034 |
| BAN0U0-2C-0 | CERBERUS CLO | 0 | D | 4 | 1Z | 1,350,953 | 100.0000 | 1,350,953 | 1,350,953 | 1,350,953 | | | | | 3.840 | 3.028 | JAJO | 11,480 | 36,006 | 05/08/2019 | 05/09/2025 |
| 00119H-AC-4 | AGL CLO 1 LTD. SERIES 20191A CLASS C | 0 | D | 2 | 1FE | 1,000,000 | 100.1630 | 1,001,631 | 1,000,000 | 1,000,000 | | | | | 4.716 | 4.432 | JAJO | 7,991 | | 10/04/2019 | 10/20/2032 |
| 001626-AS-9 | ALM LOAN FUNDING SERIES 201619A CLASS BR | 0 | D | 2 | 1 | 1,500,000 | 99.5060 | 1,492,583 | 1,500,000 | 1,500,000 | | | | | 4.586 | 3.873 | JAJO | 14,905 | 38,501 | 07/02/2019 | 04/15/2029 |
| 00162L-CW-5 | ALM LOAN FUNDING ALM LOAN FUNDING | 0 | D | 2 | 2 | 5,000,000 | 98.6690 | 4,933,470 | 5,000,000 | 5,000,000 | | | | | 4.686 | 3.973 | JAJO | 50,766 | 265,099 | 06/20/2018 | 07/15/2027 |
| 00163E-BY-7 | ALM LOAN FUNDING SERIES 20126A CLASS CR3 | 0 | D | 2 | 2 | 1,238,500 | 97.9310 | 1,224,140 | 1,250,000 | 1,235,033 | | (3,467) | | | 4.686 | 4.212 | JAJO | 12,692 | 32,719 | 07/08/2019 | 07/15/2026 |
| 00164B-BJ-5 | ALM LOAN FUNDING SERIES 20137R2A CLASS BR2 | 0 | D | 2 | 1 | 1,000,000 | 96.6020 | 966,018 | 1,000,000 | 1,000,000 | | | | | 4.186 | 3.470 | JAJO | 9,070 | 47,950 | 09/25/2018 | 10/15/2027 |
| 00164B-BL-0 | ALM LOAN FUNDING SERIES 20137R2A CLASS CR2 | 0 | D | 2 | 2 | 1,000,000 | 96.6960 | 966,956 | 1,000,000 | 1,000,000 | | | | | 4.986 | 4.283 | JAJO | 10,803 | 56,061 | 09/25/2018 | 10/15/2027 |
| 00165K-AN-6 | ALM LOAN FUNDING SERIES 201618A CLASS BR | 0 | D | 2 | 1 | 1,000,000 | 99.2690 | 992,687 | 1,000,000 | 1,000,000 | | | | | 4.236 | 3.519 | JAJO | 9,178 | 48,457 | 08/02/2018 | 01/15/2028 |
| 00165K-AQ-9 | ALM LOAN FUNDING SERIES 201618A CLASS CR | 0 | D | 2 | 2 | 2,702,750 | 98.5460 | 2,710,004 | 2,750,000 | 2,700,216 | | (2,534) | | | 4.986 | 4.639 | JAJO | 29,709 | 79,779 | 08/22/2019 | 01/15/2028 |
| 001746-AS-5 | American Money Management Corp AMMC 2016-18A CR | | D | 2 | 1FE | 10,000,000 | 94.5290 | 9,452,901 | 10,000,000 | 10,000,000 | | | | | 3.867 | 4.056 | FMAN | 38,673 | 450,832 | 05/18/2018 | 05/26/2031 |
| 001746-AU-0 | American Money Management Corp AMMC 2016-18A DR | | D | 2 | 2FE | 10,000,000 | 94.4470 | 9,444,730 | 10,000,000 | 10,000,000 | | | | | 4.969 | 5.166 | FMAN | 48,306 | 562,359 | 05/18/2018 | 05/26/2031 |
| 00175M-BJ-8 | American Money Management Corp AMMC 2014-15A CRR | | D | 2 | 1FE | 5,100,000 | 98.9760 | 5,047,755 | 5,100,000 | 5,100,000 | | | | | 4.286 | 4.408 | JAJO | 47,362 | 212,014 | 11/26/2018 | 01/15/2032 |
| 00175M-BK-5 | American Money Management Corp AMMC 2014-15A DRR | | D | 2 | 2FE | 9,000,000 | 95.6160 | 8,605,463 | 9,000,000 | 9,000,000 | | | | | 5.386 | 5.517 | JAJO | 112,159 | 459,117 | 11/26/2018 | 01/15/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 00176A-BC-8 | American Money Management Corp AMMC 2012-11A CR2 | | D | 2 | 1FE | 9,000,000 | 96.5200 | 8,686,760 | 9,000,000 | 9,000,000 | | | | | 3.836 | 4.005 | JAJO | 60,409 | 404,100 | 04/20/2018 | 04/30/2031 |
| 00176A-BD-6 | American Money Management Corp AMMC 2012-11A DR2 | | D | 2 | 2FE | 5,000,000 | 89.5870 | 4,479,343 | 5,000,000 | 5,000,000 | | | | | 4.786 | 4.965 | JAJO | 41,873 | 272,660 | 04/20/2018 | 04/30/2031 |
| 00176C-AU-5 | American Money Management Corp AMMC 2013-12A DR | | D | 4 | 2FE | 5,000,000 | 89.9050 | 4,495,250 | 5,000,000 | 5,000,000 | | | | | 4.601 | 4.813 | FMAN | 31,954 | 263,286 | 11/01/2017 | 11/10/2030 |
| 00177H-AE-9 | American Money Management Corp AMMC 2018-22A C | | D | 2 | 1FE | 15,000,000 | 95.5190 | 14,327,834 | 15,000,000 | 15,000,000 | | | | | 3.690 | 3.853 | JAJO | 104,540 | 650,552 | 03/08/2018 | 04/25/2031 |
| 00177H-AG-4 | American Money Management Corp AMMC 2018-22A D | | D | 2 | 2FE | 3,500,000 | 95.4160 | 3,339,551 | 3,500,000 | 3,500,000 | | | | | 4.640 | 4.813 | JAJO | 30,673 | 185,507 | 03/08/2018 | 04/25/2031 |
| 00177T-AE-3 | American Money Management Corp SERIES 201720A CLASS C | 0 | D | 2 | 1FE | 986,500 | 99.5100 | 995,103 | 1,000,000 | 985,847 | | (653) | | | 4.352 | 4.175 | JAJO | 9,188 | 11,892 | 10/11/2019 | 04/17/2029 |
| 00178L-AE-9 | AMERICAN MONEY MANAGMENT CORP AMMC 2017-21A D | | D | 4 | 2FE | 6,500,000 | 95.0150 | 6,175,955 | 6,500,000 | 6,500,000 | | | | | 5.002 | 5.218 | FMAN | 52,385 | 373,080 | 09/14/2017 | 11/02/2030 |
| 006278-AN-5 | ADAMS MILL CLO LTD | 0 | D | 2 | 2FE | 4,000,000 | 100.0130 | 4,000,516 | 4,000,000 | 4,000,000 | | | | | 5.486 | 4.781 | JAJO | 47,546 | 244,524 | 06/06/2017 | 07/15/2026 |
| 00900G-AJ-4 | AIMCO AIMCO 2018-AA D | | D | 2 | 2FE | 4,350,000 | 92.7390 | 4,034,151 | 4,350,000 | 4,350,000 | | | | | 4.552 | 4.662 | JAJO | 41,804 | 223,911 | 02/16/2018 | 04/17/2031 |
| 00900L-AK-0 | AIMCO AIMCO | 0 | D | 2 | 2FE | 1,000,000 | 100.0070 | 1,000,066 | 1,000,000 | 1,000,000 | | | | | 4.436 | 3.723 | JAJO | 9,612 | 50,485 | 01/16/2018 | 01/15/2028 |
| 00900P-AG-0 | AIMCO AIMCO 2018-BA C | | D | 2 | 1FE | 5,150,000 | 96.2570 | 4,957,249 | 5,150,000 | 5,150,000 | | | | | 4.186 | 4.308 | JAJO | 46,710 | 200,294 | 12/03/2018 | 01/15/2032 |
| 00900P-AJ-4 | AIMCO AIMCO 2018-BA D | | D | 2 | 2FE | 10,000,000 | 92.8450 | 9,284,453 | 10,000,000 | 10,000,000 | | | | | 4.986 | 5.117 | JAJO | 108,033 | 453,809 | 12/03/2018 | 01/15/2032 |
| 00901A-AE-7 | AIMCO AIMCO 2019-10A C | | D | 2 | 1FE | 2,000,000 | 97.8230 | 1,956,450 | 2,000,000 | 2,000,000 | | | | | 4.403 | 4.560 | JAJO | 48,254 | | 05/30/2019 | 07/22/2032 |
| 00901A-AG-2 | AIMCO AIMCO 2019-10A D | | D | 2 | 2FE | 2,000,000 | 99.9900 | 1,999,794 | 2,000,000 | 2,000,000 | | | | | 5.503 | 5.673 | JAJO | 59,682 | | 05/30/2019 | 07/22/2032 |
| 016269-AC-6 | Alinea CLO LTD ALINE 2018-1A C | | D | 2 | 1FE | 9,250,000 | 97.0690 | 8,978,891 | 9,250,000 | 9,250,000 | | | | | 3.886 | 4.002 | JAJO | 77,885 | 510,051 | 06/18/2018 | 07/15/2031 |
| 016269-AD-4 | Alinea CLO LTD ALINE 2018-1A D | | D | 2 | 2FE | 10,000,000 | 98.2550 | 9,825,501 | 10,000,000 | 10,000,000 | | | | | 5.086 | 5.214 | JAJO | 110,199 | 702,407 | 06/18/2018 | 07/15/2031 |
| 020056-AZ-0 | ALM LOAN FUNDING ALM 2012-5A CR3 | | D | 4 | 2FE | 10,000,000 | 98.1740 | 9,817,395 | 10,000,000 | 10,000,000 | | | | | 4.703 | 4.814 | JAJO | 97,984 | 530,243 | 10/04/2017 | 10/18/2027 |
| 03328T-AY-1 | ANCHORAGE CAPITAL CLO LTD ANCHC 2015-7A DR | | D | 4 | 2FE | 9,000,000 | 98.8650 | 8,897,815 | 9,000,000 | 9,000,000 | | | | | 4.686 | 4.813 | JAJO | 91,380 | 477,178 | 10/03/2017 | 10/15/2027 |
| 03328Y-AJ-3 | ANCHORAGE CAPITAL CLO LTD ANCHORAGE CAPITAL CLO LTD | 0 | D | 2 | 2FE | 1,250,000 | 95.0770 | 1,188,465 | 1,250,000 | 1,250,000 | | | | | 4.686 | 3.995 | JAJO | 12,692 | 66,317 | 03/16/2018 | 04/13/2031 |
| 033291-AE-5 | ANCHORAGE CAPITAL CLO LTD ANCHC 2019-13A C | | D | 2 | 1FE | 10,000,000 | 100.2520 | 10,025,187 | 10,000,000 | 10,000,000 | | | | | 4.786 | 4.915 | JAJO | 103,699 | 315,690 | 02/07/2019 | 04/15/2032 |
| 033292-AW-3 | ANCHORAGE CAPITAL CLO LTD ANCHC 2013-1A CR | | D | 4 | 2FE | 3,500,000 | 98.8080 | 3,458,269 | 3,500,000 | 3,500,000 | | | | | 5.186 | 5.319 | JAJO | 39,328 | 203,432 | 09/21/2017 | 10/13/2030 |
| 03331J-AL-6 | ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A C | | D | 2 | 1FE | 7,500,000 | 98.6910 | 7,401,799 | 7,500,000 | 7,500,000 | | | | | 4.236 | 4.358 | JAJO | 68,837 | 380,773 | 08/21/2018 | 10/15/2031 |
| 03331J-AN-2 | ANCHORAGE CAPITAL CLO LTD ANCHC 2018-10A D | | D | 2 | 2FE | 6,500,000 | 98.2970 | 6,389,325 | 6,500,000 | 6,500,000 | | | | | 5.136 | 5.269 | JAJO | 72,334 | 392,241 | 08/21/2018 | 10/15/2031 |
| 036011-AL-8 | Annisa CLO Ltd ANNSA 2016-2A CR | | D | 2 | 1FE | 4,000,000 | 97.0330 | 3,881,302 | 4,000,000 | 4,000,000 | | | | | 3.966 | 4.106 | JAJO | 31,727 | 182,970 | 06/29/2018 | 07/20/2031 |
| 036011-AN-4 | Annisa CLO Ltd ANNSA 2016-2A DR | | D | 2 | 2FE | 5,500,000 | 97.3130 | 5,352,196 | 5,500,000 | 5,500,000 | | | | | 4.966 | 5.115 | JAJO | 55,431 | 307,195 | 06/29/2018 | 07/20/2031 |
| 03665A-AB-3 | ANTARES CLO ANTARES CLO | 0 | D | 4 | 1FE | 1,000,000 | 97.2190 | 972,190 | 1,000,000 | 1,000,000 | | | | | 3.716 | 3.015 | JAJO | 7,432 | 43,215 | 12/14/2017 | 01/20/2030 |
| 03665A-AC-1 | ANTARES CLO ANTARES CLO | 0 | D | 4 | 1FE | 1,000,000 | 94.6760 | 946,764 | 1,000,000 | 1,000,000 | | | | | 4.316 | 3.621 | JAJO | 8,632 | 49,281 | 12/14/2017 | 01/20/2030 |
| 03665A-AD-9 | ANTARES CLO ANTR 2017-2A D | | D | 4 | 2FE | 4,500,000 | 95.2100 | 4,284,448 | 4,500,000 | 4,500,000 | | | | | 5.516 | 5.674 | JAJO | 49,643 | 276,366 | 11/09/2017 | 01/20/2030 |
| 03665A-AD-9 | ANTARES CLO ANTR 2017-2A D | 0 | D | 4 | 2FE | 1,000,000 | 95.2100 | 952,100 | 1,000,000 | 1,000,000 | | | | | 5.516 | 5.674 | JAJO | 11,032 | 61,415 | 12/14/2017 | 01/20/2030 |
| 03665L-AG-8 | ANTARES CLO ANTR 2018-3A C | | D | 4 | 1FE | 17,500,000 | 96.0230 | 16,803,953 | 17,500,000 | 17,500,000 | | | | | 4.716 | 4.864 | JAJO | 165,056 | 811,067 | 11/20/2018 | 01/20/2031 |
| 03665L-AJ-2 | ANTARES CLO ANTR 2018-3A D | | D | 4 | 2FE | 17,500,000 | 94.5570 | 16,547,456 | 17,500,000 | 17,500,000 | | | | | 5.616 | 5.775 | JAJO | 196,556 | 944,504 | 11/20/2018 | 01/20/2031 |
| 03665M-AE-1 | ANTARES CLO ANTR 2018-1A C | | D | 2 | 1FE | 12,300,000 | 99.7170 | 12,265,141 | 12,300,000 | 12,300,000 | | | | | 4.316 | 4.459 | JAJO | 106,171 | 606,161 | 04/04/2018 | 04/20/2031 |
| 03665M-AG-6 | ANTARES CLO ANTR 2018-1A D | | D | 2 | 2FE | 18,500,000 | 99.4140 | 18,391,607 | 18,500,000 | 18,500,000 | | | | | 5.366 | 5.522 | JAJO | 198,538 | 1,108,113 | 04/04/2018 | 04/20/2031 |
| 03665T-AG-1 | ANTARES CLO ANTR 2018-2A C | | D | 4 | 1FE | 2,500,000 | 94.6950 | 2,367,378 | 2,500,000 | 2,500,000 | | | | | 4.666 | 4.813 | JAJO | 23,329 | 138,129 | 08/24/2018 | 10/20/2030 |
| 03665T-AG-1 | ANTARES CLO ANTR 2018-2A C | 0 | D | 4 | 1FE | 2,500,000 | 94.6950 | 2,367,378 | 2,500,000 | 2,500,000 | | | | | 4.666 | 4.813 | JAJO | 23,329 | 138,129 | 08/24/2018 | 10/20/2030 |
| 03665T-AJ-5 | ANTARES CLO ANTR 2018-2A D | | D | 4 | 2FE | 6,500,000 | 93.4960 | 6,077,266 | 6,500,000 | 6,500,000 | | | | | 5.616 | 5.775 | JAJO | 73,006 | 424,488 | 08/24/2018 | 10/20/2030 |
| 03665T-AJ-5 | ANTARES CLO ANTR 2018-2A D | 0 | D | 4 | 2FE | 1,000,000 | 93.4960 | 934,964 | 1,000,000 | 1,000,000 | | | | | 5.616 | 5.775 | JAJO | 11,232 | 65,306 | 08/24/2018 | 10/20/2030 |
| 03753L-AJ-5 | APECX CREDIT CLO LLC APEXC 2017-2A D | | D | 4 | 2FE | 8,500,000 | 95.0610 | 8,080,148 | 8,500,000 | 8,500,000 | | | | | 5.408 | 5.624 | MJSD | 15,323 | 516,313 | 08/25/2017 | 09/20/2029 |
| 03754L-AE-5 | Apex Credit CLO LLC APEXC 2018-2A C1 | | D | 2 | 1FE | 11,020,000 | 96.0230 | 10,581,735 | 11,020,000 | 11,020,000 | | | | | 4.366 | 4.510 | JAJO | 96,224 | 497,470 | 11/13/2018 | 10/20/2031 |
| 03754L-AG-0 | Apex Credit CLO LLC APEXC 2018-2A D | | D | 2 | 2FE | 10,000,000 | 94.2550 | 9,425,500 | 10,000,000 | 10,000,000 | | | | | 5.366 | 5.522 | JAJO | 107,318 | 541,703 | 11/13/2018 | 10/20/2031 |
| 03755H-AJ-2 | Apex Credit CLO LLC APEX CREDIT CLO LLC | 0 | D | 2 | 1FE | 2,000,000 | 95.5240 | 1,910,480 | 2,000,000 | 2,000,000 | | | | | 3.890 | 3.233 | JAJO | 14,694 | 90,796 | 03/14/2018 | 04/25/2031 |
| 03755H-AL-7 | Apex Credit CLO LLC APEXC 2018-1A D | | D | 2 | 2FE | 13,500,000 | 91.7440 | 12,385,394 | 13,500,000 | 13,500,000 | | | | | 4.890 | 5.066 | JAJO | 124,686 | 749,747 | 03/14/2018 | 04/25/2031 |
| 03755H-AL-7 | Apex Credit CLO LLC APEXC 2018-1A D | 0 | D | 2 | 2FE | 1,000,000 | 91.7440 | 917,437 | 1,000,000 | 1,000,000 | | | | | 4.890 | 5.066 | JAJO | 9,236 | 55,537 | 03/14/2018 | 04/25/2031 |
| 03764Q-BJ-0 | APIDOS CLO APID 2013-15A CRR | | D | 2 | 1FE | 9,000,000 | 95.5000 | 8,594,997 | 9,000,000 | 9,000,000 | | | | | 3.816 | 3.954 | JAJO | 68,686 | 398,032 | 03/29/2018 | 04/20/2031 |
| 03764Q-BL-5 | APIDOS CLO APID 2013-15A DRR | | D | 2 | 2FE | 7,500,000 | 96.3410 | 7,225,602 | 7,500,000 | 7,500,000 | | | | | 4.666 | 4.812 | JAJO | 69,988 | 396,152 | 03/29/2018 | 04/20/2031 |
| 03765L-AV-4 | APIDOS CLO APID 2015-20A BRR | | D | 2 | 1FE | 10,000,000 | 98.0060 | 9,800,617 | 10,000,000 | 10,000,000 | | | | | 3.951 | 4.055 | JAJO | 84,505 | 454,540 | 07/10/2018 | 07/16/2031 |
| 03765L-AX-0 | APIDOS CLO APID 2015-20A CR | | D | 2 | 2FE | 5,950,000 | 97.1420 | 5,779,976 | 5,950,000 | 5,950,000 | | | | | 4.951 | 5.066 | JAJO | 63,007 | 330,778 | 07/10/2018 | 07/16/2031 |
| 03765W-BG-2 | Apollo Credit Funding Ltd APCF 4A BR | | D | 2 | 1FE | 15,000,750 | 97.9320 | 14,689,725 | 15,000,000 | 14,995,064 | | (5,759) | | | 3.986 | 4.112 | JAJO | 129,549 | 688,839 | 06/14/2018 | 07/15/2030 |
| 03766Y-AA-1 | APIDOS CLO APID 2017-28A D | | D | 2 | 3FE | 5,000,000 | 94.5610 | 4,728,037 | 5,000,000 | 5,000,000 | | | | | 7.466 | 7.656 | JAJO | 74,659 | 405,657 | 11/09/2017 | 01/20/2031 |
| 03767C-AE-0 | APIDOS CLO APID 2017-28A C | | D | 2 | 2FE | 11,875,000 | 94.2360 | 11,190,550 | 11,875,000 | 11,875,000 | | | | | 4.466 | 4.611 | JAJO | 106,065 | 603,227 | 11/09/2017 | 01/20/2031 |
| 03767J-AD-7 | APIDOS CLO APID 2017-27A B | | D | 4 | 1FE | 14,750,000 | 100.0030 | 14,750,444 | 14,750,000 | 14,750,000 | | | | | 4.352 | 4.460 | JAJO | 135,520 | 729,329 | 06/23/2017 | 07/17/2030 |
| 03767J-AE-5 | APIDOS CLO SERIES 201727A CLASS C | 0 | D | 4 | 2FE | 485,500 | 100.2830 | 501,415 | 500,000 | 484,613 | | (887) | | | 5.452 | 5.617 | JAJO | 3,710 | | 11/08/2019 | 07/17/2030 |
| 03767V-AE-8 | APIDOS CLO APID 2019-31A C | | D | 2 | 1FE | 7,000,000 | 100.0490 | 7,003,416 | 7,000,000 | 7,000,000 | | | | | 4.536 | 4.662 | JAJO | 68,798 | 138,620 | 04/10/2019 | 04/15/2031 |
| 03767V-AF-5 | APIDOS CLO APID 2019-31A D | | D | 2 | 2FE | 7,000,000 | 100.2240 | 7,015,645 | 7,000,000 | 7,000,000 | | | | | 5.636 | 5.776 | JAJO | 85,481 | 169,634 | 04/10/2019 | 04/15/2031 |
| 03768B-AA-9 | APIDOS CLO APID XXXA D | | D | 2 | 3FE | 4,000,000 | 94.5560 | 3,782,239 | 4,000,000 | 4,000,000 | | | | | 7.603 | 7.757 | JAJO | 63,360 | 362,429 | 08/07/2018 | 10/18/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 03768C-AJ-8 | APIDOS CLO APID XXXA B | | D | 2 | 1FE | 6,000,000 | 96.9550 | 5,817,301 | 6,000,000 | 6,000,000 | | | | | 4.003 | 4.105 | JAJO | 50,041 | 302,443 | 08/07/2018 | 10/18/2031 |
| 03768C-AL-3 | APIDOS CLO APID XXXA C | | D | 2 | 2FE | 6,500,000 | 97.5010 | 6,337,568 | 6,500,000 | 6,500,000 | | | | | 5.003 | 5.117 | JAJO | 67,752 | 400,230 | 08/07/2018 | 10/18/2031 |
| 03990A-AA-1 | ARES CLO LTD ARES 2018-48A E | | D | 2 | 3FE | 5,500,000 | 92.4670 | 5,085,701 | 5,500,000 | 5,500,000 | | | | | 7.166 | 7.350 | JAJO | 78,825 | 565,436 | 05/24/2018 | 07/20/2030 |
| 04015T-AD-3 | ARES CLO LTD ARES 2015-38A ER | | D | 2 | 3FE | 9,550,000 | 91.3620 | 8,725,095 | 9,550,000 | 9,550,000 | | | | | 7.016 | 7.198 | JAJO | 134,003 | 731,352 | 02/20/2018 | 04/20/2030 |
| 04016D-AE-5 | ARES CLO LTD ARES 2016-41A C | | D | 2 | 1FE | 12,000,000 | 100.0640 | 12,007,679 | 12,000,000 | 12,000,000 | | | | | 4.586 | 4.712 | JAJO | 119,239 | 624,071 | 11/29/2016 | 01/15/2029 |
| 04016L-AJ-6 | ARES 2017-42A D ARES 2017-42A D | | D | 4 | 2FE | 3,000,000 | 99.9870 | 2,999,617 | 3,000,000 | 3,000,000 | | | | | 5.403 | 5.573 | JAJO | 31,969 | 181,688 | 02/21/2017 | 01/22/2028 |
| 04016N-AF-0 | ARES CLO LTD ARES 2017-44A C | | D | 4 | 2FE | 11,500,000 | 100.0030 | 11,500,391 | 11,500,000 | 11,500,000 | | | | | 5.436 | 5.572 | JAJO | 135,450 | 697,176 | 07/14/2017 | 10/15/2029 |
| 04016P-AG-3 | ARES CLO LTD ARES 2017-43A D | | D | 4 | 2FE | 6,993,000 | 100.0010 | 7,000,057 | 7,000,000 | 7,030,127 | | (6,331) | | | 5.726 | 5.791 | JAJO | 86,846 | 444,950 | 04/04/2017 | 10/15/2029 |
| 04016Q-AD-8 | ARES CLO LTD ARES 2017-45A D | | D | 4 | 2FE | 6,500,000 | 98.1490 | 6,379,700 | 6,500,000 | 6,500,000 | | | | | 5.036 | 5.167 | JAJO | 70,926 | 367,695 | 08/30/2017 | 10/15/2030 |
| 04016V-AG-0 | ARES CLO LTD ARES 2018-47A C | | D | 2 | 1FE | 13,800,000 | 96.3550 | 13,296,967 | 13,800,000 | 13,800,000 | | | | | 3.752 | 3.853 | JAJO | 110,750 | 598,753 | 03/13/2018 | 04/15/2030 |
| 04016V-AJ-4 | ARES CLO LTD ARES 2018-47A D | | D | 2 | 2FE | 15,000,000 | 95.3910 | 14,308,674 | 15,000,000 | 15,000,000 | | | | | 4.686 | 4.813 | JAJO | 152,299 | 795,297 | 03/13/2018 | 04/15/2030 |
| 04016W-AA-1 | ARES CLO LTD ARES 2018-47A E | | D | 2 | 3FE | 15,000,000 | 94.1430 | 14,121,411 | 15,000,000 | 15,000,000 | | | | | 7.486 | 7.655 | JAJO | 243,299 | 1,221,131 | 03/13/2018 | 04/15/2030 |
| 04017E-AJ-1 | ARES CLO LTD ARES 2014-32RA A2B | | D | 2 | 1FE | 9,000,000 | 100.1310 | 9,011,803 | 9,000,000 | 9,000,000 | | | | | 4.290 | 4.313 | FMAN | 49,335 | 386,100 | 04/06/2018 | 05/15/2030 |
| 04017F-AJ-8 | ARES CLO LTD ARES 2018-48A D | | D | 2 | 2FE | 7,250,000 | 95.5850 | 6,929,889 | 7,250,000 | 7,250,000 | | | | | 4.666 | 4.813 | JAJO | 67,655 | 502,673 | 05/24/2018 | 07/20/2030 |
| 04017J-AG-6 | ARES CLO LTD ARES 2018-49A C | | D | 2 | 1FE | 10,000,000 | 96.7010 | 9,670,111 | 10,000,000 | 10,000,000 | | | | | 3.903 | 4.055 | JAJO | 76,981 | 544,173 | 07/06/2018 | 07/22/2030 |
| 04017J-AJ-0 | ARES CLO LTD ARES 2018-49A D | | D | 2 | 2FE | 8,500,000 | 97.6180 | 8,297,530 | 8,500,000 | 8,500,000 | | | | | 4.953 | 5.117 | JAJO | 83,036 | 571,879 | 07/06/2018 | 07/22/2030 |
| 04017K-AA-6 | ARES CLO LTD ARES 2018-49A E | | D | 2 | 3FE | 5,000,000 | 95.5880 | 4,779,407 | 5,000,000 | 5,000,000 | | | | | 7.653 | 7.862 | JAJO | 75,470 | 501,774 | 07/06/2018 | 07/22/2030 |
| 04018L-AE-5 | ARES CLO LTD ARES 2018-50A C | | D | 2 | 1FE | 6,000,000 | 99.2330 | 5,953,952 | 6,000,000 | 6,000,000 | | | | | 4.136 | 4.258 | JAJO | 53,770 | 238,442 | 11/19/2018 | 01/15/2032 |
| 04018L-AG-0 | ARES CLO LTD ARES 2018-50A D | | D | 2 | 2FE | 2,400,000 | 96.4980 | 2,315,951 | 2,400,000 | 2,400,000 | | | | | 4.886 | 5.015 | JAJO | 25,408 | 110,627 | 11/19/2018 | 01/15/2032 |
| 04623T-AE-5 | Assurant CLO I, LTD. ASRNT 2018-1A C | | D | 2 | 1FE | 10,500,000 | 96.1970 | 10,100,710 | 10,500,000 | 10,500,000 | | | | | 3.766 | 3.904 | JAJO | 79,083 | 459,063 | 03/09/2018 | 04/20/2031 |
| 04623T-AG-0 | Assurant CLO I, LTD. ASSURANT CLO | 0 | D | 2 | 2FE | 1,000,000 | 94.2360 | 942,358 | 1,000,000 | 1,000,000 | | | | | 4.816 | 4.149 | JAJO | 9,632 | 54,337 | 03/09/2018 | 04/20/2031 |
| 04941G-AS-7 | ATLAS SENIOR LOAN FUND LTD ATCLO 2013-1A DR | | D | 4 | 2FE | 6,800,000 | 94.2420 | 6,408,433 | 6,800,000 | 6,800,000 | | | | | 4.504 | 4.712 | FMAN | 37,434 | 350,070 | 11/08/2017 | 11/17/2027 |
| 04941V-AJ-4 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-9A D | | D | 4 | 2FE | 12,000,000 | 87.3460 | 10,481,494 | 12,000,000 | 12,000,000 | | | | | 4.516 | 4.661 | JAJO | 108,381 | 615,643 | 02/23/2018 | 04/20/2028 |
| 04941Y-AL-3 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-11A C | | D | 2 | 1FE | 10,000,000 | 95.1060 | 9,510,635 | 10,000,000 | 10,000,000 | | | | | 3.886 | 4.055 | JAJO | 70,157 | 600,989 | 06/08/2018 | 07/26/2031 |
| 04941Y-AN-9 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-11A D | | D | 2 | 2FE | 15,000,000 | 93.1650 | 13,974,782 | 15,000,000 | 15,000,000 | | | | | 4.986 | 5.167 | JAJO | 135,027 | 1,124,692 | 06/08/2018 | 07/26/2031 |
| 04942U-AJ-5 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A C | | D | 2 | 1FE | 10,000,000 | 97.1270 | 9,712,701 | 10,000,000 | 10,000,000 | | | | | 4.306 | 4.480 | JAJO | 82,532 | 532,040 | 08/29/2018 | 10/24/2031 |
| 04942U-AJ-5 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A C | 0 | D | 2 | 1FE | 1,000,000 | 97.1270 | 971,270 | 1,000,000 | 1,000,000 | | | | | 4.306 | 4.480 | JAJO | 8,253 | 53,204 | 08/29/2018 | 10/24/2031 |
| 04942U-AL-0 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A D | | D | 2 | 2FE | 9,875,000 | 91.7900 | 9,179,028 | 10,000,000 | 9,762,344 | | 39,722 | | | 5.006 | 5.544 | JAJO | 95,948 | 608,262 | 08/29/2018 | 10/24/2031 |
| 04942U-AL-0 | ATLAS SENIOR LOAN FUND LTD ATCLO 2018-12A D | 0 | D | 2 | 2FE | 987,500 | 91.7900 | 917,903 | 1,000,000 | 976,234 | | 3,972 | | | 5.006 | 5.544 | JAJO | 9,595 | 60,826 | 08/29/2018 | 10/24/2031 |
| 04942V-AL-8 | ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN | | D | 2 | 1FE | 8,500,000 | 99.4030 | 8,449,252 | 8,500,000 | 8,500,000 | | | | | 4.003 | 4.156 | JAJO | 67,110 | 224,356 | 02/22/2019 | 04/22/2031 |
| 04942V-AQ-7 | ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C | | D | 2 | 1FE | 8,500,000 | 99.6870 | 8,473,365 | 8,500,000 | 8,500,000 | | | | | 4.853 | 5.016 | JAJO | 81,359 | 266,501 | 02/22/2019 | 04/22/2031 |
| 04965C-AQ-1 | ATRIUM CDO CORP ATRM 12A DR | | D | 4 | 2FE | 14,250,000 | 97.8360 | 13,941,651 | 14,250,000 | 14,250,000 | | | | | 4.753 | 4.914 | JAJO | 133,586 | 769,107 | 11/06/2017 | 04/22/2027 |
| 04965E-AA-2 | ATRIUM CDO CORP ATRM 15A E | | D | 2 | 3FE | 10,000,000 | 95.4380 | 9,543,751 | 10,000,000 | 10,000,000 | | | | | 7.784 | 8.012 | JAJO | 151,356 | 733,913 | 11/16/2018 | 01/23/2031 |
| 04965H-AA-5 | ATRIUM CDO CORP ATRM 14A E | | D | 2 | 3FE | 6,500,000 | 95.3250 | 6,196,105 | 6,500,000 | 6,500,000 | | | | | 7.651 | 7.808 | JAJO | 106,368 | 616,036 | 07/19/2018 | 08/23/2030 |
| 04965L-AL-2 | ATRIUM CDO CORP ATRM 14A C | | D | 2 | 1FE | 4,929,000 | 97.9770 | 4,898,875 | 5,000,000 | 5,039,327 | | 102,366 | | | 3.951 | 3.933 | JAJO | 42,252 | 258,503 | 08/29/2018 | 08/23/2030 |
| 05071T-AC-3 | Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B | 0 | D | 4 | 1FE | 3,500,000 | 100.0000 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | 5.903 | 5.582 | JAJO | 20,661 | | 11/13/2019 | 10/22/2029 |
| 05363L-AY-9 | AVERY 2015-6A C AVERY 2015-6A CR | | D | 4 | 1FE | 16,000,000 | 98.5500 | 15,768,014 | 16,000,000 | 16,000,000 | | | | | 3.891 | 4.104 | FMAN | 98,559 | 736,552 | 08/22/2018 | 08/05/2027 |
| 05580H-AS-8 | BNPP 2014 BNPIP 2014-2A DR | | D | 4 | 2FE | 8,000,000 | 91.2940 | 7,303,517 | 8,000,000 | 8,000,000 | | | | | 5.436 | 5.624 | JAJO | 76,097 | 488,978 | 07/18/2017 | 10/30/2025 |
| 05682Q-AJ-5 | BAIN CAPITAL CREDIT CLO LTD BCC 2017-1A C1 | | D | 4 | 1FE | 2,788,750 | 99.4100 | 2,772,289 | 2,788,750 | 2,788,750 | | | | | 4.466 | 4.611 | JAJO | 24,908 | 141,663 | 06/13/2017 | 07/20/2030 |
| 05682V-AJ-4 | Bain Capital Credit CLO, Limit BCC 2018-2A D | | D | 2 | 2FE | 11,000,000 | 95.0840 | 10,459,292 | 11,000,000 | 11,000,000 | | | | | 4.816 | 4.965 | JAJO | 105,949 | 759,604 | 06/01/2018 | 07/19/2031 |
| 05683H-AJ-4 | BAIN CAPITAL CREDIT CLO LTD BCC 2017-2A DR | | D | 4 | 2FE | 8,000,000 | 98.1840 | 7,854,696 | 8,000,000 | 8,000,000 | | | | | 5.490 | 5.674 | JAJO | 82,954 | 492,961 | 09/14/2017 | 07/25/2030 |
| 05683L-AG-1 | Bain Capital Credit CLO, Limit BCC 2018-1A C | | D | 2 | 1FE | 15,000,000 | 95.5030 | 14,325,474 | 15,000,000 | 15,000,000 | | | | | 3.684 | 3.853 | JAJO | 107,450 | 649,939 | 03/12/2018 | 04/23/2031 |
| 05683L-AJ-5 | Bain Capital Credit CLO, Limit BCC 2018-1A D | | D | 2 | 2FE | 8,500,000 | 92.1990 | 7,836,947 | 8,500,000 | 8,500,000 | | | | | 4.634 | 4.813 | JAJO | 76,590 | 450,170 | 03/12/2018 | 04/23/2031 |
| 05683L-AJ-5 | Bain Capital Credit CLO, Limit BCC 2018-1A D | 0 | D | 2 | 2FE | 1,800,000 | 92.1990 | 1,659,589 | 1,800,000 | 1,800,000 | | | | | 4.634 | 4.813 | JAJO | 16,219 | 95,330 | 03/12/2018 | 04/23/2031 |
| 05683M-AA-2 | Bain Capital Credit CLO, Limit BCC 2018-1A E | | D | 2 | 3FE | 6,500,000 | 90.5640 | 5,886,668 | 6,500,000 | 6,500,000 | | | | | 7.284 | 7.503 | JAJO | 92,062 | 518,890 | 03/12/2018 | 04/23/2031 |
| 06759F-AG-1 | BABSON CLO LTD BABSN 2015-2A DR | | D | 4 | 2FE | 11,937,500 | 97.2270 | 11,606,501 | 11,937,500 | 11,937,500 | | | | | 4.916 | 5.066 | JAJO | 117,367 | 660,717 | 10/12/2017 | 10/20/2030 |
| 06759M-AL-5 | BABSON CLO LTD BABSN 2016-1A CR | | D | 2 | 1FE | 10,000,000 | 96.4120 | 9,641,170 | 10,000,000 | 10,000,000 | | | | | 4.034 | 4.207 | JAJO | 78,439 | 468,779 | 07/25/2018 | 07/23/2030 |
| 06759M-AN-1 | BABSON CLO LTD BABSN 2016-1A DR | | D | 2 | 2FE | 7,150,000 | 95.3210 | 6,815,431 | 7,150,000 | 7,150,000 | | | | | 4.984 | 5.168 | JAJO | 69,291 | 404,046 | 07/25/2018 | 07/23/2030 |
| 06760B-AJ-1 | BABSON CLO LTD BABSN 2017-1A C | | D | 4 | 1FE | 11,500,000 | 99.9540 | 11,494,661 | 11,500,000 | 11,500,000 | | | | | 4.403 | 4.510 | JAJO | 105,495 | 574,800 | 06/23/2017 | 07/18/2029 |
| 06760G-AC-5 | BABSON CLO LTD BABSN 2018-1A B | | D | 2 | 1FE | 12,000,000 | 94.8300 | 11,379,648 | 12,000,000 | 12,000,000 | | | | | 3.736 | 3.853 | JAJO | 97,139 | 520,655 | 02/23/2018 | 04/15/2031 |
| 06760G-AD-3 | BABSON CLO LTD BABSN 2018-1A C | | D | 2 | 2FE | 12,000,000 | 92.5020 | 11,100,228 | 12,000,000 | 12,000,000 | | | | | 4.586 | 4.712 | JAJO | 119,239 | 624,071 | 02/23/2018 | 04/15/2031 |
| 06760H-AA-7 | BABSON CLO LTD BABSN 2018-1A D | | D | 2 | 3FE | 8,000,000 | 90.9280 | 7,274,222 | 8,000,000 | 8,000,000 | | | | | 7.501 | 7.656 | JAJO | 130,015 | 651,270 | 02/23/2018 | 04/15/2031 |
| 06760J-AJ-4 | BABSON CLO LTD BABSN 2018-2A B | | D | 2 | 1FE | 19,000,000 | 97.5280 | 18,530,364 | 19,000,000 | 19,000,000 | | | | | 3.886 | 4.004 | JAJO | 159,979 | 853,266 | 04/04/2018 | 04/15/2030 |
| 06760J-AL-9 | BABSON CLO LTD BABSN 2018-2A C | | D | 2 | 2FE | 10,500,000 | 95.8210 | 10,061,252 | 10,500,000 | 10,500,000 | | | | | 4.701 | 4.813 | JAJO | 106,945 | 556,708 | 04/04/2018 | 04/15/2030 |
| 06760K-AA-0 | BABSON CLO LTD BABSN 2018-2A D | | D | 2 | 3FE | 9,374,600 | 94.8570 | 9,011,382 | 9,500,000 | 9,404,633 | | 4,886 | | | 7.486 | 7.887 | JAJO | 154,090 | 778,199 | 04/04/2018 | 04/15/2030 |
| 06760X-AJ-3 | BABSON CLO LTD BABSN 2018-4A D | | D | 2 | 2FE | 5,500,000 | 96.9360 | 5,331,478 | 5,500,000 | 5,500,000 | | | | | 4.886 | 5.016 | JAJO | 58,226 | 260,276 | 10/26/2018 | 10/15/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 06761K-AG-6 | BABSON CLO LTD BABSN 2019-3A C | | D | 2 | 1FE | 6,250,000 | 100.0610 | 6,253,838 | 6,250,000 | 6,250,000 | | | | | 4.666 | 4.813 | JAJO | 58,324 | 133,310 | 04/11/2019 | 04/20/2031 |
| 06761K-AJ-0 | BABSON CLO LTD BABSN 2019-3A D | | D | 2 | 2FE | 7,000,000 | 100.4030 | 7,028,189 | 7,000,000 | 7,000,000 | | | | | 5.766 | 5.928 | JAJO | 80,722 | 181,604 | 04/11/2019 | 04/20/2031 |
| 06761V-AL-1 | BABSON CLO LTD SERIES 20194A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 99.9910 | 999,913 | 1,000,000 | 1,000,000 | | | | | 6.386 | 6.098 | JAJO | 2,306 | | 11/13/2019 | 01/15/2033 |
| 07378W-AU-2 | BEAN CREEK CLO LTD BEAN CREEK CLO LTD | 0 | D | 2 | 1FE | 2,000,000 | 96.0250 | 1,920,504 | 2,000,000 | 2,000,000 | | | | | 3.866 | 3.185 | JAJO | 15,464 | 89,463 | 04/06/2018 | 04/20/2031 |
| 07378W-AW-8 | BEAN CREEK CLO LTD BEAN CREEK CLO LTD | 0 | D | 2 | 2FE | 1,650,000 | 94.3960 | 1,557,529 | 1,650,000 | 1,650,000 | | | | | 4.716 | 4.052 | JAJO | 15,562 | 87,988 | 04/06/2018 | 04/20/2031 |
| 08179H-AD-2 | BENEFIT STREET PARTNERS CLO L BSP 2017-12A C | | D | 4 | 2FE | 13,500,000 | 97.2060 | 13,122,783 | 13,500,000 | 13,500,000 | | | | | 5.036 | 5.167 | JAJO | 147,307 | 763,674 | 09/19/2017 | 10/15/2030 |
| 08179L-AG-6 | Benefit Street Partners CLO Lt BSP 2018-14A C | | D | 2 | 1FE | 14,500,000 | 94.6260 | 13,720,744 | 14,500,000 | 14,500,000 | | | | | 3.716 | 3.853 | JAJO | 107,761 | 626,613 | 02/23/2018 | 04/20/2031 |
| 08179L-AJ-0 | Benefit Street Partners CLO Lt BSP 2018-14A D | | D | 2 | 2FE | 3,500,000 | 91.5720 | 3,205,017 | 3,500,000 | 3,500,000 | | | | | 4.566 | 4.712 | JAJO | 31,961 | 181,332 | 02/23/2018 | 04/20/2031 |
| 08180X-AW-2 | Benefit Street Partners CLO Lt BSP 2015-8A CR | | D | 2 | 2FE | 6,500,000 | 91.4980 | 5,947,378 | 6,500,000 | 6,500,000 | | | | | 4.716 | 4.864 | JAJO | 61,306 | 346,618 | 01/25/2018 | 01/20/2031 |
| 08181B-AU-3 | Benefit Street Partners CLO Lt BSP 2016-9A CR | | D | 2 | 1FE | 10,000,000 | 94.3700 | 9,436,983 | 10,000,000 | 10,000,000 | | | | | 3.916 | 4.055 | JAJO | 78,318 | 452,369 | 07/16/2018 | 07/20/2031 |
| 08181B-AW-9 | Benefit Street Partners CLO Lt BSP 2016-9A DR | | D | 2 | 2FE | 8,500,000 | 92.3310 | 7,848,158 | 8,500,000 | 8,500,000 | | | | | 4.916 | 5.066 | JAJO | 83,570 | 470,458 | 07/16/2018 | 07/20/2031 |
| 08181J-AD-4 | Benefit Street Partners CLO Lt BSP 2018-5BA B | | D | 2 | 1FE | 14,000,000 | 95.8810 | 13,423,368 | 14,000,000 | 14,000,000 | | | | | 4.116 | 4.257 | JAJO | 115,245 | 661,628 | 04/19/2018 | 04/20/2031 |
| 08181J-AE-2 | Benefit Street Partners CLO Lt BSP 2018-5BA C | | D | 2 | 2FE | 9,950,000 | 93.9750 | 9,397,492 | 10,000,000 | 10,012,856 | | (6,837) | | | 4.896 | 5.027 | JAJO | 97,918 | 551,458 | 04/19/2018 | 04/20/2031 |
| 08181V-AG-0 | Benefit Street Partners CLO Lt BSP 2018-16A C | | D | 2 | 1FE | 9,000,000 | 100.2060 | 9,018,576 | 9,000,000 | 9,000,000 | | | | | 4.502 | 4.611 | JAJO | 85,540 | 371,955 | 12/12/2018 | 01/17/2032 |
| 08181V-AJ-4 | Benefit Street Partners CLO Lt BSP 2018-16A D | | D | 2 | 2FE | 10,200,000 | 100.3280 | 10,233,446 | 10,200,000 | 10,200,000 | | | | | 5.702 | 5.826 | JAJO | 122,786 | 521,169 | 12/12/2018 | 01/17/2032 |
| 08763Q-AG-7 | BETONY CLO 2 BTNY2 2018-1A C | | D | 2 | 2FE | 10,000,000 | 95.7830 | 9,578,333 | 10,000,000 | 10,000,000 | | | | | 4.836 | 5.017 | JAJO | 87,310 | 550,389 | 06/05/2018 | 04/30/2031 |
| 09202N-AU-0 | BLACK DIAMOND CLO LTD BLACK 2014-1A CR | | D | 4 | 2FE | 13,000,000 | 100.0020 | 13,000,257 | 13,000,000 | 13,000,000 | | | | | 5.602 | 5.724 | JAJO | 153,747 | 807,555 | 07/12/2017 | 10/17/2026 |
| 09203W-AS-4 | BLACK DIAMOND CLO LTD BLACK 2016-1A BR | | D | 2 | 1FE | 9,488,125 | 94.7510 | 9,001,361 | 9,500,000 | 9,501,684 | | (4,999) | | | 3.916 | 4.082 | JAJO | 67,164 | 436,508 | 04/12/2018 | 04/26/2031 |
| 09203W-AU-9 | BLACK DIAMOND CLO LTD BLACK 2016-1A CR | | D | 2 | 2FE | 9,500,000 | 93.5150 | 8,883,904 | 9,500,000 | 9,500,000 | | | | | 4.936 | 5.117 | JAJO | 84,660 | 535,292 | 04/12/2018 | 04/26/2031 |
| 09203W-AY-1 | BLACK DIAMOND CLO LTD BLACK 2016-1A A2BR | | D | 2 | 1FE | 9,500,000 | 100.1550 | 9,514,763 | 9,500,000 | 9,500,000 | | | | | 4.577 | 4.603 | JAJO | 78,501 | 434,777 | 04/12/2018 | 04/26/2031 |
| 09204G-AD-1 | BLACK DIAMOND CLO LTD BLACK 2019-2A B | | D | 2 | 1FE | 11,000,000 | 98.8440 | 10,872,873 | 11,000,000 | 11,000,000 | | | | | 4.984 | 5.170 | JAJO | 257,575 | | 06/18/2019 | 07/23/2032 |
| 09626Q-BE-6 | BLUEMOUNTAIN CLO LTD BLUEM 2014-2A CR2 | | D | 2 | 1FE | 10,000,000 | 96.7670 | 9,676,660 | 10,000,000 | 10,000,000 | | | | | 4.166 | 4.308 | JAJO | 83,318 | 477,647 | 09/06/2018 | 10/20/2030 |
| 09626Q-BG-1 | BLUEMOUNTAIN CLO LTD BLUEM 2014-2A DR2 | | D | 2 | 2FE | 10,000,000 | 95.5140 | 9,551,350 | 10,000,000 | 10,000,000 | | | | | 5.066 | 5.217 | JAJO | 101,318 | 568,647 | 09/06/2018 | 10/20/2030 |
| 09626Y-AW-0 | BLUEMOUNTAIN CLO LTD BLUEM 2013-2A DR | | D | 4 | 2FE | 12,500,000 | 95.0370 | 11,879,643 | 12,500,000 | 12,500,000 | | | | | 4.853 | 5.016 | JAJO | 119,646 | 687,329 | 10/11/2017 | 10/22/2030 |
| 09628N-AU-6 | BLUEMOUNTAIN CLO LTD BLUEM 2015-4A CR | | D | 2 | 1FE | 8,500,000 | 95.5240 | 8,119,544 | 8,500,000 | 8,500,000 | | | | | 3.866 | 4.005 | JAJO | 65,720 | 380,217 | 04/16/2018 | 04/20/2030 |
| 09628N-AW-2 | BLUEMOUNTAIN CLO LTD BLUEM 2015-4A DR | | D | 2 | 2FE | 10,000,000 | 95.0630 | 9,506,348 | 10,000,000 | 10,000,000 | | | | | 4.916 | 5.066 | JAJO | 98,318 | 553,480 | 04/16/2018 | 04/20/2030 |
| 09628V-AS-3 | BLUEMOUNTAIN CLO LTD BLUEM 2016-3A CR | | D | 2 | 1FE | 5,000,000 | 95.2500 | 4,762,500 | 5,000,000 | 5,000,000 | | | | | 4.110 | 4.308 | FMAN | 26,828 | 237,881 | 11/02/2018 | 11/15/2030 |
| 09628V-AU-8 | BLUEMOUNTAIN CLO LTD BLUEM 2016-3A DR | | D | 2 | 2FE | 7,500,000 | 93.1310 | 6,984,837 | 7,500,000 | 7,500,000 | | | | | 5.010 | 5.218 | FMAN | 49,055 | 425,259 | 11/02/2018 | 11/15/2030 |
| 09629E-AJ-0 | BLUEMOUNTAIN CLO LTD BLUEM 2017-2A C | | D | 4 | 2FE | 12,500,000 | 95.6700 | 11,958,771 | 12,500,000 | 12,500,000 | | | | | 4.966 | 5.117 | JAJO | 124,147 | 698,170 | 08/21/2017 | 10/20/2030 |
| 09629L-AJ-4 | BLUEMOUNTAIN CLO LTD BLUEM 2018-23A D | | D | 2 | 2FE | 4,000,000 | 95.9020 | 3,836,084 | 4,000,000 | 4,000,000 | | | | | 4.866 | 5.016 | JAJO | 38,927 | 197,270 | 10/17/2018 | 10/20/2031 |
| 09629P-AG-1 | BLUEMOUNTAIN CLO LTD BLUEM 2018-22A C | | D | 2 | 1FE | 10,000,000 | 96.7980 | 9,679,825 | 10,000,000 | 10,000,000 | | | | | 3.936 | 4.055 | JAJO | 85,283 | 583,455 | 06/19/2018 | 07/15/2031 |
| 09629P-AJ-5 | BLUEMOUNTAIN CLO LTD BLUEM 2018-22A D | | D | 2 | 2FE | 10,000,000 | 95.0180 | 9,501,750 | 10,000,000 | 10,000,000 | | | | | 4.836 | 4.965 | JAJO | 104,783 | 701,705 | 06/19/2018 | 07/15/2031 |
| 09629T-AJ-7 | BLUEMOUNTAIN CLO LTD BLUEM 2018-1A C | | D | 2 | 1FE | 10,000,000 | 96.6750 | 9,667,495 | 10,000,000 | 10,000,000 | | | | | 3.986 | 4.156 | JAJO | 69,746 | 464,208 | 07/18/2018 | 07/30/2030 |
| 09629T-AL-2 | BLUEMOUNTAIN CLO LTD BLUEM 2018-1A D | | D | 2 | 2FE | 13,000,000 | 95.2830 | 12,386,795 | 13,000,000 | 13,000,000 | | | | | 4.986 | 5.168 | JAJO | 113,420 | 735,276 | 07/18/2018 | 07/30/2030 |
| 09629V-AG-8 | BLUEMOUNTAIN CLO LTD BLUEM 2018-2A C | | D | 2 | 1FE | 10,000,000 | 95.3530 | 9,535,310 | 10,000,000 | 10,000,000 | | | | | 4.110 | 4.308 | FMAN | 53,657 | 571,136 | 08/09/2018 | 08/15/2030 |
| 09629V-AJ-2 | BLUEMOUNTAIN CLO LTD BLUEM 2018-2A D | | D | 2 | 2FE | 10,000,000 | 96.1220 | 9,612,170 | 10,000,000 | 10,000,000 | | | | | 5.060 | 5.269 | FMAN | 66,060 | 687,775 | 08/09/2018 | 08/15/2030 |
| 09630A-AJ-5 | BLUEMOUNTAIN CLO LTD BLUEM 2018-3A C | | D | 2 | 1FE | 7,500,000 | 97.2710 | 7,295,340 | 7,500,000 | 7,500,000 | | | | | 4.140 | 4.307 | JAJO | 58,645 | 368,127 | 10/03/2018 | 10/25/2030 |
| 09630A-AL-0 | BLUEMOUNTAIN CLO LTD BLUEM 2018-3A D | | D | 2 | 2FE | 8,000,000 | 94.2190 | 7,537,504 | 8,000,000 | 8,000,000 | | | | | 5.190 | 5.370 | JAJO | 78,421 | 480,169 | 10/03/2018 | 10/25/2030 |
| 11042A-AA-2 | BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 | | D | 4 | 1FE | 25,131,866 | 105.6280 | 26,546,313 | 25,131,866 | 25,131,866 | | | | | 4.625 | 4.652 | MJSD | 35,516 | 1,162,349 | 06/25/2013 | 06/20/2024 |
| 114521-AN-7 | BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD | 0 | D | 2 | 1FE | 1,000,000 | 98.6250 | 986,250 | 1,000,000 | 1,000,000 | | | | | 3.802 | 3.063 | JAJO | 8,027 | 43,870 | 01/29/2018 | 01/17/2028 |
| 114521-AP-2 | BROOKSIDE MILL CLO LTD BROOKSIDE MILL CLO LTD | 0 | D | 2 | 2FE | 1,900,000 | 97.5440 | 1,853,327 | 1,900,000 | 1,900,000 | | | | | 4.652 | 3.924 | JAJO | 18,660 | 99,727 | 01/29/2018 | 01/17/2028 |
| 124166-AL-3 | Buttermilk Park CLO Ltd BMILK 2018-1A D | | D | 2 | 2FE | 7,250,000 | 96.5540 | 7,000,143 | 7,250,000 | 7,250,000 | | | | | 5.101 | 5.222 | JAJO | 74,990 | 439,894 | 08/27/2018 | 10/15/2030 |
| 12416P-AA-5 | Buttermilk Park CLO Ltd BMILK 2018-1A E | | D | 2 | 3FE | 9,000,000 | 95.5200 | 8,596,762 | 9,000,000 | 9,000,000 | | | | | 7.736 | 7.919 | JAJO | 139,250 | 804,450 | 08/27/2018 | 10/15/2030 |
| 12479L-AA-8 | CAL FUNDING II LTD CAI 2012-1A A | | D | 4 | 1FE | 1,416,361 | 100.5940 | 1,425,081 | 1,416,667 | 1,416,488 | | 57 | | | 3.470 | 3.504 | MON | 819 | 49,158 | 10/10/2012 | 10/25/2027 |
| 12479L-AC-4 | CAL FUNDING II LTD CAI 2013-1A A | | D | 4 | 1FE | 4,549,692 | 100.2640 | 4,562,008 | 4,550,000 | 4,634,336 | | 84,816 | | | 3.350 | 2.366 | MON | 2,540 | 152,425 | 03/21/2013 | 03/27/2028 |
| 12548J-AG-7 | CIFC FUNDING LTD CIFC 2017-3A B | | D | 4 | 1FE | 5,000,000 | 99.9990 | 4,999,958 | 5,000,000 | 5,000,000 | | | | | 4.316 | 4.459 | JAJO | 43,159 | 246,407 | 06/02/2017 | 07/20/2030 |
| 12548R-AD-6 | CIFC FUNDING LTD CIFC 2014-2RA A3 | | D | 2 | 1FE | 8,250,000 | 96.1800 | 7,934,880 | 8,250,000 | 8,250,000 | | | | | 3.836 | 4.005 | JAJO | 60,657 | 370,647 | 05/07/2018 | 04/24/2030 |
| 12549A-AS-9 | CIFC FUNDING LTD CIFC 2013-1A CR | | D | 4 | 2FE | 7,500,000 | 99.0950 | 7,432,118 | 7,500,000 | 7,500,000 | | | | | 5.551 | 5.674 | JAJO | 89,045 | 462,572 | 07/21/2017 | 07/16/2030 |
| 12549B-AW-8 | CIFC FUNDING LTD CIFC 2013-2A B1LR | | D | 4 | 2FE | 11,000,000 | 96.8720 | 10,655,959 | 11,000,000 | 11,000,000 | | | | | 5.053 | 5.167 | JAJO | 115,804 | 622,302 | 09/27/2017 | 10/18/2030 |
| 12550G-AE-3 | CIFC FUNDING LTD CIFC 2018-5A B | | D | 2 | 1FE | 6,750,000 | 99.2450 | 6,699,028 | 6,750,000 | 6,750,000 | | | | | 4.136 | 4.257 | JAJO | 60,491 | 267,133 | 11/20/2018 | 01/15/2032 |
| 12550G-AG-8 | CIFC FUNDING LTD CIFC 2018-5A C | | D | 2 | 2FE | 7,000,000 | 97.2050 | 6,804,371 | 7,000,000 | 7,000,000 | | | | | 4.986 | 5.117 | JAJO | 75,623 | 326,610 | 11/20/2018 | 01/15/2032 |
| 12551J-AJ-5 | CIFC FUNDING LTD CIFC 2017-4A C | | D | 4 | 2FE | 6,500,000 | 98.1400 | 6,379,114 | 6,500,000 | 6,500,000 | | | | | 5.186 | 5.370 | JAJO | 64,609 | 380,993 | 08/14/2017 | 10/24/2030 |
| 12551M-AG-4 | CIFC FUNDING LTD CIFC 2017-5A C | | D | 4 | 2FE | 15,000,000 | 96.8990 | 14,534,838 | 15,000,000 | 15,000,000 | | | | | 4.852 | 4.965 | JAJO | 153,651 | 817,732 | 10/13/2017 | 11/16/2030 |
| 12551N-AA-5 | CIFC FUNDING LTD CIFC 2017-5A D | | D | 4 | 3FE | 4,500,000 | 98.2200 | 4,419,892 | 4,500,000 | 4,500,000 | | | | | 8.102 | 8.268 | JAJO | 76,970 | 393,601 | 10/13/2017 | 11/16/2030 |
| 12551P-AG-7 | CIFC FUNDING LTD CIFC 2012-2RA C | | D | 4 | 2FE | 8,500,000 | 96.6400 | 8,214,417 | 8,500,000 | 8,500,000 | | | | | 4.466 | 4.611 | JAJO | 75,920 | 431,783 | 11/27/2017 | 01/20/2028 |
| 12551R-AE-8 | CIFC FUNDING LTD CIFC FUNDING LTD | 0 | D | 2 | 1FE | 2,918,000 | 95.3620 | 2,860,872 | 3,000,000 | 2,916,039 | | (1,961) | | | 3.753 | 3.504 | JAJO | 23,458 | 64,090 | 07/16/2019 | 04/18/2031 |
| 12551R-AG-3 | CIFC FUNDING LTD CIFC FUNDING LTD | 0 | D | 2 | 2FE | 1,800,000 | 94.7930 | 1,706,265 | 1,800,000 | 1,800,000 | | | | | 4.653 | 3.948 | JAJO | 17,450 | 94,531 | 01/31/2018 | 04/18/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 12551Y-AE-3 | CIFC FUNDING LTD CIFC 2018-3A C | | D | 2 | 1FE | 5,000,000 | 97.6560 | 4,882,784 | 5,000,000 | 5,000,000 | | | | | 3.903 | 4.005 | JAJO | 40,659 | 277,396 | 06/15/2018 | 07/18/2031 |
| 12551Y-AG-8 | CIFC FUNDING LTD CIFC 2018-3A D | | D | 2 | 2FE | 5,500,000 | 96.6750 | 5,317,112 | 5,500,000 | 5,500,000 | | | | | 4.853 | 4.965 | JAJO | 55,610 | 371,174 | 06/15/2018 | 07/18/2031 |
| 12661K-AG-5 | CVP CLO CVP 2017-1A D | | D | 4 | 2FE | 7,880,000 | 100.0260 | 8,002,041 | 8,000,000 | 7,953,700 | | 92 | | | 6.116 | 6.390 | JAJO | 97,854 | 539,851 | 07/12/2017 | 07/20/2030 |
| 12805P-AA-4 | CAL FUNDING III LTD CAL FUNDING III LTD | 0 | D | 2 | 1FE | 749,916 | 100.0040 | 750,032 | 750,000 | 750,730 | | (86) | | | 3.620 | 3.619 | MON | 453 | 27,150 | 06/28/2017 | 06/25/2042 |
| 12805P-AJ-5 | CAL FUNDING III LTD SERIES 20182A CLASS A | 0 | D | 2 | 1FE | 874,902 | 101.7270 | 890,109 | 875,000 | 869,603 | | 525 | | | 4.340 | 4.542 | MON | 633 | 37,975 | 09/12/2018 | 09/25/2043 |
| 141312-AG-3 | Carbone CLO, LTD CRBN 2017-1A C | | D | 2 | 2FE | 9,000,000 | 95.5460 | 8,599,096 | 9,000,000 | 9,000,000 | | | | | 4.566 | 4.712 | JAJO | 82,186 | 466,282 | 11/06/2017 | 01/20/2031 |
| 14307P-AJ-4 | CARLYLE GLOBAL MARKET STRATEGI CGMS C17A BR | | D | 2 | 1FE | 6,000,000 | 95.8380 | 5,750,256 | 6,000,000 | 6,000,000 | | | | | 3.786 | 3.954 | JAJO | 39,748 | 266,358 | 04/09/2018 | 04/30/2031 |
| 14310B-AS-0 | CARLYLE GLOBAL MKT STRATEGIES CGMS 2013-1A CR | | D | 4 | 2FE | 8,000,000 | 96.4020 | 7,712,144 | 8,000,000 | 8,000,000 | | | | | 5.259 | 5.470 | FMAN | 56,099 | 474,579 | 07/25/2017 | 08/14/2030 |
| 14310K-AY-7 | CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI | 0 | D | 2 | 1FE | 1,600,000 | 93.7500 | 1,500,002 | 1,600,000 | 1,600,000 | | | | | 3.736 | 3.030 | JAJO | 12,952 | 69,421 | 01/26/2018 | 01/15/2031 |
| 14310K-BA-8 | CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI | 0 | D | 2 | 2FE | 1,000,000 | 91.0060 | 910,057 | 1,000,000 | 1,000,000 | | | | | 4.636 | 3.946 | JAJO | 10,045 | 52,513 | 01/26/2018 | 01/15/2031 |
| 14311X-AE-2 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A B | | D | 2 | 1FE | 6,500,000 | 96.8360 | 6,294,360 | 6,500,000 | 6,500,000 | | | | | 3.816 | 3.954 | JAJO | 49,606 | 287,468 | 04/17/2018 | 04/20/2031 |
| 14311X-AG-7 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A C | | D | 2 | 2FE | 10,000,000 | 94.2030 | 9,420,347 | 10,000,000 | 10,000,000 | | | | | 4.716 | 4.864 | JAJO | 94,318 | 533,258 | 04/17/2018 | 04/20/2031 |
| 14311Y-AA-8 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-1A D | | D | 2 | 3FE | 9,000,000 | 91.3440 | 8,220,918 | 9,000,000 | 9,000,000 | | | | | 7.716 | 7.910 | JAJO | 138,886 | 752,932 | 04/17/2018 | 04/20/2031 |
| 14314F-AJ-7 | CARLYLE GLOBAL MKT STRATEGIES CGMS 2017-3A C | | D | 4 | 2FE | 11,250,000 | 97.0120 | 10,913,843 | 11,250,000 | 11,250,000 | | | | | 5.466 | 5.623 | JAJO | 122,982 | 685,228 | 06/23/2017 | 07/20/2029 |
| 14316E-AG-4 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B | | D | 4 | 1FE | 3,500,000 | 98.8160 | 3,458,571 | 3,500,000 | 3,500,000 | | | | | 4.286 | 4.409 | JAJO | 69,202 | | 06/14/2019 | 07/15/2032 |
| 14316E-AJ-8 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A C | | D | 4 | 2FE | 10,000,000 | 100.1870 | 10,018,740 | 10,000,000 | 10,000,000 | | | | | 5.686 | 5.826 | JAJO | 259,943 | | 06/14/2019 | 07/15/2032 |
| 14317P-AE-3 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2018-2A B | | D | 2 | 1FE | 10,000,000 | 97.3370 | 9,733,669 | 10,000,000 | 10,000,000 | | | | | 4.036 | 4.156 | JAJO | 87,449 | 510,859 | 07/30/2018 | 10/15/2031 |
| 14889K-AQ-5 | CATAMARAN CLO LTD | 0 | D | 2 | 1FE | 1,500,000 | 99.0910 | 1,486,359 | 1,500,000 | 1,500,000 | | | | | 3.903 | 3.219 | JAJO | 11,547 | 68,032 | 12/20/2017 | 04/22/2027 |
| 14889K-AU-6 | CATAMARAN CLO LTD CATAMARAN CLO LTD | 0 | D | 2 | 2FE | 1,000,000 | 98.6880 | 986,875 | 1,000,000 | 1,000,000 | | | | | 4.753 | 4.075 | JAJO | 9,374 | 53,972 | 12/20/2017 | 04/22/2027 |
| 14900C-AJ-4 | CATAMARAN CLO LTD SERIES 20181A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 94.9870 | 949,873 | 1,000,000 | 1,000,000 | | | | | 5.590 | 4.971 | JAJO | 10,558 | 67,277 | 09/17/2018 | 10/25/2031 |
| 14919B-AJ-5 | Cathedral Lake LTD SERIES 20185A CLASS C | 0 | D | 2 | 1FE | 1,000,000 | 98.5900 | 985,898 | 1,000,000 | 1,000,000 | | | | | 4.416 | 3.732 | JAJO | 8,832 | 51,772 | 09/06/2018 | 10/21/2030 |
| 14942D-AJ-0 | CATSKILL PARK CLO LTD CATSK 2017-1A C | | D | 4 | 2FE | 3,500,000 | 100.0000 | 3,499,993 | 3,500,000 | 3,500,000 | | | | | 5.666 | 5.826 | JAJO | 39,661 | 220,260 | 04/27/2017 | 04/20/2029 |
| 15032E-AJ-8 | CEDAR FUNDING LTD CEDF 2017-8A D | | D | 4 | 2FE | 1,500,000 | 98.8040 | 1,482,063 | 1,500,000 | 1,500,000 | | | | | 5.252 | 5.370 | JAJO | 16,632 | 87,857 | 08/09/2017 | 10/17/2030 |
| 15033E-AJ-7 | CEDAR FUNDING LTD CEDF 2018-9A D | | D | 2 | 2FE | 5,000,000 | 94.7900 | 4,739,520 | 5,000,000 | 5,000,000 | | | | | 4.566 | 4.712 | JAJO | 45,659 | 259,046 | 03/21/2018 | 04/20/2031 |
| 15033L-AL-6 | CEDAR FUNDING LTD CEDF 2019-11A C | | D | 2 | 1FE | 4,750,000 | 96.8420 | 4,600,009 | 4,750,000 | 4,750,000 | | | | | 4.609 | 4.813 | FMAN | 20,067 | 121,902 | 04/26/2019 | 05/29/2032 |
| 15033L-AN-2 | CEDAR FUNDING LTD CEDF 2019-11A D | | D | 2 | 2FE | 12,750,000 | 97.7350 | 12,461,264 | 12,750,000 | 12,750,000 | | | | | 5.659 | 5.878 | FMAN | 66,135 | 395,635 | 04/26/2019 | 05/29/2032 |
| 15137E-BG-7 | CENT CLO LP CECLO 2014-21A BR2 | | D | 2 | 1FE | 9,900,000 | 99.2090 | 9,920,946 | 10,000,000 | 10,030,072 | | 183,367 | | | 4.286 | 4.402 | JAJO | 77,379 | 493,223 | 07/12/2018 | 07/27/2030 |
| 15137E-BJ-1 | CENT CLO LP CECLO 2014-21A CR2 | | D | 2 | 2FE | 9,803,000 | 93.5290 | 9,352,936 | 10,000,000 | 9,989,020 | | 175,343 | | | 5.136 | 5.339 | JAJO | 92,727 | 579,168 | 07/12/2018 | 07/27/2030 |
| 15672A-AC-6 | CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS B | 0 | D | 4 | 1FE | 1,999,000 | 100.1060 | 2,002,124 | 2,000,000 | 1,996,373 | | (2,627) | | | 4.336 | 4.014 | JAJO | 16,863 | | 10/17/2019 | 04/15/2027 |
| 15673L-AC-1 | CERBERUS | 0 | D | 4 | 1FE | 1,000,000 | 99.3160 | 993,157 | 1,000,000 | 1,000,000 | | | | | 3.886 | 3.216 | JAJO | 8,420 | 44,909 | 10/24/2017 | 10/15/2027 |
| 15673L-AE-7 | CERBERUS CERBERUS | 0 | D | 4 | 1FE | 1,000,000 | 97.5880 | 975,879 | 1,000,000 | 1,000,000 | | | | | 4.386 | 3.703 | JAJO | 9,503 | 49,978 | 10/24/2017 | 10/15/2027 |
| 15673L-AG-2 | CERBERUS CERBERUS | 0 | D | 4 | 2FE | 500,000 | 98.2570 | 491,283 | 500,000 | 500,000 | | | | | 5.786 | 5.105 | JAJO | 6,268 | 32,086 | 10/24/2017 | 10/15/2027 |
| 17180W-AG-0 | CIFC FUNDING LTD CIFC 2018-2A C | | D | 2 | 2FE | 15,000,000 | 96.7560 | 14,513,346 | 15,000,000 | 15,000,000 | | | | | 4.816 | 4.965 | JAJO | 144,476 | 815,054 | 04/24/2018 | 04/20/2031 |
| 17181T-AE-1 | CIFC FUNDING LTD CIFC 2018-4A B | | D | 2 | 1FE | 4,250,000 | 98.9270 | 4,204,386 | 4,250,000 | 4,250,000 | | | | | 4.102 | 4.296 | JAJO | 36,805 | 210,894 | 08/20/2018 | 10/17/2031 |
| 17181T-AE-1 | CIFC FUNDING LTD CIFC 2018-4A B | 0 | D | 2 | 1FE | 1,218,340 | 98.9270 | 1,236,584 | 1,250,000 | 1,217,682 | | (658) | | | 4.102 | 4.296 | JAJO | 10,825 | 14,066 | 08/29/2019 | 10/17/2031 |
| 17182X-AE-1 | CIFC FUNDING LTD CIFC 2019-4A B | | D | 2 | 1FE | 5,000,000 | 100.1040 | 5,005,185 | 5,000,000 | 5,000,000 | | | | | 4.386 | 4.510 | JAJO | 47,516 | 58,792 | 06/07/2019 | 07/15/2032 |
| 17182X-AG-6 | CIFC FUNDING LTD CIFC 2019-4A C | | D | 2 | 2FE | 5,000,000 | 100.1760 | 5,008,815 | 5,000,000 | 5,000,000 | | | | | 5.486 | 5.624 | JAJO | 59,433 | 72,542 | 06/07/2019 | 07/15/2032 |
| 21623P-AG-2 | Cook Park CLO, Ltd COOK 2018-1A C | | D | 2 | 1FE | 15,000,000 | 95.8990 | 14,384,916 | 15,000,000 | 15,000,000 | | | | | 3.752 | 3.853 | JAJO | 118,817 | 650,440 | 03/09/2018 | 04/17/2031 |
| 21623P-AJ-6 | Cook Park CLO, Ltd COOK 2018-1A D | | D | 2 | 2FE | 5,000,000 | 94.7570 | 4,737,828 | 5,000,000 | 5,000,000 | | | | | 4.602 | 4.713 | JAJO | 48,578 | 259,904 | 03/09/2018 | 04/17/2031 |
| 21623R-AA-1 | Cook Park CLO, Ltd COOK 2018-1A E | | D | 2 | 3FE | 10,000,000 | 93.4470 | 9,344,741 | 10,000,000 | 10,000,000 | | | | | 7.402 | 7.554 | JAJO | 156,267 | 803,696 | 03/09/2018 | 04/17/2031 |
| 22615M-AS-1 | Crestline Denali CLO XIV, LTD DEN14 2016-1A CR | | D | 2 | 1FE | 4,000,000 | 99.3190 | 3,972,754 | 4,000,000 | 4,000,000 | | | | | 4.284 | 4.459 | JAJO | 33,320 | 183,822 | 11/01/2018 | 10/23/2031 |
| 22615M-AU-6 | Crestline Denali CLO XIV, LTD DEN14 2016-1A DR | | D | 2 | 2FE | 7,000,000 | 95.2890 | 6,670,252 | 7,000,000 | 7,000,000 | | | | | 5.284 | 5.471 | JAJO | 71,921 | 387,217 | 11/01/2018 | 10/23/2031 |
| 22616T-AE-6 | Crestline Denali CLO XVII, LLC DEN17 2018-1A C | | D | 2 | 1FE | 7,500,000 | 99.3310 | 7,449,850 | 7,500,000 | 7,500,000 | | | | | 4.336 | 4.459 | JAJO | 70,462 | 371,034 | 09/21/2018 | 10/15/2031 |
| 22616T-AG-1 | Crestline Denali CLO XVII, LLC DEN17 2018-1A D | | D | 2 | 2FE | 7,500,000 | 96.2930 | 7,221,953 | 7,500,000 | 7,500,000 | | | | | 5.236 | 5.370 | JAJO | 85,087 | 439,472 | 09/21/2018 | 10/15/2031 |
| 22846M-AG-8 | Crown Point CLO Ltd SERIES 20187A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 97.7400 | 977,404 | 1,000,000 | 1,000,000 | | | | | 5.466 | 4.819 | JAJO | 10,932 | 60,230 | 10/11/2018 | 10/20/2031 |
| 24823B-AN-0 | DENALI CAPITAL CLO X LTD DEN10 2013-1A B1LR | | D | 4 | 2FE | 4,807,000 | 96.0420 | 4,616,750 | 4,807,000 | 4,807,000 | | | | | 5.086 | 5.268 | JAJO | 44,140 | 278,208 | 09/28/2017 | 10/26/2027 |
| 24824T-AU-4 | Denali Capital CLO XII LTD DEN12 2016-1A CR | | D | 2 | 1FE | 4,000,000 | 92.0370 | 3,681,475 | 4,000,000 | 4,000,000 | | | | | 3.786 | 3.903 | JAJO | 32,813 | 175,579 | 04/05/2018 | 04/15/2031 |
| 24824T-AW-0 | Denali Capital CLO XII LTD DEN12 2016-1A DR | | D | 2 | 2FE | 8,000,000 | 91.9450 | 7,355,638 | 8,000,000 | 8,000,000 | | | | | 4.736 | 4.864 | JAJO | 82,093 | 428,214 | 04/05/2018 | 04/15/2031 |
| 25211A-AD-1 | DEWOLF PARK CLO LTD DWOLF 2017-1A D | | D | 4 | 2FE | 15,000,000 | 98.4750 | 14,771,253 | 15,000,000 | 15,000,000 | | | | | 5.136 | 5.268 | JAJO | 166,924 | 863,735 | 08/09/2017 | 10/15/2030 |
| 25253Y-AA-4 | Diameter Credit Funding II SERIES 20192A CLASS A | 0 | D | 4 | 1FE | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 3.940 | 3.996 | JJ | 4,378 | | 10/22/2019 | 01/25/2038 |
| 262431-AF-6 | DRYDEN SR LOAN FUND DRSLF 2017-50A D | | D | 4 | 2FE | 9,000,000 | 99.3840 | 8,944,542 | 9,000,000 | 9,000,000 | | | | | 5.236 | 5.368 | JAJO | 102,105 | 527,366 | 07/24/2017 | 07/15/2030 |
| 26243E-AC-5 | DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS C | 0 | D | 2 | 1FE | 3,814,916 | 96.4520 | 3,858,096 | 4,000,000 | 3,812,338 | | (2,578) | | | 3.686 | 3.802 | JAJO | 31,946 | 40,923 | 08/29/2019 | 01/15/2031 |
| 26243E-AD-3 | DRYDEN SENIOR LOAN FUND DRSLF 2017-53A D | | D | 2 | 2FE | 18,000,000 | 94.0910 | 16,936,445 | 18,000,000 | 18,000,000 | | | | | 4.386 | 4.510 | JAJO | 171,059 | 896,783 | 11/28/2017 | 01/15/2031 |
| 26243E-AE-1 | DRYDEN SENIOR LOAN FUND DRSLF 2017-53A E | | D | 2 | 3FE | 10,375,000 | 92.4120 | 9,587,745 | 10,375,000 | 10,375,000 | | | | | 7.286 | 7.452 | JAJO | 163,786 | 821,950 | 11/28/2017 | 01/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 26244G-AJ-4 | DRYDEN SENIOR LOAN FUND DRSLF 2015-40A CR | | D | 2 | 1FE | 4,000,000 | 97.9440 | 3,917,748 | 4,000,000 | 4,000,000 | | | | | 4.010 | 4.207 | FMAN | 20,940 | 186,249 | 08/10/2018 | 08/15/2031 |
| 26244Q-AC-7 | DRYDEN SR LOAN FUND DRSLF 2017-49A C | | D | 4 | 1FE | 3,550,000 | 99.6840 | 3,538,777 | 3,550,000 | 3,550,000 | | | | | 4.353 | 4.457 | JAJO | 32,196 | 175,639 | 05/23/2017 | 07/18/2030 |
| 26244Q-AD-5 | DRYDEN SR LOAN FUND DRSLF 2017-49A D | | D | 4 | 2FE | 2,000,000 | 100.0100 | 2,000,193 | 2,000,000 | 2,000,000 | | | | | 5.653 | 5.774 | JAJO | 23,555 | 125,312 | 05/23/2017 | 07/18/2030 |
| 26245R-AJ-9 | DRYDEN SENIOR LOAN FUND DRSLF 2018-58A D | | D | 2 | 2FE | 5,000,000 | 95.6600 | 4,783,003 | 5,000,000 | 5,000,000 | | | | | 4.702 | 4.812 | JAJO | 49,634 | 327,041 | 06/01/2018 | 07/17/2031 |
| 26245T-AA-4 | DRYDEN SENIOR LOAN FUND DRSLF 2018-58A E | | D | 2 | 3FE | 10,000,000 | 93.4330 | 9,343,314 | 10,000,000 | 10,000,000 | | | | | 7.352 | 7.501 | JAJO | 155,212 | 988,275 | 06/01/2018 | 07/17/2031 |
| 26249B-AW-1 | DRYDEN SENIOR LOAN FUND DRSLF 2013-30A DR | | D | 4 | 2FE | 18,137,500 | 92.9860 | 16,865,421 | 18,137,500 | 18,137,500 | | | | | 4.510 | 4.712 | FMAN | 106,792 | 936,470 | 11/07/2017 | 02/15/2030 |
| 26250J-AY-6 | DRYDEN SR LOAN FUND DRSLF 2012-25A DRR | | D | 4 | 2FE | 11,000,000 | 99.3180 | 10,925,030 | 11,000,000 | 11,000,000 | | | | | 4.986 | 5.117 | JAJO | 118,836 | 616,676 | 09/27/2017 | 10/15/2027 |
| 26251B-AS-5 | DRYDEN SENIOR LOAN FUND DRSLF 2013-28A B1LR | | D | 4 | 2FE | 10,636,250 | 98.7790 | 10,506,351 | 10,636,250 | 10,636,250 | | | | | 5.060 | 5.269 | FMAN | 70,263 | 608,480 | 08/03/2017 | 08/15/2030 |
| 26251N-AD-2 | DRYDEN SENIOR LOAN FUND DRSLF 2018-60A C | | D | 2 | 1FE | 5,000,000 | 97.3960 | 4,869,823 | 5,000,000 | 5,000,000 | | | | | 4.036 | 4.154 | JAJO | 43,725 | 263,259 | 07/16/2018 | 07/15/2031 |
| 26251N-AE-0 | DRYDEN SENIOR LOAN FUND DRSLF 2018-60A D | | D | 2 | 2FE | 4,500,000 | 97.3320 | 4,379,961 | 4,500,000 | 4,500,000 | | | | | 4.986 | 5.115 | JAJO | 48,615 | 286,570 | 07/16/2018 | 07/15/2031 |
| 26251N-AF-7 | DRYDEN SENIOR LOAN FUND DRSLF 2018-60A E | | D | 2 | 3FE | 3,000,000 | 95.0110 | 2,850,328 | 3,000,000 | 3,000,000 | | | | | 7.586 | 7.755 | JAJO | 49,310 | 281,614 | 07/16/2018 | 07/15/2031 |
| 26252A-AA-5 | DRYDEN SENIOR LOAN FUND DRSLF 2018-65A E | | D | 2 | 3FE | 10,000,000 | 95.9220 | 9,592,249 | 10,000,000 | 10,000,000 | | | | | 7.753 | 7.908 | JAJO | 161,526 | 859,544 | 08/28/2018 | 07/18/2030 |
| 26252E-AG-4 | DRYDEN SENIOR LOAN FUND DRSLF 2018-70A C | | D | 2 | 1FE | 10,000,000 | 97.9040 | 9,790,363 | 10,000,000 | 10,000,000 | | | | | 4.151 | 4.256 | JAJO | 88,783 | 386,869 | 12/07/2018 | 01/16/2032 |
| 26252N-AG-4 | DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C | | D | 2 | 1FE | 4,000,000 | 99.9960 | 3,999,856 | 4,000,000 | 4,000,000 | | | | | 4.560 | 4.763 | FMAN | 23,813 | 85,854 | 04/25/2019 | 05/15/2032 |
| 26252N-AJ-8 | DRYDEN SENIOR LOAN FUND DRSLF 2019-72A D | | D | 2 | 2FE | 9,000,000 | 100.1420 | 9,012,762 | 9,000,000 | 9,000,000 | | | | | 5.610 | 5.826 | FMAN | 65,916 | 234,385 | 04/25/2019 | 05/15/2032 |
| 26827E-AC-9 | ECAF LTD SERIES 20151A CLASS A2 | 0 | D | 4 | 1FE | 4,563,247 | 100.5700 | 4,582,631 | 4,556,666 | 4,563,206 | | (41) | | | 4.947 | 4.979 | MON | 10,019 | 37,570 | 10/30/2019 | 06/15/2040 |
| 27830T-AG-0 | Eaton Vance CDO Ltd EATON 2014-1RA C | | D | 2 | 1FE | 8,000,000 | 97.3640 | 7,789,147 | 8,000,000 | 8,000,000 | | | | | 4.086 | 4.206 | JAJO | 70,826 | 425,627 | 08/02/2018 | 07/15/2030 |
| 27830T-AJ-4 | Eaton Vance CDO Ltd EATON 2014-1RA D | | D | 2 | 2FE | 4,500,000 | 97.2910 | 4,378,085 | 4,500,000 | 4,500,000 | | | | | 5.036 | 5.168 | JAJO | 49,102 | 289,053 | 08/02/2018 | 07/15/2030 |
| 27830X-AG-1 | Eaton Vance CDO Ltd EATON 2019-1A C | | D | 2 | 1FE | 7,500,000 | 100.1030 | 7,507,740 | 7,500,000 | 7,500,000 | | | | | 4.636 | 4.762 | JAJO | 75,337 | 160,327 | 04/25/2019 | 04/15/2031 |
| 27830X-AJ-5 | Eaton Vance CDO Ltd EATON 2019-1A D | | D | 2 | 2FE | 4,250,000 | 100.5040 | 4,271,429 | 4,250,000 | 4,250,000 | | | | | 5.736 | 5.877 | JAJO | 52,820 | 110,721 | 04/25/2019 | 04/15/2031 |
| 27831B-AG-8 | Eaton Vance CDO Ltd EATON 2018-1A C | | D | 2 | 1FE | 9,000,000 | 99.5920 | 8,963,247 | 9,000,000 | 9,000,000 | | | | | 4.186 | 4.308 | JAJO | 81,630 | 419,076 | 09/21/2018 | 10/15/2030 |
| 27831B-AJ-2 | Eaton Vance CDO Ltd EATON 2018-1A D | | D | 2 | 2FE | 10,000,000 | 98.6160 | 9,861,593 | 10,000,000 | 10,000,000 | | | | | 5.186 | 5.319 | JAJO | 112,366 | 563,973 | 09/21/2018 | 10/15/2030 |
| 27831E-AA-5 | Eaton Vance CDO Ltd EATON 2018-1A E | | D | 2 | 3FE | 10,000,000 | 96.4980 | 9,649,816 | 10,000,000 | 10,000,000 | | | | | 7.986 | 8.166 | JAJO | 173,033 | 839,307 | 09/21/2018 | 10/15/2030 |
| 28622J-AD-9 | Elevation CLO Ltd AWPT 2017-7A D | | D | 2 | 2FE | 9,625,000 | 94.7800 | 9,122,537 | 9,625,000 | 9,625,000 | | | | | 4.886 | 5.015 | JAJO | 101,896 | 529,833 | 10/27/2017 | 07/15/2030 |
| 28622Q-AF-8 | Elevation CLO Ltd AWPT 2014-2A DR | | D | 2 | 2FE | 9,500,000 | 97.0130 | 9,216,254 | 9,500,000 | 9,500,000 | | | | | 5.186 | 5.319 | JAJO | 106,748 | 551,848 | 10/02/2017 | 10/15/2029 |
| 28622X-AE-6 | Elevation CLO Ltd AWPT 2018-9A C | | D | 2 | 1FE | 7,350,000 | 99.0330 | 7,278,924 | 7,350,000 | 7,350,000 | | | | | 4.036 | 4.408 | JAJO | 64,275 | 422,521 | 07/02/2018 | 07/15/2031 |
| 28622X-AG-1 | Elevation CLO Ltd AWPT 2018-9A D | | D | 2 | 2FE | 10,000,000 | 99.6700 | 9,967,031 | 10,000,000 | 10,000,000 | | | | | 5.486 | 5.623 | JAJO | 118,866 | 719,191 | 07/02/2018 | 07/15/2031 |
| 28623C-AG-6 | Elevation CLO Ltd AWPT 2018-10A C | | D | 2 | 1FE | 4,500,000 | 99.3370 | 4,470,176 | 4,500,000 | 4,500,000 | | | | | 4.316 | 4.459 | JAJO | 38,843 | 202,511 | 10/25/2018 | 10/20/2031 |
| 28623C-AJ-0 | Elevation CLO Ltd AWPT 2018-10A D | | D | 2 | 2FE | 9,000,000 | 100.3370 | 9,030,344 | 9,000,000 | 9,000,000 | | | | | 5.416 | 5.573 | JAJO | 97,486 | 494,946 | 10/25/2018 | 10/20/2031 |
| 31722P-AW-6 | FILLMORE PARK FILPK 2018-1A D | | D | 2 | 2FE | 6,750,000 | 96.9800 | 6,546,117 | 6,750,000 | 6,750,000 | | | | | 4.886 | 5.014 | JAJO | 71,460 | 444,956 | 06/29/2018 | 07/15/2030 |
| 31722Q-AA-2 | FILLMORE PARK FILPK 2018-1A E | | D | 2 | 3FE | 4,500,000 | 93.7550 | 4,218,995 | 4,500,000 | 4,500,000 | | | | | 7.386 | 7.552 | JAJO | 72,015 | 434,450 | 06/29/2018 | 07/15/2030 |
| 33883G-AG-2 | FLATIRON CLO LTD FLAT 2018-1A D | | D | 2 | 2FE | 14,500,000 | 94.7800 | 13,743,097 | 14,500,000 | 14,500,000 | | | | | 4.602 | 4.712 | JAJO | 140,876 | 753,721 | 02/22/2018 | 04/17/2031 |
| 33883H-AA-3 | FLATIRON CLO LTD FLAT 2018-1A E | | D | 2 | 3FE | 9,500,000 | 90.2970 | 8,578,181 | 9,500,000 | 9,500,000 | | | | | 7.152 | 7.299 | JAJO | 143,440 | 739,432 | 02/22/2018 | 04/17/2031 |
| 34956N-AE-2 | Fortress Credit BSL Limited SERIES 20191A CLASS B | 0 | D | 2 | 1FE | 5,979,002 | 99.3480 | 5,960,886 | 6,000,000 | 5,980,538 | | 1,536 | | | 4.084 | 4.161 | JAJO | 125,508 | | 10/08/2019 | 07/23/2032 |
| 34956N-AG-7 | Fortress Credit BSL Limited SERIES 20191A CLASS C | 0 | D | 2 | 1FE | 2,485,509 | 99.3210 | 2,483,023 | 2,500,000 | 2,486,499 | | 991 | | | 4.834 | 4.960 | JAJO | 61,410 | | 10/08/2019 | 07/23/2032 |
| 34960J-AY-1 | FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO | 0 | D | 2 | 1FE | 1,500,000 | 95.6620 | 1,434,923 | 1,500,000 | 1,500,000 | | | | | 4.660 | 3.926 | JAJO | 16,114 | 78,750 | 06/29/2018 | 07/10/2030 |
| 34960J-BA-2 | FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO | 0 | D | 2 | 2FE | 1,990,000 | 92.9770 | 1,859,530 | 2,000,000 | 1,995,471 | | 3,111 | | | 5.680 | 6.769 | JAJO | 26,189 | 125,684 | 06/29/2018 | 07/10/2030 |
| 34960K-AE-2 | FORTRESS CREDIT OPP CLO 15-6A FORTRESS CREDIT OPP CLO | 0 | D | 2 | 3FE | 1,477,500 | 92.8360 | 1,392,534 | 1,500,000 | 1,483,022 | | 3,172 | | | 9.390 | 10.709 | JAJO | 32,472 | 150,686 | 06/29/2018 | 07/10/2030 |
| 34961J-AG-9 | FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO | 0 | D | 4 | 1FE | 6,224,009 | 97.6090 | 6,149,392 | 6,300,000 | 6,222,702 | | (1,308) | | | 3.860 | 4.101 | FMAN | 31,748 | 66,141 | 10/08/2019 | 11/15/2029 |
| 34961J-AJ-3 | FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO | 0 | D | 4 | 1FE | 1,500,000 | 95.5430 | 1,433,141 | 1,500,000 | 1,500,000 | | | | | 4.560 | 3.921 | FMAN | 8,930 | 78,208 | 11/01/2017 | 11/15/2029 |
| 34961J-AL-8 | FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES | 0 | D | 4 | 2FE | 1,580,000 | 94.6870 | 1,514,995 | 1,600,000 | 1,586,238 | | (4,002) | | | 5.660 | 5.213 | FMAN | 11,823 | 101,266 | 11/01/2017 | 11/15/2029 |
| 34961P-AE-0 | FORTRESS CREDIT BSL LTD SERIES 20172A CLASS B2 | 0 | D | 4 | 1FE | 1,003,000 | 100.0160 | 1,000,162 | 1,000,000 | 1,002,927 | | (73) | | | 3.950 | 3.910 | JAJO | 8,778 | 9,875 | 09/19/2019 | 07/11/2030 |
| 34961P-AG-5 | FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD | 0 | D | 2 | 1FE | 1,000,000 | 98.6000 | 985,995 | 1,000,000 | 1,000,000 | | | | | 4.634 | 3.931 | JAJO | 10,556 | 52,558 | 01/11/2018 | 07/11/2030 |
| 34962D-AE-6 | Fortress Credit BSL Limited SERIES 20192A CLASS B | 0 | D | 2 | 1FE | 1,000,000 | 99.9900 | 999,898 | 1,000,000 | 1,000,000 | | | | | 4.216 | 3.868 | JAJO | 8,080 | | 10/04/2019 | 10/20/2032 |
| 34962D-AG-1 | Fortress Credit BSL Limited SERIES 20192A CLASS C | 0 | D | 2 | 1FE | 1,000,000 | 101.0290 | 1,010,294 | 1,000,000 | 1,000,000 | | | | | 5.166 | 4.844 | JAJO | 9,901 | | 10/04/2019 | 10/20/2032 |
| 34962D-AJ-5 | Fortress Credit BSL Limited SERIES 20192A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 99.9770 | 999,771 | 1,000,000 | 1,000,000 | | | | | 6.316 | 6.019 | JAJO | 12,105 | | 10/04/2019 | 10/20/2032 |
| 36318W-AH-3 | GALAXY CLO LTD GALXY 2013-15A DR | | D | 4 | 2FE | 13,500,000 | 94.4250 | 12,747,333 | 13,500,000 | 13,500,000 | | | | | 4.986 | 5.117 | JAJO | 145,844 | 756,830 | 10/03/2017 | 10/15/2030 |
| 36319Q-BL-5 | GALAXY CLO LTD GALXY 2015-19A CR | | D | 4 | 2FE | 3,500,000 | 96.7920 | 3,387,730 | 3,500,000 | 3,500,000 | | | | | 5.306 | 5.492 | JAJO | 35,594 | 209,409 | 08/09/2017 | 07/24/2030 |
| 36319X-AE-7 | GALAXY CLO LTD GALXY 2018-25A C | | D | 2 | 1FE | 6,000,000 | 97.9100 | 5,874,628 | 6,000,000 | 6,000,000 | | | | | 3.986 | 4.105 | JAJO | 45,176 | 304,099 | 08/09/2018 | 10/15/2031 |
| 36319X-AG-2 | GALAXY CLO LTD GALXY 2018-25A D | | D | 2 | 2FE | 10,000,000 | 97.9980 | 9,799,823 | 10,000,000 | 10,000,000 | | | | | 5.040 | 5.218 | JAJO | 95,193 | 629,666 | 08/09/2018 | 10/25/2031 |
| 36320M-AS-7 | GALAXY CLO LTD GALXY 2015-20A D1R | | D | 2 | 2FE | 9,522,000 | 94.0490 | 8,955,386 | 9,522,000 | 9,522,000 | | | | | 4.566 | 4.712 | JAJO | 86,953 | 493,327 | 02/23/2018 | 04/20/2031 |
| 36320U-AJ-9 | GALAXY CLO LTD GALXY 2018-27A D | | D | 2 | 2FE | 9,000,000 | 95.0180 | 8,551,607 | 9,000,000 | 9,000,000 | | | | | 4.654 | 4.863 | FMAN | 51,195 | 481,454 | 04/03/2018 | 05/16/2031 |
| 36321B-AD-3 | GALAXY CLO LTD GALXY 2017-24A D | | D | 2 | 2FE | 9,000,000 | 93.0150 | 8,371,382 | 9,000,000 | 9,000,000 | | | | | 4.436 | 4.560 | JAJO | 86,505 | 454,366 | 11/17/2017 | 01/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 38123H-AU-8 | GOLDENTREE LOAN OPPORTUNITIES GOLD9 2014-9A CR2 | | D | 2 | 1FE | 25,000,000 | 97.4740 | 24,368,590 | 25,000,000 | 25,000,000 | | | | | 4.028 | 4.207 | JAJO | 179,028 | 1,171,891 | 09/20/2018 | 10/29/2029 |
| 38136M-AQ-1 | GoldenTree Loan Management US GLM 2017-2A D | | D | 2 | 2FE | 7,542,000 | 95.6510 | 7,214,005 | 7,542,000 | 7,542,000 | | | | | 4.616 | 4.763 | JAJO | 69,626 | 394,557 | 10/19/2017 | 01/20/2031 |
| 38136M-AQ-1 | GoldenTree Loan Management US GLM 2017-2A D | 0 | D | 2 | 2FE | 500,000 | 95.6510 | 478,255 | 500,000 | 500,000 | | | | | 4.616 | 4.763 | JAJO | 4,616 | 26,157 | 10/19/2017 | 01/20/2031 |
| 38137H-CA-4 | GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD | 0 | D | 2 | 2FE | 1,500,000 | 94.7860 | 1,421,796 | 1,500,000 | 1,500,000 | | | | | 4.403 | 3.689 | JAJO | 13,760 | 74,974 | 12/08/2017 | 01/18/2031 |
| 38137M-AR-8 | GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A CR | | D | 2 | 1FE | 7,400,000 | 97.1360 | 7,188,087 | 7,400,000 | 7,400,000 | | | | | 3.916 | 4.055 | JAJO | 57,955 | 334,753 | 06/29/2018 | 07/21/2030 |
| 38137M-AT-4 | GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A DR | | D | 2 | 2FE | 5,250,000 | 96.6150 | 5,072,299 | 5,250,000 | 5,250,000 | | | | | 4.866 | 5.016 | JAJO | 51,092 | 287,923 | 06/29/2018 | 07/21/2030 |
| 38137P-AW-0 | GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A C1R | | D | 2 | 1FE | 8,500,000 | 97.7310 | 8,307,152 | 8,500,000 | 8,500,000 | | | | | 4.066 | 4.207 | JAJO | 69,120 | 397,405 | 08/08/2018 | 07/20/2031 |
| 38137P-AY-6 | GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A DR | | D | 2 | 2FE | 10,000,000 | 97.9710 | 9,797,080 | 10,000,000 | 10,000,000 | | | | | 5.016 | 5.167 | JAJO | 100,318 | 563,591 | 08/08/2018 | 07/20/2031 |
| 38137P-BA-7 | GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A C2R | | D | 2 | 1FE | 10,000,000 | 100.3600 | 10,036,009 | 10,000,000 | 10,000,000 | | | | | 5.100 | 5.133 | JAJO | 99,167 | 510,000 | 08/08/2018 | 07/20/2031 |
| 38137R-AJ-5 | GOLDENTREE LOAN OPPORTUNITIES GLD10 2015-10A ER | | D | 2 | 3FE | 7,000,000 | 95.2930 | 6,670,475 | 7,000,000 | 7,000,000 | | | | | 7.616 | 7.808 | JAJO | 106,622 | 578,536 | 08/08/2018 | 07/20/2031 |
| 38137Y-AJ-0 | GoldenTree Loan Management US GLM 2019-4A C | | D | 2 | 1FE | 5,500,000 | 100.1400 | 5,507,684 | 5,500,000 | 5,500,000 | | | | | 4.636 | 4.813 | JAJO | 48,871 | 182,338 | 01/24/2019 | 04/24/2031 |
| 38138B-AL-4 | GoldenTree Loan Management US GLM 2018-3A C | | D | 2 | 1FE | 8,000,000 | 97.4850 | 7,798,794 | 8,000,000 | 8,000,000 | | | | | 3.866 | 4.005 | JAJO | 61,854 | 357,851 | 04/26/2018 | 04/20/2030 |
| 38138B-AN-0 | GoldenTree Loan Management US GLM 2018-3A D | | D | 2 | 2FE | 9,500,000 | 96.4140 | 9,159,362 | 9,500,000 | 9,500,000 | | | | | 4.816 | 4.965 | JAJO | 91,502 | 516,201 | 04/26/2018 | 04/20/2030 |
| 38172C-AQ-8 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR | 0 | D | 2 | 2FE | 5,979,161 | 98.0010 | 5,880,042 | 6,000,000 | 5,971,896 | | (7,265) | | | 5.716 | 5.130 | JAJO | 68,591 | 91,419 | 10/08/2019 | 07/20/2029 |
| 38172X-AQ-2 | GOLUB CAPITAL PARTNERS CLO LTD COLUB CAPITAL PARTNERS CLO LTD | 0 | D | 4 | 2FE | 998,750 | 95.2240 | 952,243 | 1,000,000 | 998,968 | | (4,104) | | | 5.440 | 4.796 | JAJO | 10,275 | 61,113 | 01/11/2018 | 07/25/2029 |
| 38174X-AN-7 | GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD | 0 | D | 2 | 2FE | 2,211,750 | 97.9990 | 2,204,969 | 2,250,000 | 2,241,064 | | (7,953) | | | 5.686 | 5.113 | JAJO | 23,098 | 143,983 | 04/27/2017 | 07/26/2029 |
| 38175B-AG-9 | GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-36A D1 | | D | 2 | 2FE | 10,500,000 | 95.3750 | 10,014,388 | 10,500,000 | 10,500,000 | | | | | 5.140 | 5.367 | FMAN | 83,962 | 616,435 | 02/23/2018 | 02/05/2031 |
| 38175D-AC-4 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201838A CLASS B | 0 | D | 4 | 1FE | 1,970,000 | 98.0610 | 1,961,224 | 2,000,000 | 1,942,788 | | 1,378 | | | 3.866 | 3.800 | JAJO | 15,464 | 106,995 | 10/05/2018 | 07/20/2030 |
| 38175D-AE-0 | GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-38A C | | D | 4 | 1FE | 20,000,000 | 99.7190 | 19,943,720 | 20,000,000 | 20,000,000 | | | | | 4.766 | 4.914 | JAJO | 190,635 | 1,289,954 | 07/17/2018 | 07/20/2030 |
| 38175G-AE-3 | GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS | 0 | D | 2 | 1FE | 1,000,000 | 93.3530 | 933,529 | 1,000,000 | 1,000,000 | | | | | 3.766 | 3.079 | JAJO | 7,532 | 43,720 | 11/20/2017 | 01/20/2031 |
| 38175G-AG-8 | GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO | 0 | D | 2 | 2FE | 700,000 | 88.7120 | 620,981 | 700,000 | 700,000 | | | | | 4.616 | 3.944 | JAJO | 6,462 | 36,620 | 11/20/2017 | 01/20/2031 |
| 38175H-AA-9 | GOLUB CAPITAL PARTNERS CLO GOLUB CAPITAL PARTNERS CLO | 0 | D | 2 | 3FE | 500,000 | 88.5310 | 442,656 | 500,000 | 500,000 | | | | | 7.716 | 7.096 | JAJO | 7,716 | 41,830 | 11/21/2017 | 01/20/2031 |
| 38175L-AE-2 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201418A CLASS CR | 0 | D | 4 | 1FE | 997,000 | 95.8240 | 958,242 | 1,000,000 | 993,093 | | (3,983) | | | 4.540 | 4.018 | JAJO | 8,575 | 51,988 | 09/18/2018 | 10/25/2029 |
| 38175N-AE-8 | GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2015-25A CR | | D | 4 | 1FE | 6,300,000 | 94.6500 | 5,962,968 | 6,300,000 | 6,300,000 | | | | | 4.499 | 4.710 | FMAN | 45,496 | 328,342 | 05/25/2018 | 05/05/2030 |
| 38175U-AG-7 | Golub Capital Partners CLO, LT SERIES 201837A CLASS C | 0 | D | 2 | 1FE | 1,500,000 | 98.8050 | 1,482,077 | 1,500,000 | 1,500,000 | | | | | 4.316 | 3.637 | JAJO | 12,948 | 85,663 | 08/15/2018 | 07/20/2030 |
| 38175U-AJ-1 | Golub Capital Partners CLO, LT SERIES 201837A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 96.6370 | 966,368 | 1,000,000 | 1,000,000 | | | | | 5.266 | 4.607 | JAJO | 10,532 | 68,351 | 08/15/2018 | 07/20/2030 |
| 38176G-AC-6 | Golub Capital Partners CLO, LT SERIES 201941A CLASS B | 0 | D | 2 | 1FE | 3,999,864 | 98.5070 | 3,940,288 | 4,000,000 | 3,999,917 | | 53 | | | 3.866 | 3.885 | JAJO | 30,927 | 93,232 | 10/08/2019 | 04/20/2029 |
| 38176G-AG-7 | Golub Capital Partners CLO, LT SERIES 201941A CLASS D | 0 | D | 4 | 2FE | 1,002,451 | 100.2470 | 1,002,471 | 1,000,000 | 1,002,442 | | (9) | | | 5.684 | 5.666 | JAJO | 11,368 | | 12/19/2019 | 04/20/2029 |
| 38176K-AC-7 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS A2 | 0 | D | 4 | 1FE | 1,000,000 | 99.9980 | 999,984 | 1,000,000 | 1,000,000 | | | | | 3.966 | 3.270 | JAJO | 7,932 | 21,973 | 04/12/2019 | 04/20/2031 |
| 38176K-AE-3 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS B | 0 | D | 4 | 1FE | 2,000,000 | 99.4800 | 1,989,598 | 2,000,000 | 2,000,000 | | | | | 4.566 | 3.879 | JAJO | 18,264 | 49,912 | 04/12/2019 | 04/20/2031 |
| 38176K-AG-8 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS C1 | 0 | D | 4 | 1FE | 2,000,000 | 99.4620 | 1,989,230 | 2,000,000 | 2,000,000 | | | | | 5.616 | 4.997 | JAJO | 22,464 | 60,851 | 04/12/2019 | 04/20/2031 |
| 38176L-AG-6 | GOLUB CAPITAL PARTNERS CLO 39( SERIES 201839A CLASS C | 0 | D | 2 | 1FE | 1,000,000 | 98.7950 | 987,947 | 1,000,000 | 1,000,000 | | | | | 4.166 | 3.471 | JAJO | 8,332 | 48,389 | 09/17/2018 | 10/20/2028 |
| 38176L-AJ-0 | GOLUB CAPITAL PARTNERS CLO 39( SERIES 201839A CLASS D | 0 | D | 2 | 2FE | 1,750,000 | 97.8100 | 1,711,668 | 1,750,000 | 1,750,000 | | | | | 5.216 | 4.535 | JAJO | 18,256 | 103,516 | 10/01/2018 | 10/20/2028 |
| 39055T-AS-7 | GREATLAKES CLO LTD GREAT LAKES CLO LTD | 0 | D | 4 | 1FE | 1,500,000 | 96.0050 | 1,440,080 | 1,500,000 | 1,500,000 | | | | | 4.501 | 3.770 | JAJO | 14,440 | 76,546 | 01/04/2018 | 01/16/2030 |
| 39055T-AU-2 | GREATLAKES CLO LTD GREATLAKES CLO LTD | 0 | D | 4 | 2FE | 2,000,000 | 97.5160 | 1,950,316 | 2,000,000 | 2,000,000 | | | | | 5.901 | 5.193 | JAJO | 25,243 | 130,450 | 01/04/2018 | 01/16/2030 |
| 39729R-AD-0 | GREENWOOD PARK CLO LTD GREENWOOD PARK CLO LTD | 0 | D | 2 | 1FE | 1,000,000 | 96.3530 | 963,532 | 1,000,000 | 1,000,000 | | | | | 3.686 | 2.980 | JAJO | 7,987 | 42,881 | 01/29/2018 | 04/15/2031 |
| 39729R-AE-8 | GREENWOOD PARK CLO LTD GRNPK 2018-1A D | | D | 2 | 2FE | 10,000,000 | 94.0830 | 9,408,282 | 10,000,000 | 10,000,000 | | | | | 4.486 | 4.684 | JAJO | 97,199 | 509,920 | 01/29/2018 | 04/15/2031 |
| 39729R-AE-8 | GREENWOOD PARK CLO LTD GRNPK 2018-1A D | 0 | D | 2 | 2FE | 2,341,250 | 94.0830 | 2,257,988 | 2,400,000 | 2,342,975 | | 1,725 | | | 4.486 | 4.684 | JAJO | 23,328 | 96,548 | 07/02/2019 | 04/15/2031 |
| 39808P-AQ-9 | GREYWOLF CLO LTD GREYWOLF CLO LTD | 0 | D | 2 | 1FE | 1,000,000 | 96.7680 | 967,675 | 1,000,000 | 1,000,000 | | | | | 3.940 | 3.284 | JAJO | 7,442 | 45,905 | 01/17/2018 | 01/25/2031 |
| 39808P-AS-5 | GREYWOLF CLO LTD GREYWOLF CLO LTD | 0 | D | 2 | 2FE | 1,000,000 | 94.4110 | 944,112 | 1,000,000 | 1,000,000 | | | | | 4.940 | 4.300 | JAJO | 9,330 | 56,044 | 01/17/2018 | 01/25/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 39862E-AD-6 | GRIPPEN PARK CLO LTD GRIPP 2017-1A D | | D | 4 | 2FE | 1,977,892 | 99.1310 | 1,982,615 | 2,000,000 | 1,977,145 | | 1,468 | | | 5.266 | 5.628 | JAJO | 21,064 | 117,774 | 02/22/2017 | 01/20/2030 |
| 41154X-AL-9 | Harbor Park CLO, Ltd HARB 2018-1A C | | D | 2 | 1FE | 7,000,000 | 98.8870 | 6,922,108 | 7,000,000 | 7,000,000 | | | | | 4.066 | 4.207 | JAJO | 56,922 | 279,456 | 11/15/2018 | 01/20/2031 |
| 41154X-AN-5 | Harbor Park CLO, Ltd HARB 2018-1A D | | D | 2 | 2FE | 5,750,000 | 96.4780 | 5,547,456 | 5,750,000 | 5,750,000 | | | | | 4.866 | 5.016 | JAJO | 55,958 | 268,653 | 11/15/2018 | 01/20/2031 |
| 44330D-AL-4 | HPS Investment Partners HLM 2013-2A CR | | D | 4 | 2FE | 10,500,000 | 93.8160 | 9,850,730 | 10,500,000 | 10,500,000 | | | | | 4.866 | 5.016 | JAJO | 102,183 | 575,846 | 10/06/2017 | 10/20/2029 |
| 449258-AC-6 | ICG US CLO LTD ICG US CLO LTD | 0 | D | 2 | 1FE | 2,000,000 | 96.6450 | 1,932,900 | 2,000,000 | 2,000,000 | | | | | 3.736 | 3.054 | JAJO | 14,944 | 86,834 | 02/01/2018 | 04/21/2031 |
| 449258-AD-4 | ICG US CLO LTD ICG US CLO LTD | 0 | D | 2 | 2FE | 1,550,000 | 92.4000 | 1,432,198 | 1,550,000 | 1,550,000 | | | | | 4.566 | 3.897 | JAJO | 14,154 | 80,304 | 02/01/2018 | 04/21/2031 |
| 44928X-AQ-7 | ICG US CLO LTD | 0 | D | 2 | 1FE | 500,000 | 98.0920 | 490,458 | 500,000 | 500,000 | | | | | 4.066 | 3.376 | JAJO | 4,066 | 23,377 | 10/25/2017 | 01/20/2030 |
| 44928X-AS-3 | ICG US CLO LTD ICG US CLO LTD | 0 | D | 2 | 2FE | 1,400,000 | 95.6300 | 1,338,813 | 1,400,000 | 1,400,000 | | | | | 5.116 | 4.441 | JAJO | 14,324 | 80,318 | 10/25/2017 | 01/20/2030 |
| 46603V-AC-9 | IVY HILL MIDDLE MARKET CREDIT IVYH 14A B | | D | 4 | 1FE | 11,000,000 | 93.7200 | 10,309,254 | 11,000,000 | 11,000,000 | | | | | 4.353 | 4.460 | JAJO | 99,762 | 544,232 | 04/06/2018 | 04/18/2030 |
| 46616A-AU-0 | JFIN CLO LTD SERIES 20121A CLASS BR | 0 | D | 2 | 1FE | 1,000,000 | 99.1000 | 991,000 | 1,000,000 | 1,000,000 | | | | | 4.316 | 3.623 | JAJO | 8,632 | 58,033 | 08/03/2018 | 07/20/2028 |
| 46616K-AQ-7 | JFIN CLO LTD SERIES 20131A CLASS BR | 0 | D | 4 | 1Z | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 5.103 | 5.085 | JAJO | | | 12/24/2019 | 01/20/2030 |
| 46616K-AS-3 | JFIN CLO LTD SERIES 20131A CLASS CR | 0 | D | 4 | 2Z | 985,000 | 98.5000 | 985,000 | 1,000,000 | 985,000 | | | | | 5.933 | 6.249 | JAJO | | | 12/24/2019 | 01/20/2030 |
| 46617Y-AZ-6 | JFIN CLO LTD JFIN CLO LTD | 0 | D | 2 | 2FE | 1,000,000 | 94.3770 | 943,772 | 1,000,000 | 1,000,000 | | | | | 4.544 | 3.919 | MJSD | 2,019 | 51,875 | 12/01/2017 | 03/15/2026 |
| 47421M-BC-6 | JEFFERSON MILL CLO LTD SERIES 20151A CLASS DR | 0 | D | 2 | 2FE | 1,000,000 | 97.1210 | 971,205 | 1,000,000 | 1,000,000 | | | | | 5.503 | 4.872 | JAJO | 10,854 | 65,510 | 09/21/2018 | 10/20/2031 |
| 48249V-AU-5 | KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD | 0 | D | 4 | 2FE | 4,000,000 | 98.1030 | 3,924,136 | 4,000,000 | 4,000,000 | | | | | 5.636 | 4.944 | JAJO | 48,846 | 250,607 | 04/03/2017 | 04/15/2029 |
| 48251B-AQ-3 | KKR FINANCIAL CLO LTD SERIES 16 CLASS B1R | 0 | D | 2 | 1FE | 1,000,000 | 100.0520 | 1,000,524 | 1,000,000 | 1,000,000 | | | | | 4.466 | 3.773 | JAJO | 8,932 | 18,531 | 05/10/2019 | 01/20/2029 |
| 48252K-AE-9 | KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD | 0 | D | 2 | 1FE | 2,451,550 | 93.1970 | 2,329,935 | 2,500,000 | 2,449,297 | | (2,253) | | | 3.786 | 3.421 | JAJO | 20,508 | 76,295 | 05/15/2019 | 04/15/2031 |
| 48252K-AG-4 | KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD | 0 | D | 2 | 2FE | 1,000,000 | 90.7670 | 907,670 | 1,000,000 | 1,000,000 | | | | | 4.586 | 3.895 | JAJO | 9,937 | 52,006 | 03/15/2018 | 04/15/2031 |
| 48661A-AG-1 | KAYNE CLO | 0 | D | 2 | 2FE | 3,960,000 | 95.4850 | 3,819,392 | 4,000,000 | 3,958,714 | | (10,325) | | | 4.846 | 4.320 | JAJO | 42,000 | 277,313 | 07/01/2018 | 07/15/2031 |
| 48661L-AG-7 | KAYNE CLO SERIES 20195A CLASS D | 0 | D | 2 | 2FE | 2,978,010 | 99.3060 | 2,979,192 | 3,000,000 | 2,979,397 | | 1,387 | | | 5.736 | 5.900 | JAJO | 79,616 | | 10/08/2019 | 07/24/2032 |
| 48661T-AE-5 | KAYNE CLO SERIES 20182A CLASS C | 0 | D | 2 | 1FE | 1,750,000 | 98.4480 | 1,722,838 | 1,750,000 | 1,750,000 | | | | | 4.286 | 3.590 | JAJO | 16,252 | 85,324 | 09/13/2018 | 10/15/2031 |
| 48661T-AG-0 | KAYNE CLO SERIES 20182A CLASS D | 0 | D | 2 | 2FE | 1,750,000 | 97.4780 | 1,705,862 | 1,750,000 | 1,750,000 | | | | | 5.236 | 4.559 | JAJO | 19,854 | 102,041 | 09/13/2018 | 10/15/2031 |
| 50188G-AV-5 | LCM LTD PARTNERSHIP LCM 18A CR | | D | 2 | 1FE | 11,000,000 | 93.9690 | 10,336,575 | 11,000,000 | 11,000,000 | | | | | 3.816 | 3.954 | JAJO | 83,949 | 486,484 | 04/12/2018 | 04/20/2031 |
| 50188G-AW-3 | LCM LTD PARTNERSHIP LCM 18A DR | | D | 2 | 2FE | 14,000,000 | 92.8410 | 12,997,788 | 14,000,000 | 14,000,000 | | | | | 4.766 | 4.914 | JAJO | 133,445 | 753,639 | 04/12/2018 | 04/20/2031 |
| 50189P-AJ-1 | LCM LIMITED PARTNERSHIP LCM 25A D | | D | 4 | 2FE | 7,500,000 | 95.3940 | 7,154,555 | 7,500,000 | 7,500,000 | | | | | 5.416 | 5.573 | JAJO | 81,238 | 453,027 | 07/10/2017 | 07/20/2030 |
| 50190A-AV-4 | LCM LTD PARTNERSHIP LCM 17A DR | | D | 2 | 2FE | 7,000,000 | 89.6730 | 6,277,144 | 7,000,000 | 7,000,000 | | | | | 4.986 | 5.117 | JAJO | 75,623 | 402,806 | 08/24/2018 | 10/15/2031 |
| 50200J-AJ-0 | LCM LTD PARTNERSHIP LCM 27A C | | D | 2 | 1FE | 7,000,000 | 96.3390 | 6,743,710 | 7,000,000 | 7,000,000 | | | | | 3.951 | 4.056 | JAJO | 59,153 | 372,361 | 07/02/2018 | 07/16/2031 |
| 50200J-AL-5 | LCM LTD PARTNERSHIP LCM 27A D | | D | 2 | 2FE | 6,000,000 | 93.0720 | 5,584,319 | 6,000,000 | 6,000,000 | | | | | 4.951 | 5.066 | JAJO | 63,536 | 390,500 | 07/02/2018 | 07/16/2031 |
| 50200L-AA-4 | LCM LTD PARTNERSHIP LCM 27A E | | D | 2 | 3FE | 5,000,000 | 91.4080 | 4,570,404 | 5,000,000 | 5,000,000 | | | | | 7.601 | 7.758 | JAJO | 81,287 | 482,944 | 07/02/2018 | 07/16/2031 |
| 50200Q-AA-3 | LCM LTD PARTNERSHIP LCM 28A E | | D | 2 | 3FE | 2,750,000 | 94.5650 | 2,600,527 | 2,750,000 | 2,750,000 | | | | | 7.716 | 7.910 | JAJO | 42,437 | 211,774 | 10/16/2018 | 10/20/2030 |
| 50200W-AE-2 | LCM LTD PARTNERSHIP LCM 28A D | | D | 2 | 2FE | 8,500,000 | 92.8760 | 7,894,474 | 8,500,000 | 8,500,000 | | | | | 4.916 | 5.066 | JAJO | 83,570 | 433,102 | 10/16/2018 | 10/20/2030 |
| 50200Y-AJ-7 | LCM LTD PARTNERSHIP LCM 30A C | | D | 2 | 1FE | 2,000,000 | 100.1260 | 2,002,524 | 2,000,000 | 2,000,000 | | | | | 4.566 | 4.712 | JAJO | 18,264 | 49,909 | 03/28/2019 | 04/20/2031 |
| 50200Y-AL-2 | LCM LTD PARTNERSHIP LCM 30A D | | D | 2 | 2FE | 5,000,000 | 99.6390 | 4,981,960 | 5,000,000 | 5,000,000 | | | | | 5.716 | 5.877 | JAJO | 57,159 | 153,362 | 03/28/2019 | 04/20/2031 |
| 50201M-AJ-2 | LCM LTD PARTNERSHIP LCM 29A C | | D | 2 | 1FE | 8,000,000 | 98.8570 | 7,908,592 | 8,000,000 | 8,000,000 | | | | | 4.586 | 4.712 | JAJO | 79,493 | 143,838 | 04/25/2019 | 04/15/2031 |
| 50201M-AL-7 | LCM LTD PARTNERSHIP LCM 29A D | | D | 2 | 2FE | 5,500,000 | 100.2360 | 5,512,953 | 5,500,000 | 5,500,000 | | | | | 5.836 | 5.978 | JAJO | 69,547 | 123,906 | 04/25/2019 | 04/15/2031 |
| 52111P-AD-3 | LCM LTD PARTNERSHIP LCM 23A B | | D | 4 | 1FE | 22,000,000 | 98.9420 | 21,767,132 | 22,000,000 | 22,000,000 | | | | | 4.516 | 4.661 | JAJO | 198,699 | 1,128,679 | 11/30/2016 | 10/20/2029 |
| 55320R-AN-7 | MP Clo VII, LTD SERIES 20151A CLASS DRR | 0 | D | 2 | 2FE | 1,000,000 | 96.8850 | 968,851 | 1,000,000 | 1,000,000 | | | | | 4.953 | 4.229 | JAJO | 10,319 | 60,663 | 08/14/2018 | 10/18/2028 |
| 55817A-AG-9 | MADISON PARK FUNDING LTD MDPK 2018-32A B | | D | 2 | 1FE | 23,000,000 | 100.2580 | 23,059,386 | 23,000,000 | 23,000,000 | | | | | 4.003 | 4.156 | JAJO | 181,592 | 770,896 | 12/21/2018 | 01/22/2031 |
| 55818H-BL-1 | MADISON PARK FUNDING LTD SERIES 201210A CLASS DR2 | 0 | D | 2 | 2FE | 1,000,000 | 98.5050 | 985,049 | 1,000,000 | 1,000,000 | | | | | 5.203 | 4.539 | JAJO | 10,262 | 21,241 | 05/20/2019 | 01/20/2029 |
| 55818K-AU-5 | MADISON PARK FUNDING LTD MDPK 2013-11A DR | | D | 4 | 2FE | 8,500,000 | 99.0000 | 8,414,991 | 8,500,000 | 8,500,000 | | | | | 5.184 | 5.370 | JAJO | 85,680 | 497,570 | 08/04/2017 | 07/23/2029 |
| 55818T-AG-7 | MADISON PARK FUNDING LTD MDPK 2014-14A ER | | D | 2 | 3FE | 8,999,990 | 93.2090 | 8,388,818 | 8,999,990 | 8,999,990 | | | | | 7.753 | 7.961 | JAJO | 137,620 | 759,501 | 10/12/2018 | 10/22/2030 |
| 55818X-BA-0 | MADISON PARK FUNDING LTD MDPK 2015-16A BR | | D | 4 | 1FE | 9,000,000 | 100.0070 | 9,000,625 | 9,000,000 | 9,000,000 | | | | | 4.616 | 4.763 | JAJO | 83,086 | 470,832 | 12/14/2016 | 04/20/2026 |
| 55818Y-BG-5 | MADISON PARK FUNDING LTD MDPK 2015-17A CR | | D | 4 | 1FE | 3,500,000 | 100.0040 | 3,500,145 | 3,500,000 | 3,500,000 | | | | | 4.366 | 4.510 | JAJO | 30,561 | 174,254 | 05/23/2017 | 07/21/2030 |
| 55818Y-BJ-9 | MADISON PARK FUNDING LTD MDPK 2015-17A DR | | D | 4 | 2FE | 5,000,000 | 100.0100 | 5,000,477 | 5,000,000 | 5,000,000 | | | | | 5.566 | 5.725 | JAJO | 55,659 | 309,601 | 05/23/2017 | 07/21/2030 |
| 55819B-AQ-3 | MDPK 2015-18A B2 MDPK 2015-18A DR | | D | 4 | 2FE | 11,000,000 | 96.8750 | 10,656,254 | 11,000,000 | 11,000,000 | | | | | 4.916 | 5.066 | JAJO | 108,149 | 608,828 | 09/29/2017 | 10/21/2030 |
| 55819E-AA-2 | MADISON PARK FUNDING LTD MDPK 2018-31A E | | D | 2 | 3FE | 7,000,000 | 95.0270 | 6,651,855 | 7,000,000 | 7,000,000 | | | | | 7.534 | 7.758 | JAJO | 102,546 | 498,427 | 11/08/2018 | 01/23/2031 |
| 55819X-AE-2 | MADISON PARK FUNDING LTD MDPK 2016-22A C | | D | 4 | 1FE | 22,532,500 | 98.6040 | 22,218,045 | 22,532,500 | 22,532,500 | | | | | 4.340 | 4.509 | JAJO | 184,701 | 1,125,733 | 09/15/2016 | 10/25/2029 |
| 55819Y-AG-5 | MADISON PARK FUNDING LTD MDPK 2017-26A DR | | D | 4 | 2FE | 12,500,000 | 95.9710 | 11,996,351 | 12,500,000 | 12,500,000 | | | | | 4.928 | 5.117 | JAJO | 109,514 | 700,008 | 09/05/2017 | 07/29/2030 |
| 55820E-AA-9 | MADISON PARK FUNDING LTD MDPK 2018-29A E | | D | 2 | 3FE | 6,000,000 | 94.6140 | 5,676,857 | 6,000,000 | 6,000,000 | | | | | 7.703 | 7.859 | JAJO | 96,291 | 471,662 | 09/28/2018 | 10/18/2030 |
| 55820R-AG-7 | MADISON PARK FUNDING LTD MDPK 2017-25A C | | D | 4 | 2FE | 3,500,000 | 99.9960 | 3,499,873 | 3,500,000 | 3,500,000 | | | | | 5.510 | 5.724 | JAJO | 37,095 | 217,445 | 04/12/2017 | 04/25/2029 |
| 55820T-AG-3 | MADISON PARK FUNDING LTD MDPK 2017-23A D | | D | 4 | 2FE | 20,000,000 | 100.0000 | 19,999,968 | 20,000,000 | 20,000,000 | | | | | 5.369 | 5.572 | JAJO | 197,630 | 1,208,891 | 06/30/2017 | 07/27/2030 |
| 55820Y-AE-7 | MADISON PARK FUNDING LTD MADISON PARK FUNDING LTD | 0 | D | 2 | 2FE | 1,700,000 | 94.7660 | 1,611,027 | 1,700,000 | 1,700,000 | | | | | 4.566 | 3.898 | JAJO | 15,524 | 88,076 | 01/25/2018 | 04/20/2030 |
| 55821A-AJ-7 | MADISON PARK FUNDING LTD MDPK 2018-28A D | | D | 2 | 2FE | 5,000,000 | 95.6870 | 4,784,362 | 5,000,000 | 5,000,000 | | | | | 4.686 | 4.813 | JAJO | 50,766 | 244,508 | 06/01/2018 | 07/15/2030 |
| 55821B-AA-4 | MADISON PARK FUNDING LTD MDPK 2018-28A E | | D | 2 | 3FE | 8,000,000 | 92.8580 | 7,428,660 | 8,000,000 | 8,000,000 | | | | | 7.236 | 7.401 | JAJO | 125,426 | 580,479 | 06/01/2018 | 07/15/2030 |
| 55953H-AW-3 | MAGNETITE CLO LTD MAGNE 2015-12A CRR | | D | 2 | 1FE | 5,000,000 | 98.2540 | 4,912,687 | 5,000,000 | 5,000,000 | | | | | 3.986 | 4.105 | JAJO | 43,183 | 229,613 | 08/14/2018 | 10/15/2031 |
| 55953H-AY-9 | MAGNETITE CLO LTD MAGNE 2015-12A DR | | D | 2 | 2FE | 9,560,000 | 97.6120 | 9,331,730 | 9,560,000 | 9,560,000 | | | | | 4.986 | 5.117 | JAJO | 103,279 | 535,948 | 08/14/2018 | 10/15/2031 |
| 55953H-AY-9 | MAGNETITE CLO LTD MAGNE 2015-12A DR | 0 | D | 2 | 2FE | 1,000,000 | 97.6120 | 976,122 | 1,000,000 | 1,000,000 | | | | | 4.986 | 5.117 | JAJO | 10,803 | 56,061 | 08/14/2018 | 10/15/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 55953M-AW-2 | MAGNETITE CLO LTD MAGNETITE CLO LTD | 0 | D | 2 | 2FE | 3,000,000 | 95.8780 | 2,876,328 | 3,000,000 | 3,000,000 | | | | | 4.690 | 4.057 | JAJO | 26,575 | 160,527 | 05/18/2018 | 07/25/2031 |
| 55954E-AW-9 | MAGNETITE CLO LTD MAGNE 2016-17A DR | | D | 2 | 2FE | 10,000,000 | 97.0180 | 9,701,753 | 10,000,000 | 10,000,000 | | | | | 5.270 | 5.014 | JAJO | 105,399 | 548,425 | 06/21/2018 | 07/20/2031 |
| 55954G-AE-4 | MAGNETITE CLO LTD MAGNE 2016-17A ER | | D | 2 | 3FE | 11,020,000 | 94.6940 | 10,435,226 | 11,020,000 | 11,020,000 | | | | | 7.920 | 7.705 | JAJO | 174,555 | 899,639 | 07/02/2018 | 07/20/2031 |
| 55954K-AG-0 | MAGNETITE CLO LTD MAGNE 2017-19A D | | D | 4 | 2FE | 15,000,000 | 100.0000 | 14,999,984 | 15,000,000 | 15,000,000 | | | | | 5.302 | 5.420 | JAJO | 167,901 | 886,170 | 06/29/2017 | 07/17/2030 |
| 55954N-AG-4 | MAGNETITE CLO LTD SERIES 201923A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 100.1610 | 1,001,611 | 1,000,000 | 1,000,000 | | | | | 5.536 | 5.235 | JAJO | 7,381 | | 10/10/2019 | 10/25/2032 |
| 56576L-AW-9 | MARATHON CLO LTD MCLO 2015-8A BR | | D | 2 | 1FE | 10,000,000 | 94.8730 | 9,487,340 | 10,000,000 | 10,000,000 | | | | | 4.503 | 4.611 | JAJO | 93,818 | 548,837 | 08/14/2018 | 10/18/2031 |
| 56576Q-AU-2 | MARATHON CLO LTD MCLO 2013-5A CR | | D | 4 | 2FE | 14,370,000 | 93.8150 | 13,481,180 | 14,370,000 | 14,370,000 | | | | | 4.645 | 4.863 | FMAN | 76,013 | 763,281 | 11/15/2017 | 11/21/2027 |
| 56577P-AG-4 | MARATHON CLO LTD MARATHON CLO LTD | 0 | D | 2 | 1FE | 2,259,394 | 95.8200 | 2,201,953 | 2,298,000 | 2,293,316 | | (9,034) | | | 4.386 | 3.700 | JAJO | 21,839 | 114,850 | 02/24/2017 | 04/15/2029 |
| 56577P-AJ-8 | MARATHON CLO LTD MARATHON CLO LTD | 0 | D | 2 | 2FE | 2,224,220 | 91.5970 | 2,161,687 | 2,360,000 | 2,284,482 | | 1,446 | | | 5.036 | 4.968 | JAJO | 25,751 | 133,502 | 07/12/2017 | 04/15/2029 |
| 56577Q-AE-7 | MARATHON CLO LTD MARATHION CLO LTD | 0 | D | 2 | 1FE | 1,300,000 | 91.9410 | 1,195,237 | 1,300,000 | 1,300,000 | | | | | 3.766 | 3.083 | JAJO | 9,791 | 56,836 | 02/06/2018 | 04/20/2031 |
| 56577Q-AG-2 | MARATHON CLO LTD MCLO 2018-11A C | | D | 2 | 2FE | 9,000,000 | 87.7040 | 7,893,392 | 9,000,000 | 9,000,000 | | | | | 4.716 | 4.864 | JAJO | 84,886 | 479,932 | 02/06/2018 | 04/20/2031 |
| 56577Q-AG-2 | MARATHON CLO LTD MCLO 2018-11A C | 0 | D | 2 | 2FE | 1,100,000 | 87.7040 | 964,748 | 1,100,000 | 1,100,000 | | | | | 4.716 | 4.864 | JAJO | 10,375 | 58,658 | 02/06/2018 | 04/20/2031 |
| 56578J-AJ-1 | MARATHON CLO LTD MCLO 2017-10A C | | D | 4 | 2FE | 9,000,000 | 85.3140 | 7,678,273 | 9,000,000 | 9,000,000 | | | | | 5.610 | 5.827 | FMAN | 65,916 | 565,060 | 08/09/2017 | 11/15/2029 |
| 56578K-AG-4 | MARATHON CLO LTD MCLO 2018-12A B | | D | 2 | 1FE | 10,000,000 | 99.9090 | 9,990,903 | 10,000,000 | 10,000,000 | | | | | 4.503 | 4.611 | JAJO | 93,818 | 520,263 | 09/06/2018 | 04/18/2031 |
| 56578K-AG-4 | MARATHON CLO LTD MCLO 2018-12A B | 0 | D | 2 | 1FE | 1,400,000 | 99.9090 | 1,398,726 | 1,400,000 | 1,400,000 | | | | | 4.503 | 4.611 | JAJO | 13,134 | 72,837 | 09/06/2018 | 04/18/2031 |
| 56578K-AJ-8 | MARATHON CLO LTD SERIES 201812A CLASS C | 0 | D | 2 | 2FE | 1,000,000 | 93.2030 | 932,027 | 1,000,000 | 1,000,000 | | | | | 5.603 | 4.909 | JAJO | 11,673 | 63,393 | 09/06/2018 | 04/18/2031 |
| 56844Y-AE-7 | MARINER CLO LLC MARINER CLO LLC | 0 | D | 2 | 1FE | 1,000,000 | 95.5430 | 955,428 | 1,000,000 | 1,000,000 | | | | | 3.740 | 3.083 | JAJO | 7,064 | 43,877 | 02/06/2018 | 04/25/2031 |
| 59801M-AJ-7 | MidOcean Credit CLO MIDO 2018-8A D | | D | 2 | 2FE | 10,000,000 | 92.8140 | 9,281,418 | 10,000,000 | 10,000,000 | | | | | 4.799 | 5.015 | FMAN | 55,983 | 545,940 | 01/17/2018 | 02/20/2031 |
| 59802M-AG-2 | MidOcean Credit CLO MIDO 2018-9A C | | D | 2 | 1FE | 13,000,000 | 97.4690 | 12,671,006 | 13,000,000 | 13,000,000 | | | | | 3.966 | 4.106 | JAJO | 103,113 | 711,359 | 07/03/2018 | 07/20/2031 |
| 59802M-AJ-6 | MidOcean Credit CLO MIDO 2018-9A D | | D | 2 | 2FE | 10,000,000 | 98.0290 | 9,802,858 | 10,000,000 | 10,000,000 | | | | | 5.266 | 5.421 | JAJO | 105,318 | 706,088 | 07/03/2018 | 07/20/2031 |
| 59802U-AQ-2 | MidOcean Credit CLO MIDO 2014-3A CR | | D | 2 | 1FE | 10,000,000 | 94.9130 | 9,491,279 | 10,000,000 | 10,000,000 | | | | | 3.966 | 4.106 | JAJO | 79,318 | 457,425 | 06/14/2018 | 04/21/2031 |
| 59802U-AS-8 | MidOcean Credit CLO MIDO 2014-3A DR | | D | 2 | 2FE | 9,900,000 | 90.8980 | 9,089,782 | 10,000,000 | 9,894,929 | | 6,463 | | | 5.226 | 5.557 | JAJO | 104,518 | 584,825 | 06/14/2018 | 04/21/2031 |
| 59863K-AQ-0 | MidOcean Credit CLO MIDO 2013-2A DR | | D | 2 | 2FE | 10,350,000 | 89.0500 | 9,216,724 | 10,350,000 | 10,350,000 | | | | | 4.678 | 4.864 | JAJO | 86,078 | 553,372 | 12/01/2017 | 01/29/2030 |
| 60162P-AD-4 | MILOS CLO LTD MILOS 2017-1A D | | D | 4 | 2FE | 8,000,000 | 99.3820 | 7,950,591 | 8,000,000 | 8,000,000 | | | | | 5.366 | 5.522 | JAJO | 85,854 | 479,184 | 08/09/2017 | 10/20/2030 |
| 62432H-AG-5 | MOUNTAIN VIEW CLO MVEW 2017-1A D | | D | 4 | 2FE | 7,423,500 | 100.0000 | 7,499,968 | 7,500,000 | 7,436,331 | | 4,890 | | | 5.601 | 5.886 | JAJO | 89,847 | 466,374 | 07/12/2017 | 10/16/2029 |
| 62432L-AG-6 | MOUNTAIN VIEW CLO MVEW 2017-2A D | | D | 2 | 2FE | 10,000,000 | 94.1360 | 9,413,643 | 10,000,000 | 10,000,000 | | | | | 5.101 | 5.218 | JAJO | 109,102 | 571,138 | 12/15/2017 | 01/16/2031 |
| 62848F-AJ-1 | Myers Park CLO LTD MYERS 2018-1A C | | D | 2 | 1FE | 5,500,000 | 98.5780 | 5,421,801 | 5,500,000 | 5,500,000 | | | | | 4.016 | 4.156 | JAJO | 44,175 | 275,775 | 08/16/2018 | 10/20/2030 |
| 62848F-AL-6 | Myers Park CLO LTD MYERS 2018-1A D | | D | 2 | 2FE | 7,000,000 | 97.5820 | 6,830,753 | 7,000,000 | 7,000,000 | | | | | 5.016 | 5.167 | JAJO | 70,222 | 427,986 | 08/16/2018 | 10/20/2030 |
| 62848G-AA-8 | Myers Park CLO LTD MYERS 2018-1A E | | D | 2 | 3FE | 4,000,000 | 93.3070 | 3,732,278 | 4,000,000 | 4,000,000 | | | | | 7.466 | 7.656 | JAJO | 59,727 | 352,364 | 08/16/2018 | 10/20/2030 |
| 64129U-AY-1 | NEUBERGER BERMAN CLO LTD NEUB 2014-17A B2R | | D | 4 | 1FE | 3,750,000 | 100.0720 | 3,752,693 | 3,750,000 | 3,750,000 | | | | | 3.830 | 3.848 | JAJO | 27,528 | 143,625 | 04/27/2017 | 04/22/2029 |
| 64130H-AJ-0 | NEUBERGER BERMAN CLO LTD NEUB 2017-24A B2 | | D | 4 | 1FE | 1,499,717 | 100.0730 | 1,501,099 | 1,500,000 | 1,499,830 | | 26 | | | 3.822 | 3.842 | JAJO | 11,466 | 57,330 | 03/31/2017 | 04/19/2030 |
| 64130P-AJ-2 | NEUBERGER BERMAN CLO LTD NEUB 2018-28A D | | D | 2 | 2FE | 8,000,000 | 96.3920 | 7,711,332 | 8,000,000 | 8,000,000 | | | | | 4.816 | 4.965 | JAJO | 77,054 | 434,695 | 04/27/2018 | 04/20/2030 |
| 64130Q-AA-9 | NEUBERGER BERMAN CLO LTD NEUB 2018-28A E | | D | 2 | 3FE | 3,000,000 | 95.0810 | 2,852,426 | 3,000,000 | 3,000,000 | | | | | 7.566 | 7.757 | JAJO | 45,395 | 246,427 | 04/27/2018 | 04/20/2030 |
| 64130T-AW-5 | NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR | | D | 4 | 2FE | 8,375,000 | 97.2330 | 8,143,260 | 8,375,000 | 8,375,000 | | | | | 4.386 | 4.509 | JAJO | 79,590 | 418,567 | 11/15/2017 | 01/15/2028 |
| 64130X-AE-6 | NEUBERGER BERMAN CLO LTD NEUB 2018-29A C | | D | 2 | 1FE | 10,000,000 | 96.6600 | 9,666,024 | 10,000,000 | 10,000,000 | | | | | 4.116 | 4.257 | JAJO | 82,318 | 504,475 | 08/30/2018 | 10/19/2031 |
| 64130X-AG-1 | NEUBERGER BERMAN CLO LTD NEUB 2018-29A D | | D | 2 | 2FE | 6,000,000 | 95.0940 | 5,705,626 | 6,000,000 | 6,000,000 | | | | | 5.066 | 5.218 | JAJO | 60,791 | 364,276 | 08/30/2018 | 10/19/2031 |
| 64131F-AA-2 | NEUBERGER BERMAN CLO LTD NEUB 2018-29A E | | D | 2 | 3FE | 10,000,000 | 93.6360 | 9,363,630 | 10,000,000 | 10,000,000 | | | | | 7.566 | 7.758 | JAJO | 151,318 | 877,266 | 08/30/2018 | 10/19/2031 |
| 64131J-AJ-5 | NEUBERGER BERMAN CLO LTD NEUB 2017-25A D | | D | 4 | 2FE | 11,000,000 | 99.0790 | 10,898,682 | 11,000,000 | 11,000,000 | | | | | 5.253 | 5.370 | JAJO | 120,387 | 644,607 | 08/04/2017 | 10/18/2029 |
| 64131P-AA-0 | NEUBERGER BERMAN CLO LTD NEUB 2017-26A E | | D | 4 | 3FE | 5,000,000 | 97.0600 | 4,853,015 | 5,000,000 | 5,000,000 | | | | | 7.903 | 8.064 | JAJO | 82,326 | 427,344 | 10/25/2017 | 10/18/2030 |
| 64131Q-AG-5 | NEUBERGER BERMAN CLO LTD NEUB 2017-26A D | | D | 4 | 2FE | 6,250,000 | 95.3650 | 5,960,322 | 6,250,000 | 6,250,000 | | | | | 4.653 | 4.762 | JAJO | 60,589 | 328,233 | 10/25/2017 | 10/18/2030 |
| 64131W-AJ-6 | NEUBERGER BERMAN CLO LTD NEUB 2018-27A D | | D | 2 | 2FE | 8,500,000 | 94.9210 | 8,068,307 | 8,500,000 | 8,500,000 | | | | | 4.601 | 4.712 | JAJO | 84,733 | 442,050 | 01/24/2018 | 01/15/2030 |
| 64132J-AJ-4 | NEUBERGER BERMAN CLO LTD NEUB 2019-31A C | | D | 2 | 1FE | 6,500,000 | 98.9990 | 6,434,935 | 6,500,000 | 6,500,000 | | | | | 4.666 | 4.813 | JAJO | 60,656 | 138,284 | 04/18/2019 | 04/20/2031 |
| 64132M-AG-3 | NEUBERGER BERMAN CLO LTD NEUB 2018-30A C | | D | 2 | 1FE | 10,000,000 | 99.9410 | 9,994,119 | 10,000,000 | 10,000,000 | | | | | 4.366 | 4.510 | JAJO | 87,318 | 373,345 | 12/07/2018 | 01/20/2031 |
| 64132M-AJ-7 | NEUBERGER BERMAN CLO LTD NEUB 2018-30A D | | D | 2 | 2FE | 10,000,000 | 100.0400 | 10,003,980 | 10,000,000 | 10,000,000 | | | | | 5.616 | 5.775 | JAJO | 112,318 | 467,789 | 12/07/2018 | 01/20/2031 |
| 65023P-AJ-9 | NEWARK BSL CLO 2 NBCLO 2017-1A C | | D | 4 | 2FE | 14,500,000 | 99.9930 | 14,498,972 | 14,500,000 | 14,500,000 | | | | | 5.590 | 5.775 | JAJO | 153,094 | 908,193 | 06/19/2017 | 07/25/2030 |
| 65023T-AE-2 | NEWARK BSL CLO 1 NBCLO 2016-1A B | | D | 4 | 1FE | 20,343,175 | 98.1120 | 20,113,001 | 20,500,000 | 20,397,444 | | 4,669 | | | 4.536 | 4.805 | JAJO | 167,881 | 1,062,927 | 12/02/2016 | 12/21/2029 |
| 65357L-AE-5 | Niagara Park CLO, Ltd. NIAPK 2019-1A C | | D | 2 | 1FE | 1,000,000 | 99.4130 | 994,131 | 1,000,000 | 1,000,000 | | | | | 4.402 | 4.510 | JAJO | 9,293 | 14,550 | 05/23/2019 | 07/17/2032 |
| 65357L-AG-0 | Niagara Park CLO, Ltd. NIAPK 2019-1A D | | D | 2 | 2FE | 5,500,000 | 100.0420 | 5,502,305 | 5,500,000 | 5,500,000 | | | | | 5.552 | 5.674 | JAJO | 64,466 | 99,524 | 05/23/2019 | 07/17/2032 |
| 66859W-AC-6 | NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD | 0 | D | 2 | 1FE | 1,000,000 | 94.9080 | 949,077 | 1,000,000 | 1,000,000 | | | | | 4.060 | 3.429 | FMAN | 5,300 | 47,069 | 10/02/2017 | 11/15/2030 |
| 66859W-AD-4 | NORTHWOODS CAPITAL LTD NORTHWOODS CAPITAL LTD | 0 | D | 2 | 2FE | 1,000,000 | 92.8630 | 928,631 | 1,000,000 | 1,000,000 | | | | | 5.060 | 4.444 | FMAN | 6,606 | 57,208 | 10/02/2017 | 11/15/2030 |
| 67097L-AD-8 | OCP CLO LTD OCP CLO LTD | 0 | D | 2 | 1FE | 2,250,000 | 100.5610 | 2,262,618 | 2,250,000 | 2,250,000 | | | | | 4.536 | 3.829 | JAJO | 22,114 | 115,873 | 06/16/2017 | 07/15/2030 |
| 67097L-AE-6 | OCP CLO LTD OCP CLO LTD | 0 | D | 2 | 2FE | 1,978,800 | 100.0550 | 2,001,096 | 2,000,000 | 1,990,131 | | (6,715) | | | 5.696 | 5.088 | JAJO | 24,683 | 126,520 | 06/16/2017 | 07/15/2030 |
| 67102Q-AM-0 | OAK HILL CREDIT PARTNERS OAKC 2012-7A B2R | | D | 4 | 1FE | 6,500,000 | 100.0690 | 6,504,461 | 6,500,000 | 6,500,000 | | | | | 4.000 | 4.020 | FMAN | 29,611 | 260,000 | 12/09/2016 | 11/20/2027 |
| 67102Q-AP-3 | OAK HILL CREDIT PARTNERS OAKC 2012-7A CR | | D | 4 | 1FE | 12,497,500 | 99.9900 | 12,498,804 | 12,500,000 | 12,512,798 | | (6,967) | | | 4.598 | 4.791 | FMAN | 67,061 | 657,078 | 12/09/2016 | 11/20/2027 |
| 67106B-AT-4 | OCP CLO LTD OCP 2014-6A CR | | D | 4 | 2FE | 17,700,000 | 95.6830 | 16,935,875 | 17,700,000 | 17,700,000 | | | | | 5.152 | 5.320 | JAJO | 192,518 | 1,027,734 | 09/25/2017 | 10/17/2030 |
| 67110U-AE-9 | OHA LOAN FUNDING LTD OHALF 2016-1A B2 | | D | 4 | 1FE | 15,000,000 | 100.0640 | 15,009,635 | 15,000,000 | 15,000,000 | | | | | 3.370 | 3.384 | JAJO | 99,696 | 505,500 | 10/31/2016 | 01/20/2028 |
| 67110U-AG-4 | OHA LOAN FUNDING LTD OHALF 2016-1A C | | D | 4 | 1FE | 6,000,000 | 99.9990 | 5,999,921 | 6,000,000 | 6,000,000 | | | | | 4.516 | 4.661 | JAJO | 54,191 | 307,821 | 10/31/2016 | 01/20/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 67112R-AL-8 | OAK HILL CREDIT PARTNERS OAKC 2019-3A C | | D | 2 | 1FE | 4,750,000 | 100.1000 | 4,754,755 | 4,750,000 | 4,750,000 | | | | | 4.416 | 4.560 | JAJO | 112,019 | | 05/21/2019 | 07/20/2032 |
| 67112R-AN-4 | OAK HILL CREDIT PARTNERS OAKC 2019-3A D | | D | 2 | 2FE | 5,250,000 | 100.2160 | 5,261,356 | 5,250,000 | 5,250,000 | | | | | 5.516 | 5.673 | JAJO | 153,167 | | 05/21/2019 | 07/20/2032 |
| 67115W-AJ-9 | OAK HILL CREDIT PARTNERS OAKC 2018-1A C | | D | 2 | 1FE | 10,000,000 | 98.9170 | 9,891,741 | 10,000,000 | 10,000,000 | | | | | 4.066 | 4.207 | JAJO | 81,318 | 493,864 | 08/24/2018 | 10/20/2030 |
| 67115W-AL-4 | OAK HILL CREDIT PARTNERS OAKC 2018-1A D | | D | 2 | 2FE | 7,500,000 | 97.5860 | 7,318,923 | 7,500,000 | 7,500,000 | | | | | 5.016 | 5.167 | JAJO | 75,238 | 446,200 | 08/24/2018 | 10/20/2030 |
| 67115X-AA-6 | OAK HILL CREDIT PARTNERS OAKC 2018-1A E | | D | 2 | 3FE | 7,250,000 | 94.8830 | 6,879,004 | 7,250,000 | 7,250,000 | | | | | 7.616 | 7.808 | JAJO | 110,430 | 631,870 | 08/24/2018 | 10/20/2030 |
| 675711-AG-0 | Octagon Investment Partners 33 OCT33 2017-1A C | | D | 2 | 2FE | 9,000,000 | 95.2280 | 8,570,516 | 9,000,000 | 9,000,000 | | | | | 4.716 | 4.864 | JAJO | 84,886 | 479,932 | 10/16/2017 | 01/20/2031 |
| 675714-AE-9 | Octagon Investment Partners 26 OCT26 2016-1A ER | | D | 2 | 3FE | 9,875,000 | 93.0750 | 9,191,181 | 9,875,000 | 9,875,000 | | | | | 7.386 | 7.554 | JAJO | 158,032 | 793,899 | 06/01/2018 | 07/15/2030 |
| 67573C-AL-3 | OCTAGON INV PARTNERS 32 LTD OCT32 2017-1A D | | D | 4 | 2FE | 13,125,000 | 100.0000 | 13,124,966 | 13,125,000 | 13,125,000 | | | | | 5.386 | 5.522 | JAJO | 153,168 | 789,036 | 07/25/2017 | 10/15/2029 |
| 67575X-AE-1 | OCTAGON INV PARTNERS 31 LTD OCT31 2017-1A C | | D | 4 | 1FE | 8,000,000 | 99.9980 | 7,999,870 | 8,000,000 | 8,000,000 | | | | | 4.366 | 4.510 | JAJO | 69,854 | 398,295 | 06/01/2017 | 07/20/2030 |
| 67576F-AJ-8 | Octagon Investment Partners XV OCT18 2018-18A C | | D | 2 | 2FE | 15,000,000 | 95.3540 | 14,303,159 | 15,000,000 | 15,000,000 | | | | | 4.701 | 4.814 | JAJO | 150,820 | 795,873 | 03/23/2018 | 04/16/2031 |
| 67576H-AA-3 | Octagon Investment Partners XV OCT18 2018-18A D | | D | 2 | 3FE | 11,682,000 | 92.6810 | 10,936,390 | 11,800,000 | 11,723,048 | | 5,245 | | | 7.511 | 7.772 | JAJO | 189,566 | 962,272 | 03/23/2018 | 04/16/2031 |
| 67579N-AA-7 | Octagon Investment Partners 33 OCT33 2017-1A D | | D | 2 | 3FE | 6,500,000 | 98.7930 | 6,421,553 | 6,500,000 | 6,500,000 | | | | | 8.266 | 8.471 | JAJO | 107,456 | 579,932 | 10/16/2017 | 01/20/2031 |
| 67590A-BF-8 | OCTAGON INV PARTNERS XIV OCT14 2012-1A BR | | D | 4 | 1FE | 19,000,000 | 99.0710 | 18,823,397 | 19,000,000 | 19,000,000 | | | | | 4.586 | 4.712 | JAJO | 188,796 | 988,113 | 05/09/2017 | 07/15/2029 |
| 67590Y-AU-4 | Octagon Investment Partners 26 OCT26 2016-1A DR | | D | 2 | 2FE | 6,250,000 | 95.6060 | 5,975,352 | 6,250,000 | 6,250,000 | | | | | 4.836 | 4.965 | JAJO | 65,489 | 340,879 | 06/01/2018 | 07/15/2030 |
| 67591J-AE-2 | OCTAGON CREDIT OCT29 2016-1A C | | D | 4 | 1FE | 28,398,911 | 100.0000 | 28,500,034 | 28,500,000 | 28,461,840 | | (9,052) | | | 4.486 | 4.688 | JAJO | 245,048 | 1,468,239 | 12/06/2016 | 01/24/2028 |
| 67591Q-AA-4 | Octagon Investments Partners 3 OCT36 2018-1A E | | D | 2 | 3FE | 9,953,512 | 93.4090 | 9,340,943 | 10,000,000 | 10,022,663 | | (5,904) | | | 7.416 | 7.548 | JAJO | 160,683 | 806,990 | 03/07/2018 | 04/15/2031 |
| 67591U-AJ-6 | Octagon Investments Partners 3 OCT36 2018-1A C | | D | 2 | 1FE | 14,687,500 | 95.7690 | 14,066,110 | 14,687,500 | 14,687,500 | | | | | 3.686 | 3.802 | JAJO | 117,303 | 629,814 | 03/07/2018 | 04/15/2031 |
| 67591U-AL-1 | Octagon Investments Partners 3 OCT36 2018-1A D | | D | 2 | 2FE | 14,500,000 | 95.2050 | 13,804,750 | 14,500,000 | 14,500,000 | | | | | 4.586 | 4.712 | JAJO | 144,081 | 754,086 | 03/07/2018 | 04/15/2031 |
| 67591V-AJ-4 | Octagon Investment Partners 37 OCT37 2018-2A C | | D | 2 | 2FE | 8,550,000 | 94.6610 | 8,093,502 | 8,550,000 | 8,550,000 | | | | | 4.790 | 4.965 | JAJO | 77,353 | 598,576 | 05/29/2018 | 07/25/2030 |
| 67591W-AA-1 | Octagon Investment Partners 37 OCT37 2018-2A D | | D | 2 | 3FE | 9,300,000 | 93.3940 | 8,685,634 | 9,300,000 | 9,300,000 | | | | | 7.340 | 7.553 | JAJO | 128,933 | 962,013 | 05/29/2018 | 07/25/2030 |
| 67706H-BE-7 | OHA LOAN FUNDING LTD OHALF 2013-1A DR2 | | D | 2 | 2FE | 10,000,000 | 97.6260 | 9,762,558 | 10,000,000 | 10,000,000 | | | | | 4.984 | 5.168 | JAJO | 96,911 | 678,850 | 08/07/2018 | 07/23/2031 |
| 67706X-AL-7 | OAK HILL CREDIT PARTNERS OAKC 2017-14A D | | C | 2 | 2FE | 10,575,000 | 95.5000 | 10,099,124 | 10,575,000 | 10,575,000 | | | | | 4.666 | 4.813 | JAJO | 98,683 | 558,574 | 10/18/2017 | 01/21/2030 |
| 67707A-AA-0 | OAK HILL CREDIT PARTNERS OAKC 2017-15A E | | D | 2 | 3FE | 5,000,000 | 93.3540 | 4,667,719 | 5,000,000 | 5,000,000 | | | | | 7.266 | 7.452 | JAJO | 72,659 | 395,546 | 11/17/2017 | 01/20/2030 |
| 67707B-AD-2 | OAK HILL CREDIT PARTNERS OAKC 2017-15A D | | D | 2 | 2FE | 15,000,000 | 93.9150 | 14,087,249 | 15,000,000 | 15,000,000 | | | | | 4.384 | 4.560 | JAJO | 131,520 | 754,387 | 11/17/2017 | 01/20/2030 |
| 67707C-AN-8 | OAK HILL CREDIT PARTNERS OAKC 2014-10RA D | | D | 2 | 2FE | 10,000,000 | 98.3220 | 9,832,200 | 10,000,000 | 10,000,000 | | | | | 5.116 | 5.269 | JAJO | 102,318 | 494,010 | 11/20/2018 | 12/12/2030 |
| 69355D-AE-7 | PPM CLO, LTD PPMC 2018-1A C | | D | 2 | 1FE | 7,000,000 | 98.0500 | 6,863,478 | 7,000,000 | 7,000,000 | | | | | 4.136 | 4.257 | JAJO | 62,731 | 399,019 | 07/02/2018 | 07/15/2031 |
| 69377P-AC-8 | PPM CLO 2, Ltd. PPMC 2019-2A B1 | | D | 2 | 1FE | 7,000,000 | 100.4670 | 7,032,665 | 7,000,000 | 7,000,000 | | | | | 4.151 | 4.257 | JAJO | 62,148 | 201,174 | 01/29/2019 | 04/16/2032 |
| 69377P-AE-4 | PPM CLO 2, Ltd. PPMC 2019-2A C | | D | 2 | 1FE | 3,000,000 | 100.2190 | 3,006,579 | 3,000,000 | 3,000,000 | | | | | 5.001 | 5.117 | JAJO | 32,089 | 102,084 | 01/29/2019 | 04/16/2032 |
| 69377P-AE-4 | PPM CLO 2, Ltd. PPMC 2019-2A C | 0 | D | 2 | 1FE | 999,962 | 100.2190 | 1,002,193 | 1,000,000 | 999,933 | | (29) | | | 5.001 | 5.117 | JAJO | 10,696 | 13,601 | 09/18/2019 | 04/16/2032 |
| 69915Y-AE-4 | PARALLEL LTD PARALLEL LTD | 0 | D | 2 | 1FE | 1,500,000 | 95.1980 | 1,427,964 | 1,500,000 | 1,500,000 | | | | | 3.716 | 3.032 | JAJO | 11,148 | 64,822 | 02/05/2018 | 04/20/2031 |
| 69915Y-AG-9 | PARALLEL LTD PARALLEL LTD | 0 | D | 2 | 2FE | 1,000,000 | 94.5280 | 945,279 | 1,000,000 | 1,000,000 | | | | | 4.766 | 4.099 | JAJO | 9,532 | 53,831 | 02/05/2018 | 04/20/2031 |
| 721327-AG-9 | PIKES PEAK CLO PIKE PEAK CLO | 0 | D | 2 | 2FE | 8,000,000 | 95.4790 | 7,638,336 | 8,000,000 | 8,000,000 | | | | | 5.086 | 4.452 | JAJO | 77,985 | 460,804 | 06/21/2018 | 07/24/2031 |
| 72132U-AE-3 | PIKES PEAK CLO SERIES 20193A CLASS C | 0 | D | 4 | 1FE | 999,887 | 100.0290 | 1,000,285 | 1,000,000 | 999,954 | | 67 | | | 4.890 | 4.920 | JAJO | 9,236 | 26,590 | 09/18/2019 | 04/25/2030 |
| 72132W-AD-1 | PIKES PEAK CLO SERIES 20194A CLASS D | 0 | D | 2 | 2FE | 2,999,547 | 100.3990 | 3,011,967 | 3,000,000 | 2,999,911 | | 364 | | | 6.086 | 6.132 | JAJO | 72,110 | | 10/03/2019 | 07/15/2032 |
| 74972F-AJ-4 | Rr 1 LTD RRAM 2018-4A B | | D | 2 | 1FE | 15,000,000 | 96.5860 | 14,487,845 | 15,000,000 | 15,000,000 | | | | | 3.936 | 4.055 | JAJO | 127,924 | 681,235 | 04/26/2018 | 04/15/2031 |
| 74972F-AL-9 | Rr 1 LTD RRAM 2018-4A C | | D | 2 | 2FE | 14,000,000 | 94.7840 | 13,269,701 | 14,000,000 | 14,000,000 | | | | | 4.936 | 5.066 | JAJO | 149,729 | 777,764 | 04/26/2018 | 04/15/2031 |
| 74979V-AG-8 | RR Ltd RRAM 2018-5A B | | D | 2 | 1 | 10,000,000 | 98.5580 | 9,855,820 | 10,000,000 | 10,000,000 | | | | | 4.236 | 4.358 | JAJO | 91,783 | 480,612 | 09/13/2018 | 10/15/2031 |
| 74979V-AG-8 | RR Ltd RRAM 2018-5A B | 0 | D | 2 | 1 | 1,000,000 | 98.5580 | 985,582 | 1,000,000 | 1,000,000 | | | | | 4.236 | 4.358 | JAJO | 9,178 | 48,061 | 09/13/2018 | 10/15/2031 |
| 74979V-AJ-2 | RR Ltd RRAM 2018-5A C | | D | 2 | 2FE | 10,000,000 | 97.7180 | 9,771,750 | 10,000,000 | 10,000,000 | | | | | 5.086 | 5.218 | JAJO | 110,199 | 566,084 | 09/13/2018 | 10/15/2031 |
| 74980E-AG-3 | RR Ltd SERIES 20197A CLASS A2 | 0 | D | 4 | 1Z | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 4.002 | 3.927 | JAJO | | | 12/17/2019 | 01/15/2033 |
| 74980E-AJ-7 | RR Ltd SERIES 20197A CLASS B | 0 | D | 4 | 1Z | 6,000,000 | 100.0000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | 4.602 | 4.533 | JAJO | | | 12/17/2019 | 01/15/2033 |
| 74980E-AL-2 | RR Ltd SERIES 20197A CLASS C1 | 0 | D | 4 | 2Z | 4,000,000 | 100.0000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | 5.752 | 5.698 | JAJO | | | 12/17/2019 | 01/15/2033 |
| 74980E-AN-8 | RR Ltd SERIES 20197A CLASS C2 | 0 | D | 4 | 2Z | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 7.002 | 6.967 | JAJO | | | 12/17/2019 | 01/15/2033 |
| 74988L-AG-9 | ALM LOAN FUNDING ALM LOAN FUNDING | 0 | D | 2 | 2 | 1,000,000 | 94.2210 | 942,211 | 1,000,000 | 1,000,000 | | | | | 4.486 | 3.793 | JAJO | 9,720 | 50,992 | 01/18/2018 | 01/15/2030 |
| 74988L-AJ-3 | ALM LOAN FUNDING ALM LOAN FUNDING | 0 | D | 2 | 1 | 1,000,000 | 95.5730 | 955,733 | 1,000,000 | 1,000,000 | | | | | 3.786 | 3.078 | JAJO | 8,203 | 43,895 | 01/18/2018 | 01/15/2030 |
| 74990F-AG-8 | RR Ltd SERIES 20196A CLASS A2 | 0 | D | 2 | 1 | 3,972,800 | 100.1050 | 4,004,204 | 4,000,000 | 3,922,335 | | (50,465) | | | 3.906 | 3.561 | JAJO | 33,853 | 55,107 | 05/17/2019 | 04/15/2030 |
| 74990F-AJ-2 | RR Ltd SERIES 20196A CLASS B | 0 | D | 2 | 1 | 2,500,000 | 100.5460 | 2,513,655 | 2,500,000 | 2,500,000 | | | | | 4.486 | 3.778 | JAJO | 24,300 | 39,154 | 05/17/2019 | 04/15/2030 |
| 74990F-AL-7 | RR Ltd SERIES 20196A CLASS C | 0 | D | 2 | 2 | 1,000,000 | 99.9980 | 999,978 | 1,000,000 | 1,000,000 | | | | | 5.436 | 4.743 | JAJO | 11,778 | 18,749 | 05/17/2019 | 04/15/2030 |
| 75884B-AG-3 | Regatta X Funding Ltd. REG10 2017-3A D | | D | 2 | 2FE | 18,500,000 | 95.9050 | 17,742,468 | 18,500,000 | 18,500,000 | | | | | 4.752 | 4.864 | JAJO | 185,597 | 989,779 | 11/20/2017 | 01/17/2031 |
| 75887X-AJ-6 | Regatta Fundinng Ltd. REG11 2018-1A D | | D | 2 | 2FE | 6,500,000 | 96.3430 | 6,262,278 | 6,500,000 | 6,500,000 | | | | | 4.852 | 4.965 | JAJO | 66,582 | 354,351 | 05/15/2018 | 07/17/2031 |
| 75888F-AG-0 | Regatta XIII Funding LLC REG13 2018-2A B | | D | 2 | 1FE | 12,000,000 | 97.7380 | 11,728,590 | 12,000,000 | 12,000,000 | | | | | 4.086 | 4.206 | JAJO | 106,239 | 697,720 | 07/02/2018 | 07/15/2031 |
| 75888F-AJ-4 | Regatta XIII Funding LLC REG13 2018-2A C | | D | 2 | 2FE | 14,000,000 | 97.0360 | 13,585,037 | 14,000,000 | 14,000,000 | | | | | 5.086 | 5.218 | JAJO | 154,279 | 991,339 | 07/02/2018 | 07/15/2031 |
| 75888K-AG-9 | REGATTA VIII FUNDING LTD REGT8 2017-1A D | | D | 4 | 2FE | 23,500,000 | 98.7800 | 23,213,389 | 23,500,000 | 23,500,000 | | | | | 5.202 | 5.320 | JAJO | 258,083 | 1,364,506 | 08/18/2017 | 10/17/2030 |
| 75888M-AJ-9 | Regatta XIV Funding Ltd REG14 2018-3A C | | D | 2 | 1FE | 9,000,000 | 99.3300 | 8,939,674 | 9,000,000 | 9,000,000 | | | | | 4.190 | 4.358 | JAJO | 71,224 | 482,804 | 08/20/2018 | 10/25/2031 |
| 75888M-AJ-9 | Regatta XIV Funding Ltd REG14 2018-3A C | 0 | D | 2 | 1FE | 1,000,000 | 99.3300 | 993,297 | 1,000,000 | 1,000,000 | | | | | 4.190 | 4.358 | JAJO | 7,914 | 53,645 | 09/13/2018 | 10/25/2031 |
| 75888M-AL-4 | Regatta XIV Funding Ltd REG14 2018-3A D | | D | 2 | 2FE | 8,000,000 | 98.6360 | 7,890,852 | 8,000,000 | 8,000,000 | | | | | 5.140 | 5.319 | JAJO | 77,666 | 515,081 | 08/20/2018 | 10/25/2031 |
| 75888M-AL-4 | Regatta XIV Funding Ltd REG14 2018-3A D | 0 | D | 2 | 2FE | 1,000,000 | 98.6360 | 986,357 | 1,000,000 | 1,000,000 | | | | | 5.140 | 5.319 | JAJO | 9,708 | 64,385 | 09/13/2018 | 10/25/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 75888R-AG-4 | Regatta XV Funding Ltd. REG15 2018-4A B | | D | 2 | 1FE | 5,000,000 | 99.9970 | 4,999,865 | 5,000,000 | 5,000,000 | | | | | 4.290 | 4.459 | JAJO | 40,513 | 247,267 | 09/20/2018 | 10/25/2031 |
| 75888R-AJ-8 | Regatta XV Funding Ltd. REG15 2018-4A C | | D | 2 | 2FE | 10,000,000 | 99.3160 | 9,931,590 | 10,000,000 | 10,000,000 | | | | | 5.240 | 5.420 | JAJO | 98,971 | 590,854 | 09/20/2018 | 10/25/2031 |
| 75888R-AJ-8 | Regatta XV Funding Ltd. REG15 2018-4A C | 0 | D | 2 | 2FE | 1,000,000 | 99.3160 | 993,159 | 1,000,000 | 1,000,000 | | | | | 5.240 | 5.420 | JAJO | 9,897 | 59,085 | 09/20/2018 | 10/25/2031 |
| 77342K-AG-5 | Rockford Tower CLO Ltd SERIES 20182A CLASS D | 0 | D | 2 | 2FE | 1,000,000 | 99.0750 | 990,750 | 1,000,000 | 1,000,000 | | | | | 5.066 | 4.408 | JAJO | 10,132 | 62,807 | 08/06/2018 | 10/20/2031 |
| 77879R-AB-2 | ROTOR ENGINES SECURITIZATION 2011-1A | | C | 4 | 1FE | 4,966,569 | 110.5990 | 5,492,975 | 4,966,569 | 4,966,569 | | | | | 5.750 | 5.819 | MON | 12,692 | 328,710 | 06/24/2011 | 06/15/2046 |
| 78109Q-AJ-7 | RR 2 LTD SERIES 20172A CLASS C | 0 | D | 2 | 2FE | 1,422,300 | 96.0800 | 1,441,193 | 1,500,000 | 1,413,725 | | (8,575) | | | 4.986 | 5.747 | JAJO | 16,205 | | 11/07/2019 | 10/15/2029 |
| 80629Q-AA-3 | SCHAHIN II FINAN CO SPV SCHAHN 5 7/8 09/25/22 | | D | 4 | 6 | 977,250 | 9.5000 | 1,237,851 | 13,030,000 | 977,250 | | | | | 5.875 | 0.000 | MS | | | 04/04/2012 | 09/25/2022 |
| 81880X-AE-2 | Shackleton CLO LTD SERIES 201914A CLASS B | 0 | D | 2 | 1FE | 999,893 | 99.4380 | 994,376 | 1,000,000 | 999,973 | | 80 | | | 4.416 | 4.440 | JAJO | 18,944 | | 10/08/2019 | 07/20/2030 |
| 81880X-AG-7 | Shackleton CLO LTD SERIES 201914A CLASS C | 0 | D | 2 | 2FE | 3,988,082 | 99.9930 | 3,999,712 | 4,000,000 | 3,984,700 | | (3,382) | | | 5.566 | 4.963 | JAJO | 94,813 | | 10/08/2019 | 07/20/2030 |
| 81881C-AG-2 | Shackleton CLO LTD SHACK 2018-12A D | | D | 2 | 2FE | 10,000,000 | 93.5260 | 9,352,563 | 10,000,000 | 10,000,000 | | | | | 5.116 | 5.269 | JAJO | 102,318 | 573,702 | 06/15/2018 | 07/20/2031 |
| 81881J-AG-7 | Shackleton CLO LTD SHACK 2014-5RA C | | D | 2 | 1FE | 10,000,000 | 96.2690 | 9,626,901 | 10,000,000 | 10,000,000 | | | | | 4.044 | 4.256 | FMAN | 61,776 | 473,863 | 05/02/2018 | 05/07/2031 |
| 81881J-AJ-1 | Shackleton CLO LTD SHACK 2014-5RA D | | D | 2 | 2FE | 8,250,000 | 94.6630 | 7,809,697 | 8,250,000 | 8,250,000 | | | | | 5.044 | 5.267 | FMAN | 63,569 | 474,583 | 05/02/2018 | 05/07/2031 |
| 81882E-AU-6 | Shackleton CLO LTD SHACK 2015-8A DR | | D | 4 | 2FE | 10,500,000 | 95.9190 | 10,071,525 | 10,500,000 | 10,500,000 | | | | | 4.666 | 4.815 | JAJO | 97,983 | 554,613 | 10/05/2017 | 10/20/2027 |
| 81882H-AE-5 | Shackleton CLO LTD SHACK 2013-4RA B | | D | 2 | 1FE | 6,000,000 | 96.2080 | 5,772,476 | 6,000,000 | 6,000,000 | | | | | 3.886 | 4.004 | JAJO | 50,520 | 269,657 | 04/04/2018 | 04/13/2031 |
| 81882H-AG-0 | Shackleton CLO LTD SHACK 2013-4RA C | | D | 2 | 2FE | 8,910,000 | 90.3200 | 8,128,805 | 9,000,000 | 8,936,934 | | 3,272 | | | 4.856 | 5.094 | JAJO | 94,695 | 492,998 | 04/04/2018 | 04/13/2031 |
| 81882H-AL-9 | Shackleton CLO LTD SHACK 2013-4RA A2B | | D | 2 | 1FE | 7,000,000 | 100.1550 | 7,010,827 | 7,000,000 | 7,000,000 | | | | | 4.340 | 4.363 | JAJO | 65,823 | 303,800 | 04/04/2018 | 04/13/2031 |
| 81883A-AE-9 | Shackleton CLO LTD SHACK 2015-7RA C | | D | 2 | 1FE | 9,000,000 | 97.7460 | 8,797,157 | 9,000,000 | 9,000,000 | | | | | 4.336 | 4.459 | JAJO | 84,555 | 551,920 | 07/12/2018 | 07/15/2031 |
| 81883A-AG-4 | Shackleton CLO LTD SHACK 2015-7RA D | | D | 2 | 2FE | 9,950,000 | 95.6500 | 9,564,977 | 10,000,000 | 10,159,755 | | 202,385 | | | 5.316 | 5.196 | JAJO | 115,183 | 737,378 | 07/12/2018 | 07/15/2031 |
| 82321U-AA-1 | SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD | 0 | D | 4 | 1FE | 3,749,884 | 101.1860 | 3,831,123 | 3,786,231 | 3,815,895 | | (1,182) | | | 4.750 | 4.497 | MON | 7,993 | 179,846 | 10/09/2015 | 10/15/2042 |
| 83607E-AE-2 | SOUND POINT CLO LTD SNDPT 2014-1RA C | | D | 2 | 1FE | 10,000,000 | 95.4230 | 9,542,312 | 10,000,000 | 10,000,000 | | | | | 4.103 | 4.206 | JAJO | 85,484 | 582,688 | 07/12/2018 | 07/18/2031 |
| 83607E-AG-7 | SOUND POINT CLO LTD SNDPT 2014-1RA D | | D | 2 | 2FE | 15,000,000 | 89.7910 | 13,468,650 | 15,000,000 | 15,000,000 | | | | | 5.103 | 5.218 | JAJO | 159,477 | 1,064,448 | 07/12/2018 | 07/18/2031 |
| 83607H-AG-0 | SOUND POINT CLO LTD SNDPT 2015-1RA D1 | | D | 2 | 2FE | 18,500,000 | 96.8780 | 17,922,363 | 18,500,000 | 18,500,000 | | | | | 5.752 | 5.877 | JAJO | 230,565 | 582,989 | 04/03/2019 | 04/15/2030 |
| 83608G-AU-0 | SOUND POINT CLO LTD SNDPT 2013-1A B1R | | D | 2 | 2FE | 7,500,000 | 89.7390 | 6,730,426 | 7,500,000 | 7,500,000 | | | | | 4.636 | 4.813 | JAJO | 62,774 | 399,661 | 01/22/2018 | 01/26/2031 |
| 83609Y-AG-1 | SOUND POINT CLO LTD SNDPT 2013-3RA C | | D | 2 | 1FE | 11,000,000 | 97.2690 | 10,699,620 | 11,000,000 | 11,000,000 | | | | | 4.253 | 4.358 | JAJO | 97,470 | 533,079 | 04/19/2018 | 04/18/2031 |
| 83609Y-AJ-5 | SOUND POINT CLO LTD SNDPT 2013-3RA D | | D | 2 | 2FE | 13,000,000 | 92.3210 | 12,001,735 | 13,000,000 | 13,000,000 | | | | | 5.253 | 5.370 | JAJO | 142,276 | 761,808 | 04/19/2018 | 04/18/2031 |
| 83610C-AU-5 | SOUND POINT CLO LTD SERIES 20162A CLASS DR | 0 | D | 4 | 2FE | 987,679 | 98.7710 | 987,711 | 1,000,000 | 987,768 | | 89 | | | 5.784 | 6.134 | JAJO | 11,568 | | 12/19/2019 | 10/20/2028 |
| 83610H-AG-5 | SOUND POINT CLO LTD SNDPT 2014-3RA C | | D | 2 | 1FE | 5,000,000 | 96.2660 | 4,813,301 | 5,000,000 | 5,000,000 | | | | | 4.184 | 4.358 | JAJO | 40,678 | 241,994 | 10/03/2018 | 10/23/2031 |
| 83610J-AJ-5 | SOUND POINT CLO LTD SNDPT 2018-1A D | | D | 2 | 2FE | 8,000,000 | 89.2450 | 7,139,594 | 8,000,000 | 8,000,000 | | | | | 4.636 | 4.761 | JAJO | 80,360 | 420,103 | 03/27/2018 | 04/15/2031 |
| 83611G-AG-6 | SOUND POINT CLO LTD SNDPT 2017-3A C | | D | 4 | 2FE | 11,350,000 | 92.4380 | 10,491,656 | 11,350,000 | 11,350,000 | | | | | 4.966 | 5.117 | JAJO | 112,725 | 633,938 | 09/28/2017 | 10/20/2030 |
| 83611J-AE-5 | SOUND POINT CLO LTD SNDPT 2018-2A C | | D | 2 | 1FE | 15,000,000 | 96.4100 | 14,461,431 | 15,000,000 | 15,000,000 | | | | | 3.886 | 4.055 | JAJO | 105,236 | 898,363 | 06/15/2018 | 07/26/2031 |
| 83611J-AG-0 | SOUND POINT CLO LTD SNDPT 2018-2A D | | D | 2 | 2FE | 14,500,000 | 96.3270 | 13,967,402 | 14,500,000 | 14,500,000 | | | | | 4.936 | 5.117 | JAJO | 129,218 | 1,074,378 | 06/15/2018 | 07/26/2031 |
| 83613H-AG-2 | SOUND POINT CLO LTD SNDPT 2018-3A B | | D | 2 | 1FE | 10,000,000 | 96.3280 | 9,632,770 | 10,000,000 | 10,000,000 | | | | | 4.136 | 4.307 | JAJO | 74,671 | 502,607 | 08/29/2018 | 10/26/2031 |
| 83613J-AA-1 | SOUND POINT CLO LTD SNDPT 2018-3A D | | D | 2 | 3FE | 9,800,000 | 90.7460 | 9,074,586 | 10,000,000 | 9,994,324 | | 191,376 | | | 7.726 | 7.960 | JAJO | 139,491 | 884,543 | 08/29/2018 | 10/26/2031 |
| 83614B-AJ-8 | SOUND POINT CLO LTD SNDPT 2019-2A C | | D | 2 | 1FE | 5,500,000 | 99.9290 | 5,496,079 | 5,500,000 | 5,500,000 | | | | | 4.936 | 5.067 | JAJO | 58,822 | 116,971 | 04/26/2019 | 04/15/2032 |
| 83614B-AL-3 | SOUND POINT CLO LTD SNDPT 2019-2A D | | D | 2 | 2FE | 8,415,000 | 100.3240 | 8,527,506 | 8,500,000 | 8,415,555 | | 555 | | | 5.846 | 6.137 | JAJO | 107,666 | 211,713 | 04/26/2019 | 04/15/2032 |
| 85816V-AC-0 | STEELE CREEK CLO LTD STEELE CREEK CLO LTD | 0 | D | 2 | 1FE | 1,000,000 | 93.5740 | 935,744 | 1,000,000 | 1,000,000 | | | | | 3.886 | 3.175 | JAJO | 8,420 | 44,909 | 11/07/2017 | 01/15/2030 |
| 85816V-AD-8 | STEELE CREEK CLO LTD STEELE CREEK CLO LTD | 0 | D | 2 | 2FE | 1,000,000 | 89.2970 | 892,974 | 1,000,000 | 1,000,000 | | | | | 4.886 | 4.190 | JAJO | 10,587 | 55,048 | 11/07/2017 | 01/15/2030 |
| 87154G-AE-5 | SYMPHONY CLO LTD SYMP 2016-18A C | | D | 4 | 1FE | 8,250,000 | 100.0010 | 8,250,099 | 8,250,000 | 8,250,000 | | | | | 4.434 | 4.611 | JAJO | 71,129 | 420,201 | 11/16/2016 | 01/23/2028 |
| 87165Y-AG-8 | SYMPHONY CLO LTD SYMP 2018-19A C | | D | 2 | 1FE | 14,500,000 | 96.5130 | 13,994,414 | 14,500,000 | 14,500,000 | | | | | 3.751 | 3.854 | JAJO | 116,329 | 629,681 | 02/22/2018 | 04/16/2031 |
| 87165Y-AJ-2 | SYMPHONY CLO LTD SYMP 2018-19A D | | D | 2 | 2FE | 8,750,000 | 94.4570 | 8,265,015 | 8,750,000 | 8,750,000 | | | | | 4.551 | 4.662 | JAJO | 85,171 | 450,952 | 02/22/2018 | 04/16/2031 |
| 87166D-AA-6 | SYMPHONY CLO LTD SYMP 2018-19A E | | D | 2 | 3FE | 9,500,000 | 92.3420 | 8,772,469 | 9,500,000 | 9,500,000 | | | | | 7.201 | 7.350 | JAJO | 146,318 | 744,851 | 02/22/2018 | 04/16/2031 |
| 87166R-AG-2 | SYMPHONY CLO LTD SYMP 2019-21A C | | D | 2 | 1FE | 4,000,000 | 100.0120 | 4,000,479 | 4,000,000 | 4,000,000 | | | | | 4.536 | 4.665 | JAJO | 103,222 | | 05/14/2019 | 07/15/2032 |
| 87166R-AJ-6 | SYMPHONY CLO LTD SYMP 2019-21A D | | D | 2 | 2FE | 4,000,000 | 100.0100 | 4,000,398 | 4,000,000 | 4,000,000 | | | | | 5.636 | 5.779 | JAJO | 127,055 | | 05/14/2019 | 07/15/2032 |
| 87166V-AB-4 | SYMPHONY CLO LTD SYMP 2018-20A B1 | | D | 2 | 1FE | 15,000,000 | 100.0010 | 15,000,108 | 15,000,000 | 15,000,000 | | | | | 4.101 | 4.207 | JAJO | 131,570 | 497,580 | 12/19/2018 | 01/16/2032 |
| 87166V-AC-2 | SYMPHONY CLO LTD SYMP 2018-20A C | | D | 2 | 1FE | 7,000,000 | 100.0520 | 7,003,622 | 7,000,000 | 7,000,000 | | | | | 4.851 | 4.965 | JAJO | 72,628 | 269,829 | 12/19/2018 | 01/16/2032 |
| 87166V-AD-0 | SYMPHONY CLO LTD SYMP 2018-20A D | | D | 2 | 2FE | 9,900,000 | 100.0610 | 10,006,081 | 10,000,000 | 9,879,848 | | (20,152) | | | 5.861 | 6.172 | JAJO | 125,358 | 457,853 | 12/19/2018 | 01/16/2032 |
| 87231B-AJ-2 | TCI-Flatiron CLO Ltd TFLAT 2017-1A D | | D | 4 | 2FE | 14,000,000 | 95.0330 | 13,304,609 | 14,000,000 | 14,000,000 | | | | | 4.654 | 4.863 | FMAN | 79,637 | 741,967 | 10/16/2017 | 11/17/2030 |
| 87231C-AA-9 | TCI-Flatiron CLO Ltd TFLAT 2017-1A E | | D | 4 | 3FE | 4,000,000 | 96.7790 | 3,871,174 | 4,000,000 | 4,000,000 | | | | | 8.254 | 8.521 | FMAN | 40,354 | 357,590 | 10/16/2017 | 11/17/2030 |
| 87232A-AG-9 | TCI-Flatiron CLO Ltd TFLAT 2018-1A C | | D | 2 | 1FE | 9,900,000 | 100.3930 | 10,039,260 | 10,000,000 | 9,892,787 | | (7,213) | | | 4.596 | 4.886 | JAJO | 81,709 | 397,971 | 12/19/2018 | 01/29/2032 |
| 87232A-AJ-3 | TCI-Flatiron CLO Ltd TFLAT 2018-1A D | | D | 2 | 2FE | 10,000,000 | 100.4100 | 10,040,960 | 10,000,000 | 10,000,000 | | | | | 5.594 | 5.827 | JAJO | 102,441 | 480,630 | 12/19/2018 | 01/29/2032 |
| 87232B-AE-2 | TCI-SYMPHONY CLO TSYMP 2017-1A D | | D | 4 | 2FE | 24,900,000 | 99.1080 | 24,677,855 | 24,900,000 | 24,900,000 | | | | | 5.386 | 5.522 | JAJO | 290,582 | 1,496,914 | 06/29/2017 | 07/15/2030 |
| 87244D-AP-9 | WIND RIVER CLO LTD WIND RIVER CLO LTD | 0 | D | 4 | 2FE | 2,000,000 | 94.0000 | 1,880,000 | 2,000,000 | 2,000,000 | | | | | 5.616 | 4.950 | JAJO | 22,464 | 124,852 | 06/29/2017 | 07/20/2030 |
| 87244G-AC-1 | TIAA CHURCHILL MID MKT CLO II TIAA CHURCHIL MID MKT CLO II | 0 | D | 4 | 1FE | 1,000,000 | 97.0730 | 970,733 | 1,000,000 | 1,000,000 | | | | | 3.736 | 3.066 | JAJO | 7,161 | 43,913 | 12/06/2017 | 01/24/2030 |
| 87244G-AE-7 | TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MI MKT CLO II | 0 | D | 4 | 1FE | 1,000,000 | 94.9640 | 949,636 | 1,000,000 | 1,000,000 | | | | | 4.386 | 3.724 | JAJO | 8,407 | 50,503 | 12/06/2017 | 01/24/2030 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 87244G-AG-2 | TIAA CHURCHILL MID MKT CLO II TIAA CHURCHILL MID MKT CLO II | 0 | D | 4 | 2FE | 500,000 | 95.5870 | 477,936 | 500,000 | 500,000 | | | | | 5.636 | 4.994 | JAJO | 5,401 | 31,588 | 12/06/2017 | 01/24/2030 |
| 87249L-AJ-0 | WIND RIVER CLO LTD WINDR 2017-4A D | | D | 4 | 2FE | 8,300,000 | 93.3080 | 7,744,551 | 8,300,000 | 8,300,000 | | | | | 4.549 | 4.762 | FMAN | 44,045 | 432,092 | 10/31/2017 | 11/20/2030 |
| 87249M-AA-7 | WIND RIVER CLO LTD WINDR 2017-4A E | | D | 4 | 3FE | 2,850,000 | 92.5620 | 2,638,031 | 2,850,000 | 2,850,000 | | | | | 7.699 | 7.960 | FMAN | 25,598 | 239,391 | 10/31/2017 | 11/20/2030 |
| 87268R-AA-2 | TruPS Financials Note Securiti SERIES 20192A CLASS A1 | 0 | D | 4 | 1FE | 1,000,000 | 100.0000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | 4.207 | 4.228 | FMAN | | | 12/20/2019 | 02/28/2039 |
| 87272H-AG-5 | TEACHERS INSURANCE AND ANNUITY TIA 2017-2A D | | D | 2 | 2FE | 11,000,000 | 92.9060 | 10,219,696 | 11,000,000 | 11,000,000 | | | | | 4.601 | 4.712 | JAJO | 108,248 | 572,487 | 11/20/2017 | 01/16/2031 |
| 87969D-AS-6 | TELOS CLO LTD TELOS 2013-3A DR | | D | 4 | 2FE | 3,960,000 | 98.6150 | 3,944,619 | 4,000,000 | 3,971,254 | | 3,463 | | | 5.752 | 6.049 | JAJO | 48,574 | 254,562 | 07/12/2017 | 07/17/2027 |
| 88331O-AG-9 | THAYER PARK CLO LTD THAYR 2017-1A C | | D | 4 | 2FE | 2,000,000 | 99.9990 | 1,999,986 | 2,000,000 | 2,000,000 | | | | | 5.666 | 5.826 | JAJO | 22,664 | 125,863 | 04/20/2017 | 04/20/2029 |
| 88432A-BC-3 | WIND RIVER CLO LTD WINDR 2013-2A DR | | D | 4 | 2FE | 10,785,000 | 89.4310 | 9,645,128 | 10,785,000 | 10,785,000 | | | | | 4.953 | 5.066 | JAJO | 111,293 | 599,204 | 10/02/2017 | 10/18/2030 |
| 88432D-BJ-2 | WIND RIVER CLO LTD WINDR 2014-3A CR2 | | D | 2 | 1FE | 10,000,000 | 96.6580 | 9,665,820 | 10,000,000 | 10,000,000 | | | | | 4.253 | 4.409 | JAJO | 83,884 | 512,315 | 09/21/2018 | 10/22/2031 |
| 88432D-BL-7 | WIND RIVER CLO LTD WINDR 2014-3A DR2 | | D | 2 | 2FE | 10,000,000 | 90.8080 | 9,080,789 | 10,000,000 | 10,000,000 | | | | | 5.353 | 5.522 | JAJO | 105,578 | 629,649 | 09/21/2018 | 10/22/2031 |
| 88432U-AG-1 | WIND RIVER CLO LTD WINDR 2018-3A C | | D | 2 | 1FE | 5,000,000 | 96.2310 | 4,811,565 | 5,000,000 | 5,000,000 | | | | | 4.116 | 4.257 | JAJO | 41,159 | 209,808 | 10/26/2018 | 01/20/2031 |
| 88432U-AJ-5 | WIND RIVER CLO LTD WINDR 2018-3A D | | D | 2 | 2FE | 6,000,000 | 91.1110 | 5,466,686 | 6,000,000 | 6,000,000 | | | | | 4.916 | 5.066 | JAJO | 58,991 | 294,170 | 10/26/2018 | 01/20/2031 |
| 88432V-AG-9 | WIND RIVER CLO LTD WINDR 2018-1A C | | D | 2 | 1FE | 10,000,000 | 94.5170 | 9,451,694 | 10,000,000 | 10,000,000 | | | | | 3.936 | 4.055 | JAJO | 85,283 | 535,485 | 06/22/2018 | 07/15/2030 |
| 88432V-AJ-3 | WIND RIVER CLO LTD WINDR 2018-1A D | | D | 2 | 2FE | 12,500,000 | 92.7590 | 11,594,844 | 12,500,000 | 12,500,000 | | | | | 4.886 | 5.015 | JAJO | 132,333 | 812,186 | 06/22/2018 | 07/15/2030 |
| 88432W-AA-0 | WIND RIVER CLO LTD WINDR 2018-1A E | | D | 2 | 3FE | 9,000,000 | 89.6620 | 8,069,589 | 9,000,000 | 9,000,000 | | | | | 7.486 | 7.655 | JAJO | 145,980 | 866,224 | 06/22/2018 | 07/15/2030 |
| 88432X-AA-8 | WIND RIVER CLO LTD WINDR 2018-3A E | | D | 2 | 3FE | 5,000,000 | 88.7210 | 4,436,057 | 5,000,000 | 5,000,000 | | | | | 7.616 | 7.808 | JAJO | 76,159 | 364,392 | 10/26/2018 | 01/20/2031 |
| 88433B-AU-1 | WIND RIVER CLO LTD WINDR 2016-2A C1R | | D | 2 | 1FE | 5,000,000 | 98.0910 | 4,904,550 | 5,000,000 | 5,000,000 | | | | | 4.059 | 4.257 | FMAN | 34,390 | 218,801 | 11/16/2018 | 11/01/2031 |
| 88433L-AA-3 | WIND RIVER CLO LTD WINDR 2018-2A E | | D | 2 | 3FE | 5,000,000 | 89.3060 | 4,465,288 | 5,000,000 | 5,000,000 | | | | | 7.736 | 7.911 | JAJO | 83,808 | 447,012 | 08/17/2018 | 07/15/2030 |
| 88434G-AG-0 | WIND RIVER CLO LTD WINDR 2017-3A D | | D | 4 | 2FE | 8,000,000 | 94.6440 | 7,571,529 | 8,000,000 | 8,000,000 | | | | | 5.136 | 5.268 | JAJO | 89,026 | 460,659 | 08/09/2017 | 10/15/2030 |
| 88434H-AJ-2 | WIND RIVER CLO LTD WINDR 2018-2A C | | D | 2 | 1FE | 9,000,000 | 96.4960 | 8,684,683 | 9,000,000 | 9,000,000 | | | | | 4.186 | 4.308 | JAJO | 81,630 | 458,497 | 08/17/2018 | 07/15/2030 |
| 88434H-AL-7 | WIND RIVER CLO LTD WINDR 2018-2A D | | D | 2 | 2FE | 10,000,000 | 91.3940 | 9,139,425 | 10,000,000 | 10,000,000 | | | | | 4.986 | 5.117 | JAJO | 108,033 | 596,108 | 08/17/2018 | 07/15/2030 |
| 88631Y-AG-2 | TIAA CMBS Trust TIA 2018-1A B | | D | 2 | 1FE | 4,750,000 | 96.1520 | 4,567,221 | 4,750,000 | 4,750,000 | | | | | 4.116 | 4.257 | JAJO | 39,101 | 190,699 | 11/13/2018 | 01/20/2032 |
| 88631Y-AJ-6 | TIAA CMBS Trust TIA 2018-1A C | | D | 2 | 2FE | 4,750,000 | 92.1060 | 4,375,055 | 4,750,000 | 4,750,000 | | | | | 5.016 | 5.167 | JAJO | 47,651 | 226,917 | 11/13/2018 | 01/20/2032 |
| 89640A-AE-6 | TRINITAS CLO LTD SERIES 201910A CLASS C | 0 | D | 2 | 1FE | 3,001,726 | 100.1710 | 3,005,115 | 3,000,000 | 3,001,554 | | (172) | | | 5.086 | 4.380 | JAJO | 33,060 | 63,196 | 12/19/2019 | 04/15/2032 |
| 89640A-AG-1 | TRINITAS CLO LTD SERIES 201910A CLASS D | 0 | D | 2 | 2FE | 3,000,000 | 100.2530 | 3,007,599 | 3,000,000 | 3,000,000 | | | | | 6.136 | 5.461 | JAJO | 39,885 | 112,644 | 03/15/2019 | 04/15/2032 |
| 89642R-AG-2 | TRINITAS CLO LTD TRINITAS CLO LTD | 0 | D | 2 | 2FE | 2,250,000 | 95.3660 | 2,145,726 | 2,250,000 | 2,250,000 | | | | | 5.066 | 4.406 | JAJO | 22,796 | 127,946 | 06/12/2018 | 07/20/2031 |
| 91532B-BA-5 | Upland CLO Ltd UPLND 2016-1A CR | | D | 2 | 2FE | 10,000,000 | 97.6810 | 9,768,125 | 10,000,000 | 10,000,000 | | | | | 4.866 | 5.016 | JAJO | 97,318 | 548,425 | 04/25/2018 | 04/20/2031 |
| 92325Q-AL-1 | VENTURE CDO LTD VENTR 2018-32A C | | D | 2 | 1FE | 10,000,000 | 94.5190 | 9,451,936 | 10,000,000 | 10,000,000 | | | | | 3.953 | 4.055 | JAJO | 82,359 | 563,646 | 06/15/2018 | 07/18/2031 |
| 92325Q-AN-7 | VENTURE CDO LTD VENTR 2018-32A D | | D | 2 | 2FE | 9,500,000 | 90.6600 | 8,612,702 | 9,500,000 | 9,500,000 | | | | | 5.003 | 5.117 | JAJO | 99,023 | 662,091 | 06/15/2018 | 07/18/2031 |
| 92328G-AY-2 | VENTURE CDO LTD VENTR 2013-14A DR | | D | 4 | 2FE | 8,800,000 | 97.1110 | 8,545,735 | 8,800,000 | 8,800,000 | | | | | 5.909 | 6.131 | FMAN | 47,663 | 581,368 | 08/15/2017 | 08/28/2029 |
| 92329F-AV-9 | VENTURE CDO LTD VENTR 2014-18A DR | | D | 4 | 2FE | 19,850,000 | 92.1580 | 18,293,409 | 19,850,000 | 19,850,000 | | | | | 5.086 | 5.218 | JAJO | 218,746 | 1,132,946 | 10/04/2017 | 10/15/2029 |
| 92329N-AU-4 | VENTURE CDO LTD VENTR 2013-13A DR | | D | 4 | 2FE | 16,800,000 | 96.9820 | 16,292,971 | 16,800,000 | 16,800,000 | | | | | 5.190 | 5.421 | MJSD | 53,289 | 985,996 | 08/28/2017 | 09/10/2029 |
| 92330M-AS-8 | VENTURE CDO LTD VENTR 2015-21A DR | | D | 4 | 2FE | 8,662,500 | 95.3440 | 8,259,210 | 8,662,500 | 8,662,500 | | | | | 4.786 | 4.914 | JAJO | 89,830 | 468,067 | 10/04/2017 | 07/15/2027 |
| 92330Y-AJ-2 | VENTURE CDO LTD VENTR 2018-33A C | | D | 2 | 1FE | 10,000,000 | 98.3860 | 9,838,637 | 10,000,000 | 10,000,000 | | | | | 4.386 | 4.510 | JAJO | 95,033 | 577,360 | 07/19/2018 | 07/15/2031 |
| 92330Y-AL-7 | VENTURE CDO LTD VENTR 2018-33A D | | D | 2 | 2FE | 9,900,000 | 95.1500 | 9,515,028 | 10,000,000 | 10,124,377 | | 216,539 | | | 5.146 | 5.091 | JAJO | 111,499 | 667,293 | 07/19/2018 | 07/15/2031 |
| 92331A-AN-4 | VENTURE CDO LTD VENTURE CDO LTD | 0 | D | 2 | 2FE | 3,000,000 | 99.1490 | 2,974,455 | 3,000,000 | 3,000,000 | | | | | 5.966 | 5.305 | JAJO | 35,795 | 197,894 | 06/14/2017 | 07/20/2030 |
| 92331L-AY-6 | VENTURE CDL LTD VENTURE CDO LTD | 0 | D | 2 | 1FE | 1,000,000 | 94.7540 | 947,540 | 1,000,000 | 1,000,000 | | | | | 3.886 | 3.179 | JAJO | 8,420 | 44,909 | 01/26/2018 | 01/15/2031 |
| 92331N-AJ-5 | VENTURE CDO LTD VENTR 2017-30A D | | D | 2 | 2FE | 19,750,000 | 95.6180 | 18,884,644 | 19,750,000 | 19,750,000 | | | | | 5.001 | 5.117 | JAJO | 213,996 | 1,107,215 | 10/31/2017 | 01/15/2031 |
| 92331V-AG-3 | VENTURE CDO LTD VENTR 2018-31A C1 | | D | 2 | 1FE | 4,000,000 | 94.9640 | 3,798,572 | 4,000,000 | 4,000,000 | | | | | 3.916 | 4.055 | JAJO | 31,327 | 180,948 | 02/23/2018 | 04/20/2031 |
| 92331V-AL-2 | VENTURE CDO LTD VENTR 2018-31A C2 | | D | 2 | 1FE | 4,200,000 | 100.0670 | 4,202,826 | 4,200,000 | 4,200,000 | | | | | 4.703 | 4.728 | JAJO | 38,957 | 197,526 | 02/28/2018 | 04/20/2031 |
| 92331X-AL-8 | VENTURE CDO LTD VENTR 2018-35A C | | D | 2 | 1FE | 9,000,000 | 96.6840 | 8,701,549 | 9,000,000 | 9,000,000 | | | | | 4.253 | 4.409 | JAJO | 75,495 | 413,241 | 10/17/2018 | 10/22/2031 |
| 92331X-AN-4 | VENTURE CDO LTD VENTR 2018-35A D | | D | 2 | 2FE | 10,000,000 | 93.0610 | 9,306,083 | 10,000,000 | 10,000,000 | | | | | 5.453 | 5.623 | JAJO | 107,550 | 573,156 | 10/17/2018 | 10/22/2031 |
| 92332C-AC-3 | VENTURE CDO LTD VENTR 2018-34A C | | D | 2 | 1FE | 5,725,000 | 98.9980 | 5,667,659 | 5,725,000 | 5,725,000 | | | | | 4.286 | 4.409 | JAJO | 53,166 | 272,240 | 09/19/2018 | 10/15/2031 |
| 92332C-AD-1 | VENTURE CDO LTD VENTR 2018-34A D | | D | 2 | 2FE | 9,525,000 | 97.9740 | 9,332,029 | 9,525,000 | 9,525,000 | | | | | 5.286 | 5.421 | JAJO | 109,093 | 546,868 | 09/19/2018 | 10/15/2031 |
| 92338B-AG-0 | Verde CLO Ltd VERDE 2019-1A C | | D | 2 | 1FE | 4,000,000 | 100.2770 | 4,011,076 | 4,000,000 | 4,000,000 | | | | | 4.636 | 4.763 | JAJO | 40,180 | 97,558 | 03/15/2019 | 04/15/2032 |
| 92557U-BA-4 | VIBRANT CLO LTD VIBR 2015-3A BRR | | D | 2 | 1FE | 10,000,000 | 95.4740 | 9,547,380 | 10,000,000 | 10,000,000 | | | | | 4.303 | 4.458 | JAJO | 84,870 | 492,814 | 10/02/2018 | 10/20/2031 |
| 92557U-BC-0 | VIBRANT CLO LTD VIBR 2015-3A CRR | | D | 2 | 2FE | 10,000,000 | 92.8860 | 9,288,640 | 10,000,000 | 10,000,000 | | | | | 5.466 | 5.623 | JAJO | 109,318 | 609,091 | 10/02/2018 | 10/20/2031 |
| 92558B-AG-3 | VIBRANT CLO LTD VIBR 2017-7A C | | D | 4 | 2FE | 22,000,000 | 97.3730 | 21,421,976 | 22,000,000 | 22,000,000 | | | | | 5.566 | 5.725 | JAJO | 244,899 | 1,362,245 | 08/02/2017 | 10/20/2030 |
| 92558F-AG-4 | VIBRANT CLO LTD VIBR 2018-8A C | | D | 2 | 2FE | 15,462,500 | 90.1990 | 13,947,087 | 15,462,500 | 15,462,500 | | | | | 4.816 | 4.965 | JAJO | 148,931 | 840,184 | 01/19/2018 | 01/20/2031 |
| 92558K-AE-8 | VIBRANT CLO LTD VIBR 2018-10A B1 | | D | 2 | 1FE | 10,000,000 | 98.3060 | 9,830,593 | 10,000,000 | 10,000,000 | | | | | 4.166 | 4.308 | JAJO | 83,318 | 509,625 | 08/30/2018 | 10/20/2031 |
| 92558K-AG-3 | VIBRANT CLO LTD VIBR 2018-10A C | | D | 2 | 2FE | 10,000,000 | 95.5880 | 9,558,821 | 10,000,000 | 10,000,000 | | | | | 5.216 | 5.370 | JAJO | 104,318 | 623,083 | 08/30/2018 | 10/20/2031 |
| 92558K-AJ-7 | VIBRANT CLO LTD VIBR 2018-10A B2 | | D | 2 | 1FE | 2,500,000 | 100.4270 | 2,510,681 | 2,500,000 | 2,500,000 | | | | | 5.120 | 5.079 | JAJO | 25,956 | 136,178 | 08/30/2018 | 10/20/2031 |
| 92558N-AE-2 | VIBRANT CLO LTD VIBR 2019-11A B | | D | 2 | 1FE | 5,250,000 | 99.0440 | 5,199,810 | 5,250,000 | 5,250,000 | | | | | 4.566 | 4.714 | JAJO | 105,559 | | 06/21/2019 | 07/20/2032 |
| 92558V-AE-4 | VIBRANT CLO LTD VIBR 2018-9A B | | D | 2 | 1FE | 10,000,000 | 96.5650 | 9,656,540 | 10,000,000 | 10,000,000 | | | | | 4.216 | 4.358 | JAJO | 84,318 | 576,417 | 07/03/2018 | 07/20/2031 |
| 92558V-AG-9 | VIBRANT CLO LTD VIBR 2018-9A C | | D | 2 | 2FE | 10,000,000 | 93.3690 | 9,336,850 | 10,000,000 | 10,000,000 | | | | | 5.166 | 5.319 | JAJO | 103,318 | 692,264 | 07/03/2018 | 07/20/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 92912V-AU-9 | VOYA CLO LTD VOYA CLO LTD | 0 | D | 4 | 2FE | 1,891,968 | 95.6440 | 1,836,367 | 1,920,000 | 1,907,470 | | (6,048) | | | 5.552 | 4.958 | JAJO | 22,505 | 118,296 | 03/31/2017 | 04/17/2030 |
| 92915Q-AL-7 | VOYA CLO LTD VOYA 2017-3A C | | D | 4 | 2FE | 10,500,000 | 99.9940 | 10,499,414 | 10,500,000 | 10,500,000 | | | | | 5.516 | 5.674 | JAJO | 115,833 | 644,854 | 06/13/2017 | 07/20/2030 |
| 92915T-AE-7 | VOYA CLO LTD VOYA 2016-4A B2 | | D | 4 | 1FE | 19,400,000 | 100.0790 | 19,415,353 | 19,400,000 | 19,400,000 | | | | | 3.740 | 3.757 | JAJO | 143,097 | 725,560 | 11/17/2016 | 04/20/2029 |
| 92916M-AD-3 | VOYA CLO LTD SERIES 20171A CLASS C | 0 | D | 4 | 2FE | 993,750 | 97.4170 | 974,173 | 1,000,000 | 991,226 | | (2,524) | | | 5.332 | 4.777 | JAJO | 11,257 | 29,355 | 06/10/2019 | 04/17/2030 |
| 92916W-AJ-8 | VOYA CLO LTD INGIM 2013-2A CR | | D | 2 | 2FE | 9,000,000 | 94.7250 | 8,525,219 | 9,000,000 | 9,000,000 | | | | | 4.690 | 4.863 | JAJO | 79,724 | 481,581 | 03/15/2018 | 04/25/2031 |
| 92916X-AN-7 | VOYA CLO LTD INGIM 2013-3A BRR | | D | 2 | 1FE | 10,000,000 | 97.8930 | 9,789,337 | 10,000,000 | 10,000,000 | | | | | 4.253 | 4.358 | JAJO | 88,609 | 484,618 | 08/30/2018 | 10/18/2031 |
| 92916X-AQ-0 | VOYA CLO LTD INGIM 2013-3A CRR | | D | 2 | 2FE | 10,000,000 | 94.2470 | 9,424,717 | 10,000,000 | 10,000,000 | | | | | 5.253 | 5.370 | JAJO | 109,443 | 586,007 | 08/30/2018 | 10/18/2031 |
| 92917A-AE-6 | VOYA CLO LTD VOYA 2018-1A B | | D | 2 | 1FE | 14,500,000 | 96.7540 | 14,029,281 | 14,500,000 | 14,500,000 | | | | | 3.766 | 3.904 | JAJO | 109,211 | 638,718 | 02/23/2018 | 04/19/2031 |
| 92917A-AG-1 | VOYA CLO LTD VOYA 2018-1A C | | D | 2 | 2FE | 14,000,000 | 95.4220 | 13,359,144 | 14,000,000 | 14,000,000 | | | | | 4.566 | 4.712 | JAJO | 127,845 | 730,871 | 02/23/2018 | 04/19/2031 |
| 92917B-AA-2 | VOYA CLO LTD VOYA 2018-1A D | | D | 2 | 3FE | 9,500,000 | 92.6400 | 8,800,784 | 9,500,000 | 9,500,000 | | | | | 7.166 | 7.350 | JAJO | 136,152 | 747,751 | 02/23/2018 | 04/19/2031 |
| 92917C-AN-2 | VOYA CLO LTD INGIM 2013-1A CR | | D | 4 | 2FE | 14,650,000 | 96.5880 | 14,150,083 | 14,650,000 | 14,650,000 | | | | | 4.936 | 5.066 | JAJO | 156,681 | 813,874 | 09/29/2017 | 10/15/2030 |
| 92917J-AN-7 | VOYA CLO LTD VOYA 2018-2A D | | D | 2 | 2FE | 7,200,000 | 95.6420 | 6,886,240 | 7,200,000 | 7,200,000 | | | | | 4.736 | 4.864 | JAJO | 73,884 | 504,263 | 05/17/2018 | 07/15/2031 |
| 92917K-AD-6 | VOYA CLO LTD VOYA 2018-3A C | | D | 2 | 1FE | 3,000,000 | 97.6570 | 2,929,709 | 3,000,000 | 3,000,000 | | | | | 4.186 | 4.308 | JAJO | 27,210 | 138,510 | 09/17/2018 | 10/15/2031 |
| 92917K-AE-4 | VOYA CLO LTD VOYA 2018-3A D | | D | 2 | 2FE | 3,000,000 | 97.2380 | 2,917,154 | 3,000,000 | 3,000,000 | | | | | 4.986 | 5.117 | JAJO | 32,410 | 161,910 | 09/17/2018 | 10/15/2031 |
| 92917L-AA-0 | VOYA CLO LTD VOYA 2018-3A E | | D | 2 | 3FE | 3,000,000 | 94.6000 | 2,838,008 | 3,000,000 | 3,000,000 | | | | | 7.736 | 7.911 | JAJO | 50,285 | 242,347 | 09/17/2018 | 10/15/2031 |
| 92917R-AG-4 | VOYA CLO LTD VOYA 2019-2A C | | D | 2 | 1FE | 7,000,000 | 98.6680 | 6,906,732 | 7,000,000 | 7,000,000 | | | | | 4.366 | 4.509 | JAJO | 134,795 | | 06/20/2019 | 07/20/2032 |
| 92917R-AJ-8 | VOYA CLO LTD VOYA 2019-2A D | | D | 2 | 2FE | 11,500,000 | 100.1270 | 11,514,594 | 11,500,000 | 11,500,000 | | | | | 5.666 | 5.825 | JAJO | 284,986 | | 06/20/2019 | 07/20/2032 |
| 92917T-AA-3 | VOYA CLO LTD VOYA 2018-2A E | | D | 2 | 3FE | 5,625,000 | 92.8040 | 5,220,235 | 5,625,000 | 5,625,000 | | | | | 7.236 | 7.401 | JAJO | 88,190 | 581,846 | 05/17/2018 | 07/15/2031 |
| 92917W-AG-3 | VOYA CLO LTD VOYA 2018-4A C1 | | D | 2 | 1FE | 10,000,000 | 100.0000 | 10,000,036 | 10,000,000 | 10,000,000 | | | | | 4.536 | 4.662 | JAJO | 98,283 | 365,049 | 12/17/2018 | 01/15/2032 |
| 92917W-AQ-1 | VOYA CLO LTD VOYA 2018-4A C2 | | D | 2 | 1FE | 2,000,000 | 100.6560 | 2,013,122 | 2,000,000 | 2,000,000 | | | | | 5.420 | 5.456 | JAJO | 22,884 | 77,084 | 12/17/2018 | 01/15/2032 |
| 949496-BE-2 | WELLFLEET CLO LTD SERIES 20151A CLASS CR3 | 0 | D | 2 | 1FE | 1,000,000 | 99.0100 | 990,095 | 1,000,000 | 1,000,000 | | | | | 4.716 | 4.027 | JAJO | 9,432 | 19,490 | 05/13/2019 | 07/20/2029 |
| 949496-BG-7 | WELLFLEET CLO LTD SERIES 20151A CLASS DR3 | 0 | D | 2 | 2FE | 1,000,000 | 98.2500 | 982,500 | 1,000,000 | 1,000,000 | | | | | 5.716 | 5.042 | JAJO | 11,432 | 23,323 | 05/13/2019 | 07/20/2029 |
| 94950H-AE-5 | WELLFLEET CLO LTD WELLFLEET CLO LTD | 0 | D | 2 | 1FE | 2,000,000 | 94.2250 | 1,884,506 | 2,000,000 | 2,000,000 | | | | | 3.952 | 3.230 | JAJO | 16,687 | 90,781 | 01/17/2018 | 01/17/2031 |
| 94950H-AG-0 | WELLFLEET CLO LTD WELL FLEET CLO LTD | 0 | D | 2 | 2FE | 1,500,000 | 92.7290 | 1,390,934 | 1,500,000 | 1,500,000 | | | | | 4.752 | 4.043 | JAJO | 15,048 | 80,252 | 01/17/2018 | 01/17/2031 |
| 94950J-AE-1 | WELLFLEET CLO LTD SERIES 20181A CLASS C | 0 | D | 2 | 1FE | 971,250 | 93.9990 | 939,991 | 1,000,000 | 969,177 | | (2,073) | | | 3.952 | 3.747 | JAJO | 8,343 | 22,340 | 05/30/2019 | 07/17/2031 |
| 97988A-AE-9 | WOODMONT TRUST SERIES 20173A CLASS B | 0 | D | 4 | 1 | 1,978,303 | 99.3600 | 1,987,196 | 2,000,000 | 1,973,107 | | (5,196) | | | 4.253 | 3.839 | JAJO | 17,722 | 60,510 | 10/08/2019 | 10/18/2029 |
| 97988A-AG-4 | WOODMONT TRUST WOODMONT TRUST | 0 | D | 4 | 1 | 2,100,000 | 98.2260 | 2,062,752 | 2,100,000 | 2,100,000 | | | | | 4.803 | 4.074 | JAJO | 21,014 | 113,480 | 08/10/2017 | 10/18/2029 |
| 97988A-AJ-8 | WOODMONT TRUST WOODMONT TRUST | 0 | D | 4 | 2 | 1,000,000 | 97.6160 | 976,155 | 1,000,000 | 1,000,000 | | | | | 6.103 | 5.396 | JAJO | 12,715 | 67,219 | 08/10/2017 | 10/18/2029 |
| 97988L-AE-5 | WOODMONT TRUST SERIES 20185A CLASS B | 0 | D | 4 | 1 | 990,000 | 98.5440 | 985,442 | 1,000,000 | 986,645 | | (3,355) | | | 4.040 | 3.643 | JAJO | 7,630 | 23,012 | 05/20/2019 | 07/25/2030 |
| 97988P-AC-0 | WOODMONT TRUST WOODMONT TRUST | 0 | D | 2 | 1 | 18,399,954 | 100.0020 | 18,400,386 | 18,400,000 | 18,383,049 | | (16,905) | | | 4.753 | 4.052 | JAJO | 182,208 | 611,202 | 10/08/2019 | 04/18/2029 |
| 97988P-AE-6 | WOODMONT TRUST WOODMONT TRUST | 0 | D | 2 | 1 | 14,469,821 | 100.1980 | 14,488,587 | 14,460,000 | 14,447,144 | | (22,680) | | | 5.753 | 5.053 | JAJO | 173,317 | 551,980 | 10/08/2019 | 04/18/2029 |
| 97988P-AG-1 | WOODMONT TRUST WOODMONT TRUST | 0 | D | 2 | 2 | 4,359,331 | 100.0040 | 4,480,170 | 4,480,000 | 4,442,078 | | (13,263) | | | 7.053 | 6.553 | JAJO | 65,830 | 344,290 | 02/07/2017 | 04/18/2029 |
| 97988U-AE-5 | WOODMONT TRUST SERIES 20196A CLASS A2 | 0 | D | 2 | 1 | 2,000,000 | 99.9970 | 1,999,948 | 2,000,000 | 2,000,000 | | | | | 3.986 | 3.278 | JAJO | 36,876 | | 07/01/2019 | 07/15/2031 |
| 97988U-AG-0 | WOODMONT TRUST SERIES 20196A CLASS B | 0 | D | 2 | 1 | 5,000,000 | 99.9970 | 4,999,841 | 5,000,000 | 5,000,000 | | | | | 4.386 | 3.686 | JAJO | 101,080 | | 07/01/2019 | 07/15/2031 |
| 97988U-AJ-4 | WOODMONT TRUST SERIES 20196A CLASS C | 0 | D | 2 | 1 | 3,500,000 | 98.2650 | 3,439,262 | 3,500,000 | 3,500,000 | | | | | 5.386 | 5.420 | JAJO | 86,310 | | 07/01/2019 | 07/15/2031 |
| 97988U-AL-9 | WOODMONT TRUST SERIES 20196A CLASS D | 0 | D | 2 | 2 | 3,000,000 | 97.6330 | 2,928,980 | 3,000,000 | 3,000,000 | | | | | 6.386 | 6.433 | JAJO | 87,310 | | 07/01/2019 | 07/15/2031 |
| 98887T-AE-8 | ZAIS CLO 6 LTD ZAIS CLO 6 LTD | 0 | D | 2 | 2FE | 2,408,240 | 93.6230 | 2,312,470 | 2,469,997 | 2,432,212 | | (4,758) | | | 5.866 | 5.471 | JAJO | 31,380 | 160,500 | 05/03/2017 | 07/15/2029 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 6,588,882,420 | XXX | 6,529,524,497 | 6,593,969,791 | 6,597,480,974 | | 1,149,636 | | | XXX | XXX | XXX | 59,361,938 | 328,664,101 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 42,935,991,403 | XXX | 45,631,620,883 | 42,754,790,016 | 42,765,494,344 | (335,783) | (36,131,771) | 20,991,606 | | XXX | XXX | XXX | 396,008,276 | 1,817,996,369 | XXX | XXX |
| 037389-AK-9 | AON CORP AON 8.205 01/01/27 | | | 4 | 2FE | 5,777,026 | 127.0000 | 6,350,000 | 5,000,000 | 5,645,796 | | | | | 8.205 | 6.685 | JJ | 205,125 | 410,250 | 07/02/2009 | 01/01/2027 |
| 037389-BB-8 | AON CORP AON 4 1/2 12/15/28 | LS | | 2 | 2FE | 154,589 | 112.1210 | 173,788 | 155,000 | 154,628 | | 37 | | | 4.500 | 4.533 | JD | 310 | 7,208 | 11/29/2018 | 12/15/2028 |
| 037389-BB-8 | AON CORP AON 4 1/2 12/15/28 | | | 2 | 2FE | 14,805,661 | 112.1210 | 16,644,390 | 14,845,000 | 14,809,329 | | 3,497 | | | 4.500 | 4.533 | JD | 29,690 | 690,290 | 11/29/2018 | 12/15/2028 |
| 30260*-11-0 | FBL CAPITAL TRUST I | | | 4 | 2 | 76,220,823 | 88.0350 | 85,394,109 | 97,000,000 | 77,518,858 | | (456,209) | | | 5.000 | 6.579 | MJSD | 13,472 | 4,850,000 | 02/28/2009 | 06/01/2047 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 96,958,099 | XXX | 108,562,287 | 117,000,000 | 98,128,611 | | (452,675) | | | XXX | XXX | XXX | 248,597 | 5,957,748 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 96,958,099 | XXX | 108,562,287 | 117,000,000 | 98,128,611 | | (452,675) | | | XXX | XXX | XXX | 248,597 | 5,957,748 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| L72598-YY-2 | LENDMARK LENDMARK FUNDING TRUST 2018 A | | | | 1Z | 2,571,819 | 100.0000 | 2,571,819 | 2,571,819 | 2,571,819 | | | | | 4.414 | 4.455 | MON | 4,730 | 14,166 | 11/20/2019 | 01/29/2021 |
| L72598-ZZ-8 | LENDMARK LENDMARK FUNDING TRUST 2018-A | | | | 2Z | 1,285,910 | 100.0000 | 1,285,910 | 1,285,910 | 1,285,910 | | | | | 6.264 | 6.346 | MON | 3,356 | 9,683 | 11/20/2019 | 01/29/2021 |
| BANOPK-V1-4 | GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER | 0 | | | 3Z | 6,093,360 | 100.0000 | 6,265,625 | 6,265,625 | 6,143,472 | | 31,258 | | | 11.125 | 12.091 | MJSD | 60,024 | 364,640 | 08/15/2019 | 11/30/2022 |
| BANOW8-6L-7 | GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER | 0 | | | 3Z | 704,874 | 97.5000 | 704,873 | 722,947 | 704,982 | | 108 | | | 11.040 | 12.069 | JD | 6,651 | | 12/20/2019 | 12/01/2022 |
| BL2702-01-9 | GENESIS HEALTHCARE INC GENESIS HEALTHCARE INC | 0 | | | 3Z | 20,000,000 | 99.1700 | 19,834,000 | 20,000,000 | 20,000,000 | | | | | 8.025 | 8.025 | MON | 115,919 | 1,711,633 | 03/05/2018 | 03/06/2023 |
| BANOML-05-0 | ALPHASOURCE ALPHASOURCE INC | 0 | | | 1Z | 9,342,124 | 98.6000 | 9,280,941 | 9,412,719 | 9,361,702 | | 11,165 | | | 6.625 | 6.840 | MJSD | 25,981 | 850,895 | 03/14/2018 | 11/17/2023 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| LX1847-66-9 | ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 | | | | 1Z | 5,244,367 | 99.7500 | 5,231,256 | 5,244,367 | 5,244,367 | | | | | 4.437 | 4.478 | MON | 9,696 | 163,750 | 12/18/2019 | 02/29/2024 |
| BAN0W6-BJ-0 | NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 | 0 | | | 4Z | 13,053,276 | 95.0000 | 13,053,276 | 13,740,290 | 13,053,459 | | 183 | | | 11.500 | 12.835 | MJSD | 201,906 | 3,124 | 11/21/2019 | 12/31/2024 |
| LX1794-91-1 | NF FUNDING I LLC CLASS A 3/19 | | | | 1Z | 31,603,057 | 100.0000 | 31,603,057 | 31,603,057 | 31,603,057 | | | | | 4.459 | 4.470 | MON | 121,332 | 546,233 | 10/11/2019 | 03/29/2026 |
| BL3152-31-3 | KAR AUCTION SERVICES INC LOAN | | | 2 | 3FE | 1,000,290 | 100.8440 | 1,008,733 | 1,000,290 | 1,000,290 | | | | | 4.014 | 4.014 | MON | 1,450 | 10,314 | 10/22/2019 | 09/19/2026 |
| 032657-A*-9 | ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN | 0 | | | 1IF | 4,850,089 | 99.0000 | 4,850,089 | 4,899,080 | 4,860,280 | | 6,810 | | | 8.340 | 8.552 | MJSD | 11,350 | 348,453 | 06/25/2018 | 06/22/2024 |
| 04327#-YY-4 | ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC | | | 4 | 2Z | 825,167 | 100.4600 | 828,962 | 825,167 | 825,167 | | | | | 3.591 | 3.538 | MON | 1,408 | 1,217 | 12/20/2019 | 03/20/2029 |
| 04327#-ZZ-0 | ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC | | | 4 | 1Z | 18,153,662 | 100.4600 | 18,237,169 | 18,153,662 | 18,153,662 | | | | | 3.047 | 3.001 | MON | 26,281 | 22,657 | 12/20/2019 | 03/20/2029 |
| 04649V-AV-2 | ASURION LLC ASURION TL B6 1L ASSIGN | | | | 4FE | 3,938,044 | 100.7150 | 3,966,181 | 3,938,044 | 3,938,044 | | | | | 4.641 | 4.641 | FMAN | 29,950 | 158,819 | 03/02/2018 | 11/03/2023 |
| 15670B-AB-8 | CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN | | | | 3FE | 3,939,849 | 100.5630 | 3,962,011 | 3,939,849 | 3,939,849 | | | | | 4.658 | 4.685 | MJSD | 1,568 | 135,722 | 06/23/2017 | 01/31/2025 |
| 20337E-AQ-4 | COMMSCOPE INC LOAN | | | | 4FE | 1,246,875 | 100.7500 | 1,256,227 | 1,246,875 | 1,246,875 | | | | | 2.056 | 2.056 | JAJO | 6,339 | 49,386 | 04/12/2019 | 04/04/2026 |
| 20903E-AX-3 | CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB | | | | 4FE | 3,939,400 | 95.0420 | 3,744,065 | 3,939,400 | 3,939,400 | | | | | 4.902 | 4.932 | JAJO | 33,259 | 159,880 | 07/24/2017 | 10/05/2023 |
| 24702#-ZZ-3 | DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES | | | 4 | 2Z | 7,228,609 | 99.7900 | 7,213,429 | 7,228,609 | 7,228,609 | | | | | 3.442 | 3.236 | MON | 6,220 | 9,458 | 09/03/2019 | 08/22/2022 |
| 39303N-AB-7 | GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 | 0 | | | 3FE | 2,183,991 | 93.2080 | 2,075,367 | 2,226,590 | 2,208,024 | | 8,251 | | | 7.409 | 7.943 | MJSD | 916 | 179,579 | 10/13/2016 | 11/13/2021 |
| 41151P-AM-7 | HARBOR FREIGHT HARBOR FREIGHT TOOLS | | | | 3FE | 3,617,132 | 99.7750 | 3,608,993 | 3,617,132 | 3,617,132 | | | | | 4.403 | 4.403 | FMAN | 20,348 | 160,630 | 01/24/2018 | 08/16/2023 |
| 55282G-AA-5 | ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 | | | 4 | 2FE | 31,920,000 | 103.1210 | 32,916,223 | 31,920,000 | 31,920,000 | | | | | 6.448 | 6.499 | JAJO | 348,751 | 240,124 | 06/12/2019 | 07/30/2049 |
| 56847P-AA-1 | Mariner Finance Issuance Trust SERIES 2019PVT CLASS A | | | 4 | 1Z | 34,083,249 | 99.9570 | 34,083,236 | 34,098,000 | 34,083,238 | | (11) | | | 3.530 | 3.561 | MON | 36,778 | 68,196 | 12/18/2019 | 12/20/2034 |
| 56847P-AC-7 | Mariner Finance Issuance Trust SERIES 2019PVT CLASS B | | | 4 | 1Z | 3,246,092 | 99.9720 | 3,246,091 | 3,247,000 | 3,246,090 | | (2) | | | 4.060 | 4.097 | MON | 4,760 | 85,128 | 12/18/2019 | 12/20/2034 |
| 56847P-AE-3 | Mariner Finance Issuance Trust SERIES 2019PVT CLASS C | | | 4 | 2Z | 1,971,431 | 99.9710 | 1,971,430 | 1,972,000 | 1,971,429 | | (3) | | | 4.810 | 4.862 | MON | 3,425 | 3,944 | 12/18/2019 | 12/20/2034 |
| 68269A-AA-8 | OneMain Financial Issuance Tru SERIES 2019AA CLASS A | 0 | | 4 | 1PL | 21,893,579 | 100.9800 | 22,215,600 | 22,000,000 | 21,939,208 | | 45,629 | | | 3.390 | 4.056 | MON | 35,218 | 275,532 | 08/01/2019 | 08/14/2036 |
| 68269A-AA-8 | OneMain Financial Issuance Tru SERIES 2019AA CLASS A | | | 4 | 1PL | 20,190,856 | 100.9800 | 20,487,832 | 20,289,000 | 20,232,936 | | 42,080 | | | 3.390 | 4.056 | MON | 32,479 | 254,103 | 08/01/2019 | 08/14/2036 |
| 68269A-AB-6 | OneMain Financial Issuance Tru SERIES 2019AA CLASS B | | | 4 | 1PL | 2,840,399 | 102.2800 | 2,919,071 | 2,854,000 | 2,842,969 | | 2,570 | | | 3.920 | 4.240 | MON | 5,283 | 41,332 | 08/01/2019 | 08/14/2036 |
| 68269A-AB-6 | OneMain Financial Issuance Tru SERIES 2019AA CLASS B | 0 | | 4 | 1PL | 3,980,938 | 102.2800 | 4,091,200 | 4,000,000 | 3,984,540 | | 3,602 | | | 3.920 | 4.240 | MON | 7,404 | 57,929 | 08/01/2019 | 08/14/2036 |
| 68269A-AC-4 | OneMain Financial Issuance Tru SERIES 2019AA CLASS C | | | 4 | 1PL | 1,818,672 | 102.3000 | 1,869,021 | 1,827,000 | 1,819,905 | | 1,233 | | | 4.670 | 4.939 | MON | 4,029 | 31,521 | 08/01/2019 | 08/14/2036 |
| 68269A-AC-4 | OneMain Financial Issuance Tru SERIES 2019AA CLASS C | 0 | | 4 | 1PL | 3,981,767 | 102.3000 | 4,092,000 | 4,000,000 | 3,984,467 | | 2,700 | | | 4.670 | 4.939 | MON | 8,821 | 69,012 | 08/01/2019 | 08/14/2036 |
| 68269A-AD-2 | OneMain Financial Issuance Tru SERIES 2019AA CLASS D | | | 4 | 2PL | 19,538,412 | 102.1900 | 20,059,897 | 19,630,000 | 19,540,056 | | 1,644 | | | 6.290 | 6.427 | MON | 58,307 | 456,163 | 08/01/2019 | 08/14/2036 |
| 72749D-AC-0 | PLANTRONICS PLANTRONICS 2018 TERM LOAN B | | | | 3FE | 116,119 | 98.1000 | 113,913 | 116,119 | 116,119 | | | | | 4.556 | 4.556 | JAJO | 1,337 | 4,886 | 07/09/2018 | 07/02/2025 |
| 74166Y-AA-8 | Primrose Schools SERIES 20191A CLASS A2 | | | 4 | 2FE | 16,000,000 | 101.1310 | 16,180,960 | 16,000,000 | 16,000,000 | | | | | 4.475 | 4.500 | JAJO | 121,322 | 137,233 | 08/21/2019 | 07/30/2049 |
| 78466D-BD-5 | SS & C TECHNOLOGIES SS&C TECHNOLOGIES | | | | 3FE | 564,350 | 100.8170 | 568,961 | 564,350 | 564,350 | | | | | 4.503 | 4.503 | JAJO | 5,436 | 13,119 | 04/19/2018 | 04/16/2025 |
| 78466D-BE-3 | SS & C TECHNOLOGIES SS&C TECHNOLOGIES | | | | 3FE | 367,367 | 100.8170 | 370,368 | 367,367 | 367,367 | | | | | 4.503 | 4.503 | JAJO | 3,538 | | 04/19/2018 | 04/16/2025 |
| 817743-AA-5 | SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 | | | 4 | 2FE | 26,000,000 | 100.2890 | 26,075,140 | 26,000,000 | 26,000,000 | | | | | 3.882 | 3.723 | JAJO | 252,330 | | 10/01/2019 | 10/25/2049 |
| 829229-AQ-6 | SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2 | | | | 3FE | 1,915,689 | 100.0000 | 1,915,689 | 1,915,689 | 1,915,689 | | | | | 4.152 | 4.152 | JAJO | 13,699 | 66,311 | 01/06/2017 | 01/31/2024 |
| 83218#-XX-3 | SOFI FUNDING PL XII LLC CLASS A TRANCHE | | | 4 | 1Z | 79,982 | 100.0000 | 79,982 | 79,982 | 79,982 | | | | | 4.049 | 3.884 | MON | 9 | 182,738 | 10/28/2019 | 10/18/2021 |
| 83218#-YY-0 | SOFI FUNDING PL XII LLC CLASS B TRANCHE | | | 4 | 2Z | 18,559 | 100.0000 | 18,559 | 18,559 | 18,559 | | | | | 4.895 | 4.945 | MON | 35 | 46,648 | 10/28/2019 | 10/18/2021 |
| 87247E-AQ-2 | TI GROUP AUTOMOTIVE | | | | 4FE | 1,561,017 | 100.5210 | 1,574,088 | 1,565,930 | 1,563,948 | | 748 | | | 5.281 | 5.335 | MJSD | 230 | 69,980 | 12/23/2015 | 06/30/2022 |
| 87305V-AH-3 | TTM TECHNOLOGIES TTM TECHNOLOGIES INC | | | | 3FE | 497,168 | 100.6250 | 500,275 | 497,168 | 497,168 | | | | | 4.445 | 4.445 | MJSD | 246 | 22,137 | 05/01/2018 | 09/28/2024 |
| 98919M-AP-0 | ZAYO GROUP ZAYO GROUP 2017 TL B2 | | | | 3FE | 4,818,312 | 100.4550 | 4,840,236 | 4,818,312 | 4,818,312 | | | | | 4.203 | 4.203 | JAJO | 41,630 | 239,675 | 07/25/2017 | 01/19/2024 |
| BAN0DS-6G-5 | ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC | 0 | | | 2Z | 13,578,948 | 101.5000 | 13,782,632 | 13,578,948 | 13,578,948 | | | | | 5.250 | 5.250 | JAJO | 150,500 | 695,578 | 09/08/2016 | 07/15/2034 |
| BAN0MM-GH-5 | SPRING RENEWABLES HOLDCO LLC SPRING RENEWABLES | 0 | | | 2Z | 9,982,000 | 99.5000 | 9,950,000 | 10,000,000 | 9,983,258 | | 774 | | | 4.900 | 4.945 | JAJO | 84,389 | 470,000 | 05/09/2018 | 03/31/2035 |
| BL3153-34-5 | PRIME SECURITY SERVICES BOR LOAN | | | | 3FE | 3,453,906 | 100.4320 | 3,468,810 | 3,453,906 | 3,453,906 | | | | | 5.035 | 5.035 | MON | 4,348 | 35,597 | 10/18/2019 | 09/23/2026 |
| C5184A-AK-7 | LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B | | A | | 3FE | 147,127 | 100.0010 | 147,128 | 147,127 | 147,127 | | | | | 4.211 | 4.211 | MJSD | 138 | 5,105 | 04/04/2018 | 03/24/2025 |
| C7052B-AF-1 | GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L | | A | | 4FE | 1,970,546 | 100.3300 | 1,977,048 | 1,970,546 | 1,970,546 | | | | | 4.656 | 4.656 | FMAN | 8,155 | 96,246 | 12/18/2018 | 05/31/2025 |
| C9413P-AZ-6 | VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L | | A | | 3FE | 2,868,188 | 100.6980 | 2,902,722 | 2,882,602 | 2,871,042 | | 1,827 | | | 4.736 | 4.819 | FMAN | 12,537 | 159,392 | 06/13/2018 | 05/28/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| L2968E-AB-8 | ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B | | D | | 4FE | 3,929,471 | 96.0160 | 3,772,901 | 3,929,471 | 3,929,471 | | | | | 5.990 | 5.990 | MON | 13,076 | 196,962 | 05/02/2017 | 04/12/2024 |
| N0805E-AL-5 | AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN | | D | | 3Z | 1,386,210 | 101.0500 | 1,400,765 | 1,386,210 | 1,386,210 | | | | | 4.409 | 4.409 | MJSD | 170 | 15,426 | 05/17/2018 | 09/30/2023 |
| 6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 375,542,249 | XXX | 378,173,761 | 376,990,718 | 375,752,940 | | 160,566 | | | XXX | XXX | XXX | 1,947,064 | 8,940,256 | XXX | XXX |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 375,542,249 | XXX | 378,173,761 | 376,990,718 | 375,752,940 | | 160,566 | | | XXX | XXX | XXX | 1,947,064 | 8,940,256 | XXX | XXX |
| 7699999. Total - Issuer Obligations | | | | | | 34,976,257,778 | XXX | 37,980,267,023 | 34,666,971,513 | 34,891,802,123 | (362,500) | (14,481,732) | 19,416,462 | | XXX | XXX | XXX | 378,096,648 | 1,433,215,386 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 1,869,364,664 | XXX | 2,032,761,336 | 2,081,545,969 | 1,872,809,930 | 26,717 | (7,483,237) | 1,087,532 | | XXX | XXX | XXX | 6,684,906 | 74,013,290 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 5,683,971,828 | XXX | 5,800,816,440 | 5,640,176,018 | 5,598,234,950 | | (13,884,639) | 487,612 | | XXX | XXX | XXX | 20,101,103 | 235,737,983 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 6,588,882,420 | XXX | 6,529,524,497 | 6,593,969,791 | 6,597,480,974 | | 1,149,636 | | | XXX | XXX | XXX | 59,361,938 | 328,664,101 | XXX | XXX |
| 8099999. Total - SVO Identified Funds | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 8199999. Total - Affiliated Bank Loans | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 375,542,249 | XXX | 378,173,761 | 376,990,718 | 375,752,940 | | 160,566 | | | XXX | XXX | XXX | 1,947,064 | 8,940,256 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 49,494,018,939 | XXX | 52,721,543,057 | 49,359,654,009 | 49,336,080,917 | (335,783) | (34,539,406) | 20,991,606 | | XXX | XXX | XXX | 466,191,659 | 2,080,571,016 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation and Admini-strative Symbol | Date Acquired |
| G2950*-12-5 | AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1 | 0 | | 27,694,969.000 | 1.00 | 0.154 | 4,265,025 | 0.154 | 4,265,025 | 4,265,025 | | | | | (4,421,135) | | (4,421,135) | | 5Z | 12/30/2019 |
| 12542R-30-8 | CHS INC | 0 | | 110,000.000 | 1.00 | 0.005 | 2,750,000 | 27.275 | 3,000,250 | 2,750,000 | | 216,563 | | | | | | | 3 | 09/19/2013 |
| 52520E-20-0 | LEHMAN CAP TR V | | | 80,000.000 | 25.00 | | 400 | 0.050 | 3,992 | 400 | | | | | | | | | 6 | 04/01/2004 |
| 86311Q-20-4 | STRUCT REP ASSET-BKD TST STRATS-US-04-6 | | | 378,000.000 | 1.00 | | 340,238 | 1.005 | 379,985 | 340,238 | | 24,098 | | | | | | | 3FE | 03/30/2018 |
| 000000-00-0 | WATFORD HOLDINGS LTD | 0 | D | 236,641.000 | 1.00 | | 5,797,705 | 26.000 | 6,152,666 | 5,797,705 | | 516,523 | | | | | | | 1Z | 03/31/2014 |
| 75968N-30-9 | RENAISSANCE RE HLDG LTD RENAISSNCE RE HOLDINGS LTD | 0 | D | 120,000.000 | 25.00 | | 3,000,000 | 27.105 | 3,252,600 | 3,000,000 | | 172,500 | | | | | | | 2FE | 06/11/2018 |
| 610335-20-0 | MONROE CAPITAL CORP PREFERRED | 0 | | 100,000.000 | 24,000,000.00 | | 2,475,000 | 25.755 | 2,575,500 | 2,475,000 | | 117,813 | | | | | | | 1Z | 03/20/2019 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 18,628,368 | XXX | 19,630,018 | 18,628,368 | | 1,047,497 | | | (4,421,135) | | (4,421,135) | | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 18,628,368 | XXX | 19,630,018 | 18,628,368 | | 1,047,497 | | | (4,421,135) | | (4,421,135) | | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation |
| 02567@-10-9 | AMERICAN EQUITY INV LIFE INS COMPANY OF NEW YORK | | | 2,000,000.000 | 40,261,570 | 20.131 | 40,261,570 | 30,000,000 | | | | 2,823,757 | | 2,823,757 | | 04/02/2001 | |
| 26968*-10-5 | EAGLE LIFE INSURANCE COMPANY | | | 2,500,000.000 | 207,994,857 | 83.198 | 207,994,857 | 181,192,010 | | | | 15,345,140 | | 15,345,140 | | 10/17/2019 | |
| 9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other | | | | | 248,256,427 | XXX | 248,256,427 | 211,192,010 | | | | 18,168,897 | | 18,168,897 | | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 248,256,427 | XXX | 248,256,427 | 211,192,010 | | | | 18,168,897 | | 18,168,897 | | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 266,884,795 | XXX | 267,886,445 | 229,820,378 | | 1,047,497 | | 18,168,897 | | 13,747,762 | | XXX | XXX |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 912828-Y8-7 | US TREASURY N/B NOTES 1.750% 07/31/24 | | 11/19/2019 | DIRECT | | 5,016,731 | 5,000,000 | 25,798 |
| 912828-YD-6 | US TREASURY N/B NOTES 1.375% 08/31/26 | | 11/13/2019 | DIRECT | | 4,899,858 | 5,000,000 | 12,937 |
| 912828-YF-1 | US TREASURY N/B NOTES 1.500% 09/15/22 | | 11/15/2019 | DIRECT | | 4,981,781 | 5,000,000 | 12,157 |
| 912828-YG-9 | US TREASURY N/B NOTES 1.625% 09/30/26 | | 11/20/2019 | DIRECT | | 4,958,345 | 5,000,000 | 10,545 |
| 912828-YH-7 | US TREASURY N/B NOTES 1.500% 09/30/24 | | 11/14/2019 | DIRECT | | 4,965,336 | 5,000,000 | 8,504 |
| 912828-YJ-3 | US TREASURY N/B NOTES 1.500% 09/30/21 | | 12/31/2019 | PIPER JAFFRAY | | 124,833,983 | 125,000,000 | 471,311 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 149,656,034 | 150,000,000 | 541,252 |
| 71647N-AQ-2 | PETROBRAS GLOBAL FINANCE BASIC 8.750% 05/23/26 | D | 06/10/2019 | DEFAULT ATHENE BROKER | | 6,106,500 | 5,000,000 | 23,090 |
| 71647N-AY-5 | PETROBRAS GLOBAL FINANCE BASIC 5.999% 01/27/28 | D | 06/10/2019 | DEFAULT ATHENE BROKER | | 6,252,000 | 6,000,000 | 134,978 |
| 80413T-AK-5 | SAUDI INTERNATIONAL BOND GOVT NATIONAL 4.375% 04/16/29 | D | 04/08/2019 | DEFAULT ATHENE BROKER | | 3,038,360 | 3,000,000 | 10,208 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 15,396,860 | 14,000,000 | 168,276 |
| 373385-FM-0 | GEORGIA ST GENERAL OBLIGATION 3.100% 07/01/39 | | 06/20/2019 | WELLS FARGO | | 10,000,000 | 10,000,000 | |
| 60416S-W2-2 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34 | | 08/21/2019 | RBC CAPITAL MARKETS | | 2,200,000 | 2,200,000 | |
| 60416S-W3-0 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40 | | 08/21/2019 | RBC CAPITAL MARKETS | | 2,750,000 | 2,750,000 | |
| 64990G-UE-0 | NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION 3.439% 07/01/42 | | 09/20/2019 | RBC CAPITAL MARKETS | | 6,000,000 | 6,000,000 | |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 20,950,000 | 20,950,000 | |
| 052397-RP-3 | AUSTIN TX GENERAL OBLIGATION 2.926% 09/01/39 | | 09/11/2019 | RAMIREZ & CO | | 7,185,000 | 7,185,000 | |
| 052397-SF-4 | AUSTIN TX GENERAL OBLIGATION 2.926% 09/01/39 | | 09/11/2019 | RAMIREZ & CO | | 3,000,000 | 3,000,000 | |
| 055033-RR-7 | AZUSA CA UNIF SCH DIST SCHOOL DISTRICT 2.901% 08/01/41 | | 08/28/2019 | RBC CAPITAL MARKETS | | 5,600,000 | 5,600,000 | |
| 138735-XL-4 | CANUTILLO TX INDEP SCH DIST SCHOOL DISTRICT 2.964% 02/15/36 | | 09/11/2019 | RBC CAPITAL MARKETS | | 2,000,000 | 2,000,000 | |
| 180848-N2-5 | CLARK CNTY NV GENERAL OBLIGATION 3.150% 07/01/41 | | 10/02/2019 | RAYMOND JAMES & ASSOCIATES | | 10,685,000 | 10,685,000 | |
| 223093-VV-4 | COVINA-VLY CA UNIF SCH DIST SCHOOL DISTRICT 3.071% 08/01/39 | | 08/14/2019 | RBC CAPITAL MARKETS | | 2,250,000 | 2,250,000 | |
| 365298-Z8-4 | GARDEN GROVE CA UNIF SCH DIST SCHOOL DISTRICT 3.237% 08/01/40 | | 09/25/2019 | RAYMOND JAMES & ASSOCIATES | | 17,000,000 | 17,000,000 | |
| 376087-GL-0 | GILROY CA UNIF SCH DIST SCHOOL DISTRICT 3.214% 08/01/39 | | 10/09/2019 | RAYMOND JAMES & ASSOCIATES | | 10,000,000 | 10,000,000 | |
| 514264-EX-4 | LANCASTER OH CITY SCH DIST SCHOOL DISTRICT 3.322% 10/01/41 | | 11/20/2019 | RAYMOND JAMES & ASSOCIATES | | 7,035,400 | 6,990,000 | 355 |
| 586840-NM-8 | MENLO PARK CA CITY SCH DIST SCHOOL DISTRICT 2.969% 07/01/38 | | 09/11/2019 | STIFEL NICOLAUS | | 3,000,000 | 3,000,000 | |
| 655867-B8-1 | NORFOLK VA GENERAL OBLIGATION 2.820% 10/01/39 | | 09/10/2019 | PIPER JAFFRAY | | 12,129,616 | 12,290,000 | |
| 724581-UX-9 | PITTSBURG CA UNIF SCH DIST SCHOOL DISTRICT 3.528% 08/01/42 | | 11/27/2019 | RAYMOND JAMES & ASSOCIATES | | 12,680,000 | 12,680,000 | |
| 742327-FL-8 | PRINCETON OH CITY SCH DIST SCHOOL DISTRICT 3.315% 12/01/39 | | 12/02/2019 | RBC CAPITAL MARKETS | | 12,800,096 | 12,790,000 | |
| 797272-RG-8 | SAN DIEGO CA CMNTY CLG DIST GENERAL OBLIGATION 3.316% 08/01/41 | | 09/18/2019 | RBC CAPITAL MARKETS | | 20,000,000 | 20,000,000 | |
| 867578-VA-1 | SUNNYVALE CA SCH DIST SCHOOL DISTRICT 2.947% 09/01/39 | | 09/06/2019 | STIFEL NICOLAUS | | 7,570,000 | 7,570,000 | |
| 891381-5N-1 | TORRANCE CA UNIF SCH DIST SCHOOL DISTRICT 3.344% 08/01/39 | | 10/16/2019 | RAYMOND JAMES & ASSOCIATES | | 7,500,000 | 7,500,000 | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 140,435,112 | 140,540,000 | 355 |
| 052414-TJ-8 | AUSTIN TX ELEC UTILITY SYS REV UTILITIES 3.336% 11/15/39 | | 07/31/2019 | GOLDMAN SACHS & CO. | | 5,000,000 | 5,000,000 | |
| 084509-XE-3 | BERKS CNTY PA GENERAL OBLIGATION 2.965% 11/15/37 | | 08/07/2019 | RBC CAPITAL MARKETS | | 3,025,000 | 3,025,000 | |
| 091096-NQ-6 | BIRMINGHAM AL WTRWKS BRD WTR R WATER 3.463% 01/01/39 | | 11/06/2019 | PIPER JAFFRAY | | 20,000,000 | 20,000,000 | |
| 101427-CR-1 | BOULDER CO COPS GENERAL 2.900% 11/01/39 | | 09/11/2019 | RAYMOND JAMES & ASSOCIATES | | 6,010,000 | 6,010,000 | |
| 13077D-HW-5 | CALIFORNIA ST UNIV REVENUE HIGHER EDUCATION 3.470% 11/01/39 | | 07/16/2019 | PIPER JAFFRAY | | 3,087,265 | 3,060,000 | |
| 196479-6V-6 | COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37 | | 06/20/2019 | RBC CAPITAL MARKETS | | 600,000 | 600,000 | |
| 198504-B5-0 | COLUMBIA SC WTRWKS & SWR SYS WATER 3.156% 02/01/39 | | 11/21/2019 | RAYMOND JAMES & ASSOCIATES | | 3,960,000 | 3,960,000 | |
| 198504-B6-8 | COLUMBIA SC WTRWKS & SWR SYS WATER 3.256% 02/01/43 | | 11/21/2019 | RAYMOND JAMES & ASSOCIATES | | 3,000,000 | 3,000,000 | |
| 29634E-ER-9 | ESCONDIDO CA JT PWRS FING AUTH GENERAL 3.510% 09/01/41 | | 11/14/2019 | STIFEL NICOLAUS | | 6,670,000 | 6,670,000 | |
| 3133EK-N7-7 | FEDERAL FARM CREDIT BANK AGENCY DEBENTURES 2.800% 09/18/34 | | 09/05/2019 | Various | | 120,000,000 | 120,000,000 | |
| 3136A7-6E-7 | FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42 | | 12/01/2019 | Interest Capitalization | | 487,407 | 487,407 | |
| 3136A8-6Y-1 | FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42 | | 12/01/2019 | Interest Capitalization | | 102,748 | 102,748 | |
| 3136A8-F9-6 | FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42 | | 12/01/2019 | Interest Capitalization | | 210,696 | 210,696 | |
| 3136A9-KU-1 | FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42 | | 12/01/2019 | Interest Capitalization | | 205,805 | 205,805 | |
| 3137A7-FL-9 | FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31 | | 03/01/2019 | Interest Capitalization | | 492,950 | 492,950 | |
| 3137AS-Z7-2 | FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42 | | 12/01/2019 | Interest Capitalization | | 44,379 | 44,379 | |
| 3137AU-3Z-0 | FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32 | | 12/01/2019 | Interest Capitalization | | 197,142 | 197,142 | |
| 31397Q-YH-5 | FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31 | | 12/01/2019 | Interest Capitalization | | 973,041 | 973,041 | |
| 31398S-6F-5 | FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41 | | 12/01/2019 | Interest Capitalization | | 315,374 | 315,374 | |
| 31398S-6M-0 | FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41 | | 12/01/2019 | Interest Capitalization | | 315,374 | 315,374 | |
| 409327-LQ-4 | HAMPTON ROADS VA SANTN DIST WS WATER 2.782% 02/01/39 | | 08/30/2019 | CITIGROUP GLOBAL MARKETS | | 15,000,000 | 15,000,000 | |
| 44244C-YA-9 | HOUSTON TX UTILITY SYS REVENUE WATER 2.984% 11/15/42 | | 09/11/2019 | Various | | 19,379,491 | 19,535,000 | |
| 451443-G5-8 | IDAHO ST BLDG AUTH BLDG REVENU GENERAL 3.202% 09/01/37 | | 11/21/2019 | WELLS FARGO | | 1,500,000 | 1,500,000 | |
| 57582R-YN-0 | MASSACHUSETTS ST GENERAL OBLIGATION 2.663% 09/01/39 | | 08/27/2019 | BANK OF AMERICA | | 25,000,000 | 25,000,000 | |
| 59333P-3W-6 | MIAMI-DADE CNTY FL AVIATION RE AIRPORT 4.280% 10/01/41 | | 06/14/2019 | WELLS FARGO | | 6,898,710 | 6,500,000 | 59,504 |
| 597495-BV-1 | MIDLAND CNTY TX FRESH WTR SPLY WATER 3.310% 09/15/40 | | 11/25/2019 | WELLS FARGO | | 8,018,090 | 8,000,000 | |
| 61212L-RA-9 | MONTANA ST BRD OF RGTS HGR EDU HIGHER EDUCATION 3.075% 11/15/39 | | 09/17/2019 | Various | | 8,456,450 | 8,500,000 | |
| 64465P-8G-6 | NEW HAMPSHIRE ST MUNI BOND BAN BOND BANK 3.285% 02/15/41 | | 11/22/2019 | RAYMOND JAMES & ASSOCIATES | | 3,000,000 | 3,000,000 | |
| 647377-AQ-3 | NEW MEXICO ST HOSP EQUIPMENT L NURSING HOME 3.850% 07/01/26 | | 07/12/2019 | PIPER JAFFRAY | | 2,686,807 | 2,695,000 | |
| 709235-H9-9 | PENNSYLVANIA ST UNIV HIGHER EDUCATION 3.250% 09/01/39 | | 06/13/2019 | CITIGROUP GLOBAL MARKETS | | 20,595,935 | 20,455,000 | |
| 73474T-AP-5 | PORT OF MORROW OR TRANSMISSION TXBL-BONNEVILLE COOPERATION PR 2.987% 09/01/36 | | 06/25/2019 | PIPER JAFFRAY | | 19,729,800 | 20,000,000 | 192,496 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 759136-US-1 | REGL TRANSPRTN DIST CO SALES T GENERAL 3.258% 11/01/38 | | 11/18/2019 | RBC CAPITAL MARKETS | | 3,000,000 | 3,000,000 | |
| 767027-DU-6 | RIO CA ELEM SCH DIST CMNTY FAC EDUCATION 3.500% 09/01/39 | | 09/18/2019 | RAYMOND JAMES & ASSOCIATES | | 4,791,750 | 5,000,000 | |
| 792897-NH-9 | SAINT PAUL MN INDEP SCH DIST # EDUCATION 3.383% 02/01/39 | | 06/28/2019 | RBC CAPITAL MARKETS | | 7,400,000 | 7,400,000 | |
| 799017-VU-9 | SAN MATEO CA UNION HIGH SCH DI SCHOOL DISTRICT 3.282% 09/01/41 | | 07/17/2019 | STIFEL NICOLAUS | | 2,500,000 | 2,500,000 | |
| 914072-4K-6 | UNIV OF ARKANSAS AR UNIV REVEN HIGHER EDUCATION 3.450% 03/01/42 | | 10/21/2019 | WELLS FARGO | | 9,416,957 | 9,380,000 | |
| 914119-V7-4 | UNIV OF CINCINNATI OH RECPTS HIGHER EDUCATION 3.254% 06/01/39 | | 11/25/2019 | WELLS FARGO | | 13,325,866 | 13,300,000 | |
| 91417K-3G-4 | UNIV OF COLORADO CO ENTERPRISE HIGHER EDUCATION 3.167% 06/01/43 | | 07/10/2019 | RBC CAPITAL MARKETS | | 4,500,000 | 4,500,000 | |
| 917567-EX-3 | UTAH ST TRANSIT AUTH SALES TAX GENERAL 3.443% 12/15/42 | | 11/07/2019 | WELLS FARGO | | 6,000,000 | 6,000,000 | |
| 92812V-XT-8 | VIRGINIA ST HSG DEV AUTH MULTIFAMILY HSG 3.050% 10/01/40 | | 09/25/2019 | WELLS FARGO | | 6,940,080 | 7,015,000 | |
| 92818M-C6-5 | VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30 | | 06/10/2019 | Tax Free Exchange | | 835,000 | 835,000 | 5,147 |
| 92818N-HB-7 | VIRGINIA ST RESOURCES AUTH INF FACILITIES 3.125% 11/01/39 | | 10/30/2019 | CITIGROUP GLOBAL MARKETS | | 4,750,840 | 4,825,000 | |
| 92818N-HE-1 | VIRGINIA ST RESOURCES AUTH INF FACILITIES 3.250% 11/01/42 | | 10/30/2019 | CITIGROUP GLOBAL MARKETS | | 6,658,799 | 6,745,000 | |
| 92818N-HZ-4 | VIRGINIA ST RESOURCES AUTH INF MUNICIPALS 3.320% 11/01/42 | | 10/30/2019 | RAYMOND JAMES & ASSOCIATES | | 3,650,000 | 3,650,000 | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 378,731,756 | 379,004,916 | 257,147 |
| BANOVU-VQ-0 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A 5.347% 01/01/25 | | 12/18/2019 | DEFAULT ATHENE BROKER | | 2,375,190 | 2,394,830 | |
| BANOVU-VR-8 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B 5.697% 01/01/25 | | 12/18/2019 | DEFAULT ATHENE BROKER | | 459,684 | 463,485 | |
| BANOVU-VS-6 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C 6.447% 01/01/25 | | 12/18/2019 | DEFAULT ATHENE BROKER | | 229,357 | 231,257 | |
| BANOUF-WU-4 | BOP 300 MADISON HOLDINGS LLC BOP 300MADISON AVE HOLDINGS LL 5.000% 07/01/29 | | 06/27/2019 | DEFAULT ATHENE BROKER | | 4,984,306 | 5,000,000 | |
| BANOVX-YU-2 | PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49 | | 12/11/2019 | DEFAULT ATHENE BROKER | | 105,171,195 | 105,171,195 | |
| BANOVX-YV-0 | PK AIR FINANCE 2019 PK AIR FINANCE 2019 C-F 4.434% 12/31/49 | | 12/11/2019 | DEFAULT ATHENE BROKER | | 14,152,142 | 14,152,142 | |
| BANOVX-DE-1 | PK AIR FINANCE 2019 PK AIR FINANCE 2019 DB-F 6.434% 12/31/49 | | 12/11/2019 | DEFAULT ATHENE BROKER | | 9,233,530 | 9,233,530 | |
| 00195#-AA-9 | AMAZON COM INC AMAZONCOM INC 3.57 10/31/40 3.570% 10/31/40 | | 12/16/2019 | SUNTRUST CAPITAL | | 21,169,610 | 21,169,610 | |
| 00206R-HS-4 | AT&T INC T 3.6 07/15/25 3.600% 07/15/25 | | 06/05/2019 | Tax Free Exchange | | 4,992,380 | 5,000,000 | 70,000 |
| 00256D-AB-8 | AASET 2019-1 Trust SERIES 20191 CLASS B 4.948% 05/15/39 | | 06/12/2019 | DEFAULT ATHENE BROKER | | 1,420,468 | 1,420,500 | |
| 00287Y-BW-8 | ABBVIE INC ABBV 3.2 11/21/29 3.200% 11/21/29 | | 11/12/2019 | BANK OF AMERICA | | 23,994,000 | 24,000,000 | |
| 00507V-AN-9 | ACTIVISION BLIZZARD ATVI 4 1/2 06/15/47 4.500% 06/15/47 | | 05/30/2019 | BANK OF AMERICA | | 4,026,440 | 4,000,000 | 84,000 |
| 00846U-AL-5 | AGILENT TECHNOLOGIES INC A 2 3/4 09/15/29 2.750% 09/15/29 | | 09/17/2019 | Various | | 32,487,600 | 33,000,000 | 4,125 |
| 00912X-AV-6 | AIR LEASE CORP AL 3 5/8 04/01/27 3.625% 04/01/27 | | 05/22/2019 | STIFEL NICOLAUS | | 10,625,890 | 11,000,000 | 58,705 |
| 00914A-AE-2 | AIR LEASE CORP AL 3 1/4 10/01/29 3.250% 10/01/29 | | 09/09/2019 | JP MORGAN SECURITIES | | 9,888,300 | 10,000,000 | |
| 01185*-AA-3 | ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33 | | 09/30/2019 | Interest Capitalization | | 597,385 | 597,385 | |
| 01185*-AB-1 | ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33 | | 08/23/2019 | PARETO SECURITIES | | 2,862,644 | 2,862,644 | |
| 01400E-AB-9 | ALCON FINANCE CORP ALCSW 3 09/23/29 3.000% 09/23/29 | | 09/16/2019 | BANK OF AMERICA | | 39,852,800 | 40,000,000 | |
| 015271-AR-0 | ALEXANDRIA REAL ESTATE E ARE 3 3/8 08/15/31 3.375% 08/15/31 | | 07/09/2019 | GOLDMAN SACHS & CO. | | 11,983,080 | 12,000,000 | |
| 015271-AT-6 | ALEXANDRIA REAL ESTATE E ARE 2 3/4 12/15/29 2.750% 12/15/29 | | 09/17/2019 | Various | | 7,448,745 | 7,500,000 | 802 |
| 02209S-AN-3 | ALTRIA GROUP INC BASIC 2.850% 08/09/22 | | 10/03/2019 | DEFAULT ATHENE BROKER | | 989,909 | 975,000 | 4,168 |
| 023135-BF-2 | AMAZON.COM INC AMZN 3 7/8 08/22/37 3.875% 08/22/37 | | 07/30/2019 | WELLS FARGO | | 34,105,110 | 31,000,000 | 513,545 |
| 02379#-AA-3 | AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24 | | 06/18/2019 | BANK OF AMERICA | | 1,387,500 | 1,387,500 | |
| 03027W-AK-8 | AMERICAN TOWER TRUST I AMETOW 3.652 03/23/28 3.652% 03/23/28 | | 09/06/2019 | ROBERT W. BAIRD | | 21,790,200 | 20,000,000 | 50,722 |
| 030288-AA-2 | AMERICAN TRANSMISSION SYSTEMS BASIC 5.250% 01/15/22 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 913,501 | 862,500 | 14,716 |
| 03063#-AC-8 | AMERICOLD REALTY TRUST AMERICOLD REALTY TRUST 4.100% 01/08/30 | | 05/07/2019 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 032095-AH-4 | AMPHENOL CORP APH 4.35 06/01/29 4.350% 06/01/29 | | 01/08/2019 | Various | | 55,131,880 | 55,000,000 | 2,054 |
| 032654-AM-7 | ANALOG DEVICES INC BASIC 3.125% 12/05/23 | | 08/19/2019 | DEFAULT ATHENE BROKER | | 2,064,348 | 2,000,000 | 12,847 |
| 032654-AP-0 | ANALOG DEVICES INC ADI 4 1/2 12/05/36 4.500% 12/05/36 | | 10/22/2019 | STIFEL NICOLAUS | | 1,091,690 | 1,000,000 | 17,375 |
| 035240-AR-1 | ANHEUSER-BUSCH INBEV WOR BASIC 4.900% 01/23/31 | | 01/10/2019 | DEFAULT ATHENE BROKER | | 996,410 | 1,000,000 | |
| 036752-AL-7 | ANTHEM INC ANTM 2 7/8 09/15/29 2.875% 09/15/29 | | 09/17/2019 | Various | | 14,901,550 | 15,000,000 | 3,993 |
| 03789X-AE-8 | APPLEBEES/IHOP FUNDING LLC SERIES 20191A CLASS A2II 4.723% 06/07/49 | | 12/06/2019 | DEFAULT ATHENE BROKER | | 33,889,500 | 33,000,000 | 3,280 |
| 039483-BE-1 | ARCHER DANIELS ADM 4.535 03/26/42 4.535% 03/26/42 | | 07/25/2019 | Various | | 4,378,954 | 3,800,000 | 58,879 |
| 04015W-AW-4 | ARES CLO LTD ARES 2016-39A CR 4.703% 04/18/31 | | 03/15/2019 | JP MORGAN SECURITIES | | 8,000,000 | 8,000,000 | |
| 04317@-BL-1 | ARTHUR J GALLAGHER & CO ARTHUR J GALLAGHER CO 5.140% 03/13/31 | | 03/13/2019 | BANK OF AMERICA | | 30,000,000 | 30,000,000 | |
| 04542B-FW-7 | Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1 2.617% 08/25/33 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 164,651 | 166,472 | 220 |
| 05071A-AE-0 | Audax Senior Debt CLO I, LLC SERIES 20191A CLASS A 3.903% 04/22/29 | | 05/30/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 053332-AW-2 | AUTOZONE INC BASIC 3.750% 04/18/29 | | 04/04/2019 | DEFAULT ATHENE BROKER | | 997,270 | 1,000,000 | |
| 05463H-AB-7 | AXIS SPECIALTY FINANCE AXS 3.9 07/15/29 3.900% 07/15/29 | | 06/12/2019 | WELLS FARGO | | 17,885,340 | 18,000,000 | |
| 05492J-AY-8 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C5 CLASS B 3.517% 11/15/52 | | 11/05/2019 | BARCLAYS CAPITAL GROUP | | 4,634,919 | 4,500,000 | 10,991 |
| 05531F-AX-1 | BB&T CORPORATION BASIC 2.750% 04/01/22 | | 10/24/2019 | DEFAULT ATHENE BROKER | | 1,623,694 | 1,600,000 | 2,811 |
| 057224-AZ-0 | BAKER HUGHES INC BHI 5 1/8 09/15/40 5.125% 09/15/40 | | 02/26/2019 | DEFAULT ATHENE BROKER | | 1,024,070 | 1,000,000 | 23,205 |
| 05950M-AF-7 | Banc of America Funding Corpor SERIES 2006G CLASS 2A5 2.325% 07/20/36 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 2,494,474 | 2,528,974 | 3,719 |
| 06051G-GM-5 | BANK OF AMERICA CORP BAC 4.244 04/24/38 4.244% 04/24/38 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 947,276 | 810,000 | 5,634 |
| 06051G-HQ-5 | BANK OF AMERICA CORP BASIC 3.974% 02/07/30 | | 02/04/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 06406R-AJ-6 | BANK OF NY MELLON CORP BASIC 3.450% 08/11/23 | | 01/02/2019 | DEFAULT ATHENE BROKER | | 4,894,027 | 4,875,000 | 64,939 |
| 065402-BH-1 | BANK SERIES 2019BN18 CLASS C 4.360% 05/15/62 | | 05/21/2019 | BANK OF AMERICA | | 4,119,928 | 4,000,000 | 14,533 |
| 06540A-AH-4 | BANK SERIES 2019BN20 CLASS B 3.395% 09/15/61 | | 09/13/2019 | MORGAN STANLEY | | 6,437,499 | 6,250,000 | 14,735 |
| 06540B-BH-1 | BANK SERIES 2019BN21 CLASS B 3.214% 10/15/52 | | 09/27/2019 | BANK OF AMERICA | | 12,359,508 | 12,000,000 | 23,569 |
| 06540W-BF-9 | BANK SERIES 2019BN19 CLASS B 3.647% 08/15/61 | | 07/23/2019 | WELLS FARGO | | 6,694,480 | 6,500,000 | 4,609 |
| 06540X-BL-4 | BANK SERIES 2019BN22 CLASS B 3.412% 11/15/62 | | 10/25/2019 | WELLS FARGO | | 5,664,857 | 5,500,000 | 7,298 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 06540X-BM-2 | BANK SERIES 2019BN22 CLASS C 3.461% 11/15/62 | | 10/25/2019 | WELLS FARGO | | 6,528,438 | 6,500,000 | 8,749 |
| 06541R-BF-9 | BANK SERIES 2019BN23 CLASS B 3.455% 11/15/29 | | 11/21/2019 | MORGAN STANLEY | | 5,149,828 | 5,000,000 | 4,319 |
| 065606-AG-0 | BANK OF THE WEST AUTO TRUST SERIES 20191 CLASS D 3.350% 07/15/26 | | 06/17/2019 | BNP PARIBAS | | 8,499,250 | 8,500,000 | |
| 07325V-AF-1 | Bayview Financial Acquisition SERIES 2007A CLASS 1A5 6.101% 05/28/37 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 398,052 | 393,671 | 734 |
| 07330M-AC-1 | BRANCH BANKING & TRUST TFC 2.636 09/17/29 2.636% 09/17/29 | | 09/09/2019 | RBC CAPITAL MARKETS | | 15,000,000 | 15,000,000 | |
| 07335C-AH-7 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS B 3.322% 08/15/52 | | 08/09/2019 | BARCLAYS CAPITAL GROUP | | 5,149,620 | 5,000,000 | 12,458 |
| 07335C-AK-0 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.749% 08/15/52 | | 08/12/2019 | BARCLAYS CAPITAL GROUP | | 7,989,842 | 64,646,400 | 84,902 |
| 075887-BT-5 | BECTON DICKINSON BASIC 2.894% 06/06/22 | | 12/26/2019 | DEFAULT ATHENE BROKER | | 3,459,844 | 3,400,000 | 22,348 |
| 081437-AM-7 | BEMIS COMPANY INC AMCR 4 1/2 10/15/21 4.500% 10/15/21 | | 06/13/2019 | Tax Free Exchange | | 16,333,393 | 16,245,000 | 117,776 |
| 081437-AP-0 | BEMIS COMPANY INC AMCR 3.1 09/15/26 3.100% 09/15/26 | | 06/13/2019 | Tax Free Exchange | | 11,989,671 | 12,000,000 | 90,933 |
| 08162B-BL-5 | BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS C 3.750% 05/15/52 | | 05/22/2019 | JP MORGAN SECURITIES | | 10,395,995 | 10,500,000 | 17,500 |
| 08162D-AH-1 | BENCHMARK MORTGAGE TRUST SERIES 2019B13 CLASS B 3.335% 08/15/57 | | 09/20/2019 | DEUTSCHE BANK | | 12,359,709 | 12,000,000 | 17,787 |
| 08162F-AH-6 | BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS B 3.570% 08/15/52 | | 07/25/2019 | CITIGROUP GLOBAL MARKETS | | 5,922,494 | 5,750,000 | 3,992 |
| 08162Y-AH-5 | BENCHMARK MORTGAGE TRUST SERIES 2019B14 CLASS B 3.493% 12/15/61 | | 11/05/2019 | JP MORGAN SECURITIES | | 7,415,974 | 7,200,000 | 13,971 |
| 084664-BU-4 | BERKSHIRE HATHAWAY FIN BRK 4.4 05/15/42 4.400% 05/15/42 | | 07/29/2019 | SUNTRUST CAPITAL | | 5,962,556 | 5,200,000 | 47,276 |
| 090572-AP-3 | BIO-RAD LABS BIO 4 7/8 12/15/20 4.875% 12/15/20 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 14,298,305 | 14,000,000 | 249,031 |
| 09256B-AL-1 | BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 2.500% 01/10/30 | | 09/03/2019 | MORGAN STANLEY | | 44,430,300 | 45,000,000 | |
| 097023-CE-3 | BOEING CO BA 3 1/2 03/01/39 3.500% 03/01/39 | | 02/13/2019 | BANK OF AMERICA | | 7,666,400 | 8,000,000 | |
| 10112R-BC-7 | BOSTON PROPERTIES LP BXP 2.9 03/15/30 2.900% 03/15/30 | | 08/19/2019 | Various | | 15,003,540 | 15,000,000 | |
| 101137-AQ-0 | BOSTON SCIENTIFIC CORP BASIC 3.375% 05/15/22 | | 10/09/2019 | DEFAULT ATHENE BROKER | | 1,033,040 | 1,000,000 | 13,688 |
| 10240*-AA-7 | BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38 3.920% 09/30/38 | | 12/16/2019 | SUMITOMO MITSUI | | 30,000,000 | 30,000,000 | |
| 10334#-AG-7 | BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REITS 4.640% 03/12/27 | | 03/13/2019 | KEYBANC CAPITAL MARKETS | | 8,000,000 | 8,000,000 | |
| 110122-BL-1 | BRISTOL-MYERS SQUIBB CO BMY 4 08/15/23 4.000% 08/15/23 | | 11/22/2019 | Tax Free Exchange | | 24,942,596 | 25,000,000 | 269,444 |
| 110122-BQ-0 | BRISTOL-MYERS SQUIBB CO BRISTOL MYERS 3.90 2/20/28 3.900% 02/20/28 | | 11/25/2019 | Tax Free Exchange | | 962,228 | 1,000,000 | 10,292 |
| 110122-CC-0 | BRISTOL-MYERS SQUIBB CO BMY 4 1/8 06/15/39 4.125% 06/15/39 | | 07/09/2019 | STIFEL NICOLAUS | | 3,258,960 | 3,000,000 | 18,906 |
| 11120V-AH-6 | BRIXMOR OPERATING PART BRX 4 1/8 05/15/29 4.125% 05/15/29 | | 05/07/2019 | JP MORGAN SECURITIES | | 3,992,160 | 4,000,000 | |
| 11135F-AA-9 | BROADCOM INC BASIC 3.125% 04/15/21 | | 03/29/2019 | DEFAULT ATHENE BROKER | | 1,997,640 | 2,000,000 | |
| 123262-AN-7 | Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33 | | 08/29/2019 | DEFAULT ATHENE BROKER | | 5,942,581 | 5,863,385 | 9,885 |
| 12326Q-AA-2 | Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34 | | 06/11/2019 | CITIGROUP GLOBAL MARKETS | | 33,823,047 | 33,824,220 | |
| 12528Y-AK-9 | Cantor Commercial Real Estate SERIES 2019CF2 CLASS B 3.267% 11/15/52 | | 09/26/2019 | CANTOR FITZGERALD SECURITIES C | | 5,407,489 | 5,250,000 | 7,623 |
| 125523-AC-4 | CIGNA CORP BASIC 2.876% 07/15/23 | | 08/28/2019 | Tax Free Exchange | | 3,500,000 | 3,500,000 | 13,661 |
| 125523-AH-3 | CIGNA CORP BASIC 4.375% 10/15/28 | | 08/28/2019 | Tax Free Exchange | | 2,996,431 | 3,000,000 | 48,490 |
| 125523-AJ-9 | CIGNA CORP CI 4.8 08/15/38 4.800% 08/15/38 | | 08/28/2019 | Tax Free Exchange | | 5,990,383 | 6,000,000 | 10,400 |
| 125523-AK-6 | CIGNA CORP BASIC 4.900% 12/15/48 | | 08/28/2019 | Tax Free Exchange | | 997,989 | 1,000,000 | 9,936 |
| 125523-AN-0 | CIGNA CORP CI 4 02/15/22 4.000% 02/15/22 | | 10/09/2019 | DEFAULT ATHENE BROKER | | 1,037,460 | 1,000,000 | 6,222 |
| 125523-AN-0 | CIGNA CORP CI 4 02/15/22 4.000% 02/15/22 | | 10/11/2019 | Tax Free Exchange | | 9,307,556 | 9,250,000 | |
| 125523-AW-0 | CIGNA CORP CI 7 7/8 05/15/27 7.875% 05/15/27 | | 10/11/2019 | Tax Free Exchange | | 623,372 | 630,000 | 20,121 |
| 125523-BC-3 | CIGNA CORP CI 6.15 11/15/36 6.150% 11/15/36 | | 10/11/2019 | Tax Free Exchange | | 17,144,389 | 16,130,000 | 402,309 |
| 125523-BN-9 | CIGNA CORP CI 4 3/4 11/15/21 4.750% 11/15/21 | | 10/11/2019 | Tax Free Exchange | | 14,968,100 | 15,000,000 | 288,958 |
| 125523-BQ-2 | CIGNA CORP CI 3.9 02/15/22 3.900% 02/15/22 | | 10/11/2019 | Tax Free Exchange | | 8,458,007 | 8,300,000 | 50,353 |
| 125523-BY-5 | CIGNA CORP CI 4 1/2 02/25/26 4.500% 02/25/26 | | 10/11/2019 | Tax Free Exchange | | 7,970,662 | 8,000,000 | 46,000 |
| 12556M-AB-0 | CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49 | | 08/19/2019 | BANK OF AMERICA | | 24,475,058 | 24,150,535 | 68,091 |
| 12597D-AJ-4 | CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C18 CLASS B 3.594% 12/15/52 | | 11/20/2019 | CREDIT SUISSE SECURITIES | | 6,694,981 | 6,500,000 | 7,138 |
| 12610#-AA-1 | CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT 3.380% 10/30/29 | | 10/30/2019 | DEFAULT ATHENE BROKER | | 5,000,000 | 5,000,000 | |
| 12610#-AB-9 | CBRE US CORE PARTNERS REIT CBRE US CORE PARTNERS REIT 3.480% 10/30/31 | | 10/30/2019 | DEFAULT ATHENE BROKER | | 5,000,000 | 5,000,000 | |
| 12621E-AL-7 | CNO FINANCIAL GROUP INC BASIC 5.250% 05/30/29 | | 05/30/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 126408-HQ-9 | CSX CORP CSX 2.4 02/15/30 2.400% 02/15/30 | | 09/03/2019 | MORGAN STANLEY | | 14,946,600 | 15,000,000 | |
| 12646U-AN-8 | CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43 | | 09/13/2019 | WELLS FARGO | | 4,003,750 | 4,000,000 | 5,333 |
| 12652C-AR-0 | CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47 | | 06/18/2019 | JP MORGAN SECURITIES | | 16,868,027 | 16,500,000 | 30,479 |
| 12655T-BQ-1 | COMM MORTGAGE TRUST SERIES 2019GC44 CLASS B 3.465% 08/15/57 | | 11/19/2019 | DEUTSCHE BANK | | 8,754,940 | 8,500,000 | 8,999 |
| 126673-DQ-2 | COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 4.660% 12/25/34 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 3,411,318 | 3,389,120 | 5,438 |
| 14456#-AF-3 | CARRIX INC CARRIX 4.09 7/31/32 4.090% 07/31/32 | | 11/20/2019 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| 14456#-AG-1 | CARRIX INC CARRIX 4.19 7/31/34 4.190% 07/31/34 | | 11/20/2019 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 14855L-AD-2 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C 6.899% 07/15/42 | | 04/02/2019 | DEFAULT ATHENE BROKER | | 1,438,387 | 1,438,387 | 6,891 |
| 14856E-AA-3 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR 4.750% 03/15/34 | | 03/13/2019 | DEFAULT ATHENE BROKER | | 2,944,412 | 2,957,652 | |
| 14856E-AB-1 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS BR 5.750% 03/15/34 | | 03/13/2019 | DEFAULT ATHENE BROKER | | 2,525,210 | 2,535,150 | |
| 149123-CF-6 | CATERPILLAR INC CAT 3 1/4 09/19/49 3.250% 09/19/49 | | 09/16/2019 | BARCLAYS CAPITAL GROUP | | 32,699,700 | 33,000,000 | |
| 15137T-AA-8 | CENTENE CORP BASIC 5.375% 06/01/26 | | 06/12/2019 | DEFAULT ATHENE BROKER | | 3,921,875 | 3,750,000 | 6,159 |
| 15189T-AX-5 | CENTERPOINT ENERGY CNP 2.95 03/01/30 2.950% 03/01/30 | | 08/12/2019 | BANK OF AMERICA | | 5,976,180 | 6,000,000 | |
| 15502#-AA-5 | CENTRAL PORT LLC CENTRAL PORT LLC 4.360% 11/05/29 | | 11/05/2019 | PARETO SECURITIES | | 15,000,000 | 15,000,000 | |
| 162665-AN-3 | CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E 4.090% 06/15/34 | | 07/01/2019 | DEFAULT ATHENE BROKER | | 2,500,000 | 2,500,000 | |
| 162665-AQ-6 | CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F 4.348% 06/15/34 | | 07/01/2019 | DEFAULT ATHENE BROKER | | 1,487,382 | 1,500,000 | |
| 16412X-A@-4 | CHENIERE CORPUS CHRISTI HOLDIN CORPUS CHRISTI LNG 3.93 12/39 3.930% 12/31/39 | | 10/17/2019 | DIRECT | | 36,000,000 | 36,000,000 | |
| 172967-LV-1 | CITIGROUP INC BASIC 3.142% 01/24/23 | | 10/03/2019 | DEFAULT ATHENE BROKER | | 1,021,121 | 1,000,000 | 6,022 |
| 17307G-VM-7 | CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47 | | 09/12/2019 | DEFAULT ATHENE BROKER | | 2,926,327 | 2,903,764 | 6,715 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 17328C-AG-7 | Citigroup Commercial Mortgage SERIES 2019C7 CLASS B 3.667% 12/15/72 | | 12/12/2019 | CITIGROUP GLOBAL MARKETS | | 7,209,544 | 7,000,000 | 12,835 |
| 17328H-BH-3 | Citigroup Commercial Mortgage SERIES 2019GC43 CLASS B 3.491% 11/10/52 | | 10/29/2019 | CITIGROUP GLOBAL MARKETS | | 8,239,410 | 8,000,000 | 9,309 |
| 18539U-AB-1 | CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25 | | 10/04/2019 | Tax Free Exchange | | 2,644,216 | 2,600,000 | 831 |
| 200340-AT-4 | COMERICA INC CMA 4 02/01/29 4.000% 02/01/29 | | 07/18/2019 | JP MORGAN SECURITIES | | 21,474,200 | 20,000,000 | |
| 202795-JH-4 | COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO 2.550% 06/15/26 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 816,785 | 809,000 | 458 |
| 205887-CD-2 | CONAGRA BRANDS INC CAG 5.3 11/01/38 5.300% 11/01/38 | | 06/14/2019 | STIFEL NICOLAUS | | 10,690,200 | 10,000,000 | 69,194 |
| 20826F-AH-9 | CONOCOPHILLIPS COMPANY BASIC 1.910% 05/15/22 | | 10/03/2019 | DEFAULT ATHENE BROKER | | 2,027,143 | 2,000,000 | 8,325 |
| 21688*-AA-3 | COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49 3.150% 11/06/49 | | 11/06/2019 | US BANK NA | | 10,000,000 | 10,000,000 | |
| 21871@-AD-2 | CORESITE LP CORESITE LP 4.310% 04/17/29 | | 04/17/2019 | DEFAULT ATHENE BROKER | | 5,000,000 | 5,000,000 | |
| 22541L-AE-3 | CREDIT SUISSE FB USA INC BASIC 7.125% 07/15/32 | | 01/15/2019 | DEFAULT ATHENE BROKER | | 1,262,420 | 1,000,000 | 396 |
| 22550L-2A-8 | CREDIT SUISSE NEW YORK BASIC 2.100% 11/12/21 | | 11/04/2019 | DEFAULT ATHENE BROKER | | 2,999,640 | 3,000,000 | |
| 23332U-CM-4 | DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A 2.264% 02/19/45 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 1,974,560 | 2,042,660 | 2,929 |
| 23386#-AV-4 | DAIRY FARMERS OF AMERICA INC DAIRY FARMERS OF AMERICA INC 5.030% 01/03/34 | | 01/03/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | |
| 244199-BG-9 | DEERE & COMPANY DE 2 7/8 09/07/49 2.875% 09/07/49 | | 09/20/2019 | MITSUBISHI | | 31,457,990 | 32,000,000 | 24,438 |
| 254687-DD-5 | DISNEY (WALT) COMPANY DIS 3.7 10/15/25 3.700% 10/15/25 | | 11/27/2019 | Tax Free Exchange | | 3,993,963 | 4,000,000 | 17,267 |
| 254687-DH-6 | DISNEY (WALT) COMPANY DIS 7.43 10/01/26 7.430% 10/01/26 | | 11/27/2019 | Tax Free Exchange | | 2,948,376 | 2,670,000 | 30,859 |
| 254687-DP-8 | DISNEY (WALT) COMPANY DIS 7.3 04/30/28 7.300% 04/30/28 | | 11/27/2019 | Tax Free Exchange | | 10,767,760 | 10,000,000 | 54,750 |
| 254687-DV-5 | DISNEY (WALT) COMPANY DIS 6.55 03/15/33 6.550% 03/15/33 | | 11/27/2019 | Tax Free Exchange | | 9,180,572 | 9,000,000 | 117,900 |
| 254687-EK-8 | DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38 6.750% 01/09/38 | | 11/27/2019 | Tax Free Exchange | | 7,588,023 | 7,000,000 | 181,125 |
| 25470D-BC-2 | DISCOVERY COMMUNICATIONS DISCA 3.9 11/15/24 3.900% 11/15/24 | | 04/03/2019 | Tax Free Exchange | | 26,974,746 | 26,680,000 | 398,866 |
| 25470D-BE-8 | DISCOVERY COMMUNICATIONS DISCA 3.95 06/15/25 3.950% 06/15/25 | | 04/03/2019 | Tax Free Exchange | | 6,991,532 | 7,000,000 | 82,950 |
| 260543-CE-1 | DOW CHEMICAL CO/THE DOW 5 1/4 11/15/41 5.250% 11/15/41 | | 05/23/2019 | SUNTRUST CAPITAL | | 11,639,650 | 11,000,000 | 14,438 |
| 260543-CY-7 | DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28 | | 11/26/2019 | Tax Free Exchange | | 17,983,088 | 18,000,000 | 420,085 |
| 26078J-AE-0 | DOWDUPONT INC DD 5.319 11/15/38 5.319% 11/15/38 | | 06/05/2019 | Various | | 13,447,220 | 12,000,000 | 16,844 |
| 26208L-AE-8 | DRIVEN BRANDS FUNDING LLC SERIES 20192A CLASS A2 3.981% 10/20/49 | | 12/06/2019 | DEFAULT ATHENE BROKER | | 1,006,764 | 1,000,000 | 5,087 |
| 26209W-AG-8 | DRIVE AUTO RECEIVABLES TRUST SERIES 20193 CLASS D 3.180% 10/15/26 | | 06/11/2019 | JP MORGAN SECURITIES | | 18,497,610 | 18,500,000 | |
| 26441Y-BA-4 | DUKE REALTY LP DRE 3 3/8 12/15/27 3.375% 12/15/27 | | 08/13/2019 | JP MORGAN SECURITIES | | 5,208,100 | 5,000,000 | 28,594 |
| 26875P-AN-1 | EOG RESOURCES INC EOG 3.9 04/01/35 3.900% 04/01/35 | | 07/10/2019 | SUNTRUST CAPITAL | | 5,293,100 | 5,000,000 | 54,708 |
| 26875P-AQ-4 | EOG RESOURCES INC EOG RESOURCES INC 5.100% 01/15/36 | | 03/14/2019 | DEFAULT ATHENE BROKER | | 2,220,300 | 2,000,000 | 17,850 |
| 26884A-BG-7 | ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 849,491 | 810,000 | 10,384 |
| 27616#-AF-2 | EASTERLY GOVT PROPERTIES LP EASTERLY GOVERNMENT PROPERTIES 3.980% 09/12/34 | | 09/12/2019 | CITIGROUP GLOBAL MARKETS | | 40,000,000 | 40,000,000 | |
| 286857-D*-5 | ELIZABETHTOWN GAS COMPANY ELIZABETHTOWN GAS CO 12/31 2.940% 12/27/31 | | 12/27/2019 | JP MORGAN SECURITIES | | 5,000,000 | 5,000,000 | |
| 29359U-AB-5 | ENSTAR GROUP LTD ESGR 4.95 06/01/29 4.950% 06/01/29 | | 05/23/2019 | Various | | 13,945,400 | 14,000,000 | |
| 294429-AG-0 | EQUIFAX INC EFX 7 07/01/37 7.000% 07/01/37 | | 02/08/2019 | MORGAN STANLEY | | 1,112,630 | 1,000,000 | 7,972 |
| 29717P-AU-1 | ESSEX PORTFOLIO LP ESS 3 01/15/30 3.000% 01/15/30 | | 07/29/2019 | WELLS FARGO | | 11,853,390 | 12,000,000 | |
| 29977A-C*-4 | EVERCORE INC EVERCORE 4.34 8/1/29 4.340% 08/01/29 | | 08/01/2019 | JP MORGAN SECURITIES | | 9,000,000 | 9,000,000 | |
| 299808-AF-2 | EVEREST REINSURANCE HLDG RE 4.868 06/01/44 4.868% 06/01/44 | | 05/21/2019 | Various | | 17,389,680 | 17,000,000 | 349,009 |
| 30212P-AP-0 | EXPEDIA INC EXPE 3.8 02/15/28 3.800% 02/15/28 | | 08/13/2019 | STIFEL NICOLAUS | | 10,378,130 | 10,000,000 | 13,617 |
| 30212P-AQ-8 | EXPEDIA INC EXPE 3 1/4 02/15/30 3.250% 02/15/30 | | 09/11/2019 | BANK OF AMERICA | | 19,845,000 | 20,000,000 | |
| 30225V-A#-4 | EXTRA SPACE STORAGE LP EXTRA SPACE 3.47 10/9/29 3.470% 10/09/29 | | 10/09/2019 | Various | | 20,000,000 | 20,000,000 | |
| 30231G-AY-8 | EXXON MOBIL CORPORATION XOM 2.995 08/16/39 2.995% 08/16/39 | | 08/13/2019 | BARCLAYS CAPITAL GROUP | | 15,000,000 | 15,000,000 | |
| 30259R-AC-9 | FMC GMSR ISSUER TRUST SERIES 2019GT2 CLASS A 4.230% 09/25/24 | | 09/11/2019 | DEFAULT ATHENE BROKER | | 1,999,591 | 2,000,000 | |
| 30452@-AA-6 | FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44 | | 12/05/2019 | DEFAULT ATHENE BROKER | | 35,893 | 35,893 | |
| 313747-AZ-0 | FEDERAL REALTY INVS TRUST FRT 3.2 06/15/29 3.200% 06/15/29 | | 08/19/2019 | BANK OF AMERICA | | 5,190,650 | 5,000,000 | 32,889 |
| 31745#-AA-9 | FCI FUND FCI FUND FCI_18-1 5.500% 11/15/30 | | 10/22/2019 | DEFAULT ATHENE BROKER | | 7,000,000 | 7,000,000 | |
| 337738-AU-2 | FISERV INC FISV 3 1/2 07/01/29 3.500% 07/01/29 | | 06/10/2019 | JP MORGAN SECURITIES | | 14,974,800 | 15,000,000 | |
| 33845F-AG-1 | FLAGSHIP CREDIT AUTO TRUST SERIES 20194 CLASS D 3.120% 01/15/26 | | 11/13/2019 | DEUTSCHE BANK | | 4,755,985 | 4,757,000 | |
| 33846A-AG-1 | FLAGSHIP CREDIT AUTO TRUST SERIES 20193 CLASS D 2.860% 12/15/25 | | 08/13/2019 | WELLS FARGO | | 6,998,455 | 7,000,000 | |
| 34964C-AE-6 | FORTUNE BRANDS HOME & SE FBHS 3 1/4 09/15/29 3.250% 09/15/29 | | 09/09/2019 | BANK OF AMERICA | | 19,966,000 | 20,000,000 | |
| 35137L-AC-9 | FOX CORP FOXA 4.709 01/25/29 4.709% 01/25/29 | | 01/15/2019 | GOLDMAN SACHS & CO. | | 12,000,000 | 12,000,000 | |
| 35805B-AA-6 | FRESENIUS MED CARE III FMEGR 3 3/4 06/15/29 3.750% 06/15/29 | | 06/13/2019 | WELLS FARGO | | 9,846,100 | 10,000,000 | |
| 361448-BE-2 | GATX CORP GMT 4.7 04/01/29 4.700% 04/01/29 | | 01/29/2019 | BANK OF AMERICA | | 14,975,400 | 15,000,000 | |
| 36192Q-AL-8 | GS MTG SECURITIES TRUST SERIES 2012TMSQ CLASS D 3.573% 12/10/30 | | 03/08/2019 | CITIGROUP GLOBAL MARKETS | | 5,802,656 | 6,000,000 | 6,340 |
| 36198*-AA-4 | GI MANAGER LP GI MANAGER LP 3.940% 10/30/24 | | 10/30/2019 | KEYBANC CAPITAL MARKETS | | 18,000,000 | 18,000,000 | |
| 36252S-BB-2 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS C 4.761% 02/10/52 | | 02/13/2019 | GOLDMAN SACHS & CO. | | 6,179,904 | 6,000,000 | 20,631 |
| 36256Q-AG-2 | GS MORTGAGE SECURITIES TRUST SERIES 2019BOCA CLASS D 3.740% 06/15/38 | | 06/11/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 36257U-AR-8 | GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS B 3.363% 09/01/52 | | 09/16/2019 | GOLDMAN SACHS & CO. | | 6,179,994 | 6,000,000 | 14,573 |
| 36257X-AN-1 | GS MORTGAGE SECURITIES TRUST SERIES 2019SOHO CLASS E 3.614% 06/15/36 | | 06/04/2019 | DEFAULT ATHENE BROKER | | 996,443 | 1,000,000 | |
| 37952U-AD-5 | GLOBAL SC FINANCE SRL SERIES 20141A CLASS A1 3.190% 07/17/29 | | 08/29/2019 | DEFAULT ATHENE BROKER | | 1,382,014 | 1,375,000 | 1,462 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC BASIC 3.000% 04/26/22 | | 09/26/2019 | DEFAULT ATHENE BROKER | | 3,032,340 | 3,000,000 | 38,500 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC GS 4.017 10/31/38 4.017% 10/31/38 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 439,647 | 405,000 | 2,395 |
| 40438D-AF-6 | HPEFS Equipment Trust SERIES 20191A CLASS D 2.720% 09/20/29 | | 09/12/2019 | GOLDMAN SACHS & CO. | | 2,999,537 | 3,000,000 | |
| 40465@-AH-5 | HSRE CORE HOLDING I LLC HSRE CORE HOLDING I LLC 4.650% 02/27/27 | | 02/27/2019 | BANK OF AMERICA | | 14,000,000 | 14,000,000 | |
| 42225U-AG-9 | HEALTHCARE TRUST OF AMER HTA 3.1 02/15/30 3.100% 02/15/30 | | 09/17/2019 | WELLS FARGO | | 29,833,440 | 30,000,000 | 2,067 |
| 423452-AC-5 | HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25 | | 03/22/2019 | Tax Free Exchange | | 26,539,371 | 26,000,000 | 23,508 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 43148#-AA-7 | HILL TOP ENERGY CENTER LLC HILL TOP ENERGY CENTER LLC 5.830% 12/31/29 | | 10/01/2019 | MORGAN STANLEY | | 24,000,000 | 24,000,000 | |
| 44106M-AZ-5 | HOSPITALITY PROP TRUST BASIC 4.350% 10/01/24 | | 09/10/2019 | DEFAULT ATHENE BROKER | | 1,997,640 | 2,000,000 | |
| 44421G-AG-8 | HUDSON YARDS SERIES 201930HY CLASS C 3.558% 06/10/37 | | 06/24/2019 | DEUTSCHE BANK | | 7,187,682 | 7,000,000 | 10,375 |
| 444859-BK-7 | HUMANA INC HUM 3 1/8 08/15/29 3.125% 08/15/29 | | 08/08/2019 | BANK OF AMERICA | | 4,994,900 | 5,000,000 | |
| 448579-AG-7 | HYATT HOTELS CORP H 4 3/8 09/15/28 4.375% 09/15/28 | | 06/26/2019 | JP MORGAN SECURITIES | | 5,302,450 | 5,000,000 | 62,587 |
| 45661L-AG-3 | INDYMAC INDX MTGE LOAN TRUST 1.992% 10/25/36 | | 05/17/2019 | DEFAULT ATHENE BROKER | | 148,750 | 159,224 | 308 |
| 460146-CM-3 | INTERNATIONAL PAPER CO IP 5 09/15/35 5.000% 09/15/35 | | 05/10/2019 | STIFEL NICOLAUS | | 7,220,370 | 7,000,000 | 117,778 |
| 463556-A@-9 | IROQUOIS GAS TRANSMISSION IROQUOIS GAS TRANSMISSION 4.120% 05/09/34 | | 05/09/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | |
| 46591E-AW-7 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS B 3.871% 06/13/52 | | 06/12/2019 | JP MORGAN SECURITIES | | 5,664,967 | 5,500,000 | 15,376 |
| 46591E-AX-5 | JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR5 CLASS C 3.750% 06/13/52 | | 06/12/2019 | JP MORGAN SECURITIES | | 5,452,149 | 5,500,000 | 14,896 |
| 46591F-AC-8 | JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49 | | 06/25/2019 | JP MORGAN SECURITIES | | 7,369,778 | 7,207,606 | 21,623 |
| 46591K-AC-7 | JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50 | | 10/22/2019 | JP MORGAN SECURITIES | | 42,731,261 | 42,184,185 | 123,037 |
| 46648C-AH-7 | JP MORGAN MORTGAGE TRUST SERIES 20171 CLASS A8 3.500% 01/25/47 | | 06/26/2019 | WELLS FARGO | | 12,717,285 | 12,500,000 | 32,813 |
| 46649K-AA-3 | JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48 | | 06/18/2019 | JP MORGAN SECURITIES | | 1,682,353 | 1,666,470 | 3,078 |
| 46649T-AG-1 | JP MORGAN MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 09/25/48 | | 09/18/2019 | WELLS FARGO | | 19,589,136 | 18,929,559 | 53,371 |
| 46650H-AC-2 | JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49 | | 08/06/2019 | WELLS FARGO | | 2,588,404 | 2,521,044 | 1,961 |
| 46650J-AG-9 | JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7 3.500% 12/25/48 | | 06/18/2019 | Various | | 15,884,547 | 15,578,560 | 26,881 |
| 46651A-AT-9 | JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49 | | 07/12/2019 | JP MORGAN SECURITIES | | 39,534,771 | 38,664,813 | 124,587 |
| 46651B-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49 | | 08/16/2019 | JP MORGAN SECURITIES | | 39,717,584 | 39,106,544 | 106,457 |
| 46651G-AC-3 | JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50 | | 09/13/2019 | JP MORGAN SECURITIES | | 32,621,558 | 32,218,822 | 81,442 |
| 46651G-AE-9 | JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A5 3.500% 02/25/50 | | 09/13/2019 | JP MORGAN SECURITIES | | 15,287,866 | 15,000,000 | 37,917 |
| 46651Y-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50 | | 11/22/2019 | JP MORGAN SECURITIES | | 10,099,453 | 9,959,399 | 24,207 |
| 46651Y-AH-3 | JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A5 3.500% 05/25/50 | | 11/22/2019 | JP MORGAN SECURITIES | | 10,275,657 | 10,000,000 | 24,306 |
| 478160-BV-5 | JOHNSON & JOHNSON JNJ 3.7 03/01/46 3.700% 03/01/46 | | 06/17/2019 | BANK OF AMERICA | | 5,250,600 | 5,000,000 | 55,500 |
| 482480-AG-5 | KLA-TENCOR CORP KLAC 4.1 03/15/29 4.100% 03/15/29 | | 07/29/2019 | Various | | 26,156,670 | 24,500,000 | 335,460 |
| 48252A-AA-9 | KKR GRP FIN CO VI LLC BASIC 3.750% 07/01/29 | | 07/01/2019 | DEFAULT ATHENE BROKER | | 2,991,570 | 3,000,000 | |
| 49271V-AC-4 | KEURIG DR PEPPER INC KDP 4.985 05/25/38 4.985% 05/25/38 | | 09/10/2019 | DEUTSCHE BANK | | 19,531,470 | 17,000,000 | 251,881 |
| 49271V-AC-4 | KEURIG DR PEPPER INC KDP 4.985 05/25/38 4.985% 05/25/38 | | 06/05/2019 | Tax Free Exchange | | 2,000,000 | 2,000,000 | 2,769 |
| 49271V-AD-2 | KEURIG DR PEPPER INC KEURIG DR PEPPER ING 5.085% 05/25/48 | | 06/05/2019 | Tax Free Exchange | | 1,000,000 | 1,000,000 | 1,413 |
| 49271V-AF-7 | KEURIG DR PEPPER INC KEURIG DR PEPPER INC 4.597% 05/25/28 | | 06/05/2019 | Tax Free Exchange | | 4,000,000 | 4,000,000 | 5,108 |
| 49326E-EJ-8 | KEYCORP KEY 2.55 10/01/29 2.550% 10/01/29 | | 09/04/2019 | KEYBANC CAPITAL MARKETS | | 19,984,000 | 20,000,000 | |
| 49338L-AF-0 | KEYSIGHT TECHNOLOGIES KEYS 3 10/30/29 3.000% 10/30/29 | | 10/07/2019 | BANK OF AMERICA | | 14,987,100 | 15,000,000 | |
| 49427R-AP-7 | KILROY REALTY LP KRC 3.05 02/15/30 3.050% 02/15/30 | | 09/03/2019 | WELLS FARGO | | 14,981,700 | 15,000,000 | |
| 494550-BC-9 | KINDER MORGAN ENER PART 5.800% 03/01/21 | | 03/19/2019 | DEFAULT ATHENE BROKER | | 3,147,990 | 3,000,000 | 9,667 |
| 49836M-AA-6 | KKR REIGN I LTD KREIGN 5 05/30/49 5.000% 05/30/49 | | 06/10/2019 | CITIGROUP GLOBAL MARKETS | | 50,000,000 | 50,000,000 | 277,778 |
| 501044-DL-2 | KROGER CO BASIC 4.500% 01/15/29 | | 01/07/2019 | DEFAULT ATHENE BROKER | | 994,030 | 1,000,000 | |
| 50243@-AA-8 | CLARK COUNTY LAS VEGAS STADIUM 4.920% 12/15/39 | | 03/15/2019 | BOSTON INSTITUTIONAL | | 7,663,231 | 7,663,231 | |
| 50249A-AA-1 | LYB INT FINANCE III LYB 4.2 10/15/49 4.200% 10/15/49 | | 09/26/2019 | WELLS FARGO | | 10,833,680 | 11,000,000 | |
| 512807-AU-2 | LAM RESEARCH CORP LRCX 4 03/15/29 4.000% 03/15/29 | | 03/06/2019 | Various | | 19,963,140 | 20,000,000 | 889 |
| 521865-BA-2 | LEAR CORP LEA 4 1/4 05/15/29 4.250% 05/15/29 | | 04/29/2019 | JP MORGAN SECURITIES | | 4,984,550 | 5,000,000 | |
| 53079E-BG-8 | LIBERTY MUTUAL GROUP INC LIBMUT 4.569 02/01/29 4.569% 02/01/29 | | 01/28/2019 | Taxable Exchange | | 6,336,856 | 6,547,000 | |
| 53117C-AT-9 | LIBERTY PROPERTY LP LPT 4 3/8 02/01/29 4.375% 02/01/29 | | 01/22/2019 | CITIGROUP GLOBAL MARKETS | | 1,994,840 | 2,000,000 | |
| 53227J-AB-0 | LIFE STORAGE LP LSI 4 06/15/29 4.000% 06/15/29 | | 05/22/2019 | CITIGROUP GLOBAL MARKETS | | 4,973,800 | 5,000,000 | |
| 532457-BS-6 | ELI LILLY & CO LLY 3 7/8 03/15/39 3.875% 03/15/39 | | 06/25/2019 | STIFEL NICOLAUS | | 16,295,400 | 15,000,000 | 201,823 |
| 534187-BJ-7 | LINCOLN NATIONAL CORP LNC 3.05 01/15/30 3.050% 01/15/30 | | 08/12/2019 | WELLS FARGO | | 9,989,600 | 10,000,000 | |
| 54336@-AA-8 | LONGWOOD ENERGY PARTNERS HOLDI LONGWOOD ENERGY PARTNERS HOLDI 5.150% 06/30/34 | | 03/29/2019 | DEFAULT ATHENE BROKER | | 4,000,000 | 4,000,000 | |
| 55336V-AM-2 | MPLX LP MPLX 4 1/2 04/15/38 4.500% 04/15/38 | | 08/21/2019 | DEFAULT ATHENE BROKER | | 3,137,100 | 3,000,000 | 48,000 |
| 55336V-BE-9 | MPLX LP MPLX 4 1/4 12/01/27 4.250% 12/01/27 | | 09/23/2019 | Tax Free Exchange | | 23,931,515 | 24,000,000 | 317,333 |
| 55342U-AJ-3 | MPT OPER PARTNERSP/FINL BASIC 4.625% 08/01/29 | | 07/17/2019 | DEFAULT ATHENE BROKER | | 1,990,000 | 2,000,000 | |
| 56585A-AH-5 | MARATHON PETROLEUM CORP MPC 4 3/4 09/15/44 4.750% 09/15/44 | | 05/10/2019 | KEYBANC CAPITAL MARKETS | | 1,000,520 | 1,000,000 | 7,785 |
| 56585A-BD-3 | MARATHON PETROLEUM CORP MPC 3.8 04/01/28 3.800% 04/01/28 | | 05/23/2019 | Tax Free Exchange | | 24,646,445 | 25,000,000 | 137,222 |
| 571676-AC-9 | MARS INC MARS 3.6 04/01/34 3.600% 04/01/34 | | 06/18/2019 | STIFEL NICOLAUS | | 52,559,000 | 50,000,000 | 405,000 |
| 571676-AD-7 | MARS INC BASIC 3.875% 04/01/39 | | 03/26/2019 | DEFAULT ATHENE BROKER | | 998,750 | 1,000,000 | |
| 571748-BH-4 | MARSH & MCLENNAN COS INC MMC 4 3/4 03/15/39 4.750% 03/15/39 | | 01/09/2019 | GOLDMAN SACHS & CO. | | 20,981,310 | 21,000,000 | |
| 575767-AN-8 | MASS MUTUAL LIFE INS CO BASIC 3.729% 10/15/70 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 1,063,793 | 1,091,000 | 8,137 |
| 57772K-AD-3 | MAXIM INTEGRATED PRODUCT MXIM 3.45 06/15/27 3.450% 06/15/27 | | 06/27/2019 | BARCLAYS CAPITAL GROUP | | 10,065,600 | 10,000,000 | 12,458 |
| 58933Y-AV-7 | MERCK & CO INC MRK 3.9 03/07/39 3.900% 03/07/39 | | 06/27/2019 | Various | | 28,020,270 | 28,000,000 | 36,075 |
| 591894-CC-2 | METROPOLITAN EDISON BASIC 4.300% 01/15/29 | | 01/07/2019 | DEFAULT ATHENE BROKER | | 998,780 | 1,000,000 | |
| 594918-BS-2 | MICROSOFT CORP MICROSOFT CORP 3.450% 08/08/36 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 3,547,565 | 3,238,000 | 41,892 |
| 59524E-AB-8 | MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50 | | 05/08/2019 | STIFEL NICOLAUS | | 9,315,597 | 8,418,444 | 121,310 |
| 59833C-AC-6 | MIDWEST CONNECTOR CAPIT MWXCAP 4 5/8 04/01/29 4.625% 04/01/29 | | 03/07/2019 | MIZUHO SECURITIES | | 14,977,950 | 15,000,000 | |
| 61201#-AL-9 | MONTANA DAKOTA UTILITIES CO MONTANA DAKOTA UTILITIES CO 3.660% 10/17/39 | | 10/17/2019 | PNC CAPITAL MARKETS | | 12,000,000 | 12,000,000 | |
| 61691U-BH-1 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS AS 3.490% 11/15/29 | | 11/08/2019 | MORGAN STANLEY | | 2,574,807 | 2,500,000 | 4,847 |
| 61691U-BJ-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS B 3.662% 11/15/29 | | 11/08/2019 | MORGAN STANLEY | | 6,659,247 | 6,500,000 | 13,222 |
| 61691U-BK-4 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019L3 CLASS C 3.662% 11/15/29 | | 11/08/2019 | MORGAN STANLEY | | 6,406,711 | 6,500,000 | 13,222 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 61754H-AD-4 | MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.152% 04/25/37 | | 10/23/2019 | DEFAULT ATHENE BROKER | | 183,063 | 387,435 | |
| 61762F-AU-0 | MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.243% 07/26/36 | | 01/01/2019 | Interest Capitalization | | 6,711 | 6,711 | |
| 61769J-BE-0 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS B 3.902% 06/15/52 | | 06/05/2019 | MORGAN STANLEY | | 3,604,935 | 3,500,000 | 6,829 |
| 61769J-BF-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H6 CLASS C 4.154% 06/15/52 | | 06/05/2019 | MORGAN STANLEY | | 6,694,989 | 6,500,000 | 13,501 |
| 61771M-BA-7 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS B 3.725% 07/15/52 | | 07/15/2019 | MORGAN STANLEY | | 5,149,642 | 5,000,000 | 12,417 |
| 61771M-BB-5 | MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS C 4.128% 07/15/52 | | 07/15/2019 | MORGAN STANLEY | | 7,724,474 | 7,500,000 | 20,640 |
| 617734-A@-7 | MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN 5.460% 03/28/29 | | 03/28/2019 | BARCLAYS CAPITAL GROUP | | 4,500,000 | 4,500,000 | |
| 617734-B*-8 | MORONGO BAND OF MISSION INDIAN MORONGO BAND OF MISSION INDIAN 5.700% 03/28/34 | | 03/28/2019 | DIRECT | | 2,500,000 | 2,500,000 | |
| 62942Q-BX-0 | New Residential Advance Receiv SERIES 2019T2 CLASS CT2 2.820% 08/15/53 | | 08/12/2019 | CREDIT SUISSE SECURITIES | | 2,713,759 | 2,714,000 | |
| 62942Q-BY-8 | New Residential Advance Receiv SERIES 2019T2 CLASS DT2 3.060% 08/15/53 | | 08/12/2019 | CREDIT SUISSE SECURITIES | | 4,822,312 | 4,824,000 | |
| 62979#-AA-1 | EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38 3.170% 10/15/38 | | 12/19/2019 | DIRECT | | 29,135,000 | 29,000,000 | |
| 62979*-AA-5 | NSA OP LP NSA OP LP 3.980% 08/30/29 | | 08/30/2019 | US BANCORP | | 19,000,000 | 19,000,000 | |
| 64116#-AE-3 | NETRALITY PARTNERS NETRALITY PROPERTIES 10/8/24 4.080% 10/08/24 | | 10/08/2019 | GOLDMAN SACHS & CO. | | 8,000,000 | 8,000,000 | |
| 646025-C#-1 | New Jersey Resources NJRC 3.29 7/17/29 3.290% 07/17/29 | | 08/15/2019 | WELLS FARGO | | 15,000,000 | 15,000,000 | |
| 651639-AT-3 | NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23 | | 08/09/2019 | Tax Free Exchange | | 36,010,293 | 36,000,000 | 395,900 |
| 651639-AW-6 | NEWMONT MINING CORP NEM 5 7/8 04/01/35 5.875% 04/01/35 | | 12/01/2019 | Tax Free Exchange | | 17,237,256 | 17,500,000 | 171,354 |
| 655664-AT-7 | NORDSTROM INC JWN 4 3/8 04/01/30 4.375% 04/01/30 | | 11/04/2019 | BANK OF AMERICA | | 9,988,800 | 10,000,000 | |
| 665228-G*-7 | NORTHERN ILLINOIS GAS CO NORTH ILL GAS CO 2.800% 10/30/34 | | 10/30/2019 | PNC CAPITAL MARKETS | | 17,000,000 | 17,000,000 | |
| 67112W-AG-8 | OZLM LTD SERIES 201923A CLASS C 4.836% 04/15/32 | | 09/18/2019 | DEFAULT ATHENE BROKER | | 1,999,836 | 2,000,000 | 41,898 |
| 67113L-AF-3 | OCP CLO LTD OCP 2019-17A C1 4.516% 07/20/32 | | 06/28/2019 | NATIXIS | | 9,000,000 | 9,000,000 | |
| 674599-CL-7 | OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47 4.100% 02/15/47 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 1,174,400 | 1,214,000 | 17,697 |
| 674599-DA-0 | OCCIDENTAL PETROLEUM COR OXY 3.45 07/15/24 3.450% 07/15/24 | | 09/18/2019 | Tax Free Exchange | | 7,625,147 | 8,000,000 | 48,300 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM COR BASIC 7.500% 05/01/31 | | 09/18/2019 | Tax Free Exchange | | 3,443,743 | 2,638,000 | |
| 674599-DF-9 | OCCIDENTAL PETROLEUM COR OXY 6.45 09/15/36 6.450% 09/15/36 | | 09/18/2019 | Tax Free Exchange | | 11,532,058 | 10,000,000 | 5,375 |
| 674599-DK-8 | OCCIDENTAL PETROLEUM COR OXY 4 1/2 07/15/44 4.500% 07/15/44 | | 09/18/2019 | Tax Free Exchange | | 14,957,685 | 15,000,000 | 118,125 |
| 67575N-BP-7 | Ocwen Master Advance Receivabl SERIES 2019T1 CLASS DT1 3.107% 08/15/50 | | 08/09/2019 | BARCLAYS CAPITAL GROUP | | 1,250,000 | 1,250,000 | |
| 67575N-BU-6 | Ocwen Master Advance Receivabl SERIES 2019T2 CLASS DT2 3.042% 08/15/51 | | 08/09/2019 | BARCLAYS CAPITAL GROUP | | 3,999,995 | 4,000,000 | |
| 68267D-AD-8 | OneMain Financial Issuance Tru SERIES 20191A CLASS D 4.220% 02/14/31 | | 01/15/2019 | CITIGROUP GLOBAL MARKETS | | 4,998,445 | 5,000,000 | |
| 68267E-AC-8 | OneMain Direct Auto Receivable SERIES 20191A CLASS C 4.190% 11/14/28 | | 03/12/2019 | BARCLAYS CAPITAL GROUP | | 10,494,460 | 10,500,000 | |
| 68267E-AD-6 | OneMain Direct Auto Receivable SERIES 20191A CLASS D 4.680% 04/14/31 | | 03/12/2019 | BARCLAYS CAPITAL GROUP | | 11,493,474 | 11,500,000 | |
| 682680-AW-3 | ONEOK INC BASIC 4.350% 03/15/29 | | 03/11/2019 | DEFAULT ATHENE BROKER | | 1,993,740 | 2,000,000 | |
| 68269B-AB-4 | OneMain Financial Issuance Tru SERIES 20192A CLASS B 3.390% 10/14/36 | | 09/16/2019 | BARCLAYS CAPITAL GROUP | | 6,497,777 | 6,500,000 | |
| 68269B-AC-2 | OneMain Financial Issuance Tru SERIES 20192A CLASS C 3.630% 10/14/36 | | 09/16/2019 | BARCLAYS CAPITAL GROUP | | 7,498,376 | 7,500,000 | |
| 68269B-AD-0 | OneMain Financial Issuance Tru SERIES 20192A CLASS D 4.030% 10/14/36 | | 09/16/2019 | BARCLAYS CAPITAL GROUP | | 11,044,727 | 11,050,000 | |
| 68504U-AC-5 | Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38 | | 05/21/2019 | BANK OF AMERICA | | 1,627,131 | 1,627,166 | |
| 68964*-AL-5 | OTTER TAIL POWER COMPANY OTTER TAIL 10/10/39 3.520% 10/10/39 | | 10/10/2019 | US BANCORP | | 8,000,000 | 8,000,000 | |
| 693506-BR-7 | PPG INDUSTRIES INC PPG 2.8 08/15/29 2.800% 08/15/29 | | 08/06/2019 | JP MORGAN SECURITIES | | 34,906,200 | 35,000,000 | |
| 69353R-FN-3 | PNC BANK NA BASIC 2.201% 06/10/21 | | 06/05/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 69353R-FP-8 | PNC BANK NA BASIC 2.232% 07/22/22 | | 07/18/2019 | DEFAULT ATHENE BROKER | | 5,000,000 | 5,000,000 | |
| 69372X-AM-4 | Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49 | | 06/11/2019 | CREDIT SUISSE SECURITIES | | 18,948,854 | 18,000,000 | 26,000 |
| 69374X-AM-2 | PSMC 2019-2 Trust SERIES 20192 CLASS A12 3.500% 10/25/49 | | 10/08/2019 | WELLS FARGO | | 18,173,341 | 17,500,000 | 28,924 |
| 69375B-AM-9 | Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49 | | 10/28/2019 | WELLS FARGO | | 2,045,022 | 2,000,000 | 5,833 |
| 694308-GM-3 | PACIFIC GAS & ELECTRIC BASIC 6.350% 02/15/38 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 933,507 | 880,000 | |
| 70213B-AB-7 | PARTNERRE FINANCE B LLC PRE 3.7 07/02/29 3.700% 07/02/29 | | 06/12/2019 | CITIGROUP GLOBAL MARKETS | | 24,945,750 | 25,000,000 | |
| 70432*-AB-7 | PAYCHEX INC PAYCHEX INC 4.250% 03/13/29 | | 03/13/2019 | JP MORGAN SECURITIES | | 14,000,000 | 14,000,000 | |
| 709599-AW-4 | PENSKE TRUCK LEASING/PTL PENSKE 3.4 11/15/26 3.400% 11/15/26 | | 06/26/2019 | BANK OF AMERICA | | 6,037,860 | 6,000,000 | 24,367 |
| 713448-EH-7 | PEPSICO INC PEP 5 1/2 05/15/35 5.500% 05/15/35 | | 01/04/2019 | Tax Free Exchange | | 2,067,157 | 2,000,000 | 14,972 |
| 718172-AM-1 | PHILIP MORRIS INTL INC PM 4 3/8 11/15/41 4.375% 11/15/41 | | 07/31/2019 | Various | | 13,005,458 | 12,100,000 | 112,486 |
| 736508-Q@-4 | PORTLAND GENERAL ELEC PORTLAND GENERAL ELECTRIC 4.300% 04/15/49 | | 04/12/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 743674-BE-2 | PROTECTIVE LIFE PL 3.4 01/15/30 3.400% 01/15/30 | | 09/16/2019 | MORGAN STANLEY | | 29,907,600 | 30,000,000 | |
| 744320-BU-8 | PRUDENTIAL FINANCIAL INC PRUDENTIAL FINANCIAL INC 5.800% 11/16/41 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 3,105,599 | 2,476,000 | 14,760 |
| 74736K-AF-8 | QORVO INC BASIC 5.500% 07/15/26 | | 06/25/2019 | Tax Free Exchange | | 3,071,500 | 3,000,000 | 1,833 |
| 749685-AX-1 | RPM INTERNATIONAL INC RPM 4.55 03/01/29 4.550% 03/01/29 | | 02/25/2019 | WELLS FARGO | | 9,985,600 | 10,000,000 | |
| 756109-AW-4 | REALTY INCOME CORP O 3 1/4 06/15/29 3.250% 06/15/29 | | 06/12/2019 | CITIGROUP GLOBAL MARKETS | | 24,839,750 | 25,000,000 | |
| 75884R-AZ-6 | REGENCY CENTERS LP REG 2.95 09/15/29 2.950% 09/15/29 | | 08/13/2019 | US BANCORP | | 9,990,300 | 10,000,000 | |
| 761152-A@-6 | RESMED INC RESMED INC 3.450% 07/10/29 | | 07/10/2019 | BANK OF AMERICA | | 13,000,000 | 13,000,000 | |
| 761713-BA-3 | REYNOLDS AMERICAN INC BATSLN 5.7 08/15/35 5.700% 08/15/35 | | 06/13/2019 | WELLS FARGO | | 2,144,560 | 2,000,000 | 38,633 |
| 776743-AG-1 | ROPER TECHNOLOGIES INC ROP 2.95 09/15/29 2.950% 09/15/29 | | 08/19/2019 | BANK OF AMERICA | | 16,981,210 | 17,000,000 | |
| 77775*-BV-2 | ROSENTHAL & ROSENTHAL INC ROSENTHAL & ROSENTHAL INC 5.320% 01/31/26 | | 01/31/2019 | SUNTRUST CAPITAL | | 15,000,000 | 15,000,000 | |
| 78396Y-AA-1 | SESAC Finance, LLC SERIES 20191 CLASS A2 5.216% 07/25/49 | | 12/06/2019 | DEFAULT ATHENE BROKER | | 1,018,764 | 997,500 | 5,926 |
| 784305-A#-1 | SJW GROUP SJW GROUP 3.15 11/1/31 3.150% 11/01/31 | | 10/08/2019 | JP MORGAN SECURITIES | | 25,000,000 | 25,000,000 | |
| 78662M-AB-2 | Saganaw Receivables, LLC SERIES 20191A CLASS A 5.125% 12/01/23 | | 06/04/2019 | DEFAULT ATHENE BROKER | | 3,025,224 | 3,025,224 | |
| 806851-AG-6 | SCHLUMBERGER HLDGS CORP SLB 4 12/21/25 4.000% 12/21/25 | | 06/17/2019 | BNP PARIBAS | | 4,183,240 | 4,000,000 | 79,111 |
| 806851-AH-4 | SCHLUMBERGER HLDGS CORP SLB 4.3 05/01/29 4.300% 05/01/29 | | 01/28/2019 | JP MORGAN SECURITIES | | 14,989,800 | 15,000,000 | |
| 81746F-AG-0 | SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47 | | 06/18/2019 | JP MORGAN SECURITIES | | 10,231,641 | 10,000,000 | 18,472 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 81747A-AA-3 | SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49 | | 06/13/2019 | WELLS FARGO | | 2,264,400 | 2,210,240 | 535 |
| 817565-CD-4 | SERVICE CORP INTERNATIONAL BASIC 4.625% 12/15/27 | | 06/12/2019 | DEFAULT ATHENE BROKER | | 3,840,625 | 3,750,000 | 85,273 |
| 824348-BJ-4 | SHERWIN-WILLIAMS CO SHW 2.95 08/15/29 2.950% 08/15/29 | | 08/12/2019 | CITIGROUP GLOBAL MARKETS | | 4,983,350 | 5,000,000 | |
| 82652N-AC-2 | SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38 | | 10/17/2019 | BANK OF AMERICA | | 6,392,846 | 6,393,455 | |
| 82894*-BB-2 | J.R. SIMPLOT COMPANY JR SIMPLOT 4.88 5/1/34 4.880% 05/01/34 | | 05/01/2019 | BANK OF AMERICA | | 15,000,000 | 15,000,000 | |
| 832248-BB-3 | SMITHFIELD FOODS INC SFD 5.2 04/01/29 5.200% 04/01/29 | | 03/27/2019 | Various | | 12,933,960 | 13,000,000 | |
| 83413U-AB-6 | SOLAR CAPITAL LTD BASIC 4.500% 01/20/23 | | 01/29/2019 | DEFAULT ATHENE BROKER | | 942,500 | 1,000,000 | 1,375 |
| 842400-FR-9 | SOUTHERN CAL EDISON BASIC 3.875% 06/01/21 | | 10/23/2019 | DEFAULT ATHENE BROKER | | 1,023,780 | 1,000,000 | 15,500 |
| 85236#-AA-1 | SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44 | | 03/28/2019 | DIRECT | | 10,905,672 | 10,905,672 | |
| 855244-AL-3 | STARBUCKS CORP BASIC 2.200% 11/22/20 | | 09/24/2019 | DEFAULT ATHENE BROKER | | 2,002,480 | 2,000,000 | 15,156 |
| 858155-AE-4 | STEELCASE INC BASIC 5.125% 01/18/29 | | 01/16/2019 | DEFAULT ATHENE BROKER | | 992,130 | 1,000,000 | |
| 863579-YU-6 | STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 2.092% 10/25/35 | | 11/12/2019 | DEFAULT ATHENE BROKER | | 1,891,571 | 1,917,872 | 2,036 |
| 86468@-AA-0 | SUEZ WATER RESOURCES LLC SUE WATER RES 2.94 11/6/34 2.940% 11/06/34 | | 11/06/2019 | BANK OF AMERICA | | 30,000,000 | 30,000,000 | |
| 86668@-AA-8 | SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.130% 06/15/29 | | 12/16/2019 | GOLDMAN SACHS & CO. | | 4,158,683 | 4,158,683 | |
| 86787E-BD-8 | SUNTRUST BANK BASIC 2.494% 05/17/22 | | 05/14/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | |
| 86964W-AF-9 | SUZANO AUSTRIA GMBH BASIC 6.000% 01/15/29 | | 08/12/2019 | Tax Free Exchange | | 6,420,040 | 6,000,000 | 27,000 |
| 87656X-B#-7 | TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31 3.410% 11/19/31 | | 11/19/2019 | Various | | 10,000,000 | 10,000,000 | |
| 87656X-B@-9 | TATE & LYLE INTL FIN PLC TATE LYLE 3.31 11/19/29 3.310% 11/19/29 | | 11/19/2019 | CITIBANK | | 7,000,000 | 7,000,000 | |
| 88104L-AG-8 | TERRAFORM POWER OPERATIN BASIC 4.750% 01/15/30 | | 10/10/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 882508-BF-0 | TEXAS INSTRUMENTS INC TXN 3 7/8 03/15/39 3.875% 03/15/39 | | 06/14/2019 | CREDIT SUISSE SECURITIES | | 21,157,850 | 20,000,000 | 202,361 |
| 88732J-AJ-7 | TIME WARNER CABLE LLC TWC 6.55 05/01/37 6.550% 05/01/37 | | 06/12/2019 | SUNTRUST CAPITAL | | 5,626,600 | 5,000,000 | 39,118 |
| 891027-AS-3 | TORCHMARK CORP GL 4.55 09/15/28 4.550% 09/15/28 | | 06/27/2019 | Various | | 9,854,010 | 9,000,000 | 116,657 |
| 89169D-AE-1 | Towd Point Mortgage Trust SERIES 20173 CLASS B1 4.031% 07/25/57 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 2,025,223 | 2,000,000 | 2,910 |
| 89175J-AE-0 | Towd Point Mortgage Trust SERIES 20176 CLASS B1 3.540% 10/25/57 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 1,947,441 | 2,000,000 | 2,566 |
| 89175T-AD-0 | Towd Point Mortgage Trust SERIES 20184 CLASS M2 3.000% 06/25/58 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 907,932 | 1,000,000 | 1,083 |
| 89175V-AD-5 | Towd Point Mortgage Trust SERIES 20182 CLASS M2 3.500% 03/25/58 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 1,957,327 | 2,000,000 | 2,528 |
| 89176E-AD-2 | Towd Point Mortgage Trust SERIES 20181 CLASS M2 3.750% 01/25/58 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 1,010,409 | 1,000,000 | 1,354 |
| 89176L-AE-4 | Towd Point Mortgage Trust SERIES 20186 CLASS M2 3.750% 03/25/58 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 991,078 | 1,000,000 | 1,354 |
| 89177B-AD-7 | Towd Point Mortgage Trust SERIES 20191 CLASS M2 3.750% 03/25/58 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 970,955 | 1,000,000 | 1,354 |
| 89177J-AD-0 | Towd Point Mortgage Trust SERIES 20192 CLASS M2 3.750% 12/25/58 | | 11/08/2019 | DEFAULT ATHENE BROKER | | 2,884,223 | 3,000,000 | 4,063 |
| 902494-BK-8 | TYSON FOODS INC TSN 4.35 03/01/29 4.350% 03/01/29 | | 02/14/2019 | Various | | 10,010,080 | 10,000,000 | |
| 90265E-AR-1 | UDR INC UDR 3 08/15/31 3.000% 08/15/31 | | 08/06/2019 | BANK OF AMERICA | | 10,968,100 | 11,000,000 | |
| 90278M-BE-6 | UBS COMMERCIAL MORTGAGE TRUST SERIES 2019C17 CLASS B 3.395% 09/15/29 | | 09/26/2019 | UBS FINANCIAL SERVICES | | 7,209,993 | 7,000,000 | 9,242 |
| 907818-DU-9 | UNION PACIFIC CORP UNP 4 3/4 12/15/43 4.750% 12/15/43 | | 04/11/2019 | STIFEL NICOLAUS | | 10,176,780 | 9,500,000 | 150,417 |
| 90931E-AA-2 | UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31 | | 02/04/2019 | CREDIT SUISSE SECURITIES | | 2,723,504 | 2,723,504 | |
| 911312-BN-5 | UNITED PARCEL SERVICE BASIC 3.750% 11/15/47 | | 12/23/2019 | DEFAULT ATHENE BROKER | | 435,919 | 405,000 | 1,603 |
| 91324P-DT-6 | UNITEDHEALTH GROUP INC UNH 3 1/2 08/15/39 3.500% 08/15/39 | | 07/24/2019 | BANK OF AMERICA | | 9,927,440 | 10,000,000 | 194 |
| 913259-A#-4 | UNITIL CORPORATION UNITIL 3.43 12/18/29 3.430% 12/18/29 | | 12/18/2019 | TORONTO DOMINION | | 15,000,000 | 15,000,000 | |
| 914744-AC-1 | UNIV OF NOTRE DAME BASIC 3.720% 03/01/43 | | 07/11/2019 | RAYMOND JAMES & ASSOCIATES | | 2,660,675 | 2,500,000 | 34,617 |
| 914886-AB-2 | UNIV OF SOUTHERN CALIFOR USCTRJ 3.028 10/01/39 3.028% 10/01/39 | | 06/19/2019 | PIPER JAFFRAY | | 9,800,100 | 10,000,000 | 66,448 |
| 92212K-AA-4 | Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44 | | 07/30/2019 | BARCLAYS CAPITAL GROUP | | 3,488,333 | 3,488,333 | |
| 92277G-AU-1 | VENTAS REALTY LP VTR 3 01/15/30 3.000% 01/15/30 | | 08/12/2019 | JP MORGAN SECURITIES | | 4,975,300 | 5,000,000 | |
| 92343V-CV-4 | VERIZON COMMUNICATIONS VZ 4.272 01/15/36 4.272% 01/15/36 | | 11/06/2019 | Various | | 24,961,010 | 22,000,000 | 295,005 |
| 92345Y-AF-3 | VERISK ANALYTICS INC VRSK 4 1/8 03/15/29 4.125% 03/15/29 | | 09/13/2019 | Various | | 57,875,860 | 55,000,000 | 4,125 |
| 92763M-AA-3 | VIPER ENERGY PARTNERS LP BASIC 5.375% 11/01/27 | | 10/10/2019 | DEFAULT ATHENE BROKER | | 1,500,000 | 1,500,000 | |
| 92890H-AD-4 | WEA FINANCE LLC/WESTFIEL BASIC 4.750% 09/17/44 | | 02/05/2019 | DEFAULT ATHENE BROKER | | 2,065,200 | 2,000,000 | 36,944 |
| 92936U-AF-6 | WP CAREY INC WPC 3.85 07/15/29 3.850% 07/15/29 | | 06/10/2019 | WELLS FARGO | | 7,910,080 | 8,000,000 | |
| 933634-AJ-6 | WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 4.196% 03/25/37 | | 09/05/2019 | DEFAULT ATHENE BROKER | | 24,237 | 25,247 | 24 |
| 94106L-BJ-7 | WASTE MANAGEMENT INC WM 4 07/15/39 4.000% 07/15/39 | | 06/26/2019 | Various | | 23,276,080 | 22,000,000 | 75,778 |
| 949456-AA-5 | Welk Resorts LLC SERIES 2013AA CLASS A 3.100% 03/15/29 | | 08/29/2019 | DEFAULT ATHENE BROKER | | 1,108,210 | 1,109,050 | 1,337 |
| 949456-AB-3 | Welk Resorts LLC SERIES 2013AA CLASS B 3.960% 03/15/29 | | 08/29/2019 | DEFAULT ATHENE BROKER | | 1,372,280 | 1,369,677 | 2,109 |
| 949746-SK-8 | WELLS FARGO & COMPANY BASIC 3.069% 01/24/23 | | 10/03/2019 | DEFAULT ATHENE BROKER | | 2,144,239 | 2,100,000 | 12,353 |
| 949831-AA-9 | Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49 | | 09/10/2019 | WELLS FARGO | | 26,766,092 | 26,394,914 | 61,588 |
| 949831-AF-8 | Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6 3.000% 10/25/49 | | 09/10/2019 | WELLS FARGO | | 6,964,731 | 7,000,000 | 14,000 |
| 95001T-AA-3 | Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48 | | 06/13/2019 | WELLS FARGO | | 5,367,281 | 5,240,946 | 9,911 |
| 95001V-AY-6 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C51 CLASS B 3.836% 06/15/52 | | 06/21/2019 | WELLS FARGO | | 3,089,886 | 3,000,000 | 3,197 |
| 95001Y-AH-7 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS AS 3.449% 12/15/52 | | 11/08/2019 | WELLS FARGO | | 4,119,928 | 4,000,000 | 766 |
| 95001Y-AJ-3 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C54 CLASS B 3.671% 12/15/52 | | 11/08/2019 | WELLS FARGO | | 6,694,935 | 6,500,000 | 1,326 |
| 95002B-AJ-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C53 CLASS B 3.514% 10/15/52 | | 10/22/2019 | WELLS FARGO | | 6,179,652 | 6,000,000 | 3,514 |
| 95002F-AE-4 | Wells Fargo Mortgage Backed Se SERIES 20194 CLASS A5 3.500% 09/25/49 | | 11/19/2019 | WELLS FARGO | | 20,511,100 | 20,000,000 | 40,833 |
| 95002M-AY-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.769% 08/15/52 | | 08/06/2019 | WELLS FARGO | | 5,987,688 | 49,145,067 | 45,946 |
| 95002M-BB-4 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS B 3.375% 08/15/52 | | 08/06/2019 | WELLS FARGO | | 5,664,791 | 5,500,000 | 9,797 |
| 95002M-BC-2 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS C 3.561% 08/15/52 | | 08/05/2019 | WELLS FARGO | | 6,499,922 | 6,500,000 | 12,216 |
| 95040Q-AJ-3 | WELLTOWER INC WELL 3.1 01/15/30 3.100% 01/15/30 | | 08/08/2019 | GOLDMAN SACHS & CO. | | 4,990,800 | 5,000,000 | |
| 95058X-AH-1 | WENDYS FUNDING SERIES 20191A CLASS A2II 4.080% 06/15/49 | | 06/13/2019 | DEFAULT ATHENE BROKER | | 1,492,500 | 1,492,500 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 960413-AT-9 | WESTLAKE CHEMICAL CORP WLK 3.6 08/15/26 3.600% 08/15/26 | | 07/10/2019 | DEUTSCHE BANK | | 10,126,700 | 10,000,000 | 147,000 |
| 96145D-AD-7 | WESTROCK CO WRK 3 3/8 09/15/27 3.375% 09/15/27 | | 02/20/2019 | Tax Free Exchange | | 12,995,216 | 13,000,000 | 188,906 |
| 96145D-AH-8 | WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28 | | 02/20/2019 | Tax Free Exchange | | 9,984,163 | 10,000,000 | 172,222 |
| 962166-BX-1 | WEYERHAEUSER CO WY 4 11/15/29 4.000% 11/15/29 | | 02/22/2019 | Various | | 46,798,840 | 47,000,000 | 1,111 |
| 970648-AJ-0 | WILLIS NORTH AMERICA INC WLTW 2.95 09/15/29 2.950% 09/15/29 | | 09/17/2019 | Various | | 24,744,360 | 25,000,000 | 5,900 |
| 97988Q-AC-8 | WOODMONT TRUST SERIES 20172A CLASS B 4.353% 07/18/28 | | 10/08/2019 | DEFAULT ATHENE BROKER | | 8,477,530 | 8,500,000 | 78,981 |
| BL3219-12-0 | TELESAT LLC LOAN 4.465% 11/22/26 | | 12/12/2019 | DIRECT | | 3,900,000 | 3,900,000 | |
| BL3236-02-5 | CBS RADIO INC LOAN 1.710% 11/17/24 | | 12/17/2019 | DIRECT | | 1,736,842 | 1,736,842 | |
| G2950*-AA-7 | AA Infrastructure Fund LTD AA Infrastructure Fund 1 LTD 3.551% 11/01/34 | | 12/31/2019 | DEFAULT ATHENE BROKER | | 19,580,000 | 19,580,000 | |
| 11271L-AB-8 | BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47 4.700% 09/20/47 | A | 07/23/2019 | STIFEL NICOLAUS | | 10,398,200 | 10,000,000 | 163,194 |
| 11271L-AD-4 | BROOKFIELD FINANCE INC BAMACN 4.85 03/29/29 4.850% 03/29/29 | A | 01/24/2019 | CITIGROUP GLOBAL MARKETS | | 4,991,050 | 5,000,000 | |
| 124765-G@-1 | CAE INC CAE INC 4.720% 03/13/34 | A | 03/13/2019 | TD SECURITIES | | 11,000,000 | 11,000,000 | |
| 136375-BQ-4 | CANADIAN NATL RAILWAY CNRCN 6 3/8 11/15/37 6.375% 11/15/37 | A | 02/01/2019 | DEFAULT ATHENE BROKER | | 2,592,620 | 2,000,000 | 28,333 |
| 292505-AK-0 | ENCANA CORP OVV 5.15 11/15/41 5.150% 11/15/41 | A | 10/29/2019 | STIFEL NICOLAUS | | 1,991,860 | 2,000,000 | 47,494 |
| 67077M-AT-5 | POTASH CORP-SASKATCHEWAN NTRCN 4.2 04/01/29 4.200% 04/01/29 | A | 03/20/2019 | MORGAN STANLEY | | 2,990,310 | 3,000,000 | |
| 683715-AB-2 | OPEN TEXT CORP BASIC 5.875% 06/01/26 | A | 10/03/2019 | DEFAULT ATHENE BROKER | | 2,134,167 | 2,000,000 | 39,819 |
| 716442-AH-1 | PETRO-CANADA SUCN 5.35 07/15/33 5.350% 07/15/33 | A | 05/07/2019 | FTN FINANCIAL | | 1,598,408 | 1,400,000 | 23,718 |
| 74819R-AP-1 | QUEBECOR MEDIA INC BASIC 5.750% 01/15/23 | A | 01/09/2019 | DEFAULT ATHENE BROKER | | 2,030,000 | 2,000,000 | 8,306 |
| 891160-MJ-9 | TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31 | A | 12/23/2019 | DEFAULT ATHENE BROKER | | 1,269,937 | 1,214,000 | 11,980 |
| 893526-DJ-9 | TRANSCANADA PIPELINES TRPCN 6.1 06/01/40 6.100% 06/01/40 | A | 01/03/2019 | DEFAULT ATHENE BROKER | | 1,120,320 | 1,000,000 | 6,100 |
| 89352H-AB-5 | TRANSCANADA PIPELINES TRPCN 5.85 03/15/36 5.850% 03/15/36 | A | 05/09/2019 | KEYBANC CAPITAL MARKETS | | 6,827,880 | 6,000,000 | 56,550 |
| 89356B-AE-8 | TRANSCANADA TRUST BASIC 5.500% 09/15/79 | A | 09/10/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 98417E-AC-4 | GLENCORE FINANCE CANADA GLENLN 6.9 11/15/37 6.900% 11/15/37 | | 02/01/2019 | DEUTSCHE BANK | | 12,079,980 | 11,000,000 | 168,667 |
| 98462Y-AB-6 | YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24 | A | 12/01/2019 | Tax Free Exchange | | 9,996,753 | 10,000,000 | 187,000 |
| BAN0W3-8L-6 | CLARUS CORP CLARUS CORP 3.5 12/28/20 3.500% 12/28/20 | D | 12/01/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| BAN0U0-2C-0 | CERBERUS CLO 3.840% 05/09/25 | D | 05/08/2019 | DEFAULT ATHENE BROKER | | 1,350,953 | 1,350,953 | |
| 000000-00-0 | CNAC HK FINBRIDGE CO LTD BASIC 3.875% 06/19/29 | D | 06/12/2019 | DEFAULT ATHENE BROKER | | 4,968,850 | 5,000,000 | |
| 000000-00-0 | IND & COMM BK CHN MACAU BASIC 2.875% 09/12/29 | D | 09/05/2019 | DEFAULT ATHENE BROKER | | 4,961,300 | 5,000,000 | |
| 000000-00-0 | LONGFOR HOLDINGS LTD BASIC 3.950% 09/16/29 | D | 09/09/2019 | DEFAULT ATHENE BROKER | | 3,962,840 | 4,000,000 | |
| 000000-00-0 | KASIKORNBANK PCL HK BASIC 3.343% 10/02/31 | D | 09/23/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 000000-00-0 | PERTAMINA PERSERO PT BASIC 5.625% 05/20/43 | D | 07/23/2019 | DEFAULT ATHENE BROKER | | 2,255,000 | 2,000,000 | 20,313 |
| 00119H-AC-4 | AGL CLO 1 LTD. SERIES 20191A CLASS C 4.716% 10/20/32 | D | 10/04/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 001626-AS-9 | ALM LOAN FUNDING SERIES 201619A CLASS BR 4.586% 04/15/29 | D | 07/02/2019 | DEFAULT ATHENE BROKER | | 1,500,000 | 1,500,000 | 17,539 |
| 00163E-BY-7 | ALM LOAN FUNDING SERIES 20126A CLASS CR3 4.686% 07/15/26 | D | 07/08/2019 | DEFAULT ATHENE BROKER | | 1,238,500 | 1,250,000 | 15,817 |
| 00165K-AQ-9 | ALM LOAN FUNDING SERIES 201618A CLASS CR 4.986% 01/15/28 | D | 08/22/2019 | DEFAULT ATHENE BROKER | | 1,702,750 | 1,750,000 | 10,828 |
| 00177T-AE-3 | American Money Management Corp SERIES 201720A CLASS C 4.352% 04/17/29 | D | 10/11/2019 | DEFAULT ATHENE BROKER | | 986,500 | 1,000,000 | 11,762 |
| 00388W-AH-4 | ABU DHABI NATIONAL ENERGY BASIC 4.000% 10/03/49 | D | 09/27/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 00901A-AE-7 | AIMCO AIMCO 2019-10A C 4.403% 07/22/32 | D | 05/30/2019 | CREDIT SUISSE SECURITIES | | 2,000,000 | 2,000,000 | |
| 00901A-AG-2 | AIMCO AIMCO 2019-10A D 5.503% 07/22/32 | D | 05/30/2019 | CREDIT SUISSE SECURITIES | | 2,000,000 | 2,000,000 | |
| 00913R-AF-3 | AIR LIQUIDE FINANCE AIFP 2 1/4 09/10/29 2.250% 09/10/29 | D | 09/05/2019 | HSBC SECURITIES, INC | | 24,752,000 | 25,000,000 | |
| 01273P-AA-0 | ALBEMARLE WOD PTY LTD ALB 3.45 11/15/29 3.450% 11/15/29 | D | 11/19/2019 | BANK OF AMERICA | | 14,963,310 | 15,000,000 | |
| 01609W-AT-9 | ALIBABA GROUP HOLDING BABA 3.4 12/06/27 3.400% 12/06/27 | D | 07/18/2019 | Various | | 15,226,750 | 15,000,000 | 65,167 |
| 01609W-AU-6 | ALIBABA GROUP HOLDING BABA 4 12/06/37 4.000% 12/06/37 | D | 07/24/2019 | KEYBANC CAPITAL MARKETS | | 5,220,600 | 5,000,000 | 27,778 |
| 02343U-AC-9 | AMCOR FINANCE USA INC AMCR 3 5/8 04/28/26 3.625% 04/28/26 | C | 06/13/2019 | Tax Free Exchange | | 15,058,493 | 15,000,000 | 67,969 |
| 02343U-AE-5 | AMCOR FINANCE USA INC AMCR 4 1/2 05/15/28 4.500% 05/15/28 | C | 06/13/2019 | Tax Free Exchange | | 14,984,316 | 15,000,000 | 52,500 |
| 033291-AE-5 | ANCHORAGE CAPITAL CLO LTD ANCHC 2019-13A C 4.786% 04/15/32 | D | 02/07/2019 | GOLDMAN SACHS & CO. | | 10,000,000 | 10,000,000 | |
| 033296-AJ-3 | Anchorage Credit Funding Ltd. SERIES 20151A CLASS BRV 4.650% 07/28/37 | D | 07/01/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 034863-AU-4 | ANGLO AMERICAN CAPITAL AALLN 4 1/2 03/15/28 4.500% 03/15/28 | D | 03/07/2019 | STIFEL NICOLAUS | | 17,682,120 | 18,000,000 | 396,000 |
| 03767J-AE-5 | APIDOS CLO SERIES 201727A CLASS C 5.452% 07/17/30 | D | 11/08/2019 | DEFAULT ATHENE BROKER | | 485,500 | 500,000 | 2,045 |
| 03767V-AE-8 | APIDOS CLO APID 2019-31A C 4.536% 04/15/31 | D | 04/10/2019 | GOLDMAN SACHS & CO. | | 7,000,000 | 7,000,000 | |
| 03767V-AF-5 | APIDOS CLO APID 2019-31A D 5.636% 04/15/31 | D | 04/10/2019 | GOLDMAN SACHS & CO. | | 7,000,000 | 7,000,000 | |
| 03835V-AG-1 | APTIV PLC APTV 4.35 03/15/29 4.350% 03/15/29 | C | 02/28/2019 | BARCLAYS CAPITAL GROUP | | 4,993,950 | 5,000,000 | |
| 03969A-AN-0 | ARDAGH PKG FIN/HLDGS USA BASIC 4.125% 08/15/26 | D | 07/30/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 046353-AK-4 | ASTRAZENECA PLC ASTRAZENECA PLC 2.375% 11/16/20 | D | 03/18/2019 | DEFAULT ATHENE BROKER | | 991,940 | 1,000,000 | 8,181 |
| 04942V-AL-8 | ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A BN 4.003% 04/22/31 | D | 02/22/2019 | JEFFRIES & CO. | | 8,500,000 | 8,500,000 | |
| 04942V-AQ-7 | ATLAS SENIOR LOAN FUND LTD ATCLO 2019-13A C 4.853% 04/22/31 | D | 02/22/2019 | JEFFRIES & CO. | | 8,500,000 | 8,500,000 | |
| 05071T-AC-3 | Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B 5.903% 10/22/29 | D | 11/13/2019 | DEFAULT ATHENE BROKER | | 3,500,000 | 3,500,000 | |
| 05256L-AC-7 | AUSTRALIA PACIFIC LNG PROCESSI 4.850% 09/30/30 | D | 03/27/2019 | JP MORGAN SECURITIES | | 11,000,000 | 11,000,000 | |
| 06761K-AG-6 | BABSON CLO LTD BABSN 2019-3A C 4.666% 04/20/31 | D | 04/11/2019 | CREDIT SUISSE SECURITIES | | 6,250,000 | 6,250,000 | |
| 06761K-AJ-0 | BABSON CLO LTD BABSN 2019-3A D 5.766% 04/20/31 | D | 04/11/2019 | CREDIT SUISSE SECURITIES | | 7,000,000 | 7,000,000 | |
| 06761V-AL-1 | BABSON CLO LTD SERIES 20194A CLASS D 6.386% 01/15/33 | D | 11/13/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 09204G-AD-1 | BLACK DIAMOND CLO LTD BLACK 2019-2A B 4.984% 07/23/32 | D | 06/18/2019 | MIZUHO SECURITIES | | 11,000,000 | 11,000,000 | |
| 12551R-AE-8 | CIFC FUNDING LTD CIFC FUNDING LTD 3.753% 04/18/31 | D | 07/16/2019 | DEFAULT ATHENE BROKER | | 1,918,000 | 2,000,000 | |
| 14316E-AG-4 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A B 4.286% 07/15/32 | D | 06/14/2019 | BANK OF AMERICA | | 3,500,000 | 3,500,000 | |
| 14316E-AJ-8 | CARLYLE GLOBAL MARKET STRATEGI CGMS 2019-2A C 5.686% 07/15/32 | D | 06/14/2019 | BANK OF AMERICA | | 10,000,000 | 10,000,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 15033L-AL-6 | CEDAR FUNDING LTD CEDF 2019-11A C 4.609% 05/29/32 | D | 04/26/2019 | JEFFRIES & CO. | | 4,750,000 | 4,750,000 | |
| 15033L-AN-2 | CEDAR FUNDING LTD CEDF 2019-11A D 5.659% 05/29/32 | D | 04/26/2019 | JEFFRIES & CO. | | 12,750,000 | 12,750,000 | |
| 15672A-AC-6 | CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS B 4.336% 04/15/27 | D | 10/17/2019 | DEFAULT ATHENE BROKER | | 1,999,000 | 2,000,000 | 1,934 |
| 17178V-AA-9 | CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22 | D | 06/26/2019 | Tax Free Exchange | | 4,986,933 | 5,000,000 | 20,833 |
| 17181T-AE-1 | CIFC FUNDING LTD CIFC 2018-4A B 4.102% 10/17/31 | D | 08/29/2019 | DEFAULT ATHENE BROKER | | 1,218,340 | 1,250,000 | 6,574 |
| 17182X-AE-1 | CIFC FUNDING LTD CIFC 2019-4A B 4.386% 07/15/32 | D | 06/07/2019 | BNP PARIBAS | | 5,000,000 | 5,000,000 | |
| 17182X-AG-6 | CIFC FUNDING LTD CIFC 2019-4A C 5.486% 07/15/32 | D | 06/07/2019 | BNP PARIBAS | | 5,000,000 | 5,000,000 | |
| 18272C-AA-4 | CLARUS SECURITIES SA BASIC 3.500% 12/28/20 | D | 12/20/2019 | DEFAULT ATHENE BROKER | | 7,000,000 | 7,000,000 | |
| 23291K-AJ-4 | DH EUROPE FINANCE II DHR 3 1/4 11/15/39 3.250% 11/15/39 | D | 10/29/2019 | BANK OF AMERICA | | 31,938,880 | 32,000,000 | |
| 23330J-AA-9 | DP WORLD LTD DPWDU 6.85 07/02/37 6.850% 07/02/37 | D | 10/07/2019 | DEFAULT ATHENE BROKER | | 1,322,500 | 1,000,000 | 18,457 |
| 25253Y-AA-4 | Diameter Credit Funding II SERIES 20192A CLASS A 3.940% 01/25/38 | D | 10/22/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 25255A-AA-4 | Diameter Credit Funding I SERIES 20191A CLASS A 4.600% 07/25/37 | D | 05/01/2019 | DEFAULT ATHENE BROKER | | 4,000,000 | 4,000,000 | |
| 25255A-AB-2 | Diameter Credit Funding I SERIES 20191A CLASS B 5.200% 07/25/37 | D | 05/01/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 26243E-AC-5 | DRYDEN SENIOR LOAN FUND SERIES 201753A CLASS C 3.686% 01/15/31 | D | 08/29/2019 | DEFAULT ATHENE BROKER | | 3,814,916 | 4,000,000 | 11,788 |
| 26252N-AG-4 | DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C 4.560% 05/15/32 | D | 04/25/2019 | GOLDMAN SACHS & CO. | | 4,000,000 | 4,000,000 | |
| 26252N-AJ-8 | DRYDEN SENIOR LOAN FUND DRSLF 2019-72A D 5.610% 05/15/32 | D | 04/25/2019 | GOLDMAN SACHS & CO. | | 9,000,000 | 9,000,000 | |
| 26827E-AC-9 | ECAF LTD SERIES 20151A CLASS A2 4.947% 06/15/40 | D | 10/30/2019 | DEFAULT ATHENE BROKER | | 4,563,247 | 4,556,666 | 9,392 |
| 27830X-AG-1 | Eaton Vance CDO Ltd EATON 2019-1A C 4.636% 04/15/31 | D | 04/25/2019 | WELLS FARGO | | 7,500,000 | 7,500,000 | |
| 27830X-AJ-5 | Eaton Vance CDO Ltd EATON 2019-1A D 5.736% 04/15/31 | D | 04/25/2019 | WELLS FARGO | | 4,250,000 | 4,250,000 | |
| 30217A-AB-9 | EXPERIAN FINANCE PLC EXPNLN 4 1/4 02/01/29 4.250% 02/01/29 | D | 01/24/2019 | Various | | 42,073,430 | 42,000,000 | |
| 34956N-AE-2 | Fortress Credit BSL Limited SERIES 20191A CLASS B 4.084% 07/23/32 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 5,979,002 | 6,000,000 | 64,823 |
| 34956N-AG-7 | Fortress Credit BSL Limited SERIES 20191A CLASS C 4.834% 07/23/32 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 2,485,509 | 2,500,000 | 31,645 |
| 34961J-AG-9 | FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 3.860% 11/15/29 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 6,224,009 | 6,300,000 | 38,822 |
| 34961P-AE-0 | FORTRESS CREDIT BSL LTD SERIES 20172A CLASS B2 3.950% 07/11/30 | D | 09/19/2019 | DEFAULT ATHENE BROKER | | 1,003,000 | 1,000,000 | 7,900 |
| 34962D-AE-6 | Fortress Credit BSL Limited SERIES 20192A CLASS B 4.216% 10/20/32 | D | 10/04/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 34962D-AG-1 | Fortress Credit BSL Limited SERIES 20192A CLASS C 5.166% 10/20/32 | D | 10/04/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 34962D-AJ-5 | Fortress Credit BSL Limited SERIES 20192A CLASS D 6.316% 10/20/32 | D | 10/04/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 377373-AH-8 | GLAXOSMITHKLINE CAPITAL BASIC 3.375% 06/01/29 | D | 03/18/2019 | DEFAULT ATHENE BROKER | | 7,915,760 | 8,000,000 | |
| 38137Y-AJ-0 | GoldenTree Loan Management US GLM 2019-4A C 4.636% 04/24/31 | D | 01/24/2019 | MORGAN STANLEY | | 5,500,000 | 5,500,000 | |
| 38172C-AQ-8 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR 5.716% 07/20/29 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 5,979,161 | 6,000,000 | 49,728 |
| 38176E-AG-2 | Golub Capital Partners CLO 40B SERIES 201940A CLASS C 4.678% 01/25/32 | D | 12/19/2019 | DEFAULT ATHENE BROKER | | 1,006,309 | 1,000,000 | 7,165 |
| 38176G-AC-6 | Golub Capital Partners CLO, LT SERIES 201941A CLASS B 3.866% 04/20/29 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 3,999,864 | 4,000,000 | 89,625 |
| 38176G-AG-7 | Golub Capital Partners CLO, LT SERIES 201941A CLASS D 5.684% 04/20/29 | D | 12/19/2019 | DEFAULT ATHENE BROKER | | 1,002,451 | 1,000,000 | 9,368 |
| 38176K-AC-7 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS A2 3.966% 04/20/31 | D | 04/12/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 38176K-AE-3 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS B 4.566% 04/20/31 | D | 04/12/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 38176K-AG-8 | GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS C1 5.616% 04/20/31 | D | 04/12/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 39729R-AE-8 | GREENWOOD PARK CLO LTD GRNPK 2018-1A D 4.486% 04/15/31 | D | 07/02/2019 | DEFAULT ATHENE BROKER | | 941,250 | 1,000,000 | 11,468 |
| 404280-BJ-7 | HSBC HOLDINGS PLC BASIC 3.262% 03/13/23 | D | 10/24/2019 | DEFAULT ATHENE BROKER | | 1,020,880 | 1,000,000 | 3,715 |
| 44962L-AJ-6 | IHS MARKIT LTD INFO 4 1/4 05/01/29 4.250% 05/01/29 | D | 04/03/2019 | RBC CAPITAL MARKETS | | 4,971,100 | 5,000,000 | |
| 45082#-AA-0 | IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33 | D | 09/20/2019 | MORGAN STANLEY | | 6,500,000 | 6,500,000 | |
| 456837-AQ-6 | ING GROUP NV BASIC 4.050% 04/09/29 | D | 04/02/2019 | DEFAULT ATHENE BROKER | | 999,670 | 1,000,000 | |
| 46616K-AQ-7 | JFIN CLO LTD SERIES 20131A CLASS BR 5.103% 01/20/30 | D | 12/24/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 46616K-AS-3 | JFIN CLO LTD SERIES 20131A CLASS CR 5.933% 01/20/30 | D | 12/24/2019 | DEFAULT ATHENE BROKER | | 985,000 | 1,000,000 | |
| 48251B-AQ-3 | KKR FINANCIAL CLO LTD SERIES 16 CLASS B1R 4.466% 01/20/29 | D | 05/10/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 48252K-AE-9 | KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 3.786% 04/15/31 | D | 05/15/2019 | DEFAULT ATHENE BROKER | | 1,451,550 | 1,500,000 | 5,862 |
| 48661L-AG-7 | KAYNE CLO SERIES 20195A CLASS D 5.736% 07/24/32 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 2,978,010 | 3,000,000 | 38,524 |
| 50200Y-AJ-7 | LCM LTD PARTNERSHIP LCM 30A C 4.566% 04/20/31 | D | 03/28/2019 | MORGAN STANLEY | | 2,000,000 | 2,000,000 | |
| 50200Y-AL-2 | LCM LTD PARTNERSHIP LCM 30A D 5.716% 04/20/31 | D | 03/28/2019 | MORGAN STANLEY | | 5,000,000 | 5,000,000 | |
| 50201M-AJ-2 | LCM LTD PARTNERSHIP LCM 29A C 4.586% 04/15/31 | D | 04/25/2019 | NATIXIS | | 8,000,000 | 8,000,000 | |
| 50201M-AL-7 | LCM LTD PARTNERSHIP LCM 29A D 5.836% 04/15/31 | D | 04/25/2019 | NATIXIS | | 5,500,000 | 5,500,000 | |
| 532522-AB-5 | LIMA METRO LINE 2 FIN LT BASIC 4.350% 04/05/36 | D | 07/19/2019 | DEFAULT ATHENE BROKER | | 2,015,008 | 2,000,000 | |
| 53566T-AA-9 | LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33 | D | 03/06/2019 | MIZUHO SECURITIES | | 23,351,395 | 23,351,395 | |
| 53566T-AB-7 | LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33 | D | 03/06/2019 | MIZUHO SECURITIES | | 17,891,353 | 17,891,353 | |
| 55316L-AE-6 | mmcf clo, llc SERIES 20192A CLASS B 5.436% 04/15/29 | D | 04/26/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 55818H-BL-1 | MADISON PARK FUNDING LTD SERIES 201210A CLASS DR2 5.203% 01/20/29 | D | 05/20/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 55954N-AG-4 | MAGNETITE CLO LTD SERIES 201923A CLASS D 5.536% 10/25/32 | D | 10/10/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 602736-AA-8 | MINEJESA CAPITAL BV BASIC 4.625% 08/10/30 | D | 06/17/2019 | DEFAULT ATHENE BROKER | | 4,477,500 | 4,500,000 | 74,578 |
| 60683M-AC-3 | MITSUI FUDOSAN CO LTD BASIC 3.950% 01/24/29 | D | 01/16/2019 | DEFAULT ATHENE BROKER | | 1,996,400 | 2,000,000 | |
| 628788-AA-9 | NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28 | D | 04/11/2019 | ROBERT W. BAIRD | | 4,102,015 | 4,295,304 | 90,157 |
| 64132J-AJ-4 | NEUBERGER BERMAN CLO LTD NEUB 2019-31A C 4.666% 04/20/31 | D | 04/18/2019 | BARCLAYS CAPITAL GROUP | | 6,500,000 | 6,500,000 | |
| 65357L-AE-5 | Niagara Park CLO, Ltd. NIAPK 2019-1A C 4.402% 07/17/32 | D | 05/23/2019 | BNP PARIBAS | | 1,000,000 | 1,000,000 | |
| 65357L-AG-0 | Niagara Park CLO, Ltd. NIAPK 2019-1A D 5.552% 07/17/32 | D | 05/23/2019 | BNP PARIBAS | | 5,500,000 | 5,500,000 | |
| 67112R-AL-8 | OAK HILL CREDIT PARTNERS OAKC 2019-3A C 4.416% 07/20/32 | D | 05/21/2019 | BANK OF AMERICA | | 4,750,000 | 4,750,000 | |
| 67112R-AN-4 | OAK HILL CREDIT PARTNERS OAKC 2019-3A D 5.516% 07/20/32 | D | 05/21/2019 | BANK OF AMERICA | | 5,250,000 | 5,250,000 | |
| 68620Y-A#-9 | ORIGIN ENERGY FINANCE LT ORIGIN ENERGY FINANCE LTD 5.160% 01/15/29 | D | 01/15/2019 | BANK OF AMERICA | | 25,000,000 | 25,000,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 69122D-AC-3 | Owl Rock CLO I, LTD. SERIES 20191A CLASS B 4.599% 05/20/31 | D | 04/25/2019 | DEFAULT ATHENE BROKER | | 1,500,000 | 1,500,000 | |
| 69370P-AA-9 | PERTAMINA PERSERO PT BASIC 6.450% 05/30/44 | D | 06/10/2019 | DEFAULT ATHENE BROKER | | 1,781,250 | 1,500,000 | 3,225 |
| 69377P-AC-8 | PPM CLO 2, Ltd. PPMC 2019-2A B1 4.151% 04/16/32 | D | 01/29/2019 | GOLDMAN SACHS & CO. | | 7,000,000 | 7,000,000 | |
| 69377P-AE-4 | PPM CLO 2, Ltd. PPMC 2019-2A C 5.001% 04/16/32 | D | 09/18/2019 | Various | | 3,999,962 | 4,000,000 | 9,462 |
| 72132U-AE-3 | PIKES PEAK CLO SERIES 20193A CLASS C 4.890% 04/25/30 | D | 09/18/2019 | DEFAULT ATHENE BROKER | | 999,887 | 1,000,000 | 21,670 |
| 72132W-AD-1 | PIKES PEAK CLO SERIES 20194A CLASS D 6.086% 07/15/32 | D | 10/03/2019 | DEFAULT ATHENE BROKER | | 2,999,547 | 3,000,000 | 25,554 |
| 74980E-AG-3 | RR Ltd SERIES 20197A CLASS A2 4.002% 01/15/33 | D | 12/17/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 74980E-AJ-7 | RR Ltd SERIES 20197A CLASS B 4.602% 01/15/33 | D | 12/17/2019 | DEFAULT ATHENE BROKER | | 6,000,000 | 6,000,000 | |
| 74980E-AL-2 | RR Ltd SERIES 20197A CLASS C1 5.752% 01/15/33 | D | 12/17/2019 | DEFAULT ATHENE BROKER | | 4,000,000 | 4,000,000 | |
| 74980E-AN-8 | RR Ltd SERIES 20197A CLASS C2 7.002% 01/15/33 | D | 12/17/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 74990F-AG-8 | RR Ltd SERIES 20196A CLASS A2 3.906% 04/15/30 | D | 05/17/2019 | DEFAULT ATHENE BROKER | | 3,972,800 | 4,000,000 | |
| 74990F-AJ-2 | RR Ltd SERIES 20196A CLASS B 4.486% 04/15/30 | D | 05/17/2019 | DEFAULT ATHENE BROKER | | 2,500,000 | 2,500,000 | |
| 74990F-AL-7 | RR Ltd SERIES 20196A CLASS C 5.436% 04/15/30 | D | 05/17/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 75625Q-AE-9 | RECKITT BENCKISER TSY RBLN 3 06/26/27 3.000% 06/26/27 | D | 06/17/2019 | JEFFRIES & CO. | | 8,991,090 | 9,000,000 | 129,750 |
| 75968N-AD-3 | RENAISSANCE RE HLDG LTD BASIC 3.600% 04/15/29 | D | 03/28/2019 | DEFAULT ATHENE BROKER | | 4,930,300 | 5,000,000 | |
| 78109Q-AJ-7 | RR 2 LTD SERIES 20172A CLASS C 4.986% 10/15/29 | D | 11/07/2019 | DEFAULT ATHENE BROKER | | 1,422,300 | 1,500,000 | 5,834 |
| 80414L-2E-4 | SAUDI ARABIAN OIL CO ARAMCO 4 1/4 04/16/39 4.250% 04/16/39 | D | 04/09/2019 | JP MORGAN SECURITIES | | 20,823,810 | 21,000,000 | |
| 81880X-AE-2 | Shackleton CLO LTD SERIES 201914A CLASS B 4.416% 07/20/30 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 999,893 | 1,000,000 | 8,421 |
| 81880X-AG-7 | Shackleton CLO LTD SERIES 201914A CLASS C 5.566% 07/20/30 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 3,988,082 | 4,000,000 | 20,931 |
| 83607H-AG-0 | SOUND POINT CLO LTD SNDPT 2015-1RA D1 5.752% 04/15/30 | D | 04/03/2019 | CITIGROUP GLOBAL MARKETS | | 18,500,000 | 18,500,000 | |
| 83610C-AU-5 | SOUND POINT CLO LTD SERIES 20162A CLASS DR 5.784% 10/20/28 | D | 12/19/2019 | DEFAULT ATHENE BROKER | | 987,679 | 1,000,000 | 9,532 |
| 83614B-AJ-8 | SOUND POINT CLO LTD SNDPT 2019-2A C 4.936% 04/15/32 | D | 04/26/2019 | BARCLAYS CAPITAL GROUP | | 5,500,000 | 5,500,000 | |
| 83614B-AL-3 | SOUND POINT CLO LTD SNDPT 2019-2A D 5.846% 04/15/32 | D | 04/26/2019 | BARCLAYS CAPITAL GROUP | | 8,415,000 | 8,500,000 | |
| 84265V-AJ-4 | SOUTHERN COPPER CORP BASIC 5.875% 04/23/45 | C | 06/18/2019 | DEFAULT ATHENE BROKER | | 1,511,250 | 1,300,000 | 12,093 |
| 87089N-AA-8 | SWISS RE FINANCE LUX SRENVX 5 04/02/49 5.000% 04/02/49 | D | 07/16/2019 | STIFEL NICOLAUS | | 16,256,250 | 15,000,000 | 220,833 |
| 87166R-AG-2 | SYMPHONY CLO LTD SYMP 2019-21A C 4.536% 07/15/32 | D | 05/14/2019 | BNP PARIBAS | | 4,000,000 | 4,000,000 | |
| 87166R-AJ-6 | SYMPHONY CLO LTD SYMP 2019-21A D 5.636% 07/15/32 | D | 05/14/2019 | BNP PARIBAS | | 4,000,000 | 4,000,000 | |
| 87241E-AJ-4 | TCW CLO 2019-1 AMR, LTD. SERIES 20191A CLASS C 4.999% 02/15/29 | D | 12/19/2019 | DEFAULT ATHENE BROKER | | 1,007,524 | 1,000,000 | 4,732 |
| 87268R-AA-2 | TruPS Financials Note Securiti SERIES 20192A CLASS A1 4.207% 02/28/39 | D | 12/20/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28 | D | 12/13/2019 | Tax Free Exchange | | 19,922,967 | 20,000,000 | 47,222 |
| 88032W-AN-6 | TENCENT HOLDINGS LTD TENCNT 3.975 04/11/29 3.975% 04/11/29 | D | 07/18/2019 | WELLS FARGO | | 10,469,500 | 10,000,000 | 111,521 |
| 89152U-AF-9 | TOTAL CAPITAL SA BASIC 4.125% 01/28/21 | D | 08/29/2019 | DEFAULT ATHENE BROKER | | 5,156,412 | 5,000,000 | 17,760 |
| 89366L-AE-4 | TRANSELEC SA BASIC 3.875% 01/12/29 | D | 06/05/2019 | DEFAULT ATHENE BROKER | | 983,750 | 1,000,000 | 15,608 |
| 89640A-AE-6 | TRINITAS CLO LTD SERIES 201910A CLASS C 5.086% 04/15/32 | D | 12/19/2019 | DEFAULT ATHENE BROKER | | 3,001,726 | 3,000,000 | 9,210 |
| 89640A-AG-1 | TRINITAS CLO LTD SERIES 201910A CLASS D 6.136% 04/15/32 | D | 03/15/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | |
| 92338B-AG-0 | Verde CLO Ltd VERDE 2019-1A C 4.636% 04/15/32 | D | 03/15/2019 | GOLDMAN SACHS & CO. | | 4,000,000 | 4,000,000 | |
| 92558N-AE-2 | VIBRANT CLO LTD VIBR 2019-11A B 4.566% 07/20/32 | D | 06/21/2019 | SOCIETE GENERALE | | 5,250,000 | 5,250,000 | |
| 92916M-AD-3 | VOYA CLO LTD SERIES 20171A CLASS C 5.332% 04/17/30 | D | 06/10/2019 | DEFAULT ATHENE BROKER | | 993,750 | 1,000,000 | 9,535 |
| 92917R-AG-4 | VOYA CLO LTD VOYA 2019-2A C 4.366% 07/20/32 | D | 06/20/2019 | CITIGROUP GLOBAL MARKETS | | 7,000,000 | 7,000,000 | |
| 92917R-AJ-8 | VOYA CLO LTD VOYA 2019-2A D 5.666% 07/20/32 | D | 06/20/2019 | CITIGROUP GLOBAL MARKETS | | 11,500,000 | 11,500,000 | |
| 949496-BE-2 | WELLFLEET CLO LTD SERIES 20151A CLASS CR3 4.716% 07/20/29 | D | 05/13/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 949496-BG-7 | WELLFLEET CLO LTD SERIES 20151A CLASS DR3 5.716% 07/20/29 | D | 05/13/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 94950J-AE-1 | WELLFLEET CLO LTD SERIES 20181A CLASS C 3.952% 07/17/31 | D | 05/30/2019 | DEFAULT ATHENE BROKER | | 971,250 | 1,000,000 | 5,925 |
| 961214-EF-6 | WESTPAC BANKING CORP BASIC 4.110% 07/24/34 | D | 07/16/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 961214-EG-4 | WESTPAC BANKING CORP BASIC 4.421% 07/24/39 | D | 07/16/2019 | DEFAULT ATHENE BROKER | | 1,000,000 | 1,000,000 | |
| 97988A-AE-9 | WOODMONT TRUST SERIES 20173A CLASS B 4.253% 10/18/29 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 1,978,303 | 2,000,000 | 21,111 |
| 97988L-AE-5 | WOODMONT TRUST SERIES 20185A CLASS B 4.040% 07/25/30 | D | 05/20/2019 | DEFAULT ATHENE BROKER | | 990,000 | 1,000,000 | 3,510 |
| 97988P-AC-0 | WOODMONT TRUST WOODMONT TRUST 4.753% 04/18/29 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 9,199,954 | 9,200,000 | 105,818 |
| 97988P-AE-6 | WOODMONT TRUST WOODMONT TRUST 5.753% 04/18/29 | D | 10/08/2019 | DEFAULT ATHENE BROKER | | 8,489,824 | 8,480,000 | 100,926 |
| 97988U-AE-5 | WOODMONT TRUST SERIES 20196A CLASS A2 3.986% 07/15/31 | D | 07/01/2019 | DEFAULT ATHENE BROKER | | 2,000,000 | 2,000,000 | |
| 97988U-AG-0 | WOODMONT TRUST SERIES 20196A CLASS B 4.386% 07/15/31 | D | 07/01/2019 | DEFAULT ATHENE BROKER | | 5,000,000 | 5,000,000 | |
| 97988U-AJ-4 | WOODMONT TRUST SERIES 20196A CLASS C 5.386% 07/15/31 | D | 07/01/2019 | DEFAULT ATHENE BROKER | | 3,500,000 | 3,500,000 | |
| 97988U-AL-9 | WOODMONT TRUST SERIES 20196A CLASS D 6.386% 07/15/31 | D | 07/01/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | |
| 980236-AQ-6 | WOODSIDE FINANCE LTD WPLAU 4 1/2 03/04/29 4.500% 03/04/29 | D | 02/25/2019 | CITIGROUP GLOBAL MARKETS | | 9,981,700 | 10,000,000 | |
| D2736#-AV-1 | FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER 4.53 10/25 4.530% 10/15/25 | D | 10/15/2019 | WHITEHALL | | 7,550,000 | 7,550,000 | |
| G4588#-BR-1 | INTERMEDIATE CAPITAL GROUP INTERMEDIATE CAPITAL GROUP 4.990% 03/26/26 | D | 03/26/2019 | CITIGROUP GLOBAL MARKETS | | 15,000,000 | 15,000,000 | |
| G6363#-AG-2 | NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.580% 03/14/24 | D | 03/14/2019 | CITIGROUP GLOBAL MARKETS | | 10,000,000 | 10,000,000 | |
| G6515#-AJ-3 | JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.61 7/2/26 4.610% 07/02/26 | D | 07/02/2019 | MITSUBISHI | | 13,300,000 | 13,300,000 | |
| G6515#-AK-0 | JOHN WOOD GROUP PLC JOHN WOOD GRP PLC 4.78 7/2/29 4.780% 07/02/29 | D | 07/02/2019 | MITSUBISHI | | 10,000,000 | 10,000,000 | |
| G7334@-AV-5 | RRPF ENGINE LEASING LTD RRPF 4.46 6/13/2028 4.460% 06/13/28 | D | 04/11/2019 | BANK OF AMERICA | | 2,000,000 | 2,000,000 | |
| G7334@-AW-3 | RRPF ENGINE LEASING LTD RRPF 4.61 2/11/31 4.610% 02/11/31 | D | 04/11/2019 | BANK OF AMERICA | | 4,000,000 | 4,000,000 | |
| P0005#-AA-2 | AXIA POWER SA AXIA POWER SA 9.250% 05/17/24 | D | 05/08/2019 | DIRECT | | 9,542,758 | 9,639,150 | |
| P0606*-AA-9 | AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27 | D | 11/26/2019 | DEFAULT ATHENE BROKER | | 939,201 | 939,201 | |
| P4000*-AE-5 | CORPORACION INMOBILARIA VESTA VESTA 5.18 6/14/29 5.180% 06/14/29 | D | 06/25/2019 | CITIGROUP GLOBAL MARKETS | | 10,000,000 | 10,000,000 | |
| P7003*-AA-3 | LA BUFA WIND SAPO DE CV 5.770% 09/30/37 | D | 05/21/2019 | Various | | 19,798,228 | 19,798,228 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Q0458*-AF-6 | AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34 | D | 01/15/2019 | JP MORGAN SECURITIES | | 12,830,090 | 12,830,090 | |
| Q0832*-AH-9 | AUSTRALIA PACIFIC AIRPORTS MEL 3.240% 12/04/34 | D | 12/04/2019 | SCOTIABANK | | 15,000,000 | 15,000,000 | |
| Q3973#-AD-7 | GPT FUNDS MANAGEMENT LTD GPT FUNDS MANAGEMENT LTD 4.500% 02/07/34 | D | 02/07/2019 | COMMONWEALTH BK AUST | | 10,000,000 | 10,000,000 | |
| Q9194*-AN-9 | TRANSURBAN QUEENSLAND FIN PTY TRANSURBAN QUEENSLAND FIN PTY 4.160% 05/15/34 | D | 05/15/2019 | DEFAULT ATHENE BROKER | | 5,000,000 | 5,000,000 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 4,997,648,724 | 5,042,131,140 | 14,612,566 |
| L72598-YY-2 | LENDMARK LENDMARK FUNDING TRUST 2018 A 4.414% 01/29/21 | | 11/20/2019 | DIRECT | | 2,571,819 | 2,571,819 | |
| L72598-ZZ-8 | LENDMARK LENDMARK FUNDING TRUST 2018-A 6.264% 01/29/21 | | 11/20/2019 | DIRECT | | 1,285,910 | 1,285,910 | |
| BANOPK-V1-4 | GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER 11.125% 11/30/22 | | 08/15/2019 | DEFAULT ATHENE BROKER | | 724,656 | 743,237 | |
| BANOW8-6L-7 | GEORGIA RENEWABLE POWER GEORGIA RENEWABLE POWER 11.040% 12/01/22 | | 12/20/2019 | DEFAULT ATHENE BROKER | | 704,874 | 722,947 | 3,454 |
| LX1847-66-9 | ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 4.437% 02/29/24 | | 12/18/2019 | DIRECT | | 5,244,367 | 5,244,367 | |
| BANOW6-BJ-0 | NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24 | | 11/21/2019 | DEFAULT ATHENE BROKER | | 13,053,276 | 13,740,290 | |
| LX1794-91-1 | NF FUNDING I LLC CLASS A 3/19 4.459% 03/29/26 | | 10/11/2019 | DIRECT | | 31,603,057 | 31,603,057 | |
| BL3152-31-3 | KAR AUCTION SERVICES INC LOAN 4.014% 09/19/26 | | 10/22/2019 | DIRECT | | 1,000,290 | 1,000,290 | |
| 04327#-YY-4 | ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 3.591% 03/20/29 | | 12/20/2019 | DIRECT | | 825,167 | 825,167 | |
| 04327#-ZZ-0 | ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 3.047% 03/20/29 | | 12/20/2019 | DIRECT | | 18,153,662 | 18,153,662 | |
| 20337E-AQ-4 | COMMSCOPE INC LOAN 2.056% 04/04/26 | | 04/12/2019 | DIRECT | | 1,246,875 | 1,246,875 | |
| 24702#-ZZ-3 | DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 3.442% 08/22/22 | | 09/03/2019 | DIRECT | | 7,228,609 | 7,228,609 | |
| 55282G-AA-5 | ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49 | | 06/12/2019 | BARCLAYS CAPITAL GROUP | | 31,920,000 | 31,920,000 | |
| 56847P-AA-1 | Mariner Finance Issuance Trust SERIES 2019PVT CLASS A 3.530% 12/20/34 | | 12/18/2019 | DIRECT | | 34,083,249 | 34,098,000 | |
| 56847P-AC-7 | Mariner Finance Issuance Trust SERIES 2019PVT CLASS B 4.060% 12/20/34 | | 12/18/2019 | DIRECT | | 3,246,092 | 3,247,000 | |
| 56847P-AE-3 | Mariner Finance Issuance Trust SERIES 2019PVT CLASS C 4.810% 12/20/34 | | 12/18/2019 | DIRECT | | 1,971,431 | 1,972,000 | |
| 68269A-AA-8 | OneMain Financial Issuance Tru SERIES 2019AA CLASS A 3.390% 08/14/36 | | 08/01/2019 | Various | | 42,084,435 | 42,289,000 | |
| 68269A-AB-6 | OneMain Financial Issuance Tru SERIES 2019AA CLASS B 3.920% 08/14/36 | | 08/01/2019 | Various | | 6,821,337 | 6,854,000 | |
| 68269A-AC-4 | OneMain Financial Issuance Tru SERIES 2019AA CLASS C 4.670% 08/14/36 | | 08/01/2019 | Various | | 5,800,439 | 5,827,000 | |
| 68269A-AD-2 | OneMain Financial Issuance Tru SERIES 2019AA CLASS D 6.290% 08/14/36 | | 08/01/2019 | DIRECT | | 19,538,412 | 19,630,000 | |
| 74166Y-AA-8 | Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49 | | 08/21/2019 | DIRECT | | 16,000,000 | 16,000,000 | |
| 817743-AA-5 | SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 3.882% 10/25/49 | | 10/01/2019 | DIRECT | | 26,000,000 | 26,000,000 | |
| 83218#-XX-3 | SOFI FUNDING PL XII LLC CLASS A TRANCHE 4.049% 10/18/21 | | 10/28/2019 | DIRECT | | 79,982 | 79,982 | |
| 83218#-YY-0 | SOFI FUNDING PL XII LLC CLASS B TRANCHE 4.895% 10/18/21 | | 10/28/2019 | DIRECT | | 18,559 | 18,559 | |
| BL3153-34-5 | PRIME SECURITY SERVICES BOR LOAN 5.035% 09/23/26 | | 10/18/2019 | DIRECT | | 3,453,906 | 3,453,906 | (20) |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 274,660,404 | 275,755,677 | 3,434 |
| 8399997. Total - Bonds - Part 3 | | | | | | 5,977,478,890 | 6,022,381,733 | 15,583,030 |
| 8399998. Total - Bonds - Part 5 | | | | | | 306,272,170 | 298,378,323 | 876,200 |
| 8399999. Total - Bonds | | | | | | 6,283,751,060 | 6,320,760,056 | 16,459,230 |
| G2950*-12-5 | AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1 | | 12/30/2019 | Tax Free Exchange | 27,694,969.000 | 8,686,160 | 0.00 | |
| 610335-20-0 | MONROE CAPITAL CORP PREFERRED | | 03/20/2019 | Default Athene Broker | 100,000.000 | 2,475,000 | | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 11,161,160 | XXX | |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 11,161,160 | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 96,930,583 | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 108,091,743 | XXX | |
| 26968*-10-5 | EAGLE LIFE INSURANCE COMPANY | | 10/17/2019 | Captial Contribution | | 10,000,000 | | |
| 9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 10,000,000 | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 10,000,000 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 461,870,239 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 471,870,239 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 579,961,982 | XXX | |
| 9999999 - Totals | | | | | | 6,863,713,042 | XXX | 16,459,230 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 228027-AB-4 | VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 3.477% 01/16/37 | | 07/16/2019 | Redemption 100.0000 | | 318,000 | 318,000 | 327,698 | 326,835 | | (8,835) | | (8,835) | | 318,000 | | | | 8,293 | 01/16/2037 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 318,000 | 318,000 | 327,698 | 326,835 | | (8,835) | | (8,835) | | 318,000 | | | | 8,293 | XXX |
| 29134U-AB-7 | ABU DHABI GOVT INT'L ADGB 6 3/4 04/08/19 6.750% 04/08/19 | D | 04/08/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,924,200 | 9,997,239 | | 2,761 | | 2,761 | | 10,000,000 | | | | 337,500 | 04/08/2019 |
| 455780-AM-8 | AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29 | C | 09/18/2019 | DEUTSCHE BANK | | 15,790,862 | 13,159,052 | 16,065,491 | 14,933,292 | | (83,292) | | (83,292) | | 14,850,000 | | 940,862 | 940,862 | 1,033,077 | 07/15/2029 |
| 455780-AM-8 | AID-INDONESIA AID 6.65 07/15/29 6.650% 07/15/29 | C | 07/15/2019 | Redemption 100.0000 | | 902,248 | 902,248 | 1,101,527 | 1,023,898 | | (121,650) | | (121,650) | | 902,248 | | | | 45,245 | 07/15/2029 |
| 716540-AX-0 | PETROLEOS MEXICANOS PEMEX 5 1/2 01/21/21 5.500% 01/21/21 | D | 09/23/2019 | Call 103.7500 | | 10,375,000 | 10,000,000 | 9,902,468 | 9,976,093 | | 8,168 | | 8,168 | | 9,984,260 | | 15,740 | 15,740 | 1,019,722 | 01/21/2021 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 37,068,110 | 34,061,300 | 36,993,686 | 35,930,522 | | (194,013) | | (194,013) | | 35,736,508 | | 956,602 | 956,602 | 2,435,544 | XXX |
| 246380-4L-0 | DELAWARE ST BUILD AMERICA BONDS 5.600% 10/01/29 | | 10/01/2019 | Call 100.0000 | | 7,500,000 | 7,500,000 | 8,281,725 | 7,584,889 | | (84,889) | | (84,889) | | 7,500,000 | | | | 420,000 | 10/01/2029 |
| 34153P-SJ-8 | FLORIDA ST BRD OF EDU PUBLIC E BUILD AMERICA BONDS 5.900% 06/01/39 | | 09/20/2019 | Call 100.0000 | | 5,000,000 | 5,000,000 | 4,930,850 | 4,941,559 | | 1,005 | | 1,005 | | 4,942,565 | | 57,435 | 57,435 | 236,819 | 06/01/2039 |
| 60416S-G4-6 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38 | | 12/02/2019 | Redemption 100.0000 | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 1,196 | 07/01/2038 |
| 60416S-PY-0 | MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31 | | 11/01/2019 | Redemption 100.0000 | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 1,356 | 07/01/2031 |
| 60416S-PZ-7 | MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37 | | 12/02/2019 | Redemption 100.0000 | | 85,000 | 85,000 | 85,000 | 85,000 | | | | | | 85,000 | | | | 2,460 | 07/01/2037 |
| 60416S-YQ-7 | MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40 | | 12/02/2019 | Redemption 100.0000 | | 105,000 | 105,000 | 105,000 | 105,000 | | | | | | 105,000 | | | | 4,475 | 07/01/2040 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 12,790,000 | 12,790,000 | 13,502,575 | 12,816,448 | | (83,884) | | (83,884) | | 12,732,565 | | 57,435 | 57,435 | 666,306 | XXX |
| 071554-CE-7 | BATTLE GROUND WA RECOVERY ZONE ECONOMIC DEV BDS 6.250% 12/01/25 | | 12/02/2019 | Redemption 100.0000 | | 165,000 | 165,000 | 165,000 | 165,000 | | | | | | 165,000 | | | | 10,313 | 12/01/2025 |
| 074851-NZ-5 | BEAVER CNTY PA TAXABLE-PENSION 6.500% 11/15/31 | | 11/15/2019 | Call 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 520,000 | 11/15/2031 |
| 172217-LC-3 | CINCINNATI OH TAXABLE-ECONOMIC DEV-BKS PJ-C 5.410% 12/01/31 | | 12/02/2019 | Call 100.0000 | | 1,250,000 | 1,250,000 | 1,250,000 | 1,250,000 | | | | | | 1,250,000 | | | | 67,625 | 12/01/2031 |
| 234667-JA-2 | DALLAS CNTY TX HOSP DIST BUILD AMERICA BONDS-SER B 6.171% 08/15/34 | | 11/04/2019 | Call 100.0000 | | 5,850,000 | 5,850,000 | 6,276,875 | 5,889,105 | | (39,105) | | (39,105) | | 5,850,000 | | | | 440,224 | 08/15/2034 |
| 295139-AR-0 | ERIE COUNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE 4.520% 04/01/38 | | 04/01/2019 | Redemption 100.0000 | | 75,750 | 75,750 | 75,750 | 75,750 | | | | | | 75,750 | | | | 1,712 | 04/01/2038 |
| 364195-BN-6 | GALVESTON CNTY TX BUILD AMERICA BONDS 6.205% 02/01/29 | | 02/01/2019 | Call 100.0000 | | 2,575,000 | 2,575,000 | 2,670,649 | 2,576,231 | | (1,231) | | (1,231) | | 2,575,000 | | | | 79,889 | 02/01/2029 |
| 442331-QR-8 | HOUSTON TX BUILD AMERICA BONDS-REF-TAXABL 6.088% 03/01/29 | | 03/01/2019 | Call 100.0000 | | 950,000 | 950,000 | 975,812 | 966,716 | | (125) | | (125) | | 966,592 | | (16,592) | (16,592) | 28,918 | 03/01/2029 |
| 478718-A7-4 | JOHNSON CNTY KS UNIF SCH DIST BUILD AMERICA BONDS-SER A-TXB 5.900% 09/01/29 | | 09/01/2019 | Call 100.0000 | | 1,700,000 | 1,700,000 | 1,780,121 | 1,707,683 | | (7,683) | | (7,683) | | 1,700,000 | | | | 100,300 | 09/01/2029 |
| 548383-HJ-0 | LOWER PAXTON TWP PA BUILD AMERICA BONDS TAXABLE 6.245% 04/01/34 | | 10/10/2019 | Call 100.0000 | | 7,870,000 | 7,870,000 | 7,964,242 | 7,938,885 | | (1,995) | | (1,995) | | 7,936,890 | | (66,890) | (66,890) | 503,769 | 04/01/2034 |
| 602245-XK-3 | MILWAUKEE CNTY WI TAXABLE-CORP PURP-SER C-BUILD 5.500% 10/01/26 | | 10/14/2019 | Call 100.0000 | | 2,735,000 | 2,735,000 | 2,735,000 | 2,735,000 | | | | | | 2,735,000 | | | | 155,857 | 10/01/2026 |
| 61334R-AQ-2 | MONTGOMERY CNTY MD BUILD AMERICA BDS-DIRECT PMT T 5.500% 11/01/29 | | 11/01/2019 | Call 100.0000 | | 3,500,000 | 3,500,000 | 3,542,665 | 3,505,059 | | (5,059) | | (5,059) | | 3,500,000 | | | | 192,500 | 11/01/2029 |
| 623307-ES-0 | MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE 6.750% 02/01/31 | | 08/01/2019 | Call 100.0000 | | 3,170,000 | 3,170,000 | 3,176,340 | 3,174,549 | | 93 | | 93 | | 3,174,642 | | (4,642) | (4,642) | 213,975 | 02/01/2031 |
| 623307-ES-0 | MOUNT UNION PA AREA SCH DIST BUILD AMERICA BONDS-TAXABLE 6.750% 02/01/31 | | 02/01/2019 | Redemption 100.0000 | | 15,000 | 15,000 | 15,030 | 15,022 | | (22) | | (22) | | 15,000 | | | | 506 | 02/01/2031 |
| 674735-2N-4 | OCEAN CNTY NJ BUILD AMERICA BONDS 5.200% 08/01/29 | | 12/23/2019 | Call 100.0000 | | 2,130,000 | 2,130,000 | 2,130,000 | 2,130,000 | | | | | | 2,130,000 | | | | 154,449 | 08/01/2029 |
| 674735-2P-9 | OCEAN CNTY NJ BUILD AMERICA BONDS 5.300% 08/01/30 | | 12/23/2019 | Call 100.0000 | | 2,090,000 | 2,090,000 | 2,090,000 | 2,090,000 | | | | | | 2,090,000 | | | | 154,463 | 08/01/2030 |
| 725894-FY-0 | PLACENTIA-YORBA LINDA CA SCH GENERAL OBLIGATION 6.650% 08/01/34 | | 08/01/2019 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 1,874,060 | 1,896,533 | | 103,467 | | 103,467 | | 2,000,000 | | | | 133,000 | 08/01/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 766651-NN-9 | RILEY CNTY KS UNIF SCH DIST #3 BUILD AMERICA BONDS-TXB 6.650% 09/01/30 | | 09/03/2019 | Call 100.0000 | | 3,905,000 | 3,905,000 | 4,073,032 | 3,919,438 | | (14,438) | | (14,438) | | 3,905,000 | | | | 259,683 | 09/01/2030 |
| 779240-GS-3 | ROUND ROCK TX INDEP SCH DIST BUILD AMERICA BONDS 5.904% 08/01/30 | | 12/23/2019 | Call 100.0000 | | 2,105,000 | 2,105,000 | 2,105,000 | 2,105,000 | | | | | | 2,105,000 | | | | 173,300 | 08/01/2030 |
| 788634-AH-6 | SAINT CLAIR CNTY IL SCH DIST # BUILD AMERICA BONDS-TAXABLE-SE 6.875% 04/01/39 | | 04/01/2019 | Call 100.0000 | | 6,355,000 | 6,355,000 | 6,355,000 | 6,355,000 | | | | | | 6,355,000 | | | | 218,453 | 04/01/2039 |
| 849254-QA-8 | SPOTSYLVANIA CNTY VA BUILD AMERICA BONDS 6.000% 07/15/34 | | 08/21/2019 | Call 100.0000 | | 500,000 | 500,000 | 510,325 | 500,837 | | (837) | | (837) | | 500,000 | | | | 33,000 | 07/15/2034 |
| 950732-SC-2 | WENTZVILLE MO SCH DIST #R-4 BUILD AMERICA BONDS-TAXABLE-SE 6.100% 03/01/29 | | 03/01/2019 | Call 100.0000 | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | | | 106,750 | 03/01/2029 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 60,440,750 | 60,440,750 | 61,264,901 | 60,495,808 | | 33,065 | | 33,065 | | 60,528,874 | | (88,124) | (88,124) | 3,548,686 | XXX |
| 134041-FK-3 | CAMPBELL & KENTON CNTYS KY SAN BUILD AMERICA BONDS-TAXABLE-DI 5.900% 08/01/32 | | 09/19/2019 | Call 100.0000 | | 8,525,000 | 8,525,000 | 8,556,543 | 8,530,998 | | (5,998) | | (5,998) | | 8,525,000 | | | | 570,038 | 08/01/2032 |
| 140542-CG-4 | CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 4.500% 07/01/21 | | 07/01/2019 | Call 100.0000 | | 235,000 | 235,000 | 235,000 | 235,000 | | | | | | 235,000 | | | | 5,611 | 07/01/2021 |
| 155888-AY-6 | CENTRL WEBER UT SWR IMPT DIST BUILD AMERICA BONDS 6.375% 03/01/34 | | 03/01/2019 | Call 100.0000 | | 2,000,000 | 2,000,000 | 2,014,535 | 2,011,031 | | 123 | | 123 | | 2,011,154 | | (11,154) | (11,154) | 63,750 | 03/01/2034 |
| 172311-GB-2 | CINCINNATI OH WTR SYS REVENUE BUILD AMERICA BONDS-TAXABLE-SE 6.458% 12/01/34 | | 12/02/2019 | Call 100.0000 | | 3,500,000 | 3,500,000 | 3,540,800 | 3,529,712 | | (1,598) | | (1,598) | | 3,528,114 | | (28,114) | (28,114) | 226,030 | 12/01/2034 |
| 3130A7-D5-1 | FEDERAL HOME LOAN BANK FHLB 3.3 02/22/36 3.300% 02/22/36 | | 12/11/2019 | Call 100.0000 | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 1,289,750 | 02/22/2036 |
| 3130A7-DP-7 | FEDERAL HOME LOAN BANK FHLB 3.51 03/14/41 3.510% 03/14/41 | | 08/26/2019 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 333,450 | 03/14/2041 |
| 3130A7-QB-4 | FEDERAL HOME LOAN BANK FHLB 3.3 04/12/41 3.300% 04/12/41 | | 12/12/2019 | Call 100.0000 | | 32,000,000 | 32,000,000 | 32,000,000 | 32,000,000 | | | | | | 32,000,000 | | | | 1,232,000 | 04/12/2041 |
| 31339W-LL-8 | FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32 | | 12/01/2019 | Paydown | | 242,449 | 242,449 | 242,449 | 242,449 | | | | | | 242,449 | | | | 9,407 | 02/15/2032 |
| 3133EE-5N-6 | FEDERAL FARM CREDIT BANK FFCB 3.8 07/30/35 3.800% 07/30/35 | | 06/14/2019 | Redemption 100.0000 | | 4,915,000 | 4,915,000 | 4,913,771 | 4,914,062 | | 938 | | 938 | | 4,915,000 | | | | 162,905 | 07/30/2035 |
| 3133EE-N2-2 | FEDERAL FARM CREDIT BANK FFCB 3 5/8 05/21/35 3.625% 05/21/35 | | 07/24/2019 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 244,688 | 05/21/2035 |
| 3133EE-QE-3 | FEDERAL FARM CREDIT BANK FFCB 3.48 02/20/35 3.480% 02/20/35 | | 07/24/2019 | Call 100.0000 | | 20,000,000 | 20,000,000 | 19,971,380 | 19,975,484 | | 646 | | 646 | | 19,976,130 | | 23,870 | 23,870 | 645,733 | 02/20/2035 |
| 3133EF-A4-9 | FEDERAL FARM CREDIT BANK FFCB 3.3 02/22/36 3.300% 02/22/36 | | 09/05/2019 | Call 100.0000 | | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | 30,000,000 | | | | 1,025,750 | 02/22/2036 |
| 3133EF-C8-8 | FEDERAL FARM CREDIT BANK FFCB 3.14 02/24/31 3.140% 02/24/31 | | 08/14/2019 | Call 100.0000 | | 225,000,000 | 225,000,000 | 224,730,000 | 224,772,111 | | 9,639 | | 9,639 | | 224,781,750 | | 218,250 | 218,250 | 6,868,750 | 02/24/2031 |
| 3133EF-T2-3 | FEDERAL FARM CREDIT BANK FFCB 3.1 03/28/33 3.100% 03/28/33 | | 09/12/2019 | Call 100.0000 | | 160,000,000 | 160,000,000 | 160,000,000 | 160,000,000 | | | | | | 160,000,000 | | | | 4,739,556 | 03/28/2033 |
| 3133EF-T3-1 | FEDERAL FARM CREDIT BANK FFCB 3.2 03/28/36 3.200% 03/28/36 | | 09/06/2019 | Call 100.0000 | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 600,889 | 03/28/2036 |
| 3133EF-Z7-5 | FEDERAL FARM CREDIT BANK FFCB 3 04/11/31 3.000% 04/11/31 | | 09/09/2019 | Call 100.0000 | | 141,400,000 | 141,400,000 | 141,400,000 | 141,400,000 | | | | | | 141,400,000 | | | | 3,864,933 | 04/11/2031 |
| 3133EF-ZB-6 | FEDERAL FARM CREDIT BANK FFCB 3.42 02/22/36 3.420% 02/22/36 | | 08/12/2019 | Call 100.0000 | | 34,400,000 | 34,400,000 | 34,400,000 | 34,400,000 | | | | | | 34,400,000 | | | | 1,143,800 | 02/22/2036 |
| 3136AC-GN-5 | FANNIE MAE FNA 2013-M3 AL 3.380% 01/25/33 | | 12/01/2019 | Paydown | | 448,793 | 448,793 | 446,689 | 446,874 | | 1,919 | | 1,919 | | 448,793 | | | | 8,352 | 01/25/2033 |
| 3137A6-TC-6 | FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30 | | 12/01/2019 | Paydown | | 19,658,838 | 19,658,838 | 17,612,613 | 18,617,465 | | 1,041,373 | | 1,041,373 | | 19,658,838 | | | | 448,944 | 12/15/2030 |
| 3137A7-FL-9 | FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31 | | 12/01/2019 | Paydown | | 5,826,864 | 5,826,864 | 4,893,504 | 5,249,505 | | 577,358 | | 577,358 | | 5,826,864 | | | | 159,282 | 02/15/2031 |
| 31381R-4H-4 | FNMA FN 468924 5.350% 08/01/41 | | 12/01/2019 | Paydown | | 30,215 | 30,215 | 31,462 | 30,944 | | (728) | | (728) | | 30,215 | | | | 892 | 08/01/2041 |
| 31381R-G5-7 | FNMA FN 468320 5.420% 07/01/41 | | 12/01/2019 | Paydown | | 61,850 | 61,850 | 63,125 | 62,542 | | (692) | | (692) | | 61,850 | | | | 1,850 | 07/01/2041 |
| 31381S-PX-4 | FNMA FN 469438 4.510% 10/01/41 | | 12/01/2019 | Paydown | | 150,899 | 150,899 | 155,426 | 153,507 | | (2,607) | | (2,607) | | 150,899 | | | | 3,756 | 10/01/2041 |
| 31381T-7A-2 | FNMA FN 470789 4.400% 03/01/42 | | 12/01/2019 | Paydown | | 17,567 | 17,567 | 18,395 | 18,237 | | (670) | | (670) | | 17,567 | | | | 427 | 03/01/2042 |
| 31381T-WA-4 | FNMA FN 470541 4.830% 03/01/42 | | 12/01/2019 | Paydown | | 25,460 | 25,460 | 26,971 | 26,389 | | (930) | | (930) | | 25,460 | | | | 673 | 03/01/2042 |
| 31381V-BT-1 | FNMA FN 471750 3.970% 07/01/42 | | 12/01/2019 | Paydown | | 137,541 | 137,541 | 140,635 | 139,427 | | (1,887) | | (1,887) | | 137,541 | | | | 3,012 | 07/01/2042 |
| 31381V-J7-1 | FNMA FN 471986 4.070% 07/01/42 | | 12/01/2019 | Paydown | | 53,856 | 53,856 | 55,388 | 54,781 | | (924) | | (924) | | 53,856 | | | | 1,197 | 07/01/2042 |
| 3138L0-VV-0 | FNMA FN AM0627 3.950% 09/01/42 | | 12/01/2019 | Paydown | | 26,608 | 26,608 | 27,440 | 27,138 | | (530) | | (530) | | 26,608 | | | | 580 | 09/01/2042 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3138L1-NU-9 | FNMA FN AM1302 3.490% 11/01/42 | | 12/01/2019 | Paydown | | 95,278 | 95,278 | 95,695 | 95,489 | | (211) | | (211) | | 95,278 | | | | 1,834 | 11/01/2042 |
| 3138L2-3B-1 | FNMA POOL FN AM2593 3.900% 03/01/43 | | 12/01/2019 | Paydown | | 52,215 | 52,215 | 54,303 | 53,617 | | (1,402) | | (1,402) | | 52,215 | | | | 1,123 | 03/01/2043 |
| 3138L2-GN-1 | FNMA POOL FN AM2004 3.490% 01/01/31 | | 12/01/2019 | Paydown | | 28,464 | 28,464 | 26,898 | 27,252 | | 1,212 | | 1,212 | | 28,464 | | | | 548 | 01/01/2031 |
| 3138L2-GP-6 | FNMA POOL FN AM2005 3.490% 01/01/31 | | 12/01/2019 | Paydown | | 28,520 | 28,520 | 26,951 | 27,305 | | 1,214 | | 1,214 | | 28,520 | | | | 549 | 01/01/2031 |
| 3138L2-NT-0 | FNMA POOL FN AM2201 3.880% 02/01/43 | | 12/01/2019 | Paydown | | 54,125 | 54,125 | 55,918 | 55,312 | | (1,187) | | (1,187) | | 54,125 | | | | 1,146 | 02/01/2043 |
| 3138L2-YY-7 | FNMA POOL FN AM2526 3.460% 03/01/43 | | 12/01/2019 | Paydown | | 89,486 | 89,486 | 89,430 | 89,389 | | 98 | | 98 | | 89,486 | | | | 1,707 | 03/01/2043 |
| 3138L2-ZY-6 | FNMA POOL FN AM2558 3.730% 03/01/38 | | 12/01/2019 | Paydown | | 75,419 | 75,419 | 77,469 | 76,782 | | (1,364) | | (1,364) | | 75,419 | | | | 1,553 | 03/01/2038 |
| 3138L3-4D-4 | FNMA POOL FN AM3519 3.490% 06/25/43 | | 12/01/2019 | Paydown | | 89,566 | 89,566 | 89,496 | 89,474 | | 92 | | 92 | | 89,566 | | | | 1,706 | 06/25/2043 |
| 3138L3-6E-0 | FNMA POOL FN AM3568 4.100% 05/01/43 | | 12/01/2019 | Paydown | | 20,226 | 20,226 | 21,029 | 20,815 | | (589) | | (589) | | 20,226 | | | | 457 | 05/01/2043 |
| 3138L3-AH-8 | FNMA POOL FN AM2707 4.020% 03/01/43 | | 12/01/2019 | Paydown | | 33,369 | 33,369 | 34,902 | 34,399 | | (1,030) | | (1,030) | | 33,369 | | | | 733 | 03/01/2043 |
| 3138L3-AQ-8 | FNMA POOL FN AM2714 3.730% 03/01/43 | | 12/01/2019 | Paydown | | 65,518 | 65,518 | 67,258 | 66,672 | | (1,154) | | (1,154) | | 65,518 | | | | 1,348 | 03/01/2043 |
| 3138L3-AZ-8 | FNMA POOL FN AM2723 3.690% 03/01/43 | | 12/01/2019 | Paydown | | 96,510 | 96,510 | 98,923 | 98,105 | | (1,594) | | (1,594) | | 96,510 | | | | 1,964 | 03/01/2043 |
| 3138L3-CW-3 | FNMA POOL FN AM2784 3.820% 03/01/43 | | 12/01/2019 | Paydown | | 67,678 | 67,678 | 70,047 | 69,264 | | (1,585) | | (1,585) | | 67,678 | | | | 1,425 | 03/01/2043 |
| 3138L3-H7-3 | FNMA POOL FN AM2953 3.960% 04/01/43 | | 12/01/2019 | Paydown | | 23,663 | 23,663 | 24,602 | 24,294 | | (632) | | (632) | | 23,663 | | | | 517 | 04/01/2043 |
| 3138L3-PC-3 | FNMA POOL FN AM3118 3.770% 05/01/43 | | 12/01/2019 | Paydown | | 42,641 | 42,641 | 44,014 | 43,562 | | (921) | | (921) | | 42,641 | | | | 887 | 05/01/2043 |
| 3138L3-Q4-0 | FNMA POOL FN AM3174 4.000% 05/01/43 | | 12/01/2019 | Paydown | | 27,047 | 27,047 | 28,120 | 27,779 | | (732) | | (732) | | 27,047 | | | | 596 | 05/01/2043 |
| 3138L3-QY-4 | FNMA POOL FN AM3170 4.000% 04/01/43 | | 12/01/2019 | Paydown | | 22,183 | 22,183 | 23,064 | 22,778 | | (595) | | (595) | | 22,183 | | | | 489 | 04/01/2043 |
| 3138L4-3T-8 | FANNIE MAE FN AM4409 4.020% 10/01/25 | | 12/01/2019 | Paydown | | 134,214 | 134,214 | 134,592 | 134,317 | | (103) | | (103) | | 134,214 | | | | 2,974 | 10/01/2025 |
| 3138L4-AK-9 | FANNIE MAE FN AM3609 3.950% 06/01/43 | | 12/01/2019 | Paydown | | 24,815 | 24,815 | 25,800 | 25,488 | | (673) | | (673) | | 24,815 | | | | 541 | 06/01/2043 |
| 3138L4-AW-3 | FANNIE MAE FN AM3620 3.695% 06/01/43 | | 12/01/2019 | Paydown | | 93,833 | 93,833 | 96,139 | 95,386 | | (1,553) | | (1,553) | | 93,833 | | | | 1,912 | 06/01/2043 |
| 3138L4-DY-6 | FANNIE MAE FN AM3718 3.920% 07/01/43 | | 12/01/2019 | Paydown | | 31,466 | 31,466 | 32,666 | 32,291 | | (824) | | (824) | | 31,466 | | | | 680 | 07/01/2043 |
| 3138L4-LD-3 | FANNIE MAE FN AM3923 4.330% 07/01/33 | | 12/01/2019 | Paydown | | 206,398 | 206,398 | 214,590 | 210,522 | | (4,124) | | (4,124) | | 206,398 | | | | 4,939 | 07/01/2033 |
| 3138L4-NZ-2 | FANNIE MAE FN AM4007 4.110% 08/01/28 | | 12/01/2019 | Paydown | | 106,446 | 106,446 | 108,110 | 107,537 | | (1,091) | | (1,091) | | 106,446 | | | | 2,416 | 08/01/2028 |
| 3138L4-TR-4 | FANNIE MAE FN AM4159 4.390% 08/25/33 | | 12/01/2019 | Paydown | | 48,139 | 48,139 | 49,568 | 49,259 | | (1,120) | | (1,120) | | 48,139 | | | | 1,165 | 08/25/2033 |
| 3138L4-V5-9 | FANNIE MAE FN AM4235 4.440% 08/01/38 | | 12/01/2019 | Paydown | | 244,039 | 244,039 | 250,063 | 248,228 | | (4,190) | | (4,190) | | 244,039 | | | | 5,984 | 08/01/2038 |
| 3138L4-ZP-1 | FANNIE MAE FN AM4349 4.720% 09/01/33 | | 12/01/2019 | Paydown | | 45,862 | 45,862 | 47,682 | 47,134 | | (1,272) | | (1,272) | | 45,862 | | | | 1,183 | 09/01/2033 |
| 3138L5-SM-3 | FANNIE MAE FN AM5023 4.290% 01/01/34 | | 12/01/2019 | Paydown | | 385,672 | 385,672 | 387,118 | 386,514 | | (843) | | (843) | | 385,672 | | | | 9,122 | 01/01/2034 |
| 3138L5-YU-8 | FNMA POOL FN AM5222 4.200% 07/01/29 | | 12/01/2019 | Paydown | | 392,584 | 392,584 | 393,382 | 392,922 | | (337) | | (337) | | 392,584 | | | | 9,075 | 07/01/2029 |
| 3138L9-EG-3 | FNMA POOL FN AM8234 3.030% 04/01/30 | | 12/01/2019 | Paydown | | 313,535 | 313,535 | 314,515 | 313,937 | | (402) | | (402) | | 313,535 | | | | 5,231 | 04/01/2030 |
| 3138LC-3G-8 | FNMA POOL FN AN0798 3.630% 01/01/33 | | 12/01/2019 | Paydown | | 36,266 | 36,266 | 36,249 | 36,200 | | 65 | | 65 | | 36,266 | | | | 724 | 01/01/2033 |
| 3138LC-PW-9 | FNMA POOL FN AN0436 3.720% 12/25/35 | | 12/01/2019 | Paydown | | 186,710 | 186,710 | 188,693 | 188,061 | | (1,351) | | (1,351) | | 186,710 | | | | 3,826 | 12/25/2035 |
| 3138LC-TZ-8 | FNMA POOL FN AN0567 3.640% 12/01/33 | | 12/01/2019 | Paydown | | 30,795 | 30,795 | 30,928 | 30,864 | | (68) | | (68) | | 30,795 | | | | 612 | 12/01/2033 |
| 3138LC-WA-9 | FNMA POOL FN AN0640 3.600% 01/01/34 | | 12/01/2019 | Paydown | | 201,185 | 201,185 | 201,939 | 201,555 | | (370) | | (370) | | 201,185 | | | | 3,986 | 01/01/2034 |
| 3138LC-Z7-3 | FNMA POOL FN AN0765 3.910% 01/25/36 | | 12/01/2019 | Paydown | | 53,231 | 53,231 | 55,011 | 54,758 | | (1,527) | | (1,527) | | 53,231 | | | | 1,149 | 01/25/2036 |
| 3138LE-XC-0 | FNMA DUS FN AN2474 3.350% 08/01/46 | | 12/01/2019 | Paydown | | 16,256 | 16,256 | 16,835 | 16,742 | | (486) | | (486) | | 16,256 | | | | 300 | 08/01/2046 |
| 3138LE-ZQ-7 | FNMA DUS FN AN2550 3.420% 08/01/46 | | 12/01/2019 | Paydown | | 18,957 | 18,957 | 19,650 | 19,539 | | (583) | | (583) | | 18,957 | | | | 354 | 08/01/2046 |
| 3138LG-PC-4 | FNMA POOL FN AN4018 3.890% 01/01/47 | | 12/01/2019 | Paydown | | 12,798 | 12,798 | 13,261 | 13,208 | | (410) | | (410) | | 12,798 | | | | 274 | 01/01/2047 |
| 3138LH-A2-0 | FNMA DUS FN AN4524 3.920% 11/01/47 | | 12/01/2019 | Paydown | | 22,196 | 22,196 | 23,070 | 22,954 | | (759) | | (759) | | 22,196 | | | | 479 | 11/01/2047 |
| 3138NJ-BD-9 | FANNIE MAE FN FN0035 3.290% 12/01/32 | | 12/01/2019 | Paydown | | 160,194 | 160,194 | 143,774 | 146,901 | | 13,293 | | 13,293 | | 160,194 | | | | 2,905 | 12/01/2032 |
| 31393E-TS-8 | FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33 | | 12/01/2019 | Paydown | | 2,429,211 | 2,429,211 | 2,390,135 | 2,409,723 | | 19,488 | | 19,488 | | 2,429,211 | | | | 71,010 | 09/25/2033 |
| 31398N-5W-0 | FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40 | | 12/01/2019 | Paydown | | 2,786,747 | 2,786,747 | 2,461,029 | 2,613,957 | | 172,789 | | 172,789 | | 2,786,747 | | | | 57,650 | 11/25/2040 |
| 31398S-4P-5 | FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40 | | 12/01/2019 | Paydown | | 2,091,360 | 2,091,360 | 1,902,444 | 2,011,761 | | 79,599 | | 79,599 | | 2,091,360 | | | | 53,484 | 12/25/2040 |
| 31398S-GH-0 | FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40 | | 12/01/2019 | Paydown | | 1,148,519 | 1,148,519 | 1,019,611 | 1,077,841 | | 70,678 | | 70,678 | | 1,148,519 | | | | 24,502 | 11/25/2040 |
| 31398S-SD-6 | FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40 | | 12/01/2019 | Paydown | | 507,391 | 507,391 | 448,437 | 475,265 | | 32,126 | | 32,126 | | 507,391 | | | | 6,396 | 12/25/2040 |
| 31398S-SF-1 | FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40 | | 12/01/2019 | Paydown | | 698,654 | 698,654 | 618,096 | 655,129 | | 43,525 | | 43,525 | | 698,654 | | | | 10,312 | 12/25/2040 |
| 31398S-UD-3 | FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40 | | 12/01/2019 | Paydown | | 3,668,072 | 3,668,072 | 3,251,226 | 3,435,482 | | 232,590 | | 232,590 | | 3,668,072 | | | | 93,315 | 12/25/2040 |
| 31398S-YU-1 | FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40 | | 12/01/2019 | Paydown | | 2,660,897 | 2,660,897 | 2,358,847 | 2,495,313 | | 165,584 | | 165,584 | | 2,660,897 | | | | 65,152 | 12/25/2040 |
| 36194S-PD-4 | GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41 | | 12/01/2019 | Paydown | | 3,417,984 | 3,417,984 | 3,481,003 | 3,468,707 | | (50,723) | | (50,723) | | 3,417,984 | | | | 56,197 | 09/15/2041 |
| 38376R-MF-0 | GNMA GNR 2015-H29 VI 1.823% 11/20/65 | | 12/01/2019 | Paydown | | | | 177,042 | 147,685 | | (147,685) | | (147,685) | | | | | | 15,278 | 11/20/2065 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 38376R-RV-0 | GNMA GNMA 2016-H07 1.553% 03/20/66 | | 12/01/2019 | Paydown | | | | 199,135 | 170,084 | | (170,084) | | (170,084) | | | | | | 15,695 | 03/20/2066 |
| 412493-AG-3 | HARFORD CNTY MD ECON DEV REVEN ABERDEEN PROVING GROUND-MILITA 7.600% 12/15/39 | | 12/16/2019 | Various | | 255,000 | 255,000 | 255,000 | 255,000 | | | | | | 255,000 | | | | 19,380 | 12/15/2039 |
| 485512-KR-7 | KANSAS ST TURNPIKE AUTH TURNPI BUILD AMERICA BONDS-SER A-1 6.470% 09/01/31 | | 09/01/2019 | Call 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 129,400 | 09/01/2031 |
| 486296-LZ-7 | KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE 5.000% 12/15/30 | | 12/16/2019 | Redemption 100.0000 | | 200,000 | 200,000 | 200,000 | 200,000 | | | | | | 200,000 | | | | 10,000 | 12/15/2030 |
| 490748-AN-0 | KENT WA COMB UTILITY SYS REVEN BUILD AMERICA BONDS-TAXABLE-SE 6.120% 12/01/29 | | 12/02/2019 | Call 100.0000 | | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | | | 153,000 | 12/01/2029 |
| 563039-AK-2 | MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO 6.515% 12/01/26 | | 12/02/2019 | Redemption 100.0000 | | 180,000 | 180,000 | 181,609 | 180,828 | | (828) | | (828) | | 180,000 | | | | 11,727 | 12/01/2026 |
| 57419R-D7-7 | MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39 | | 02/27/2019 | Redemption 100.0000 | | 290,000 | 290,000 | 284,578 | 284,715 | | 5,285 | | 5,285 | | 290,000 | | | | 272 | 03/01/2039 |
| 590545-SN-0 | MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS 6.375% 07/01/33 | | 04/19/2019 | Tax Free Exchange | | 8,768,798 | 8,780,000 | 8,801,880 | 8,770,174 | | (1,376) | | (1,376) | | 8,768,798 | | | | 447,780 | 07/01/2033 |
| 59334P-CN-5 | MIAMI-DADE CNTY FL TRANSIT SAL BUILD AMERICA BOND-TAXABLE-SER 6.710% 07/01/29 | | 07/01/2019 | Call 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 134,200 | 07/01/2029 |
| 59334P-CP-0 | MIAMI-DADE CNTY FL TRANSIT SAL 6.910% 07/01/39 | | 07/01/2019 | Redemption 100.0000 | | 7,000,000 | 7,000,000 | 7,668,010 | 7,573,129 | | (573,129) | | (573,129) | | 7,000,000 | | | | 483,700 | 07/01/2039 |
| 63968A-QH-1 | NEBRASKA ST PUBLIC PWR DIST RE BUILD AMERICAN BONDS-GEN-A-TAX 7.399% 01/01/35 | | 01/02/2019 | Call 100.0000 | | 4,130,000 | 4,130,000 | 4,228,260 | 4,202,119 | | (25) | | (25) | | 4,202,094 | | (72,094) | (72,094) | 152,789 | 01/01/2035 |
| 64469D-B4-2 | NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28 | | 12/02/2019 | Redemption 100.0000 | | 55,000 | 55,000 | 55,000 | 55,000 | | | | | | 55,000 | | | | 1,912 | 07/01/2028 |
| 64469D-B5-9 | NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34 | | 12/02/2019 | Redemption 100.0000 | | 340,000 | 340,000 | 340,000 | 340,000 | | | | | | 340,000 | | | | 12,396 | 01/01/2034 |
| 64469D-E7-2 | NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33 | | 12/02/2019 | Redemption 100.0000 | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 5,463 | 01/01/2033 |
| 65830T-AH-8 | NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39 | | 01/02/2019 | Call 100.0000 | | 1,150,000 | 1,150,000 | 1,147,705 | 1,147,866 | | (3) | | (3) | | 1,147,863 | | 2,137 | 2,137 | 38,525 | 01/01/2039 |
| 65830T-AJ-4 | NORTH CAROLINA ST TURNPIKE AUT BUILD AMERICA BONDS-TAXABLE-SE 6.700% 01/01/39 | | 01/02/2019 | Redemption 100.0000 | | 850,000 | 850,000 | 848,304 | 848,423 | | 1,577 | | 1,577 | | 850,000 | | | | 28,475 | 01/01/2039 |
| 677555-YE-8 | OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29 | | 12/02/2019 | Redemption 100.0000 | | 45,000 | 45,000 | 45,000 | 45,000 | | | | | | 45,000 | | | | 2,100 | 03/01/2029 |
| 677555-YG-3 | OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE BD-4 6.000% 12/01/20 | | 12/02/2019 | Redemption 100.0000 | | 420,000 | 420,000 | 420,000 | 420,000 | | | | | | 420,000 | | | | 19,200 | 12/01/2020 |
| 744434-CW-9 | PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE 7.242% 01/01/41 | | 01/02/2019 | Redemption 100.0000 | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 5,432 | 01/01/2041 |
| 75902J-AR-0 | REGL PUBLIC TRANSPRTN AUTH AZ BUILD AMERICA BONDS-TAXABLE-SE 6.310% 07/01/22 | | 07/01/2019 | Call 100.0000 | | 3,000,000 | 3,000,000 | 3,035,430 | 3,002,327 | | (2,327) | | (2,327) | | 3,000,000 | | | | 189,300 | 07/01/2022 |
| 796253-Z6-2 | SAN ANTONIO TX ELEC & GAS REVE TXBL 4.077% 02/01/29 | | 09/25/2019 | Call 119.0380 | | 8,332,660 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | | | 1,661,651 | 02/01/2029 |
| 796253-Z7-0 | SAN ANTONIO TX ELEC & GAS REVE TXBL 4.127% 02/01/30 | | 09/26/2019 | Call 121.3560 | | 8,185,462 | 6,745,000 | 6,847,673 | 6,824,352 | | (4,345) | | (4,345) | | 6,820,007 | | (75,007) | (75,007) | 1,761,357 | 02/01/2030 |
| 849007-AL-3 | SPOKANE CNTY WA WSTWTR SYS REV BUILD AMERICA BONDS 6.474% 12/01/29 | | 06/03/2019 | Call 100.0000 | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 129,480 | 12/01/2029 |
| 917435-AA-7 | UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50 | | 07/01/2019 | Redemption 100.0000 | | 68,919 | 68,919 | 68,667 | 68,699 | | 219 | | 219 | | 68,919 | | | | 2,798 | 07/01/2050 |
| 917435-AB-5 | UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50 | | 07/01/2019 | Redemption 100.0000 | | 50,000 | 50,000 | 47,635 | 47,911 | | 2,089 | | 2,089 | | 50,000 | | | | 2,041 | 07/01/2050 |
| 92818M-D7-2 | VIRGINIA ST RESOURCES AUTH INF BUILD AMERICA BONDS 5.690% 11/01/30 | | 06/10/2019 | Tax Free Exchange | | 835,000 | 835,000 | 835,000 | 835,000 | | | | | | 835,000 | | | | 28,903 | 11/01/2030 |
| 947628-BA-0 | WEBER BASIN UT WTR CONSERVANCY BUILD AMERICA BONDS-TXBL-SER B 6.600% 10/01/34 | | 10/01/2019 | Call 100.0000 | | 7,650,000 | 7,650,000 | 7,734,380 | 7,712,075 | | (1,183) | | (1,183) | | 7,710,892 | | (60,892) | (60,892) | 504,900 | 10/01/2034 |
| 983220-ML-8 | WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38 | | 12/02/2019 | Redemption 100.0000 | | 230,000 | 230,000 | 230,000 | 230,000 | | | | | | 230,000 | | | | 7,359 | 12/01/2038 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 844,578,113 | 841,816,193 | 838,569,016 | 840,337,826 | | 1,470,165 | | 1,470,165 | | 841,807,995 | | (3,004) | (3,004) | 30,146,949 | 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 | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 000366-AA-2 | APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 1,146,160 | 1,135,013 | 1,135,007 | 1,135,921 | | (217) | | (217) | | 1,135,704 | | 10,457 | 10,457 | 28,141 | 05/16/2042 |
| 000366-AA-2 | APOLLO AVIATION SEC EQUITY TRS APOLLO AVIATION SEC EQUITY TRU 3.967% 05/16/42 | | 07/16/2019 | Paydown | | 593,017 | 593,017 | 593,014 | 593,491 | | (474) | | (474) | | 593,017 | | | | 6,873 | 05/16/2042 |
| 001192-AM-5 | SOUTHERN CO GAS CAPITAL AGL CAPITAL CORP 3.250% 06/15/26 | | 06/11/2019 | DEFAULT ATHENE BROKER | | 998,440 | 1,000,000 | 995,980 | 996,919 | | 165 | | 165 | | 997,084 | | 1,356 | 1,356 | 16,069 | 06/15/2026 |
| 00164T-AA-6 | AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28 | | 07/15/2019 | Redemption 100.0000 | | 620,525 | 620,525 | 649,442 | 634,867 | | (14,342) | | (14,342) | | 620,525 | | | | 26,822 | 01/15/2028 |
| 00192J-AD-8 | APS RESECURITIZATION TRUST APS RESECURITIZATION TRUST 2.192% 09/30/55 | | 12/25/2019 | Paydown | | 865,720 | 566,432 | 345,523 | 275,337 | | 590,383 | | 590,383 | | 865,720 | | | | 86,730 | 09/30/2055 |
| 00432C-DK-4 | Access Group Inc 2007-A Class B 2.460% 02/25/37 | | 11/25/2019 | Paydown | | 1,203,023 | 1,203,023 | 1,019,562 | 1,055,081 | | 147,942 | | 147,942 | | 1,203,023 | | | | 23,180 | 02/25/2037 |
| 00440E-AM-9 | CHUBB INA HOLDINGS INC CB 5.9 06/15/19 5.900% 06/15/19 | | 06/15/2019 | Maturity | | 3,000,000 | 3,000,000 | 2,971,380 | 2,998,302 | | 1,698 | | 1,698 | | 3,000,000 | | | | 88,500 | 06/15/2019 |
| 006346-AS-9 | ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A 4.810% 11/15/48 | | 12/15/2019 | Paydown | | 38,020 | 38,020 | 38,019 | 38,019 | | 1 | | 1 | | 38,020 | | | | 1,040 | 11/15/2048 |
| 006346-AV-2 | ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS C 7.356% 11/15/48 | | 10/01/2019 | DEFAULT ATHENE BROKER | | 1,060,000 | 1,000,000 | 999,977 | 999,977 | | 2 | | 2 | | 999,979 | | 60,021 | 60,021 | 58,848 | 11/15/2048 |
| 007036-PG-5 | ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 2.412% 11/25/35 | | 12/26/2019 | Paydown | | 368,457 | 368,457 | 308,466 | 314,594 | | 53,863 | | 53,863 | | 368,457 | | | | 7,079 | 11/25/2035 |
| 007036-VG-8 | ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 3.848% 02/01/56 | | 12/01/2019 | Paydown | | 925,080 | 1,053,894 | 752,973 | 752,185 | | 172,895 | | 172,895 | | 925,080 | | | | 21,692 | 02/01/2056 |
| 00764M-CF-2 | AEGIS ABS TRUST 2004-3 M1 2.692% 09/25/34 | | 12/26/2019 | Paydown | | 627,315 | 627,315 | 416,713 | 553,204 | | 74,111 | | 74,111 | | 627,315 | | | | 11,941 | 09/25/2034 |
| 01185*-AA-3 | ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33 | | 12/31/2019 | Redemption 100.0000 | | 1,145,725 | 1,145,725 | 1,145,725 | 1,145,725 | | | | | | 1,145,725 | | | | 42,459 | 06/30/2033 |
| 012725-AA-5 | ALBEMARLE CORP ALB 4 1/2 12/15/20 4.500% 12/15/20 | | 12/23/2019 | Call 102.5221 | | 14,117,293 | 13,770,000 | 14,220,074 | 13,891,166 | | (68,058) | | (68,058) | | 13,823,108 | | (53,108) | (53,108) | 980,713 | 12/15/2020 |
| 013817-AJ-0 | ARCONIC INC ARNC 5.9 02/01/27 5.900% 02/01/27 | | 11/08/2019 | ROBERT W. BAIRD | | 5,581,250 | 5,000,000 | 4,944,400 | 4,965,513 | | 2,962 | | 2,962 | | 4,968,474 | | 612,776 | 612,776 | 378,583 | 02/01/2027 |
| 013817-AV-3 | ARCONIC INC ARNC 5.4 04/15/21 5.400% 04/15/21 | | 11/08/2019 | ROBERT W. BAIRD | | 11,654,825 | 11,336,000 | 11,417,071 | 11,356,998 | | (8,533) | | (8,533) | | 11,348,466 | | 306,359 | 306,359 | 659,755 | 04/15/2021 |
| 015271-AC-3 | ALEXANDRIA REAL ESTATE E ARE 4.6 04/01/22 4.600% 04/01/22 | | 07/17/2019 | Call 106.1210 | | 21,224,200 | 20,000,000 | 20,101,720 | 20,035,899 | | (6,138) | | (6,138) | | 20,029,761 | | (29,761) | (29,761) | 1,955,089 | 04/01/2022 |
| 016900-AC-6 | ALLEGHENY LUDLUM LLC ATI 6.95 12/15/25 6.950% 12/15/25 | | 11/19/2019 | BANK OF AMERICA | | 1,784,640 | 1,716,000 | 1,824,674 | 1,779,107 | | (6,636) | | (6,636) | | 1,772,471 | | 12,169 | 12,169 | 111,311 | 12/15/2025 |
| 01741R-AF-9 | ALLEGHENY TECHNOLOGIES ATI 5 7/8 08/15/23 7.875% 08/15/23 | | 11/19/2019 | BANK OF AMERICA | | 5,475,000 | 5,000,000 | 4,999,550 | 5,493,417 | | (85,713) | | (85,713) | | 5,407,704 | | 67,296 | 67,296 | 498,750 | 08/15/2023 |
| 018522-C#-7 | ALLETE INC 8.170% 01/15/19 | | 01/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 204,250 | 01/15/2019 |
| 020908-AH-2 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 1,261,848 | 1,343,347 | 1,052,286 | 985,648 | | 276,200 | | 276,200 | | 1,261,848 | | | | 46,520 | 07/25/2037 |
| 021345-AA-1 | ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35 | | 12/31/2019 | Redemption 100.0000 | | 174,737 | 174,737 | 201,313 | 198,012 | | (23,275) | | (23,275) | | 174,737 | | | | 7,445 | 06/30/2035 |
| 02146T-AY-3 | COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 79,375 | 90,745 | 65,336 | 61,421 | | 17,955 | | 17,955 | | 79,375 | | | | 2,865 | 06/25/2036 |
| 02147G-AF-1 | COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 3.808% 07/25/36 | | 12/25/2019 | Paydown | | | | 77,045 | 27,070 | | (27,070) | | (27,070) | | | | | | 9,412 | 07/25/2036 |
| 02147R-AG-5 | COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 149,019 | 164,009 | 126,110 | 129,601 | | 19,419 | | 19,419 | | 149,019 | | | | 5,286 | 08/25/2036 |
| 02147R-AJ-9 | COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 190,473 | 209,632 | 183,281 | 185,647 | | 4,825 | | 4,825 | | 190,473 | | | | 6,757 | 08/25/2036 |
| 02147V-AA-9 | COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42 | | 12/01/2019 | Paydown | | 98,136 | 115,927 | 74,176 | 63,575 | | 34,562 | | 34,562 | | 98,136 | | | | 4,095 | 05/25/2042 |
| 02149M-AQ-2 | COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 4.008% 03/25/37 | | 12/25/2019 | Paydown | | | | 8,356 | 7,928 | 4,157 | (12,085) | | (7,928) | | | | | | 912 | 03/25/2037 |
| 02149V-AJ-8 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 483,199 | 809,821 | 591,847 | 422,898 | | 60,301 | | 60,301 | | 483,199 | | | | 30,305 | 04/25/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 02150E-BG-7 | COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37 | | 12/01/2019 | Paydown | | 88,335 | 106,339 | 86,733 | 84,033 | | 4,302 | | 4,302 | | 88,335 | | | | 3,248 | 04/25/2037 |
| 02150V-AD-7 | COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 2.022% 08/25/37 | | 12/26/2019 | Paydown | | 264,120 | 282,433 | 255,116 | 282,433 | | (18,313) | | (18,313) | | 264,120 | | | | 4,006 | 08/25/2037 |
| 02151B-BX-5 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37 | | 12/01/2019 | Paydown | | 291,001 | 360,791 | 305,960 | 257,169 | | 33,832 | | 33,832 | | 291,001 | | | | 16,928 | 09/25/2037 |
| 02151C-AX-4 | COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37 | | 12/01/2019 | Paydown | | 425,758 | 519,367 | 403,239 | 322,377 | | 103,381 | | 103,381 | | 425,758 | | | | 17,332 | 07/25/2037 |
| 02153L-AA-2 | ALTERRA FINANCE LLC MKL 6 1/4 09/30/20 6.250% 09/30/20 | | 09/23/2019 | Call 103.8700 | | 7,790,250 | 7,500,000 | 7,499,925 | 7,499,997 | | 1 | | 1 | | 7,499,998 | | 2 | 2 | 749,885 | 09/30/2020 |
| 023135-BC-9 | AMAZON.COM INC AMAZON COM INC 3.150% 08/22/27 | | 06/25/2019 | DEFAULT ATHENE BROKER | | 3,146,310 | 3,000,000 | 2,994,998 | 2,995,350 | | 231 | | 231 | | 2,995,581 | | 150,729 | 150,729 | 80,063 | 08/22/2027 |
| 02376*-AA-0 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE 4.140% 06/15/27 | | 12/15/2019 | Redemption 100.0000 | | 662,249 | 662,249 | 662,249 | 662,249 | | | | | | 662,249 | | | | 20,563 | 06/15/2027 |
| 023767-AA-4 | AMERICAN AIRLINES AAL 5 1/4 01/31/21 5.250% 01/31/21 | | 07/31/2019 | Redemption 100.0000 | | 506,278 | 506,278 | 506,278 | 506,278 | | | | | | 506,278 | | | | 19,926 | 01/31/2021 |
| 023770-AA-8 | AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27 3.375% 05/01/27 | | 11/01/2019 | Redemption 100.0000 | | 1,011,433 | 1,011,433 | 1,011,433 | 1,011,433 | | | | | | 1,011,433 | | | | 25,596 | 05/01/2027 |
| 02377B-AA-4 | AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27 | | 09/22/2019 | Redemption 100.0000 | | 1,184,340 | 1,184,340 | 1,184,340 | 1,184,340 | | | | | | 1,184,340 | | | | 35,530 | 09/22/2027 |
| 02377C-AA-2 | AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29 3.600% 10/15/29 | | 10/15/2019 | Redemption 100.0000 | | 541,226 | 541,226 | 541,226 | 541,226 | | | | | | 541,226 | | | | 14,613 | 10/15/2029 |
| 02378*-AA-8 | AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23 | | 10/15/2019 | Redemption 100.0000 | | 1,051,818 | 1,051,818 | 1,051,818 | 1,051,818 | | | | | | 1,051,818 | | | | 40,863 | 10/15/2023 |
| 02378A-AA-5 | AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29 | | 08/15/2019 | Redemption 100.0000 | | 190,000 | 190,000 | 190,000 | 190,000 | | | | | | 190,000 | | | | 3,800 | 02/15/2029 |
| 02378L-AA-1 | AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23 | | 08/15/2019 | Redemption 100.0000 | | 1,006,296 | 1,006,296 | 1,006,296 | 1,006,296 | | | | | | 1,006,296 | | | | 39,095 | 08/15/2023 |
| 02660T-DJ-9 | AMERICAN HOME MTG INV TRUST 2005-1 7A1 3.924% 06/25/45 | | 12/01/2019 | Paydown | | 334,629 | 334,629 | 303,207 | 337,926 | | (3,298) | | (3,298) | | 334,629 | | | | 8,016 | 06/25/2045 |
| 02660T-FJ-7 | AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.908% 09/25/35 | | 12/01/2019 | Paydown | | 286,258 | 286,258 | 221,268 | 223,713 | | 62,545 | | 62,545 | | 286,258 | | | | 6,117 | 09/25/2035 |
| 03072S-KR-5 | AMERIQUEST MORTGAGE SECS INC 2.842% 12/25/33 | | 03/25/2019 | Paydown | | 763,411 | 763,411 | 695,658 | 722,623 | | 40,788 | | 40,788 | | 763,411 | | | | 6,630 | 12/25/2033 |
| 03076C-AD-8 | AMERIPRISE FINANCIAL INC AMP 7.3 06/28/19 7.300% 06/28/19 | | 06/28/2019 | Maturity | | 4,000,000 | 4,000,000 | 3,998,840 | 3,999,943 | | 57 | | 57 | | 4,000,000 | | | | 146,000 | 06/28/2019 |
| 03078A-AA-6 | AmeriHome GMSR Issuer Trust SERIES 2018GT1 CLASS A 5.713% 08/25/25 | | 11/05/2019 | Paydown | | 3,500,000 | 3,500,000 | 3,499,924 | 3,490,945 | | 9,055 | | 9,055 | | 3,500,000 | | | | 172,739 | 08/25/2025 |
| 031100-J#-8 | AMETEK, INC 6.300% 12/18/19 | | 12/18/2019 | Maturity | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 567,000 | 12/18/2019 |
| 032095-AB-7 | AMPHENOL CORP APH 4 02/01/22 4.000% 02/01/22 | | 01/08/2019 | BARCLAYS CAPITAL GROUP | | 31,628,963 | 31,300,000 | 32,111,245 | 31,586,852 | | (2,408) | | (2,408) | | 31,584,445 | | 44,518 | 44,518 | 552,967 | 02/01/2022 |
| 032479-AD-9 | ANADARKO FINANCE CO 7.500% 05/01/31 | | 09/18/2019 | Tax Free Exchange | | 3,368,451 | 2,638,000 | 3,589,421 | 3,402,339 | | (33,888) | | (33,888) | | 3,368,451 | | | | 176,856 | 05/01/2031 |
| 032511-AY-3 | ANADARKO PETROLEUM CORP APC 6.45 09/15/36 6.450% 09/15/36 | | 09/18/2019 | Tax Free Exchange | | 11,532,058 | 10,000,000 | 11,882,800 | 11,571,997 | | (39,939) | | (39,939) | | 11,532,058 | | | | 650,375 | 09/15/2036 |
| 032511-BJ-5 | ANADARKO PETROLEUM CORP APC 3.45 07/15/24 3.450% 07/15/24 | | 09/18/2019 | Tax Free Exchange | | 7,625,147 | 8,000,000 | 7,395,680 | 7,577,470 | | 47,678 | | 47,678 | | 7,625,147 | | | | 332,300 | 07/15/2024 |
| 032511-BK-2 | ANADARKO PETROLEUM CORP APC 4 1/2 07/15/44 4.500% 07/15/44 | | 09/18/2019 | Tax Free Exchange | | 14,957,685 | 15,000,000 | 14,952,749 | 14,957,030 | | 654 | | 654 | | 14,957,685 | | | | 808,125 | 07/15/2044 |
| 03350W-AC-3 | ANDEAVOR LOGIS LP/CORP ANDX 4 1/4 12/01/27 4.250% 12/01/27 | | 09/23/2019 | Tax Free Exchange | | 23,931,515 | 24,000,000 | 23,921,200 | 23,926,681 | | 4,834 | | 4,834 | | 23,931,515 | | | | 851,333 | 12/01/2027 |
| 03523T-BH-0 | ANHEUSER-BUSCH INBEV WOR ABIBB 6 7/8 11/15/19 6.875% 11/15/19 | | 11/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,967,227 | 9,995,937 | | 4,063 | | 4,063 | | 10,000,000 | | | | 687,500 | 11/15/2019 |
| 037411-AR-6 | APACHE CORP APA 6 01/15/37 6.000% 01/15/37 | | 06/21/2019 | DEFAULT ATHENE BROKER | | 1,267,535 | 1,112,000 | 1,319,188 | 1,311,250 | | (3,426) | | (3,426) | | 1,307,825 | | (40,289) | (40,289) | 66,720 | 01/15/2037 |
| 037411-BD-6 | APACHE CORP APA 2 5/8 01/15/23 2.625% 01/15/23 | | 12/19/2019 | DEFAULT ATHENE BROKER | | 4,717,672 | 4,700,000 | 4,607,878 | 4,640,823 | | 13,654 | | 13,654 | | 4,654,477 | | 63,195 | 63,195 | 177,523 | 01/15/2023 |
| 03766K-AA-1 | APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 4.875% 03/17/36 | | 06/15/2019 | Paydown | | 2,277,672 | 2,277,672 | 2,245,204 | 2,278,697 | | (1,025) | | (1,025) | | 2,277,672 | | | | 54,535 | 03/17/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 03766K-AB-9 | APOLLO AVIATION SEC EQUITY APOLLO AVIATION SEC EQUITY 6.500% 03/17/36 | | 06/15/2019 | Paydown | | 455,534 | 455,534 | 446,268 | 455,459 | | 76 | | 76 | | 455,534 | | | | 14,543 | 03/17/2036 |
| 03789X-AA-6 | APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44 | | 06/05/2019 | Paydown | | 14,812,500 | 14,812,500 | 14,791,130 | 14,798,658 | | 13,842 | | 13,842 | | 14,812,500 | | | | 316,765 | 09/05/2044 |
| 03789X-AA-6 | APPLEBEES/IHOP FUNDING LLC 144A 4.277% 09/05/44 | | 06/05/2019 | Redemption 100.0000 | | 1,086,250 | 1,086,250 | 1,059,645 | 1,065,908 | | 20,342 | | 20,342 | | 1,086,250 | | | | 23,229 | 09/05/2044 |
| 038779-AA-2 | ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 3,808,158 | 3,712,500 | 3,712,500 | 3,712,500 | | | | | | 3,712,500 | | 95,658 | 95,658 | 138,356 | 10/30/2045 |
| 038779-AA-2 | ARBYS FUNDING ARBYS FUNDING LLC 4.969% 10/30/45 | | 07/30/2019 | Paydown | | 28,929 | 28,929 | 28,929 | 28,929 | | | | | | 28,929 | | | | 719 | 10/30/2045 |
| 04015W-AJ-3 | ARES CLO LTD ARES 2016-39A C 4.753% 07/18/28 | | 04/18/2019 | Call 100.0000 | | 8,000,000 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 216,806 | 07/18/2028 |
| 04248N-AA-1 | ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50 | | 12/15/2019 | Paydown | | 460,112 | 460,112 | 553,482 | 548,510 | | (88,398) | | (88,398) | | 460,112 | | | | 19,152 | 06/15/2050 |
| 048677-AB-4 | ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 5.343% 12/01/50 | | 12/01/2019 | Redemption 100.0000 | | 170,788 | 170,788 | 161,104 | 162,438 | | 8,350 | | 8,350 | | 170,788 | | | | 6,923 | 12/01/2050 |
| 048677-AG-3 | ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 6.158% 12/01/51 | | 12/01/2019 | Redemption 100.0000 | | 45,886 | 45,886 | 48,940 | 48,571 | | (2,686) | | (2,686) | | 45,886 | | | | 2,129 | 12/01/2051 |
| 049560-AJ-4 | ATMOS ENERGY CORP ATO 8 1/2 03/15/19 8.500% 03/15/19 | | 03/15/2019 | Maturity | | 1,000,000 | 1,000,000 | 998,130 | 999,943 | | 57 | | 57 | | 1,000,000 | | | | 42,500 | 03/15/2019 |
| 05178T-AA-9 | AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34 | | 07/15/2019 | Redemption 100.0000 | | 248,304 | 248,304 | 248,304 | 248,304 | | | | | | 248,304 | | | | 11,781 | 07/15/2034 |
| 05364C-AJ-1 | AVERY AVERY 2015-7A C 4.936% 01/15/28 | | 06/27/2019 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 9,856,000 | 9,908,182 | | 91,818 | | 91,818 | | 10,000,000 | | | | 281,083 | 01/15/2028 |
| 05377R-CP-7 | AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR FUNDING 4.830% 11/20/22 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 3,309,829 | 3,229,583 | 3,228,215 | 3,232,937 | | (1,126) | | (1,126) | | 3,231,812 | | 78,018 | 78,018 | 95,760 | 11/20/2022 |
| 05377R-CS-1 | AESOP FUNDING II LLC AVIS BUDGET RENTAL CAR 4.150% 09/20/23 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 3,340,207 | 3,273,333 | 3,272,266 | 3,272,621 | | (267) | | (267) | | 3,272,354 | | 67,853 | 67,853 | 83,393 | 09/20/2023 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC BALN 6 3/8 06/01/19 6.375% 06/01/19 | | 06/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,123,500 | 10,006,698 | | (6,698) | | (6,698) | | 10,000,000 | | | | 318,750 | 06/01/2019 |
| 05525B-AL-4 | BANC OF AMERICA MERRILL LYNCH 2013-WBRK CLASS D 144A 3.534% 03/10/25 | | 10/18/2019 | DEFAULT ATHENE BROKER | | 6,026,679 | 6,135,000 | 5,689,254 | 5,875,474 | | 28,639 | | 28,639 | | 5,904,114 | | 122,565 | 122,565 | 196,170 | 03/10/2025 |
| 05525B-AN-0 | BANC OF AMERICA MERRILL LYNCH BAMLL 2013-WBRK E 144A 3.534% 03/10/37 | | 10/18/2019 | DEFAULT ATHENE BROKER | | 6,471,445 | 7,000,000 | 5,996,758 | 6,338,399 | | 69,614 | | 69,614 | | 6,408,013 | | 63,432 | 63,432 | 223,829 | 03/10/2037 |
| 05526D-AR-6 | BAT CAPITAL CORP BASIC 2.297% 08/14/20 | | 09/16/2019 | Redemption 100.2870 | | 1,002,870 | 1,000,000 | 979,344 | 980,566 | | 22,305 | | 22,305 | | 1,002,870 | | | | 25,012 | 08/14/2020 |
| 05526D-BD-6 | BAT CAPITAL CORP BASIC 4.390% 08/15/37 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 11,330,900 | 11,300,000 | 11,341,814 | 11,341,620 | | (1,389) | | (1,389) | | 11,340,231 | | (9,331) | (9,331) | 654,537 | 08/15/2037 |
| 05531U-AD-2 | BCAP LLC TRUST BCAP LLC TRUST 6.000% 02/26/37 | | 12/01/2019 | Paydown | | 434,801 | 554,905 | 441,843 | 430,250 | | 4,551 | | 4,551 | | 434,801 | | | | 18,952 | 02/26/2037 |
| 05531X-AG-9 | BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37 | | 12/01/2019 | Paydown | | 306,920 | 449,764 | 363,570 | 369,080 | | (62,160) | | (62,160) | | 306,920 | | | | 18,604 | 07/28/2037 |
| 05531Y-AB-8 | BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge 4.420% 10/26/35 | | 12/01/2019 | Paydown | | 874,160 | 874,160 | 794,939 | 824,627 | | 49,532 | | 49,532 | | 874,160 | | | | 21,656 | 10/26/2035 |
| 05532E-AD-7 | BCAP LLC TRUST BCAP LLC TRUST 4.261% 08/26/35 | | 12/01/2019 | Paydown | | 435,649 | 448,357 | 376,908 | 385,835 | | 49,814 | | 49,814 | | 435,649 | | | | 11,582 | 08/26/2035 |
| 05532E-AP-0 | BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE 4.050% 10/26/35 | | 12/01/2019 | Paydown | | 1,161,463 | 1,161,463 | 1,051,124 | 1,075,477 | | 85,987 | | 85,987 | | 1,161,463 | | | | 28,756 | 10/26/2035 |
| 05532U-AL-3 | BCAP LLC TRUST BCAP LLC TRUST 6.100% 04/28/37 | | 12/01/2019 | Paydown | | 872,521 | 872,521 | 869,249 | 868,990 | | 3,530 | | 3,530 | | 872,521 | | | | 29,235 | 04/28/2037 |
| 05532V-BB-2 | BCAP LLC TRUST BCAP LLC TRUST 2.392% 08/26/37 | | 12/25/2019 | Paydown | | 769,164 | 769,164 | 579,757 | 584,488 | | 184,676 | | 184,676 | | 769,164 | | | | 14,756 | 08/26/2037 |
| 05536L-AD-7 | BCAP LLC TRUST BCAP 2011-RR8 1A4 4.359% 07/26/36 | | 12/01/2019 | Paydown | | 550,239 | 604,352 | 476,775 | 485,721 | | 64,518 | | 64,518 | | 550,239 | | | | 16,860 | 07/26/2036 |
| 05537L-AA-2 | BCAP BCAP 2011-RR10 1A1 5.000% 03/26/37 | | 12/01/2019 | Paydown | | 242,530 | 242,530 | 243,440 | 242,940 | | (410) | | (410) | | 242,530 | | | | 6,851 | 03/26/2037 |
| 05539B-AY-0 | BCAP LLC TRUST 3.618% 07/26/37 | | 12/01/2019 | Paydown | | 1,423,170 | 1,423,170 | 1,335,112 | 1,422,436 | | 735 | | 735 | | 1,423,170 | | | | 28,547 | 07/26/2037 |
| 05540X-AJ-2 | BCAP LLC TRUST 3.551% 04/26/37 | | 08/01/2019 | Paydown | | 1,110,834 | 1,110,834 | 1,034,464 | 1,106,515 | | 4,318 | | 4,318 | | 1,110,834 | | | | 11,140 | 04/26/2037 |
| 05540X-AT-0 | BCAP LLC TRUST 3.612% 07/26/37 | | 12/01/2019 | Paydown | | 2,213,844 | 2,213,844 | 2,110,762 | 2,211,468 | | 2,376 | | 2,376 | | 2,213,844 | | | | 43,899 | 07/26/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 05577@-AG-5 | BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21 | | 08/26/2019 | Redemption 100.0000 | | 222,979 | 222,979 | 222,979 | 222,979 | | | | | | 222,979 | | | | 10,954 | 02/26/2021 |
| 05577@-AH-3 | BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21 | | 08/26/2019 | Redemption 100.0000 | | 214,605 | 214,605 | 214,605 | 214,605 | | | | | | 214,605 | | | | 10,542 | 02/26/2021 |
| 05577@-AJ-9 | BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21 | | 08/26/2019 | Redemption 100.0000 | | 68,580 | 68,580 | 68,580 | 68,580 | | | | | | 68,580 | | | | 3,317 | 02/26/2021 |
| 05577@-AK-6 | BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21 | | 08/26/2019 | Redemption 100.0000 | | 67,026 | 67,026 | 67,026 | 67,026 | | | | | | 67,026 | | | | 3,293 | 02/26/2021 |
| 05577@-AM-2 | BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21 | | 08/26/2019 | Redemption 100.0000 | | 29,085 | 29,085 | 29,085 | 29,085 | | | | | | 29,085 | | | | 1,388 | 02/26/2021 |
| 059469-AE-6 | BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.226% 01/01/56 | | 12/01/2019 | Paydown | | 522,430 | 522,430 | 332,886 | 299,684 | | 222,747 | | 222,747 | | 522,430 | | | | 9,350 | 01/01/2056 |
| 05946X-XH-1 | BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 2.345% 05/20/35 | | 12/20/2019 | Paydown | | 203,308 | 239,600 | 163,826 | 212,572 | | (9,263) | | (9,263) | | 203,308 | | | | 3,781 | 05/20/2035 |
| 059475-AB-9 | BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37 | | 12/01/2019 | Paydown | | 124,216 | 193,030 | 150,163 | 137,044 | | (12,828) | | (12,828) | | 124,216 | | | | 7,210 | 06/25/2037 |
| 059487-AC-2 | BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46 | | 12/01/2019 | Paydown | | 150,780 | 186,792 | 154,103 | 155,698 | | (4,918) | | (4,918) | | 150,780 | | | | 6,605 | 07/25/2046 |
| 05948K-Y3-7 | BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36 | | 12/01/2019 | Paydown | | 264,783 | 278,834 | 250,602 | 254,805 | | 9,978 | | 9,978 | | 264,783 | | | | 10,372 | 01/25/2036 |
| 059497-BA-4 | BANK OF AMERICA COMM MTG INC BANC OF AMERICA COMM MTGE TR 5.482% 01/15/49 | | 11/01/2019 | Paydown | | 731,229 | 731,229 | 728,861 | 731,229 | | | | | | 731,229 | | | | 36,910 | 01/15/2049 |
| 05949A-6J-4 | BANK OF AMERICA MTG SECURITIES 2005-E 2A7 4.657% 06/25/35 | | 12/01/2019 | Paydown | | 1,384,843 | 1,391,212 | 1,006,020 | 1,183,981 | | 200,862 | | 200,862 | | 1,384,843 | | | | 40,019 | 06/25/2035 |
| 05949C-PL-4 | BANC OF AMERICA MORTGAGE 2005-L 2A5 4.066% 01/25/36 | | 12/01/2019 | Paydown | | 46,336 | 47,240 | 37,152 | 44,248 | | 2,088 | | 2,088 | | 46,336 | | | | 1,120 | 01/25/2036 |
| 05949T-BF-5 | BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 59,856 | 64,472 | 57,325 | 56,115 | | 3,741 | | 3,741 | | 59,856 | | | | 1,888 | 01/25/2036 |
| 05951F-AK-0 | BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55 | | 12/01/2019 | Paydown | | 73,737 | 100,181 | 79,851 | 85,000 | | (11,263) | | (11,263) | | 73,737 | | | | 2,810 | 07/01/2055 |
| 05951G-AC-6 | BANC AMERICA FUNDING CORP 1.922% 03/25/37 | | 12/26/2019 | Paydown | | 503,314 | 555,667 | 384,105 | 388,704 | | 114,610 | | 114,610 | | 503,314 | | | | 7,617 | 03/25/2037 |
| 059522-BE-1 | BANC OF AMERICA FUNDIING CORP BANC OF AMERICA FUNDING CORP 4.122% 05/20/36 | | 12/01/2019 | Paydown | | 273,032 | 283,594 | 280,742 | 281,132 | | (8,100) | | (8,100) | | 273,032 | | | | 6,266 | 05/20/2036 |
| 059529-AJ-6 | BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 4.922% 09/25/37 | | 12/01/2019 | Paydown | | 797,793 | 1,218,472 | 941,757 | 831,303 | | (33,510) | | (33,510) | | 797,793 | | | | 39,901 | 09/25/2037 |
| 05952F-AK-9 | BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37 | | 12/01/2019 | Paydown | | 155,825 | 188,992 | 154,154 | 160,654 | | (4,829) | | (4,829) | | 155,825 | | | | 6,612 | 05/25/2037 |
| 05952X-AE-4 | BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36 | | 12/01/2019 | Paydown | | 1,102,075 | 1,489,827 | 1,154,616 | 1,240,524 | | (138,449) | | (138,449) | | 1,102,075 | | | | 44,551 | 07/26/2036 |
| 05963S-AE-2 | BANC OF AMERICA FUNDING BACF 14 -R7 2.491% 09/26/36 | | 12/26/2019 | Paydown | | | 136,947 | 80,628 | 93,728 | | (93,728) | | (93,728) | | | | | | 7,507 | 09/26/2036 |
| 070101-E@-5 | BASIN ELECTRIC POWER COOP SERIES 2011A 4.000% 10/01/31 | | 10/01/2019 | Redemption 100.0000 | | 445,680 | 445,680 | 445,680 | 445,680 | | | | | | 445,680 | | | | 17,827 | 10/01/2031 |
| 07386H-XN-6 | BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST 2.312% 11/25/35 | | 12/26/2019 | Paydown | | 1,887,113 | 1,892,337 | 1,735,150 | 1,731,931 | | 155,183 | | 155,183 | | 1,887,113 | | | | 30,497 | 11/25/2035 |
| 07386H-ZE-4 | BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.899% 01/25/36 | | 12/01/2019 | Paydown | | 451,362 | 477,242 | 383,869 | 361,129 | | 90,233 | | 90,233 | | 451,362 | | | | 11,926 | 01/25/2036 |
| 073875-AK-2 | BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.953% 12/25/46 | | 12/01/2019 | Paydown | | 1,570,945 | 1,081,622 | 759,163 | 692,335 | | 878,609 | | 878,609 | | 1,570,945 | | | | 41,679 | 12/25/2046 |
| 073879-PS-1 | BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 3.037% 01/25/35 | | 12/26/2019 | Paydown | | 437,809 | 437,809 | 340,735 | 391,378 | | 46,431 | | 46,431 | | 437,809 | | | | 8,303 | 01/25/2035 |
| 07387A-BR-5 | BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 4.181% 08/25/35 | | 12/01/2019 | Paydown | | 232,419 | 247,160 | 223,058 | 215,989 | | 16,430 | | 16,430 | | 232,419 | | | | 5,008 | 08/25/2035 |
| 07389K-AA-9 | BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.826% 09/25/47 | | 12/01/2019 | Paydown | | 717,220 | 846,795 | 581,071 | 511,275 | | 205,945 | | 205,945 | | 717,220 | | | | 16,888 | 09/25/2047 |
| 07401A-AA-5 | BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 1.992% 09/25/46 | | 12/26/2019 | Paydown | | 845,449 | 908,056 | 742,619 | 673,287 | | 172,162 | | 172,162 | | 845,449 | | | | 12,400 | 09/25/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 081331-AB-6 | BELVOIR LAND LLC FTBELV 5.03 12/15/25 5.030% 12/15/25 | | 12/15/2019 | Redemption 100.0000 | | 459,540 | 459,540 | 453,796 | 457,066 | | 2,475 | | 2,475 | | 459,540 | | | | 17,406 | 12/15/2025 |
| 081331-AE-0 | BELVOIR LAND LLC FTBELV 5.3 12/15/35 5.300% 12/15/35 | | 12/15/2019 | Paydown | | 61,812 | 61,812 | 67,130 | 66,485 | | (4,673) | | (4,673) | | 61,812 | | | | 2,469 | 12/15/2035 |
| 081437-AF-2 | BEMIS COMPANY INC BMS 6.8 08/01/19 6.800% 08/01/19 | | 06/13/2019 | Tax Free Exchange | | 1,499,917 | 1,500,000 | 1,495,365 | 1,499,638 | | 279 | | 279 | | 1,499,917 | | | | 127,300 | 08/01/2019 |
| 081437-AH-8 | BEMIS COMPANY INC BMS 4 1/2 10/15/21 4.500% 10/15/21 | | 06/13/2019 | Tax Free Exchange | | 16,333,393 | 16,245,000 | 16,576,937 | 16,351,701 | | (18,308) | | (18,308) | | 16,333,393 | | | | 617,310 | 10/15/2021 |
| 081437-AJ-4 | BEMIS COMPANY INC BMS 3.1 09/15/26 3.100% 09/15/26 | | 06/13/2019 | Tax Free Exchange | | 11,989,671 | 12,000,000 | 11,986,230 | 11,989,103 | | 568 | | 568 | | 11,989,671 | | | | 379,867 | 09/15/2026 |
| 084423-AQ-5 | BERKLEY (WR) CORPORATION WRB 7 3/8 09/15/19 7.375% 09/15/19 | | 09/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 737,500 | 09/15/2019 |
| 092113-AG-4 | BLACK HILLS CORP BKH 5 7/8 07/15/20 5.875% 07/15/20 | | 10/28/2019 | Call 102.6820 | | 15,535,787 | 15,130,000 | 15,917,586 | 15,283,780 | | (81,084) | | (81,084) | | 15,202,696 | | (72,696) | (72,696) | 1,546,526 | 07/15/2020 |
| 09256B-AB-3 | BLACKSTONE HOLDINGS FINA BX 5 7/8 03/15/21 5.875% 03/15/21 | | 09/10/2019 | Call 105.6130 | | 25,347,120 | 24,000,000 | 23,972,610 | 23,995,058 | | 1,439 | | 1,439 | | 23,996,497 | | 3,503 | 3,503 | 2,737,537 | 03/15/2021 |
| 097023-AW-5 | BOEING CO BA 6 03/15/19 6.000% 03/15/19 | | 03/15/2019 | Maturity | | 7,000,000 | 7,000,000 | 6,961,820 | 6,998,971 | | 1,029 | | 1,029 | | 7,000,000 | | | | 210,000 | 03/15/2019 |
| 10510K-AA-5 | BRAMBLES USA INC BXBAU 5.35 04/01/20 5.350% 04/01/20 | | 07/05/2019 | Call 100.0000 | | 900,000 | 900,000 | 974,016 | 913,164 | | (5,307) | | (5,307) | | 907,857 | | (7,857) | (7,857) | 24,075 | 04/01/2020 |
| 10623*-AA-4 | BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24 | | 12/30/2019 | Redemption 100.0000 | | 458,333 | 458,333 | 458,333 | 458,333 | | | | | | 458,333 | | | | 22,481 | 06/30/2024 |
| 10922N-AC-7 | BRIGHTHOUSE FINANCIAL INC BHF 3.7 06/22/27 3.700% 06/22/27 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 3,966,632 | 4,000,000 | 3,946,531 | 3,949,965 | | 4,791 | | 4,791 | | 3,954,756 | | 11,876 | 11,876 | 143,067 | 06/22/2027 |
| 11043H-AA-6 | BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31 | | 12/20/2019 | Redemption 100.0000 | | 601,866 | 601,866 | 601,866 | 601,866 | | | | | | 601,866 | | | | 16,404 | 09/20/2031 |
| 11134L-AR-0 | BROADCOM CRP / CAYMN FI AVGO 3 1/2 01/15/28 3.500% 01/15/28 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 994,903 | 1,000,000 | 999,576 | 999,739 | | 24 | | 24 | | 999,763 | | (4,860) | (4,860) | 49,097 | 01/15/2028 |
| 118230-AJ-0 | BUCKEYE PARTNERS LP BPL 4 7/8 02/01/21 4.875% 02/01/21 | | 11/07/2019 | Various | | 8,530,313 | 8,425,000 | 8,613,923 | 8,474,978 | | (23,197) | | (23,197) | | 8,451,781 | | 78,531 | 78,531 | 525,948 | 02/01/2021 |
| 118230-AK-7 | BUCKEYE PARTNERS LP BPL 4.15 07/01/23 4.150% 07/01/23 | | 11/07/2019 | ROBERT W. BAIRD | | 10,000,000 | 10,000,000 | 9,892,900 | 9,944,790 | | 9,793 | | 9,793 | | 9,954,584 | | 45,416 | 45,416 | 566,014 | 07/01/2023 |
| 118230-AN-1 | BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP 4.350% 10/15/24 | | 10/22/2019 | DEFAULT ATHENE BROKER | | 3,002,850 | 3,000,000 | 2,955,990 | 2,967,807 | | 4,030 | | 4,030 | | 2,971,837 | | 31,013 | 31,013 | 133,763 | 10/15/2024 |
| 123262-AN-7 | Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33 | | 12/15/2019 | Paydown | | 2,064,414 | 2,064,414 | 2,064,378 | 2,064,409 | | 5 | | 5 | | 2,064,414 | | | | 61,424 | 02/15/2033 |
| 123262-AQ-0 | Business Jet Securities, LLC BUSINESS JET SECURITIES LLC 6.048% 02/15/33 | | 12/15/2019 | Paydown | | 183,851 | 183,851 | 183,850 | 183,853 | | (2) | | (2) | | 183,851 | | | | 7,758 | 02/15/2033 |
| 12326R-AA-0 | Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33 | | 12/15/2019 | Paydown | | 1,914,558 | 1,914,558 | 1,914,525 | 1,914,556 | | 2 | | 2 | | 1,914,558 | | | | 44,733 | 06/15/2033 |
| 12508E-AD-3 | CDK GLOBAL INC CDK 4 1/2 10/15/24 4.500% 10/15/24 | | 02/15/2019 | BANK OF AMERICA | | 20,100,000 | 20,000,000 | 20,157,500 | 20,103,280 | | (2,222) | | (2,222) | | 20,101,057 | | (1,057) | (1,057) | 347,222 | 10/15/2024 |
| 12543R-AT-6 | COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 396,476 | 520,937 | 439,003 | 399,149 | | (2,673) | | (2,673) | | 396,476 | | | | 17,679 | 04/25/2037 |
| 12543R-BJ-7 | COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 429,521 | 564,355 | 458,912 | 416,741 | | 12,780 | | 12,780 | | 429,521 | | | | 19,152 | 04/25/2037 |
| 12543T-AB-1 | COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 578,776 | 821,466 | 671,655 | 579,967 | | (1,192) | | (1,192) | | 578,776 | | | | 25,677 | 09/25/2036 |
| 12543U-AE-2 | COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36 | | 12/01/2019 | Paydown | | 183,731 | 368,384 | 299,954 | 257,453 | | (73,721) | | (73,721) | | 183,731 | | | | 11,746 | 10/25/2036 |
| 12544D-AW-9 | COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37 | | 12/01/2019 | Paydown | | 148,225 | 156,504 | 136,789 | 126,279 | | 21,946 | | 21,946 | | 148,225 | | | | 5,475 | 09/25/2037 |
| 12544L-AQ-4 | COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 362,101 | 480,794 | 418,718 | 361,028 | | 1,073 | | 1,073 | | 362,101 | | | | 15,244 | 08/25/2037 |
| 12545A-AX-2 | COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38 | | 11/01/2019 | Paydown | | 244,320 | 269,174 | 238,796 | 204,672 | | 39,647 | | 39,647 | | 244,320 | | | | 8,808 | 01/25/2038 |
| 12545B-AC-6 | COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 687,866 | 742,303 | 676,571 | 604,577 | | 83,289 | | 83,289 | | 687,866 | | | | 26,299 | 08/25/2037 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 125509-AZ-2 | CIGNA CORP CI 7 7/8 05/15/27 7.875% 05/15/27 | | 10/11/2019 | Tax Free Exchange | | 623,372 | 630,000 | 618,975 | 622,892 | | 480 | | 480 | | 623,372 | | | | 45,557 | 05/15/2027 |
| 125509-BH-1 | CIGNA CORP CI 6.15 11/15/36 6.150% 11/15/36 | | 10/11/2019 | Tax Free Exchange | | 17,144,389 | 16,130,000 | 17,405,168 | 17,172,109 | | (27,720) | | (27,720) | | 17,144,389 | | | | 914,437 | 11/15/2036 |
| 125509-BS-7 | CIGNA CORP CI 4 02/15/22 4.000% 02/15/22 | | 10/11/2019 | Tax Free Exchange | | 9,250,000 | 9,250,000 | 9,250,000 | 9,250,000 | | | | | | 9,250,000 | | | | 436,806 | 02/15/2022 |
| 125634-AN-5 | CLIF FUNDING LLC CLI FUNDING LLC 3.290% 06/18/29 | | 12/18/2019 | Paydown | | 320,865 | 320,865 | 299,031 | 308,065 | | 12,800 | | 12,800 | | 320,865 | | | | 4,968 | 06/18/2029 |
| 125634-AQ-8 | CLIF FUNDING LLC CLI FUNDING LLC 3.380% 10/18/29 | | 12/18/2019 | Paydown | | 345,670 | 345,670 | 324,161 | 333,015 | | 12,656 | | 12,656 | | 345,670 | | | | 6,119 | 10/18/2029 |
| 12563L-AA-5 | CLIF FUNDING LLC CLIF FUNDING LLC 4.210% 02/18/41 | | 05/18/2019 | Paydown | | 705,068 | 705,068 | 704,996 | 715,547 | | (10,479) | | (10,479) | | 705,068 | | | | 11,930 | 02/18/2041 |
| 12563L-AE-7 | CLIF FUNDING LLC CLI FUNDING LLC 3.620% 05/18/42 | | 12/18/2019 | Paydown | | 209,070 | 191,525 | 191,503 | 191,814 | | 17,256 | | 17,256 | | 209,070 | | | | 4,077 | 05/18/2042 |
| 12564A-AA-8 | CLI Funding LLC SERIES 20181H CLASS A 6.020% 08/19/43 | | 12/19/2019 | Paydown | | 2,367,057 | 2,367,057 | 2,366,855 | 2,366,855 | | 202 | | 202 | | 2,367,057 | | | | 97,956 | 08/19/2043 |
| 12566V-AE-2 | CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37 | | 12/01/2019 | Paydown | | 489,577 | 565,595 | 438,164 | 437,825 | | 51,752 | | 51,752 | | 489,577 | | | | 19,822 | 04/25/2037 |
| 12593V-AJ-8 | CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA C 4.276% 11/15/37 | | 10/18/2019 | Call 100.0000 | | 30,000,000 | 30,000,000 | 30,277,740 | 30,189,499 | | (26,608) | | (26,608) | | 30,162,891 | | (162,891) | (162,891) | 5,377,126 | 11/15/2037 |
| 12593V-AL-3 | CREDIT SUISSE MTGE TRUST CSMC 2015-GLPA D 4.276% 11/15/37 | | 10/18/2019 | Call 100.0000 | | 9,000,000 | 9,000,000 | 8,905,581 | 8,926,041 | | 5,323 | | 5,323 | | 8,931,365 | | 68,635 | 68,635 | 1,613,138 | 11/15/2037 |
| 126192-AK-9 | COMM MORTGAGE TRUST COMM 2012-LC4 D 5.539% 03/10/22 | | 04/05/2019 | Various | | 8,800,000 | 10,000,000 | 8,972,800 | 8,972,800 | | 76,687 | | 76,687 | | 9,049,487 | | (249,487) | (249,487) | 198,474 | 03/10/2022 |
| 12624P-AF-2 | COMM MORTGAGE TRUST COMM 2012-CR3 XA 2.017% 11/15/45 | | 12/01/2019 | Paydown | | | | 155,966 | 59,463 | | (59,463) | | (59,463) | | | | | | 11,938 | 11/15/2045 |
| 12624Q-AS-2 | COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.852% 10/15/45 | | 12/01/2019 | Paydown | | | | 1,022,678 | 411,784 | | (411,784) | | (411,784) | | | | | | 127,540 | 10/15/2045 |
| 12625F-AF-3 | COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.345% 03/10/46 | | 12/01/2019 | Paydown | | | | 722,878 | 317,958 | | (317,958) | | (317,958) | | | | | | 78,414 | 03/10/2046 |
| 12625F-AY-2 | COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 C 4.064% 03/10/46 | | 05/15/2019 | GOLDMAN SACHS & CO. | | 10,950,880 | 11,115,000 | 10,651,584 | 10,842,642 | | 19,355 | | 19,355 | | 10,861,997 | | 88,883 | 88,883 | 209,640 | 03/10/2046 |
| 12625U-AG-8 | COMM MORTGAGE TRUST COMM 2013-CR9 C 4.397% 07/10/45 | | 12/20/2019 | Various | | 19,005,586 | 20,000,000 | 18,496,484 | 19,213,937 | | 111,204 | | 111,204 | | 19,325,141 | | (319,555) | (319,555) | 697,890 | 07/10/2045 |
| 12625U-BC-6 | COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.148% 07/10/45 | | 12/01/2019 | Paydown | | | | 219,523 | 51,888 | | (51,888) | | (51,888) | | | | | | 16,801 | 07/10/2045 |
| 12634N-AZ-1 | CSAIL COMMERCIAL MTG TRUST CSAIL 2015-C2 C 4.203% 06/15/57 | | 05/15/2019 | MORGAN STANLEY | | 14,120,508 | 15,000,000 | 14,311,800 | 14,311,800 | | 31,007 | | 31,007 | | 14,342,807 | | (222,299) | (222,299) | 293,418 | 06/15/2057 |
| 126379-AH-9 | CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 217,236 | 217,270 | 179,067 | 195,054 | | 22,181 | | 22,181 | | 217,236 | | | | 7,203 | 06/25/2037 |
| 12638P-BT-5 | CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37 | | 12/01/2019 | Paydown | | 1,114,213 | 1,341,774 | 1,120,381 | 1,207,857 | | (93,644) | | (93,644) | | 1,114,213 | | | | 49,461 | 04/25/2037 |
| 12641R-AS-9 | CREDIT SUISSE MTGE TRUST Credit suisse mtge trust 5.500% 10/26/35 | | 12/01/2019 | Paydown | | 2 | 61,473 | 48,564 | 49,535 | | (49,533) | | (49,533) | | 2 | | | | 2,980 | 10/26/2035 |
| 12641T-AS-5 | CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 4.270% 07/26/49 | | 12/01/2019 | Paydown | | 883,021 | 883,121 | 715,880 | 752,216 | | 130,806 | | 130,806 | | 883,021 | | | | 21,699 | 07/26/2049 |
| 12643G-AQ-5 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 4.144% 10/26/36 | | 12/01/2019 | Paydown | | 209,818 | 209,818 | 163,920 | 191,495 | | 18,323 | | 18,323 | | 209,818 | | | | 8,787 | 10/26/2036 |
| 12645Q-AC-2 | CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 4.096% 12/01/55 | | 12/01/2019 | Paydown | | 479,416 | 515,227 | 338,359 | 371,160 | | 108,256 | | 108,256 | | 479,416 | | | | 11,599 | 12/01/2055 |
| 12645Q-CN-6 | CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL 4.055% 07/28/36 | | 12/01/2019 | Paydown | | 559,750 | 605,561 | 408,754 | 397,948 | | 161,802 | | 161,802 | | 559,750 | | | | 13,694 | 07/28/2036 |
| 12645V-AY-3 | CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.868% 02/27/37 | | 12/01/2019 | Paydown | | | 160,088 | 109,861 | 121,134 | | (121,134) | | (121,134) | | | | | | 5,340 | 02/27/2037 |
| 12646P-AE-9 | CREDIT SUISSE MTGE TRUST 3.744% 05/28/36 | | 12/01/2019 | Paydown | | 904,780 | 891,095 | 711,205 | 758,565 | | 146,215 | | 146,215 | | 904,780 | | | | 24,699 | 05/28/2036 |
| 12646P-CW-7 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.777% 03/27/36 | | 12/01/2019 | Paydown | | 648,970 | 687,886 | 512,475 | 545,518 | | 103,452 | | 103,452 | | 648,970 | | | | 14,009 | 03/27/2036 |
| 12646T-CE-9 | CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 3.885% 10/27/36 | | 12/01/2019 | Paydown | | 596,933 | 638,827 | 531,425 | 523,598 | | 73,335 | | 73,335 | | 596,933 | | | | 11,167 | 10/27/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 126650-BS-8 | CVS HEALTH CORP 144A 7.507% 01/10/32 | | 12/10/2019 | Redemption 99.8036 | | 4,853 | 4,863 | 4,863 | 4,863 | | (10) | | (10) | | 4,853 | | | | 258 | 01/10/2032 |
| 126671-YC-4 | CWL RESIDENTIAL ASSET SEC TR 2.842% 03/25/33 | | 12/26/2019 | Paydown | | 290,533 | 290,533 | 257,848 | 293,090 | | (2,557) | | (2,557) | | 290,533 | | | | 5,370 | 03/25/2033 |
| 12667F-2R-5 | COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2 5.500% 03/25/35 | | 12/01/2019 | Paydown | | 83,076 | 85,055 | 65,291 | 57,262 | | 25,815 | | 25,815 | | 83,076 | | | | 2,486 | 03/25/2035 |
| 12667F-A4-7 | COUNTRYWIDE ALT LN TR 2004-33 3A1 3.676% 12/25/34 | | 12/01/2019 | Paydown | | 9,227 | 9,227 | 8,673 | 9,451 | | (224) | | (224) | | 9,227 | | | | 202 | 12/25/2034 |
| 12667F-R6-4 | COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36 | | 12/01/2019 | Paydown | | 342,011 | 375,146 | 347,735 | 355,836 | | (13,825) | | (13,825) | | 342,011 | | | | 11,851 | 03/01/2036 |
| 12668A-AG-0 | COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 211,849 | 251,861 | 195,973 | 192,307 | | 19,542 | | 19,542 | | 211,849 | | | | 6,715 | 10/25/2035 |
| 12668A-Q2-4 | COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 603,782 | 687,475 | 533,817 | 530,494 | | 73,288 | | 73,288 | | 603,782 | | | | 23,201 | 12/25/2035 |
| 12668A-X9-1 | COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 26,327 | 28,219 | 24,127 | 22,260 | | 4,067 | | 4,067 | | 26,327 | | | | 888 | 01/25/2036 |
| 12668B-VB-6 | COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2 5.750% 05/25/36 | | 12/01/2019 | Paydown | | 250,116 | 407,096 | 313,418 | 231,162 | | 18,954 | | 18,954 | | 250,116 | | | | 13,652 | 05/25/2036 |
| 12668B-XC-2 | COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 94,518 | 140,155 | 110,022 | 105,711 | | (11,193) | | (11,193) | | 94,518 | | | | 5,299 | 05/25/2036 |
| 126694-GU-6 | COUNTRYWIDE HOME LOANS CWHL 2005-23 A1 5.500% 11/25/35 | | 12/01/2019 | Paydown | | 465,998 | 539,325 | 455,535 | 460,687 | | 9,854 | 4,543 | 5,311 | | 465,998 | | | | 18,330 | 11/25/2035 |
| 126694-JG-4 | COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 2.192% 09/25/35 | | 12/25/2019 | Paydown | | 602,077 | 602,077 | 536,031 | 548,345 | | 53,732 | | 53,732 | | 602,077 | | | | 9,277 | 09/25/2035 |
| 126694-JH-2 | COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN 4.258% 09/25/35 | | 12/01/2019 | Paydown | | | | 174,567 | 132,311 | | (132,311) | | (132,311) | | | | | | 21,975 | 09/25/2035 |
| 126694-JT-6 | COUNTRYWIDE HOME LOANS CWHL 2005-24 A3 5.500% 11/25/35 | | 12/01/2019 | Paydown | | 334,171 | 367,176 | 314,394 | 330,229 | | 3,942 | | 3,942 | | 334,171 | | | | 10,794 | 11/25/2035 |
| 126694-K3-1 | COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36 | | 12/01/2019 | Paydown | | 47,874 | 58,440 | 55,399 | 49,978 | | (2,104) | | (2,104) | | 47,874 | | | | 2,371 | 04/25/2036 |
| 126694-NV-6 | COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 346,747 | 445,744 | 388,969 | 339,453 | | 7,294 | | 7,294 | | 346,747 | | | | 12,090 | 12/25/2035 |
| 126694-TD-0 | COUNTRYWIDE HOME LOANS CWHL 2005-29 A1 5.750% 12/25/35 | | 12/01/2019 | Paydown | | 1,061,270 | 1,013,071 | 889,565 | 747,215 | | 314,055 | | 314,055 | | 1,061,270 | | | | 37,556 | 12/25/2035 |
| 126694-TS-7 | COUNTRYWIDE HOME LOANS CWHL 2005-30 A3 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 652,292 | 817,976 | 714,055 | 673,939 | | (21,647) | | (21,647) | | 652,292 | | | | 21,168 | 01/25/2036 |
| 126694-VM-7 | COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 3.772% 02/20/36 | | 12/01/2019 | Paydown | | 212,263 | 209,672 | 154,109 | 173,899 | | 38,364 | | 38,364 | | 212,263 | | | | 4,493 | 02/20/2036 |
| 12669D-6H-6 | COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33 | | 12/01/2019 | Paydown | | 50,395 | 50,395 | 46,868 | 47,924 | | 2,472 | | 2,472 | | 50,395 | | | | 1,583 | 05/25/2033 |
| 12669F-RG-0 | COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34 | | 12/01/2019 | Paydown | | 604,473 | 604,473 | 609,007 | 605,820 | | (1,347) | | (1,347) | | 604,473 | | | | 17,361 | 05/25/2034 |
| 12669G-K6-7 | COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 97,627 | 97,627 | 79,688 | 83,775 | | 13,852 | | 13,852 | | 97,627 | | | | 3,049 | 07/25/2035 |
| 12673P-AC-9 | CA INC CA 5 3/8 12/01/19 5.375% 12/01/19 | | 12/01/2019 | Maturity | | 18,770,000 | 18,770,000 | 20,458,123 | 18,991,860 | | (221,860) | | (221,860) | | 18,770,000 | | | | 1,008,888 | 12/01/2019 |
| 12702*-AA-4 | CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39 | | 12/10/2019 | Redemption 100.0000 | | 162,449 | 162,449 | 162,449 | 162,449 | | | | | | 162,449 | | | | 3,348 | 10/10/2039 |
| 12803P-AB-4 | CAJUN GLOBAL LLC CAJUN GLOBAL LLC 6.500% 08/20/47 | | 11/20/2019 | Paydown | | 120,000 | 120,000 | 119,069 | 122,996 | | (2,996) | | (2,996) | | 120,000 | | | | 4,875 | 08/20/2047 |
| 12806*-AH-4 | CAITHNESS LONG ISLAND LLC 5.710% 01/15/32 | | 07/15/2019 | Redemption 100.0000 | | 433,412 | 433,412 | 433,412 | 433,412 | | | | | | 433,412 | | | | 18,600 | 01/15/2032 |
| 134011-AJ-4 | CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50 | | 10/01/2019 | Redemption 100.0000 | | 315,000 | 315,000 | 329,758 | 328,107 | | (13,107) | | (13,107) | | 315,000 | | | | 13,234 | 10/01/2050 |
| 14040H-BW-4 | CAPITAL ONE FINANCIAL CO CAPITAL ONE FINANCIAL CO 3.800% 01/31/28 | | 05/09/2019 | DEFAULT ATHENE BROKER | | 988,330 | 1,000,000 | 998,020 | 998,269 | | 59 | | 59 | | 998,328 | | (9,998) | (9,998) | 29,872 | 01/31/2028 |
| 14069B-AA-2 | CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52 | | 12/10/2019 | Paydown | | 2,239,925 | 2,239,925 | 2,027,132 | 2,046,472 | | 193,453 | | 193,453 | | 2,239,925 | | | | 114,807 | 02/10/2052 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 14069E-AA-6 | CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52 | | 12/10/2019 | Paydown | | 306,509 | 306,509 | 337,016 | 335,586 | | (29,077) | | (29,077) | | 306,509 | | | | 10,197 | 07/10/2052 |
| 14173#-AA-6 | CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44 | | 12/15/2019 | Redemption 100.0000 | | 145,750 | 145,750 | 145,750 | 145,750 | | | | | | 145,750 | | | | 3,740 | 03/15/2044 |
| 14313*-AB-9 | CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC 4.170% 04/27/26 | | 09/06/2019 | SEAPORT | | 2,637,300 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | 2,500,000 | | 137,300 | 137,300 | 92,667 | 04/27/2026 |
| 14313*-AC-7 | CARMAX AUTO SUPERSTORES INC. CARMAX AUTO SUPERSTORES INC. 4.270% 04/27/28 | | 09/06/2019 | SEAPORT | | 1,069,070 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 69,070 | 69,070 | 37,956 | 04/27/2028 |
| 144531-AE-0 | CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 2.692% 05/25/34 | | 12/26/2019 | Paydown | | 40,084 | 40,084 | 37,679 | 37,924 | | 2,160 | | 2,160 | | 40,084 | | | | 946 | 05/25/2034 |
| 14855J-AB-1 | CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41 | | 12/15/2019 | Paydown | | 1,520,921 | 1,520,921 | 1,520,476 | 1,531,374 | | (10,453) | | (10,453) | | 1,520,921 | | | | 46,267 | 08/15/2041 |
| 14855J-AC-9 | CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41 | | 12/15/2019 | Paydown | | 958,161 | 958,161 | 957,504 | 976,666 | | (18,505) | | (18,505) | | 958,161 | | | | 40,283 | 08/15/2041 |
| 14855T-AA-1 | CASTLELAKE AIRCRAFT CLAST 2015-1A A 4.703% 12/15/40 | | 03/15/2019 | Paydown | | 1,699,757 | 1,699,757 | 1,699,718 | 1,724,818 | | (25,062) | | (25,062) | | 1,699,757 | | | | 19,746 | 12/15/2040 |
| 14856C-AA-7 | CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 3,099,903 | 3,046,596 | 3,044,297 | 3,044,415 | | (165) | | (165) | | 3,044,250 | | 55,653 | 55,653 | 78,894 | 06/15/2043 |
| 14856C-AA-7 | CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43 | | 07/15/2019 | Paydown | | 328,454 | 328,454 | 328,206 | 328,218 | | 235 | | 235 | | 328,454 | | | | 4,586 | 06/15/2043 |
| 14856C-AB-5 | CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST 5.300% 06/15/43 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 883,290 | 870,456 | 869,901 | 869,921 | | (84) | | (84) | | 869,837 | | 13,454 | 13,454 | 28,962 | 06/15/2043 |
| 14856C-AB-5 | CASTLELAKE AIRCRAFT SEC TRUST CASTLE LAKE AIRCRAFT SEC TRST 5.300% 06/15/43 | | 07/15/2019 | Paydown | | 93,844 | 93,844 | 93,784 | 93,786 | | 58 | | 58 | | 93,844 | | | | 1,684 | 06/15/2043 |
| 151020-AJ-3 | CELGENE CORP CELG 4 08/15/23 4.000% 08/15/23 | | 11/22/2019 | Tax Free Exchange | | 24,942,596 | 25,000,000 | 24,863,000 | 24,930,096 | | 12,499 | | 12,499 | | 24,942,596 | | | | 1,294,444 | 08/15/2023 |
| 151020-BB-9 | CELGENE CORP CELGENE CORP 3.900% 02/20/28 | | 11/25/2019 | Tax Free Exchange | | 962,228 | 1,000,000 | 956,910 | 958,869 | | 3,359 | | 3,359 | | 962,228 | | | | 50,292 | 02/20/2028 |
| 15672G-AA-7 | CERBERUS ONSHORE CERBERUS ONSHORE II CLO 4.136% 09/07/26 | | 01/15/2019 | Paydown | | 10,459 | 10,459 | 10,459 | 10,459 | | | | | | 10,459 | | | | 123 | 09/07/2026 |
| 15672G-AG-4 | CERBERUS ONSHORE CERBERUSONSHORE II CLO LLC 4.436% 09/07/26 | | 04/15/2019 | Paydown | | 3,051,000 | 3,051,000 | 3,051,000 | 3,051,000 | | | | | | 3,051,000 | | | | 43,422 | 09/07/2026 |
| 15672G-AL-3 | CERBERUS ONSHORE 5.136% 09/07/26 | | 04/15/2019 | Paydown | | 2,646,000 | 2,646,000 | 2,646,000 | 2,646,000 | | | | | | 2,646,000 | | | | 77,050 | 09/07/2026 |
| 15672G-AN-9 | CERBERUS ONSHORE CERERUS ONSHORE II CLO LLC 5.836% 09/07/26 | | 02/14/2019 | DEFAULT ATHENE BROKER | | 3,646,094 | 3,645,000 | 3,600,167 | 3,659,881 | | 578 | | 578 | | 3,660,459 | | (14,366) | (14,366) | 78,718 | 09/07/2026 |
| 15672G-AQ-2 | CERBERUS ONSHORE CERBERUS ONSHORE II CLO LLC 7.486% 09/07/26 | | 05/08/2019 | Redemption 100.0000 | | 2,160,000 | 2,160,000 | 2,106,000 | 2,155,300 | | 4,700 | | 4,700 | | 2,160,000 | | | | 99,733 | 09/07/2026 |
| 161631-AX-4 | CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 1,181,482 | 1,138,640 | 954,285 | 844,739 | | 336,743 | | 336,743 | | 1,181,482 | | | | 29,670 | 07/25/2037 |
| 16163B-AW-4 | CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36 | | 12/01/2019 | Paydown | | 996,724 | 1,207,518 | 985,265 | 860,793 | | 135,931 | | 135,931 | | 996,724 | | | | 44,465 | 10/25/2036 |
| 16165L-AF-7 | CHASEFLEX TRUST CHASEFLEX TRUST 4.581% 06/25/36 | | 12/01/2019 | Paydown | | 607,910 | 743,130 | 627,480 | 639,188 | | (31,278) | | (31,278) | | 607,910 | | | | 21,482 | 06/25/2036 |
| 16165Y-AC-6 | CHASEFLEX TRUST 2007-M1 1A3 2.132% 08/25/37 | | 12/25/2019 | Paydown | | 462,002 | 563,309 | 424,594 | 391,281 | | 70,721 | | 70,721 | | 462,002 | | | | 9,130 | 08/25/2037 |
| 16678W-AA-4 | CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 1.922% 04/25/47 | | 12/26/2019 | Paydown | | 602,620 | 622,070 | 537,313 | 548,191 | | 54,429 | | 54,429 | | 602,620 | | | | 7,818 | 04/25/2047 |
| 167885-AA-0 | CHICAGO PARKING METERS L CHIPRK 5.489 12/30/20 5.489% 12/30/20 | | 01/30/2019 | Call 104.4430 | | 3,133,291 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 147,013 | 12/30/2020 |
| 169905-AD-8 | CHOICE HOTELS INTL INC CHH 5.7 08/28/20 5.700% 08/28/20 | | 12/16/2019 | Call 102.5197 | | 11,712,877 | 11,425,000 | 11,651,747 | 11,471,876 | | (26,612) | | (26,612) | | 11,445,264 | | (20,264) | (20,264) | 1,130,852 | 08/28/2020 |
| 17025T-AV-3 | COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37 | | 12/01/2019 | Paydown | | 805,154 | 819,962 | 754,767 | 693,274 | | 111,880 | | 111,880 | | 805,154 | | | | 35,184 | 09/25/2037 |
| 17291E-BA-8 | CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C 4.424% 12/10/49 | | 02/13/2019 | DEFAULT ATHENE BROKER | | 2,077,137 | 2,133,000 | 2,058,689 | 2,069,605 | | 808 | | 808 | | 2,070,412 | | 6,724 | 6,724 | 18,280 | 12/10/2049 |
| 172967-HZ-7 | CITIGROUP INC 5.800% 11/29/49 | | 11/15/2019 | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,062,500 | 5,053,062 | | (53,062) | | (53,062) | | 5,000,000 | | | | 145,000 | 11/29/2049 |
| 172973-W8-8 | CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 07/25/20 | | 12/01/2019 | Paydown | | 85,571 | 85,571 | 81,720 | 84,537 | | 1,034 | | 1,034 | | 85,571 | | | | 1,487 | 07/25/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 17307G-FQ-6 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34 | | 12/01/2019 | Paydown | | 264,760 | 264,760 | 258,472 | 259,896 | | 4,864 | | 4,864 | | 264,760 | | | | 11,864 | 07/25/2034 |
| 17307G-T4-0 | CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 3.910% 12/25/35 | | 12/01/2019 | Paydown | | 417,549 | 496,760 | 264,357 | 315,265 | | 102,284 | | 102,284 | | 417,549 | | | | 12,114 | 12/25/2035 |
| 17307G-VM-7 | CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47 | | 12/01/2019 | Paydown | | 403,615 | 403,615 | 384,191 | 383,923 | | 19,692 | | 19,692 | | 403,615 | | | | 10,718 | 03/01/2047 |
| 17309Y-AE-7 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36 | | 12/01/2019 | Paydown | | 183,077 | 183,077 | 141,656 | 136,372 | | 46,705 | | 46,705 | | 183,077 | | | | 4,087 | 10/25/2036 |
| 17311L-AA-9 | CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST 4.340% 04/25/37 | | 12/01/2019 | Paydown | | 1,241,526 | 1,289,799 | 1,073,633 | 1,088,327 | | 153,199 | | 153,199 | | 1,241,526 | | | | 29,572 | 04/25/2037 |
| 17312F-AL-7 | CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 130,966 | 148,995 | 140,848 | 142,394 | | (11,428) | | (11,428) | | 130,966 | | | | 4,915 | 04/25/2037 |
| 17315A-AB-7 | CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 4.058% 04/25/36 | | 12/01/2019 | Paydown | | 738,568 | 762,049 | 654,905 | 644,362 | | 94,206 | | 94,206 | | 738,568 | | | | 15,256 | 04/25/2036 |
| 17316Y-AG-3 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A1 5.500% 12/25/36 | | 12/01/2019 | Paydown | | 605,036 | 605,036 | 602,010 | 602,660 | | 2,376 | | 2,376 | | 605,036 | | | | 22,048 | 12/25/2036 |
| 17316Y-AH-1 | CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.764% 12/25/36 | | 12/01/2019 | Paydown | | | 45,898 | 35,428 | 39,253 | | (39,253) | | (39,253) | | | | | | 1,112 | 12/25/2036 |
| 17317K-BE-6 | CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-5 6A1 5.500% 02/25/37 | | 03/01/2019 | Paydown | | 21,958 | 21,958 | 21,876 | 21,877 | | 81 | | 81 | | 21,958 | | | | 152 | 02/25/2037 |
| 17318V-AB-8 | CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 4.245% 04/25/37 | | 12/01/2019 | Paydown | | 381,714 | 429,397 | 320,572 | 350,959 | | 30,755 | | 30,755 | | 381,714 | | | | 13,648 | 04/25/2037 |
| 17319G-AJ-3 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 4.698% 03/25/36 | | 12/01/2019 | Paydown | | 1,769,568 | 1,872,420 | 1,601,661 | 1,684,541 | | 85,027 | | 85,027 | | 1,769,568 | | | | 48,775 | 03/25/2036 |
| 17321B-AH-4 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.000% 10/25/35 | | 04/01/2019 | Paydown | | 2,830,637 | 3,066,661 | 2,573,600 | 2,521,529 | | 309,107 | | 309,107 | | 2,830,637 | | | | 51,991 | 10/25/2035 |
| 17322J-AB-9 | CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.357% 02/20/36 | | 12/02/2019 | Paydown | | 1,255,293 | 1,398,229 | 1,080,263 | 1,197,020 | | 58,273 | | 58,273 | | 1,255,293 | | | | 30,234 | 02/20/2036 |
| 17323X-AP-6 | CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 2.292% 01/25/36 | | 12/26/2019 | Paydown | | | 42,178 | 28,418 | 30,767 | | (30,767) | | (30,767) | | | | | | 1,321 | 01/25/2036 |
| 18539U-AA-3 | CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25 | | 10/04/2019 | Tax Free Exchange | | 2,574,864 | 2,600,000 | 2,572,250 | 2,572,260 | | 2,604 | | 2,604 | | 2,574,864 | | | | 150,746 | 10/15/2025 |
| 18976G-AN-6 | CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 471,462 | 597,536 | 467,423 | 470,922 | | 540 | | 540 | | 471,462 | | | | 19,672 | 06/25/2037 |
| 191098-AJ-1 | COCA COLA BOTTL CO CONSL COKE 7 04/15/19 7.000% 04/15/19 | | 04/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,823,800 | 9,993,031 | | 6,969 | | 6,969 | | 10,000,000 | | | | 350,000 | 04/15/2019 |
| 20030N-AZ-4 | COMCAST CORP 5.700% 07/01/19 | | 07/01/2019 | Maturity | | 500,000 | 500,000 | 523,380 | 501,489 | | (1,489) | | (1,489) | | 500,000 | | | | 28,500 | 07/01/2019 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC STZ 3 1/2 05/09/27 3.500% 05/09/27 | | 12/17/2019 | DEFAULT ATHENE BROKER | | 522,015 | 500,000 | 498,830 | 498,996 | | 102 | | 102 | | 499,097 | | 22,918 | 22,918 | 19,444 | 05/09/2027 |
| 21036P-AY-4 | CONSTELLATION BRANDS INC CONSTELLATION BRANDS INC 3.600% 02/15/28 | | 12/18/2019 | DEFAULT ATHENE BROKER | | 2,103,740 | 2,000,000 | 1,996,140 | 1,996,447 | | 325 | | 325 | | 1,996,771 | | 106,969 | 106,969 | 97,000 | 02/15/2028 |
| 210795-QB-9 | CONTINENTAL AIRLINES UAL 4 10/29/24 4.000% 10/29/24 | | 10/29/2019 | Redemption 100.0000 | | 588,444 | 588,444 | 592,734 | 590,866 | | (2,422) | | (2,422) | | 588,444 | | | | 17,564 | 10/29/2024 |
| 21079N-AA-9 | CONTINENTAL AIRLINES UAL 5.983 04/19/22 5.983% 04/19/22 | | 10/19/2019 | Redemption 100.0000 | | 458,278 | 458,278 | 454,153 | 456,838 | | 1,439 | | 1,439 | | 458,278 | | | | 20,921 | 04/19/2022 |
| 212168-AA-6 | CONTINENTAL WIND EXC 6 02/28/33 6.000% 02/28/33 | | 08/31/2019 | Redemption 100.0000 | | 1,146,479 | 1,146,479 | 1,146,479 | 1,146,479 | | | | | | 1,146,479 | | | | 50,206 | 02/28/2033 |
| 21870K-AN-8 | CORE INDUSTRIAL 4.227% 02/10/25 | | 02/13/2019 | DEFAULT ATHENE BROKER | | 4,949,023 | 5,000,000 | 4,949,641 | 4,959,800 | | 475 | | 475 | | 4,960,275 | | (11,252) | (11,252) | 42,268 | 02/10/2025 |
| 21870K-AQ-1 | CORE INDUSTRIAL 4.368% 02/10/25 | | 10/10/2019 | Paydown | | 5,000,000 | 5,000,000 | 4,650,096 | 4,768,057 | | 231,943 | | 231,943 | | 5,000,000 | | | | 802,018 | 02/10/2025 |
| 22541Q-7L-0 | CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 4.321% 03/25/34 | | 12/01/2019 | Paydown | | 197,710 | 197,710 | 162,122 | 179,816 | | 17,893 | | 17,893 | | 197,710 | | | | 4,902 | 03/25/2034 |
| 22541S-G3-6 | CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 2.917% 02/25/35 | | 12/26/2019 | Paydown | | 70,874 | 70,874 | 57,530 | 69,800 | | 1,075 | | 1,075 | | 70,874 | | | | 1,657 | 02/25/2035 |
| 225458-2N-7 | CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 144,528 | 173,856 | 152,559 | 155,006 | | (10,478) | | (10,478) | | 144,528 | | | | 5,174 | 09/25/2035 |
| 225458-XX-1 | CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 6.000% 07/25/35 | | 12/01/2019 | Paydown | | 701,949 | 720,616 | 606,318 | 611,452 | | 95,179 | 4,682 | 90,497 | | 701,949 | | | | 24,221 | 07/25/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 225458-YA-0 | CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 4.500% 12/25/38 | | 12/01/2019 | Paydown | | 205,372 | 205,372 | 196,900 | 201,803 | | 3,568 | | 3,568 | | 205,372 | | | | 4,501 | 12/25/2038 |
| 22943Y-MV-8 | CSMC CSMC 2009-3R 18A1 6.000% 11/27/36 | | 09/01/2019 | Paydown | | 233,111 | 232,924 | 219,240 | 225,071 | | 8,041 | | 8,041 | | 233,111 | | | | 7,418 | 11/27/2036 |
| 22943Y-NP-0 | CSMC CSMC 2009-3R 19A1 6.000% 01/27/38 | | 10/01/2019 | Paydown | | 336,980 | 336,980 | 325,607 | 329,877 | | 7,103 | | 7,103 | | 336,980 | | | | 9,805 | 01/27/2038 |
| 22943Y-PJ-2 | CSMC CSMC 2009-3R 20A1 6.000% 10/27/36 | | 10/01/2019 | Paydown | | 431,762 | 431,762 | 411,793 | 418,606 | | 13,157 | | 13,157 | | 431,762 | | | | 12,503 | 10/27/2036 |
| 22943Y-RM-3 | CSMC CSMC 2009-3R 22A1 6.500% 10/27/36 | | 12/01/2019 | Paydown | | 396,093 | 395,581 | 377,286 | 383,494 | | 12,600 | | 12,600 | | 396,093 | | | | 12,511 | 10/27/2036 |
| 22943Y-SE-0 | CSMC CSMC 2009-3R 23A1 6.000% 06/27/36 | | 10/01/2019 | Paydown | | 611,805 | 611,805 | 583,509 | 593,145 | | 18,660 | | 18,660 | | 611,805 | | | | 20,356 | 06/27/2036 |
| 22976#-AA-8 | CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36 | | 12/15/2019 | Redemption 100.0000 | | 124,347 | 124,347 | 124,347 | 124,347 | | | | | | 124,347 | | | | 2,735 | 10/15/2036 |
| 22977@-AA-9 | PENNSYLVANIA MANUFACTURERS PENNSYLVANIA MAN ASSOC 3.870% 12/15/38 | | 12/15/2019 | Redemption 100.0000 | | 494,591 | 494,591 | 494,591 | 494,591 | | | | | | 494,591 | | | | 10,429 | 12/15/2038 |
| 233046-AE-1 | DB MASTER FINANCE LLC DB MASTER FINANCE LLC 3.629% 11/20/47 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 1,198,288 | 1,182,000 | 1,182,000 | 1,182,000 | | | | | | 1,182,000 | | 16,288 | 16,288 | 29,907 | 11/20/2047 |
| 233046-AE-1 | DB MASTER FINANCE LLC DB MASTER FINANCE LLC 3.629% 11/20/47 | | 05/20/2019 | Paydown | | 6,000 | 6,000 | 6,000 | 6,000 | | | | | | 6,000 | | | | 82 | 11/20/2047 |
| 233046-AF-8 | DB MASTER FINANCE LLC DB MASTER FINANCE LLC 4.030% 11/20/47 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 1,996,595 | 1,970,000 | 1,970,000 | 1,970,000 | | | | | | 1,970,000 | | 26,595 | 26,595 | 55,353 | 11/20/2047 |
| 233046-AF-8 | DB MASTER FINANCE LLC DB MASTER FINANCE LLC 4.030% 11/20/47 | | 05/20/2019 | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 151 | 11/20/2047 |
| 23306N-AN-2 | DBWF 2015-LCM 3.421% 06/10/34 | | 10/18/2019 | DEFAULT ATHENE BROKER | | 10,243,875 | 11,800,000 | 9,903,242 | 10,277,250 | | 129,131 | | 129,131 | | 10,406,381 | | (162,506) | (162,506) | 365,231 | 06/10/2034 |
| 23306N-AQ-5 | DBWF 2015-LCM 3.421% 06/10/34 | | 10/18/2019 | DEFAULT ATHENE BROKER | | 2,091,406 | 2,500,000 | 1,926,693 | 2,057,822 | | 30,502 | | 30,502 | | 2,088,324 | | 3,083 | 3,083 | 77,380 | 06/10/2034 |
| 235851-AQ-5 | DANAHER CORP DHR 3.35 09/15/25 3.350% 09/15/25 | | 10/29/2019 | BANK OF AMERICA | | 31,708,152 | 30,150,000 | 30,182,376 | 30,172,540 | | (2,664) | | (2,664) | | 30,169,876 | | 1,538,276 | 1,538,276 | 1,139,084 | 09/15/2025 |
| 247158-AA-2 | DELOITTE LLP SERIES A NOTES 6.730% 08/20/23 | | 08/20/2019 | Redemption 100.0000 | | 363,636 | 363,636 | 363,636 | 363,636 | | | | | | 363,636 | | | | 24,473 | 08/20/2023 |
| 247361-ZH-4 | DELTA AIR LINES SERIES 2010-2A 4.950% 05/23/19 | | 05/23/2019 | Redemption 100.0000 | | 45,239 | 45,239 | 45,617 | 45,266 | | (28) | | (28) | | 45,239 | | | | 1,120 | 05/23/2019 |
| 247367-BH-7 | DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22 | | 08/10/2019 | Various | | 455,519 | 455,519 | 452,167 | 453,991 | | 1,528 | | 1,528 | | 455,519 | | | | 23,113 | 08/10/2022 |
| 24736X-AA-6 | DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27 | | 07/30/2019 | Redemption 100.0000 | | 219,156 | 219,156 | 219,156 | 219,156 | | | | | | 219,156 | | | | 5,958 | 07/30/2027 |
| 24736Y-AA-4 | DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 3.875% 07/30/27 | | 07/30/2019 | Redemption 100.0000 | | 219,158 | 219,158 | 219,158 | 219,158 | | | | | | 219,158 | | | | 6,369 | 07/30/2027 |
| 25179M-AH-6 | DEVON ENERGY CORPORATION DVN 6.3 01/15/19 6.300% 01/15/19 | | 01/15/2019 | Maturity | | 10,840,000 | 10,840,000 | 10,953,003 | 10,840,578 | | (578) | | (578) | | 10,840,000 | | | | 341,460 | 01/15/2019 |
| 25179M-AP-8 | DEVON ENERGY CORPORATION DVN 3 1/4 05/15/22 3.250% 05/15/22 | | 07/29/2019 | Call 103.2871 | | 5,164,355 | 5,000,000 | 5,053,100 | 5,020,224 | | (3,571) | | (3,571) | | 5,016,653 | | (16,653) | (16,653) | 278,105 | 05/15/2022 |
| 25272K-AU-7 | DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2 5.875% 06/15/21 | | 11/18/2019 | DEFAULT ATHENE BROKER | | 1,851,401 | 1,819,000 | 1,819,000 | 1,819,000 | | | | | | 1,819,000 | | 32,401 | 32,401 | 98,851 | 06/15/2021 |
| 25272K-AU-7 | DIAMOND 1 FINANCE DIAMOND 1 FIN/DIAMOND 2 5.875% 06/15/21 | | 10/31/2019 | Call 101.4690 | | 944,676 | 931,000 | 931,000 | 931,000 | | 13,676 | | 13,676 | | 944,676 | | | | 48,011 | 06/15/2021 |
| 25389J-AJ-5 | DIGITAL REALTY TRUST LP DLR 5 1/4 03/15/21 5.250% 03/15/21 | | 06/17/2019 | TENDER OFFER | | 7,308,070 | 7,000,000 | 6,984,250 | 6,995,824 | | 835 | | 835 | | 6,996,658 | | 311,412 | 311,412 | 277,667 | 03/15/2021 |
| 25470D-BB-4 | DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.900% 11/15/24 | | 04/03/2019 | Tax Free Exchange | | 26,974,746 | 26,680,000 | 27,024,054 | 26,987,732 | | (12,985) | | (12,985) | | 26,974,746 | | | | 398,866 | 11/15/2024 |
| 25470D-BD-0 | DISCOVERY COMMUNICATIONS DISCOVERY COMMUNICATIONS 3.950% 06/15/25 | | 04/03/2019 | Tax Free Exchange | | 6,991,532 | 7,000,000 | 6,990,026 | 6,991,224 | | 308 | | 308 | | 6,991,532 | | | | 82,950 | 06/15/2025 |
| 25755T-AH-3 | DOMINOS PIZZA MASTER ISSUER DPABS 2017-1A A23 4.118% 07/25/47 | | 07/25/2019 | Paydown | | 180,000 | 180,000 | 180,000 | 180,000 | | | | | | 180,000 | | | | 3,706 | 07/25/2047 |
| 260543-CQ-4 | DOW CHEMICAL CO/THE DOW 4.8 11/30/28 4.800% 11/30/28 | | 11/26/2019 | Tax Free Exchange | | 17,983,088 | 18,000,000 | 17,981,640 | 17,981,765 | | 1,323 | | 1,323 | | 17,983,088 | | | | 852,085 | 11/30/2028 |
| 26207W-AG-0 | DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST 4.590% 01/17/23 | | 06/13/2019 | DEFAULT ATHENE BROKER | | 2,988,162 | 2,970,443 | 2,969,984 | 2,970,146 | | 106 | | 106 | | 2,970,252 | | 17,910 | 17,910 | 67,414 | 01/17/2023 |
| 26207W-AG-0 | DRIVE 2015 DRIVE AUTO RECEIVABLES TRUST 4.590% 01/17/23 | | 05/15/2019 | Paydown | | 279,557 | 279,557 | 279,514 | 279,529 | | 28 | | 28 | | 279,557 | | | | 4,999 | 01/17/2023 |
| 26208A-AF-9 | DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO REC TRUST 3.190% 07/15/22 | | 06/15/2019 | Paydown | | 1,126,582 | 1,126,582 | 1,126,489 | 1,126,554 | | 28 | | 28 | | 1,126,582 | | | | 9,797 | 07/15/2022 |

# 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 | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 26208A-AG-7 | DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23 | | 06/13/2019 | DEFAULT ATHENE BROKER | | 6,063,104 | 6,000,000 | 5,999,096 | 5,902,385 | | 25,891 | | 25,891 | | 5,928,277 | | 134,828 | 134,828 | 134,390 | 08/15/2023 |
| 26208A-AG-7 | DRIVE AUTO RECEIVABLES TRUST DRIVE 2016-BA D 4.530% 08/15/23 | | 12/15/2019 | Paydown | | 5,871,697 | 5,871,697 | 5,870,812 | 5,776,170 | | 95,527 | | 95,527 | | 5,871,697 | | | | 206,799 | 08/15/2023 |
| 26208B-AN-0 | DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24 | | 12/15/2019 | Paydown | | 647,933 | 647,933 | 647,806 | 647,844 | | 89 | | 89 | | 647,933 | | | | 27,050 | 03/15/2024 |
| 26208D-AF-3 | DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22 | | 12/15/2019 | Paydown | | 3,711,152 | 3,711,152 | 3,711,058 | 3,711,144 | | 9 | | 9 | | 3,711,152 | | | | 114,707 | 10/17/2022 |
| 26208L-AA-6 | DRIVEN BRANDS FUNDING LLC 5.216% 07/20/22 | | 10/20/2019 | Paydown | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 4,890 | 07/20/2022 |
| 26208L-AB-4 | DRIVEN BRANDS FUNDING LLC DRIVEN BRANDS FUNDING LLC 6.125% 07/20/46 | | 10/20/2019 | Paydown | | 64,000 | 64,000 | 63,758 | 63,901 | | 99 | | 99 | | 64,000 | | | | 2,450 | 07/20/2046 |
| 26245C-AG-8 | DRYDEN SR LOAN FUND DRSLF 2016-43A C 4.666% 07/20/29 | | 07/22/2019 | Call 100.0000 | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 442,617 | 07/20/2029 |
| 26442L-AA-2 | DUKE ENERGY KENTUCKY INC DUK 4.65 10/01/19 4.650% 10/01/19 | | 10/01/2019 | Maturity | | 1,500,000 | 1,500,000 | 1,558,275 | 1,506,340 | | (6,340) | | (6,340) | | 1,500,000 | | | | 69,750 | 10/01/2019 |
| 268602-AB-5 | ELM TRUST MDCP ELM TRUST MDCP 5.535% 06/20/25 | | 12/20/2019 | Paydown | | 3,252,917 | 3,252,917 | 3,252,837 | 3,252,414 | | 503 | | 503 | | 3,252,917 | | | | 67,756 | 06/20/2025 |
| 268648-AN-2 | EMC CORP DELL 3 3/8 06/01/23 3.375% 06/01/23 | | 09/25/2019 | STIFEL NICOLAUS | | 34,935,000 | 35,000,000 | 34,976,650 | 34,988,660 | | 1,612 | | 1,612 | | 34,990,272 | | (55,272) | (55,272) | 897,375 | 06/01/2023 |
| 26867L-AL-4 | EMD FINANCE LLC MRKGR 3 1/4 03/19/25 3.250% 03/19/25 | | 11/14/2019 | CREDIT SUISSE SECURITIES | | 25,739,500 | 25,000,000 | 24,845,750 | 24,898,237 | | 13,179 | | 13,179 | | 24,911,416 | | 828,084 | 828,084 | 945,660 | 03/19/2025 |
| 26884A-AY-9 | ERP OPERATING LP EQR 4 3/4 07/15/20 4.750% 07/15/20 | | 12/06/2019 | Call 101.7110 | | 7,037,384 | 6,919,000 | 7,263,774 | 6,979,304 | | (42,968) | | (42,968) | | 6,936,337 | | (17,337) | (17,337) | 438,820 | 07/15/2020 |
| 26884L-AA-7 | EQT CORP EQT 8 1/8 06/01/19 8.125% 06/01/19 | | 06/01/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,983,400 | 4,999,040 | | 960 | | 960 | | 5,000,000 | | | | 203,125 | 06/01/2019 |
| 26885B-AA-8 | EQT MIDSTREAM PARTNERS L 4.000% 08/01/24 | | 06/27/2019 | DEFAULT ATHENE BROKER | | 8,196,115 | 8,300,000 | 8,113,212 | 8,169,732 | | 9,475 | | 9,475 | | 8,179,207 | | 16,909 | 16,909 | 293,320 | 08/01/2024 |
| 26971H-AB-8 | EAGLE 2014-1A A2 EGLE 2014-1A A2 4.310% 12/15/39 | | 06/15/2019 | Paydown | | 20,495,889 | 20,495,889 | 20,612,569 | 20,513,736 | | (17,847) | | (17,847) | | 20,495,889 | | | | 419,094 | 12/15/2039 |
| 26986*-AA-1 | EAGLE SOLAR LLC EAGLE SOLAR LLC 4.820% 12/31/42 | | 12/31/2019 | Redemption 100.0000 | | 171,591 | 171,591 | 171,591 | 171,591 | | | | | | 171,591 | | | | 11,683 | 12/31/2042 |
| 27326#-AB-2 | EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44 | | 02/06/2019 | Redemption 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 6,915 | 02/06/2044 |
| 28932M-AG-0 | ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31 | | 07/19/2019 | Redemption 100.0000 | | 453,120 | 453,120 | 513,743 | 494,152 | | (41,032) | | (41,032) | | 453,120 | | | | 15,942 | 01/19/2031 |
| 29252B-AA-7 | ENBRIDGE PIPELINES SRN LIGHTS 3.980% 06/30/40 | | 12/31/2019 | Redemption 100.0000 | | 1,390,500 | 1,390,500 | 1,390,500 | 1,390,500 | | | | | | 1,390,500 | | | | 42,477 | 06/30/2040 |
| 29273R-AK-5 | ENERGY TRANSFER LP ETP 9.7 03/15/19 9.700% 03/15/19 | | 03/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,054,810 | 5,001,768 | | (1,768) | | (1,768) | | 5,000,000 | | | | 242,500 | 03/15/2019 |
| 29365T-AA-2 | ENTERGY TEXAS INC ETR 7 1/8 02/01/19 7.125% 02/01/19 | | 02/01/2019 | Various | | 6,500,000 | 6,500,000 | 6,505,285 | 6,500,051 | | (51) | | (51) | | 6,500,000 | | | | 231,563 | 02/01/2019 |
| 29379V-AC-7 | ENTERPRISE PRODUCTS OPER EPD 6 1/2 01/31/19 6.500% 01/31/19 | | 01/31/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,145,550 | 5,001,591 | | (1,591) | | (1,591) | | 5,000,000 | | | | 162,500 | 01/31/2019 |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 5.200% 09/01/20 | | 11/18/2019 | DEFAULT ATHENE BROKER | | 5,122,500 | 5,000,000 | 5,622,450 | 5,267,064 | | (140,089) | | (140,089) | | 5,126,975 | | (4,475) | (4,475) | 315,611 | 09/01/2020 |
| 29379V-AZ-6 | ENTERPRISE PRODUCTS OPER ENTERPRISE PRODUCTS 3.350% 03/15/23 | | 12/19/2019 | DEFAULT ATHENE BROKER | | 4,640,674 | 4,500,000 | 4,662,270 | 4,605,225 | | (24,661) | | (24,661) | | 4,580,563 | | 60,111 | 60,111 | 190,113 | 03/15/2023 |
| 29669*-AB-7 | ESSENTIA HEALTH ESSENTIA HALTH 3.900% 02/15/40 | | 02/15/2019 | Redemption 100.0000 | | 51,944 | 51,944 | 51,944 | 51,944 | | | | | | 51,944 | | | | 928 | 02/15/2040 |
| 302182-AE-0 | EXPRESS SCRIPTS ESRX 7 1/4 06/15/19 7.250% 06/15/19 | | 06/15/2019 | Maturity | | 3,000,000 | 3,000,000 | 2,979,960 | 2,998,747 | | 1,253 | | 1,253 | | 3,000,000 | | | | 108,750 | 06/15/2019 |
| 30219G-AE-8 | EXPRESS SCRIPTS HOLDING ESRX 4 3/4 11/15/21 4.750% 11/15/21 | | 10/11/2019 | Tax Free Exchange | | 14,968,100 | 15,000,000 | 14,883,723 | 14,957,045 | | 11,055 | | 11,055 | | 14,968,100 | | | | 660,208 | 11/15/2021 |
| 30219G-AF-5 | EXPRESS SCRIPTS HOLDING ESRX 3.9 02/15/22 3.900% 02/15/22 | | 10/11/2019 | Tax Free Exchange | | 8,458,007 | 8,300,000 | 8,841,212 | 8,508,022 | | (50,014) | | (50,014) | | 8,458,007 | | | | 382,353 | 02/15/2022 |
| 30219G-AM-0 | EXPRESS SCRIPTS HOLDING ESRX 4 1/2 02/25/26 4.500% 02/25/26 | | 10/11/2019 | Tax Free Exchange | | 7,970,662 | 8,000,000 | 7,957,360 | 7,967,625 | | 3,037 | | 3,037 | | 7,970,662 | | | | 414,000 | 02/25/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 30571#-AA-0 | FAIRVIEW FAIRVIEW HEALTH SERVICES 4.160% 11/15/43 | | 11/15/2019 | Redemption 100.0000 | | 537,028 | 537,028 | 537,028 | 537,028 | | | | | | 537,028 | | | | 22,135 | 11/15/2043 |
| 30605Y-AB-7 | FLCON 2017-1A FLCON 2017-1 A 4.581% 02/15/42 | | 12/15/2019 | Paydown | | 200,717 | 200,717 | 200,717 | 201,334 | | (617) | | (617) | | 200,717 | | | | 5,064 | 02/15/2042 |
| 30711X-AK-0 | CONNECTICUT AVENUE SECURITIES 4.792% 07/25/24 | | 12/26/2019 | Paydown | | 2,120,347 | 2,120,347 | 2,035,873 | 2,177,491 | | (57,144) | | (57,144) | | 2,120,347 | | | | 68,263 | 07/25/2024 |
| 32051G-T2-1 | FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE 5.750% 04/25/36 | | 12/01/2019 | Paydown | | 116,429 | 164,629 | 107,009 | 110,474 | | 5,955 | | 5,955 | | 116,429 | | | | 6,787 | 04/25/2036 |
| 337738-AP-3 | FISERV INC FISV 3.85 06/01/25 3.850% 06/01/25 | | 06/25/2019 | DEFAULT ATHENE BROKER | | 1,059,900 | 1,000,000 | 1,056,540 | 1,043,372 | | (3,146) | | (3,146) | | 1,040,226 | | 19,674 | 19,674 | 22,031 | 06/01/2025 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 4.125% 03/31/38 | | 09/30/2019 | Redemption 100.0000 | | 137,000 | 137,000 | 137,000 | 137,000 | | | | | | 137,000 | | | | 5,651 | 03/31/2038 |
| 340711-AQ-3 | FLORIDA GAS TRANSMISSION CITCOR 7.9 05/15/19 7.900% 05/15/19 | | 05/15/2019 | Various | | 7,775,000 | 7,775,000 | 8,028,374 | 7,787,897 | | (12,897) | | (12,897) | | 7,775,000 | | | | 307,113 | 05/15/2019 |
| 34417M-AA-5 | FOCUS 2017-1A A2I FOCUS 2017-1A A2I 3.857% 04/30/47 | | 10/31/2019 | Paydown | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 2,411 | 04/30/2047 |
| 34417Q-AA-6 | Focus Brands Funding LLC SERIES 20181 CLASS A2 5.184% 10/30/48 | | 10/30/2019 | Paydown | | 10,000 | 10,000 | 10,000 | 10,000 | | | | | | 10,000 | | | | 325 | 10/30/2048 |
| 347508-AB-9 | FORT KNOX MILITARY HOUSING I-B 144A 2.080% 02/15/52 | | 12/15/2019 | Paydown | | 70,940 | 70,940 | 43,628 | 56,829 | | 14,111 | | 14,111 | | 70,940 | | | | 1,078 | 02/15/2052 |
| 35671D-AU-9 | FREEPORT-MCMORAN INC FCX 3.55 03/01/22 3.550% 03/01/22 | | 11/07/2019 | Various | | 30,287,788 | 30,086,000 | 29,115,684 | 29,734,053 | | 91,009 | | 91,009 | | 29,825,062 | | 462,725 | 462,725 | 1,272,188 | 03/01/2022 |
| 36185M-AM-4 | GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5 5.750% 07/25/35 | | 12/01/2019 | Paydown | | 774,962 | 774,962 | 721,544 | 707,654 | | 67,308 | | 67,308 | | 774,962 | | | | 21,208 | 07/25/2035 |
| 36185M-BJ-0 | GMAC MTG CORP LOAN TRUST 3.957% 11/19/35 | | 12/01/2019 | Paydown | | 34,468 | 37,990 | 34,956 | 35,264 | | (796) | | (796) | | 34,468 | | | | 717 | 11/19/2035 |
| 36185N-H7-8 | GMAC MTG CORP LOAN TRUST GMACM 2003-J8 A 5.250% 12/25/33 | | 11/01/2019 | Paydown | | 938,220 | 938,220 | 844,398 | 869,345 | | 68,875 | | 68,875 | | 938,220 | | | | 43,130 | 12/25/2033 |
| 361863-AA-1 | GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42 | | 12/10/2019 | Paydown | | 291,217 | 291,217 | 299,999 | 300,058 | | (8,841) | | (8,841) | | 291,217 | | | | 9,611 | 08/10/2042 |
| 36186V-AA-9 | GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43 | | 12/10/2019 | Paydown | | 593,333 | 593,331 | 679,596 | 675,852 | | (82,519) | | (82,519) | | 593,333 | | | | 19,633 | 12/10/2043 |
| 36186X-AD-9 | GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50 | | 12/10/2019 | Paydown | | 446,914 | 446,914 | 446,855 | 446,859 | | 55 | | 55 | | 446,914 | | | | 12,636 | 07/10/2050 |
| 36186X-AE-7 | GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50 | | 12/10/2019 | Paydown | | | | 99,158 | 86,831 | | (86,831) | | (86,831) | | | | | | 5,126 | 07/10/2050 |
| 36191Y-AL-2 | GSMS 2011-GC5 D GSMS 2011-GC5 D 5.390% 08/10/44 | | 08/22/2019 | BMO CAPITAL MARKETS | | 6,818,438 | 7,000,000 | 7,343,438 | 7,131,180 | | (35,999) | | (35,999) | | 7,095,181 | | (276,744) | (276,744) | 281,483 | 08/10/2044 |
| 36193A-AJ-7 | GS MORTGAGE SECURITIES TRUST GSMS 2013-KING C 3.550% 12/10/27 | | 12/12/2019 | Call 100.0000 | | 8,979,000 | 8,979,000 | 8,610,370 | 8,912,082 | | 66,918 | | 66,918 | | 8,979,000 | | | | 312,720 | 12/10/2027 |
| 36197V-AJ-7 | GS MORTGAGE SECURITIES TRUST 2013-PEMB E 144A 3.668% 03/05/25 | | 09/13/2019 | DEFAULT ATHENE BROKER | | 7,644,875 | 8,750,000 | 7,569,705 | 7,585,813 | | 134,148 | | 134,148 | | 7,719,962 | | (75,087) | (75,087) | 247,085 | 03/05/2025 |
| 3622E8-AC-9 | GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36 | | 12/01/2019 | Paydown | | 630,683 | 630,683 | 402,061 | 346,221 | | 284,462 | | 284,462 | | 630,683 | | | | 7,996 | 09/25/2036 |
| 362334-JV-7 | GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7 5.750% 03/25/36 | | 12/01/2019 | Paydown | | 492,334 | 515,282 | 470,753 | 473,034 | | 19,300 | | 19,300 | | 492,334 | | | | 16,396 | 03/25/2036 |
| 362334-NB-6 | GSR MORTGAGE LOAN TRUST 5.995% 03/25/46 | | 12/01/2019 | Paydown | | 79,077 | 79,077 | 59,610 | 56,250 | | 22,827 | | 22,827 | | 79,077 | | | | 1,392 | 03/25/2046 |
| 36242D-5W-9 | GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 58,818 | 58,818 | 59,002 | 58,898 | | (80) | | (80) | | 58,818 | | | | 1,991 | 06/25/2035 |
| 36250G-AW-5 | GS MORTGAGE SECURITIES TRUST GSMS 2015-GC30 C 4.190% 05/10/50 | | 01/10/2019 | SANDLER O'NEILL | | 3,102,060 | 3,198,000 | 3,107,072 | 3,133,187 | | 367 | | 367 | | 3,133,555 | | (31,495) | (31,495) | 15,496 | 05/10/2050 |
| 36251E-AH-2 | GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 4.016% 01/26/36 | | 12/01/2019 | Paydown | | 805,553 | 937,068 | 609,680 | 608,547 | | 197,006 | | 197,006 | | 805,553 | | | | 29,224 | 01/26/2036 |
| 362611-AC-9 | GSR MORTGAGE LOAN TRUST GSR 2006-8F 2A1 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 321,816 | 326,675 | 299,492 | 302,724 | | 19,092 | | 19,092 | | 321,816 | | | | 8,249 | 09/25/2036 |
| 36297T-AG-7 | GSR MTGE LOAN TRUST 4.050% 04/25/36 | | 12/01/2019 | Paydown | | 339,201 | 336,148 | 299,284 | 298,699 | | 40,502 | | 40,502 | | 339,201 | | | | 5,993 | 04/25/2036 |
| 37956A-AA-1 | GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 4,007,867 | 3,932,336 | 3,930,928 | 3,938,018 | | (853) | | (853) | | 3,937,165 | | 70,702 | 70,702 | 94,201 | 04/15/2037 |

# 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 | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 37956A-AA-1 | GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 3.850% 04/15/37 | | 07/17/2019 | Paydown | | 264,732 | 214,754 | 214,677 | 215,064 | | 49,668 | | 49,668 | | 264,732 | | | | 3,391 | 04/15/2037 |
| 37956A-AB-9 | GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 4.290% 05/17/38 | | 12/17/2019 | Paydown | | 306,900 | 306,900 | 306,840 | 306,842 | | 58 | | 58 | | 306,900 | | | | 7,010 | 05/17/2038 |
| 37956A-AC-7 | GLOBAL SC FINANCE SRL GLOBAL SC FINANCE SRL 5.100% 05/17/38 | | 12/17/2019 | Paydown | | 153,450 | 153,450 | 153,448 | 153,448 | | 2 | | 2 | | 153,450 | | | | 4,167 | 05/17/2038 |
| 38012L-AA-7 | GMACN GMACN 2006-NELL A 5.364% 05/10/51 | | 12/10/2019 | Paydown | | 53,728 | 53,728 | 53,728 | 53,728 | | | | | | 53,728 | | | | 1,574 | 05/10/2051 |
| 38013A-AB-8 | GMACN GMACN 2011-DRUM A 5.587% 05/10/50 | | 12/10/2019 | Paydown | | 216,079 | 216,079 | 216,063 | 216,064 | | 14 | | 14 | | 216,079 | | | | 6,605 | 05/10/2050 |
| 38013A-AC-6 | GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50 | | 12/10/2019 | Paydown | | | | 79,785 | 83,235 | | (83,235) | | (83,235) | | | | | | 3,541 | 05/10/2050 |
| 38081E-AA-9 | GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47 | | 09/20/2019 | Paydown | | 974,417 | 974,417 | 974,417 | 974,417 | | | | | | 974,417 | | | | 29,458 | 09/20/2047 |
| 38148B-AA-6 | GOLDMAN SACHS GROUP INC. 5.785% 12/29/49 | | 12/12/2019 | Call 100.0000 | | 1,384,000 | 1,384,000 | 1,384,000 | 1,384,000 | | | | | | 1,384,000 | | | | 90,800 | 12/29/2049 |
| 38148B-AA-6 | GOLDMAN SACHS GROUP INC. 5.785% 12/29/49 | | 07/12/2019 | Redemption 100.0000 | | 808,000 | 808,000 | 808,000 | 808,000 | | | | | | 808,000 | | | | 32,119 | 12/29/2049 |
| 39121J-AE-0 | GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38 | | 07/01/2019 | Redemption 100.0000 | | 2,171,560 | 2,171,560 | 2,152,494 | 2,162,857 | | 8,703 | | 8,703 | | 2,171,560 | | | | 135,809 | 07/01/2038 |
| 39121J-C@-7 | GREAT RIVER ENERGY GREAT RIVER ENERGY 3.590% 10/15/45 | | 10/15/2019 | Redemption 100.0000 | | 233,333 | 233,333 | 233,333 | 233,333 | | | | | | 233,333 | | | | 8,377 | 10/15/2045 |
| 39538W-EE-4 | GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 2.352% 11/25/45 | | 12/26/2019 | Paydown | | 1,385,306 | 1,515,980 | 662,247 | 677,135 | | 715,625 | 7,454 | 708,171 | | 1,385,306 | | | | 23,094 | 11/25/2045 |
| 39538W-FH-6 | GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 2.372% 02/25/36 | | 12/26/2019 | Paydown | | 39,978 | 39,978 | 29,474 | 28,389 | | 11,589 | | 11,589 | | 39,978 | | | | 668 | 02/25/2036 |
| 39538W-GF-9 | GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 1.932% 03/25/36 | | 12/26/2019 | Paydown | | 3,252,564 | 3,252,564 | 2,735,203 | 2,891,595 | | 360,969 | | 360,969 | | 3,252,564 | | | | 50,600 | 03/25/2036 |
| 398079-AS-2 | GREYWOLF CLO LTD GREYWOLF CLO LTD 5.036% 10/15/29 | | 06/21/2019 | DEFAULT ATHENE BROKER | | 2,457,433 | 2,500,000 | 2,473,750 | 2,487,584 | | 2,304 | | 2,304 | | 2,489,888 | | (32,455) | (32,455) | 97,808 | 10/15/2029 |
| 40433J-AA-9 | HOOTY 2014-1A A2 HOOTY 2014-1a 2a 4.846% 08/20/44 | | 11/20/2019 | Paydown | | 30,000 | 30,000 | 27,338 | 28,270 | | 1,730 | | 1,730 | | 30,000 | | | | 909 | 08/20/2044 |
| 40573L-AN-6 | HALFMOON PARENT INC BASIC 2.891% 07/15/23 | | 08/28/2019 | Tax Free Exchange | | 3,500,000 | 3,500,000 | 3,500,000 | 3,500,000 | | | | | | 3,500,000 | | | | 106,437 | 07/15/2023 |
| 40573L-AS-5 | HALFMOON PARENT INC BASIC 4.375% 10/15/28 | | 08/28/2019 | Tax Free Exchange | | 2,996,431 | 3,000,000 | 2,996,010 | 2,996,139 | | 293 | | 293 | | 2,996,431 | | | | 124,323 | 10/15/2028 |
| 40573L-AU-0 | HALFMOON PARENT INC CI 4.8 08/15/38 4.800% 08/15/38 | | 08/28/2019 | Tax Free Exchange | | 5,990,383 | 6,000,000 | 5,990,340 | 5,990,340 | | 43 | | 43 | | 5,990,383 | | | | 272,800 | 08/15/2038 |
| 40573L-AW-6 | HALFMOON PARENT INC BASIC 4.900% 12/15/48 | | 08/28/2019 | Tax Free Exchange | | 997,989 | 1,000,000 | 997,750 | 997,771 | | 218 | | 218 | | 997,989 | | | | 46,414 | 12/15/2048 |
| 406216-BD-2 | HALLIBURTON COMPANY HAL 3 1/2 08/01/23 3.500% 08/01/23 | | 08/29/2019 | DEFAULT ATHENE BROKER | | 2,663,993 | 2,550,000 | 2,607,885 | 2,598,301 | | (6,957) | | (6,957) | | 2,591,345 | | 72,648 | 72,648 | 96,192 | 08/01/2023 |
| 406216-BJ-9 | HALLIBURTON COMPANY HAL 4.85 11/15/35 4.850% 11/15/35 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 5,579,045 | 5,000,000 | 5,626,900 | 5,568,865 | | (23,876) | | (23,876) | | 5,544,989 | | 34,056 | 34,056 | 259,340 | 11/15/2035 |
| 40867#-AD-6 | HAMPAC LLC HAMPAC LLC 4.250% 08/10/42 | | 12/10/2019 | Redemption 100.0000 | | 100,696 | 100,696 | 100,696 | 100,696 | | | | | | 100,696 | | | | 2,391 | 08/10/2042 |
| 41161P-VJ-9 | HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 3.657% 08/19/50 | | 12/02/2019 | Paydown | | 666,996 | 666,996 | 581,123 | 571,300 | | 95,695 | | 95,695 | | 666,996 | | | | 12,424 | 08/19/2050 |
| 41161U-AE-2 | HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 4.395% 03/01/56 | | 12/01/2019 | Paydown | | 427,907 | 704,544 | 560,768 | 581,522 | | (153,615) | | (153,615) | | 427,907 | | | | 11,149 | 03/01/2056 |
| 411707-AF-9 | OKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING 5.710% 06/20/48 | | 12/20/2019 | Paydown | | 100,000 | 100,000 | 100,000 | 100,000 | | | | | | 100,000 | | | | 3,569 | 06/20/2048 |
| 413875-AW-5 | HARRIS CORPORATION HARRIS CORPORATION 4.400% 06/15/28 | | 01/15/2019 | DEFAULT ATHENE BROKER | | 2,021,360 | 2,000,000 | 1,999,800 | 1,999,838 | | 1 | | 1 | | 1,999,839 | | 21,521 | 21,521 | 7,822 | 06/15/2028 |
| 419838-AA-5 | HAWAIIAN AIRLINES 13-1A HA 3.9 01/15/26 3.900% 01/15/26 | | 07/15/2019 | Redemption 100.0000 | | 1,265,452 | 1,265,452 | 1,167,585 | 1,174,955 | | 90,496 | | 90,496 | | 1,265,452 | | | | 33,997 | 01/15/2026 |
| 422088-AA-8 | HD SALEM OR LANDLORD LLC 6.250% 11/30/30 | | 12/31/2019 | Redemption 100.0000 | | 203,018 | 203,018 | 203,018 | 203,018 | | | | | | 203,018 | | | | 7,109 | 11/30/2030 |
| 42217K-AS-5 | WELLTOWER INC HCN 6 1/8 04/15/20 6.125% 04/15/20 | | 03/18/2019 | Call 103.3698 | | 6,202,190 | 6,000,000 | 6,436,080 | 6,071,677 | | (11,545) | | (11,545) | | 6,060,131 | | (60,131) | (60,131) | 358,377 | 04/15/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 42217K-AU-0 | WELLTOWER INC HCN 4.95 01/15/21 4.950% 01/15/21 | | 09/09/2019 | Call 103.5657 | | 3,851,610 | 3,719,000 | 3,705,017 | 3,715,441 | | 1,164 | | 1,164 | | 3,716,606 | | 2,394 | 2,394 | 343,291 | 01/15/2021 |
| 42217K-AW-6 | WELLTOWER INC HCN 5 1/4 01/15/22 5.250% 01/15/22 | | 09/09/2019 | Call 107.1783 | | 5,358,915 | 5,000,000 | 4,966,950 | 4,988,636 | | 2,423 | | 2,423 | | 4,991,059 | | 8,941 | 8,941 | 659,332 | 01/15/2022 |
| 423452-AB-7 | HELMERICH & PAYNE INC HP 4.65 03/15/25 4.650% 03/15/25 | | 03/22/2019 | Tax Free Exchange | | 26,539,371 | 26,000,000 | 26,559,336 | 26,556,967 | | (17,596) | | (17,596) | | 26,539,371 | | | | 308,967 | 03/15/2025 |
| 42770Q-AA-0 | HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40 | | 09/20/2019 | Paydown | | 997,993 | 997,993 | 997,313 | 997,369 | | 624 | | 624 | | 997,993 | | | | 32,035 | 09/21/2040 |
| 42770W-AA-7 | HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41 | | 12/20/2019 | Paydown | | 718,726 | 718,726 | 718,490 | 725,936 | | (7,210) | | (7,210) | | 718,726 | | | | 19,880 | 09/20/2041 |
| 42806D-AJ-8 | HERTZ HERTZ 2015-3A B 3.710% 09/25/21 | | 05/23/2019 | BANK OF AMERICA | | 2,213,578 | 2,200,000 | 2,199,786 | 2,201,232 | | (283) | | (283) | | 2,200,949 | | 12,629 | 12,629 | 27,887 | 09/25/2021 |
| 42806D-AZ-2 | HERTZ HERTZ 2016-3A B 3.110% 07/25/20 | | 07/25/2019 | Paydown | | 3,500,000 | 3,500,000 | 3,499,909 | 3,499,004 | | 996 | | 996 | | 3,500,000 | | | | 63,496 | 07/25/2020 |
| 42806D-BA-6 | HERTZ HERTZ 2016-3A C 4.430% 07/25/20 | | 07/25/2019 | Paydown | | 2,000,000 | 2,000,000 | 1,999,420 | 1,999,078 | | 922 | | 922 | | 2,000,000 | | | | 51,683 | 07/25/2020 |
| 437084-BL-9 | HOME EQUITY ASSET TRUST 3.199% 07/25/34 | | 07/30/2019 | DEFAULT ATHENE BROKER | | 1,300,806 | 1,307,959 | 1,215,993 | 1,325,657 | | (1,331) | | (1,331) | | 1,324,327 | | (23,521) | (23,521) | 25,826 | 07/25/2034 |
| 437084-BL-9 | HOME EQUITY ASSET TRUST 3.199% 07/25/34 | | 07/25/2019 | Paydown | | 117,048 | 117,048 | 108,818 | 118,632 | | (1,584) | | (1,584) | | 117,048 | | | | 1,130 | 07/25/2034 |
| 44919*-AC-2 | I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31 | | 12/31/2019 | Redemption 100.0000 | | 511,307 | 511,307 | 511,307 | 511,307 | | | | | | 511,307 | | | | 10,605 | 12/31/2031 |
| 45112A-AA-5 | ICONX ICONX 2012-1A A 4.229% 01/25/43 | | 10/25/2019 | Paydown | | 687,687 | 687,687 | 687,687 | 687,687 | | | | | | 687,687 | | | | 18,625 | 01/25/2043 |
| 45326T-AA-6 | INCITEC PIVOT FIN LLC IPLAU 6 12/10/19 6.000% 12/10/19 | | 12/10/2019 | Maturity | | 27,230,000 | 27,230,000 | 30,057,479 | 27,664,382 | | (434,382) | | (434,382) | | 27,230,000 | | | | 1,633,800 | 12/10/2019 |
| 45660L-2V-0 | RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 6.000% 02/25/36 | | 12/01/2019 | Paydown | | 488,382 | 477,803 | 392,974 | 360,189 | | 128,192 | | 128,192 | | 488,382 | | | | 18,952 | 02/25/2036 |
| 45660L-4E-6 | RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36 | | 12/01/2019 | Paydown | | 356,421 | 398,079 | 370,675 | 371,910 | | (15,489) | | (15,489) | | 356,421 | | | | 14,231 | 02/25/2036 |
| 45660L-4G-1 | RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1 5.750% 02/25/36 | | 12/01/2019 | Paydown | | 416,521 | 525,723 | 413,280 | 377,402 | | 39,119 | | 39,119 | | 416,521 | | | | 15,443 | 02/25/2036 |
| 45660L-KE-8 | RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 2,103,503 | 2,103,503 | 1,938,828 | 1,930,215 | | 173,288 | | 173,288 | | 2,103,503 | | | | 72,820 | 05/25/2035 |
| 45660L-LR-8 | RESIDENTIAL ASSET SEC TR INDX 2005-AR7 3.709% 06/25/35 | | 12/01/2019 | Paydown | | 538,448 | 538,448 | 472,863 | 480,171 | | 65,214 | 6,937 | 58,277 | | 538,448 | | | | 7,689 | 06/25/2035 |
| 45660L-S7-5 | RESIDENTIAL ASSET SEC TR 3.441% 12/25/35 | | 12/01/2019 | Paydown | | 115,493 | 109,913 | 89,620 | 93,966 | | 21,527 | | 21,527 | | 115,493 | | | | 2,466 | 12/25/2035 |
| 45660L-SP-5 | RESIDENTIAL ASSET SEC TR 2.292% 07/25/35 | | 11/20/2019 | DEFAULT ATHENE BROKER | | 1,317,959 | 1,910,085 | 1,430,507 | 1,434,755 | | (40,829) | | (40,829) | | 1,393,926 | | (75,967) | (75,967) | 48,967 | 07/25/2035 |
| 45660L-SP-5 | RESIDENTIAL ASSET SEC TR 2.292% 07/25/35 | | 10/25/2019 | Paydown | | 154,964 | 165,296 | 123,794 | 124,161 | | 30,803 | | 30,803 | | 154,964 | | | | 2,397 | 07/25/2035 |
| 45660L-WE-5 | RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B 3.352% 10/25/36 | | 12/26/2019 | Paydown | | 392,843 | 392,843 | 274,499 | 278,910 | | 113,933 | | 113,933 | | 392,843 | | | | 9,022 | 10/25/2036 |
| 45661E-GH-1 | INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 2.142% 06/25/36 | | 12/25/2019 | Paydown | | 434,432 | 434,432 | 370,822 | 405,616 | | 28,816 | | 28,816 | | 434,432 | | | | 6,848 | 06/25/2036 |
| 45661L-AG-3 | INDYMAC INDX MTGE LOAN TRUST 1.992% 10/25/36 | | 12/26/2019 | Paydown | | 385,439 | 385,439 | 319,810 | 330,498 | | 54,942 | | 54,942 | | 385,439 | | | | 4,835 | 10/25/2036 |
| 456681-AE-5 | INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 3.499% 07/25/37 | | 12/01/2019 | Paydown | | 593,888 | 643,417 | 439,468 | 450,375 | | 143,514 | | 143,514 | | 593,888 | | | | 15,013 | 07/25/2037 |
| 45668R-AB-4 | INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 1.932% 04/25/37 | | 12/26/2019 | Paydown | | 1,098,478 | 1,098,478 | 997,555 | 1,091,424 | | 7,054 | | 7,054 | | 1,098,478 | | | | 13,079 | 04/25/2037 |
| 460146-CG-6 | INTERNATIONAL PAPER CO IP 4 3/4 02/15/22 4.750% 02/15/22 | | 12/20/2019 | Call 105.7037 | | 4,857,086 | 4,595,000 | 4,863,808 | 4,687,600 | | (30,011) | | (30,011) | | 4,657,589 | | (62,589) | (62,589) | 556,134 | 02/15/2022 |
| 46033#-AA-8 | INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34 | | 12/01/2019 | Redemption 100.0000 | | 284,063 | 284,063 | 284,063 | 284,063 | | | | | | 284,063 | | | | 10,158 | 10/01/2034 |
| 46247@-AA-2 | IOWA INTERSTATE RAILROAD 4.530% 01/28/28 | | 01/28/2019 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 22,650 | 01/28/2028 |
| 466247-B2-8 | JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 338,208 | 359,230 | 310,934 | 292,000 | | 46,207 | | 46,207 | | 338,208 | | | | 15,641 | 01/25/2036 |
| 466247-B6-9 | JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3 6.000% 01/25/21 | | 12/01/2019 | Paydown | | 65,759 | 65,762 | 64,050 | 65,730 | | 30 | | 30 | | 65,759 | | | | 1,798 | 01/25/2021 |
| 466247-WS-8 | JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 4.154% 10/25/35 | | 12/01/2019 | Paydown | | 718,589 | 718,589 | 662,898 | 665,909 | | 52,679 | | 52,679 | | 718,589 | | | | 15,072 | 10/25/2035 |
| 46625H-RW-2 | JPMORGAN CHASE & CO JPMORGAN CHASE & CO 3.166% 10/24/23 | | 08/29/2019 | DEFAULT ATHENE BROKER | | 1,015,312 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | 15,312 | 15,312 | 32,670 | 10/24/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 46627M-AV-9 | JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10 6.000% 12/25/35 | | 12/01/2019 | Paydown | | 429,567 | 391,800 | 327,456 | 330,712 | | 98,855 | | 98,855 | | 429,567 | | | | 13,721 | 12/25/2035 |
| 46627M-EJ-2 | JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36 | | 12/01/2019 | Paydown | | 153,919 | 151,304 | 120,192 | 105,861 | | 48,058 | | 48,058 | | 153,919 | | | | 4,779 | 03/25/2036 |
| 46627M-FV-4 | JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36 | | 12/01/2019 | Paydown | | | 90,713 | 58,224 | 64,528 | | (64,528) | | (64,528) | | | | | | 4,786 | 03/25/2036 |
| 46627Q-BC-1 | JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43 | | 07/10/2019 | DEFAULT ATHENE BROKER | | 580,460 | 575,336 | 571,865 | 575,628 | | (292) | | (292) | | 575,336 | | 5,124 | 5,124 | 17,351 | 06/12/2043 |
| 46627Q-BC-1 | JP MORGAN CHASE COMM MTGE JP MORGAN CHASE COMM MTGE 5.855% 06/12/43 | | 05/01/2019 | Paydown | | 45,420 | 45,420 | 45,146 | 45,443 | | (23) | | (23) | | 45,420 | | | | 885 | 06/12/2043 |
| 46628K-AA-8 | JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.935% 05/25/36 | | 12/01/2019 | Paydown | | 610,743 | 621,033 | 558,224 | 571,684 | | 39,059 | | 39,059 | | 610,743 | | | | 15,456 | 05/25/2036 |
| 46628S-AG-8 | JP MORGAN MTGE JPMORGAN MTGE ACQUISITION 6.130% 07/25/36 | | 12/01/2019 | Paydown | | 75,880 | 75,880 | 41,924 | 37,706 | | 38,174 | | 38,174 | | 75,880 | | | | 669 | 07/25/2036 |
| 46628S-AH-6 | JP MORGAN MTGE JP MORGAN MORTGAGE 6.410% 07/25/36 | | 12/01/2019 | Paydown | | 130,893 | 130,893 | 73,627 | 66,452 | | 64,441 | | 64,441 | | 130,893 | | | | 1,154 | 07/25/2036 |
| 46628Y-BF-6 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36 | | 12/01/2019 | Paydown | | 171,367 | 257,866 | 196,199 | 179,174 | | (7,807) | | (7,807) | | 171,367 | | | | 8,848 | 07/25/2036 |
| 46629A-AK-7 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10 6.500% 08/25/36 | | 12/01/2019 | Paydown | | 438,665 | 551,252 | 461,658 | 402,186 | | 36,478 | | 36,478 | | 438,665 | | | | 20,269 | 08/25/2036 |
| 46629A-AL-5 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 6.500% 08/25/36 | | 12/01/2019 | Paydown | | 1,273,930 | 1,601,113 | 1,331,339 | 1,138,323 | | 135,607 | | 135,607 | | 1,273,930 | | | | 58,841 | 08/25/2036 |
| 46629A-BT-7 | JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 2A3 5.000% 08/25/21 | | 12/01/2019 | Paydown | | 92,659 | 92,850 | 81,708 | 91,285 | | 1,374 | | 1,374 | | 92,659 | | | | 2,061 | 08/25/2021 |
| 46629Q-AE-6 | JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 5.763% 08/25/46 | | 12/01/2019 | Paydown | | 440,711 | 440,711 | 336,042 | 320,860 | | 119,851 | | 119,851 | | 440,711 | | | | 8,425 | 08/25/2046 |
| 46630G-AW-5 | JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 4.154% 07/25/35 | | 12/01/2019 | Paydown | | 209,993 | 209,993 | 185,786 | 207,078 | | 2,915 | | 2,915 | | 209,993 | | | | 4,501 | 07/25/2035 |
| 46630M-AE-2 | JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.606% 01/25/37 | | 12/01/2019 | Paydown | | 214,146 | 214,146 | 148,564 | 138,921 | | 75,225 | | 75,225 | | 214,146 | | | | 4,201 | 01/25/2037 |
| 46635B-AN-1 | JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40 | | 12/01/2019 | Paydown | | 273,708 | 285,853 | 213,356 | 225,242 | | 48,466 | | 48,466 | | 273,708 | | | | 10,090 | 06/26/2040 |
| 46651T-AA-9 | JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC 3.740% 10/17/72 | | 02/13/2019 | DEFAULT ATHENE BROKER | | 4,952,138 | 4,959,939 | 4,955,964 | 4,957,421 | | 26 | | 26 | | 4,957,448 | | (5,310) | (5,310) | 28,856 | 10/17/2072 |
| 46651T-AA-9 | JG WENTWORTH XLI LLC J G WENTWORTH XLI LLC 3.740% 10/17/72 | | 01/15/2019 | Paydown | | 5,051 | 5,051 | 5,047 | 5,049 | | 3 | | 3 | | 5,051 | | | | 15 | 10/17/2072 |
| 46658#-AA-2 | JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45 | | 12/15/2019 | Redemption 100.0000 | | 133,730 | 133,730 | 137,241 | 137,083 | | (3,353) | | (3,353) | | 133,730 | | | | 3,226 | 12/15/2045 |
| 47232X-AA-6 | JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55 | | 12/10/2019 | Paydown | | 114,666 | 114,666 | 121,728 | 121,526 | | (6,859) | | (6,859) | | 114,666 | | | | 4,223 | 06/10/2055 |
| 476556-DA-0 | JERSEY CENTRAL POWER & LIGHT 7.350% 02/01/19 | | 02/01/2019 | Maturity | | 400,000 | 400,000 | 465,440 | 400,719 | | (719) | | (719) | | 400,000 | | | | 14,700 | 02/01/2019 |
| 47760Q-AA-1 | JIMMY 2017-1A 2AI JIMMY 2017-1A A2I 3.610% 07/30/47 | | 10/30/2019 | Paydown | | 80,000 | 80,000 | 80,000 | 80,000 | | | | | | 80,000 | | | | 1,805 | 07/30/2047 |
| 478045-AA-5 | JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42 | | 07/15/2019 | Redemption 100.0000 | | 689,932 | 689,932 | 707,276 | 704,082 | | (14,149) | | (14,149) | | 689,932 | | | | 24,024 | 01/15/2042 |
| 48203R-AF-1 | JUNIPER NETWORKS INC JNPR 4.6 03/15/21 4.600% 03/15/21 | | 08/28/2019 | Call 104.2630 | | 6,343,361 | 6,084,000 | 6,258,259 | 6,131,046 | | (13,582) | | (13,582) | | 6,117,464 | | (33,464) | (33,464) | 524,454 | 03/15/2021 |
| 48239@-AC-4 | KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32 | | 12/15/2019 | Redemption 100.0000 | | 167,583 | 167,583 | 167,583 | 167,583 | | | | | | 167,583 | | | | 5,572 | 03/15/2032 |
| 48239@-AE-0 | KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32 | | 12/15/2019 | Redemption 100.0000 | | 145,677 | 145,677 | 145,677 | 145,677 | | | | | | 145,677 | | | | 5,198 | 10/15/2032 |
| 48239@-AF-7 | KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32 | | 12/15/2019 | Redemption 100.0000 | | 140,647 | 140,647 | 140,647 | 140,647 | | | | | | 140,647 | | | | 4,848 | 10/15/2032 |
| 48239@-AG-5 | KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34 | | 12/15/2019 | Redemption 100.0000 | | 55,044 | 55,044 | 55,044 | 55,044 | | | | | | 55,044 | | | | 2,179 | 06/15/2034 |
| 48239@-AK-6 | KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34 | | 12/10/2019 | Redemption 100.0000 | | 76,329 | 76,329 | 76,329 | 76,329 | | | | | | 76,329 | | | | 3,565 | 03/10/2034 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 485260-BL-6 | KANSAS GAS & ELECTRIC CO WR 6.7 06/15/19 6.700% 06/15/19 | | 06/15/2019 | Maturity | | 4,750,000 | 4,750,000 | 4,776,840 | 4,751,624 | | (1,624) | | (1,624) | | 4,750,000 | | | | 159,125 | 06/15/2019 |
| 487312-AA-8 | KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 6.093% 05/15/33 | | 11/15/2019 | Redemption 100.0000 | | 9,640,557 | 9,640,557 | 9,399,543 | 9,475,224 | | 165,333 | | 165,333 | | 9,640,557 | | | | 2,017,960 | 05/15/2033 |
| 50076Q-AR-7 | KRAFT HEINZ FOODS CO KHC 6 7/8 01/26/39 6.875% 01/26/39 | | 12/30/2019 | DEFAULT ATHENE BROKER | | 4,862,547 | 3,842,000 | 4,976,581 | 4,896,067 | | (32,304) | | (32,304) | | 4,863,763 | | (1,217) | (1,217) | 377,130 | 01/26/2039 |
| 50077L-AD-8 | KRAFT HEINZ FOODS KRAFT HEINZ FOODS CO 3.000% 06/01/26 | | 02/05/2019 | DEFAULT ATHENE BROKER | | 1,858,580 | 2,000,000 | 1,963,792 | 1,968,138 | | 377 | | 377 | | 1,968,516 | | (109,936) | (109,936) | 11,000 | 06/01/2026 |
| 50077L-AL-0 | KRAFT HEINZ FOODS KRAFT HEINZ FOODS 5.000% 07/15/35 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 7,817,160 | 7,035,000 | 7,911,559 | 7,840,137 | | (34,639) | | (34,639) | | 7,805,497 | | 11,662 | 11,662 | 493,427 | 07/15/2035 |
| 50540R-AJ-1 | LABORATORY CORP OF AMER HLDGS LH 4 5/8 11/15/20 4.625% 11/15/20 | | 12/04/2019 | Call 101.8360 | | 10,183,600 | 10,000,000 | 10,736,000 | 10,167,301 | | (93,941) | | (93,941) | | 10,073,359 | | (73,359) | (73,359) | 670,510 | 11/15/2020 |
| 50543L-AA-0 | LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42 | | 12/15/2019 | Paydown | | 575,000 | 575,000 | 563,843 | 567,727 | | 7,273 | | 7,273 | | 575,000 | | | | 13,393 | 01/15/2042 |
| 50987*-AA-0 | LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35 | | 12/15/2019 | Redemption 100.0000 | | 149,649 | 149,649 | 149,649 | 149,649 | | | | | | 149,649 | | | | 3,068 | 11/15/2035 |
| 52521R-AD-3 | LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37 | | 12/01/2019 | Paydown | | 766,825 | 830,005 | 644,235 | 668,062 | | 98,763 | | 98,763 | | 766,825 | | | | 30,837 | 06/25/2037 |
| 52521R-AY-7 | LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35 | | 12/01/2019 | Paydown | | 886,087 | 927,711 | 751,575 | 780,926 | | 105,161 | | 105,161 | | 886,087 | | | | 27,379 | 12/25/2035 |
| 52677@-AA-9 | LEROY HOUSE TRUSTEE /WALGREENS 6.410% 09/21/32 | | 12/16/2019 | Redemption 100.0000 | | 1,761,905 | 1,761,905 | 1,761,905 | 1,761,905 | | | | | | 1,761,905 | | | | 112,245 | 09/21/2032 |
| 53079E-BE-3 | LIBERTY MUTUAL GROUP INC LIBMUT 4 1/4 06/15/23 4.250% 06/15/23 | | 01/28/2019 | Taxable Exchange | | 6,498,567 | 6,547,000 | 6,505,396 | 6,525,279 | | 333 | | 333 | | 6,525,612 | | (27,045) | (27,045) | 33,235 | 06/15/2023 |
| 55312T-AF-0 | ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51 | | 01/17/2019 | DEFAULT ATHENE BROKER | | 1,916,962 | 1,915,765 | 1,939,758 | 1,922,972 | | (3,111) | | (3,111) | | 1,919,861 | | (2,899) | (2,899) | 14,998 | 03/12/2051 |
| 55312T-AF-0 | ML-CFC COMMERCIAL MTGE TRUST ML CFC COMM MORTGAGE TRST 5.526% 03/12/51 | | 01/01/2019 | Paydown | | 846,022 | 846,022 | 856,617 | 849,204 | | (3,183) | | (3,183) | | 846,022 | | | | 3,896 | 03/12/2051 |
| 55616X-AH-0 | MACYS RETAIL HLDGS INC M 2 7/8 02/15/23 2.875% 02/15/23 | | 12/31/2019 | Call 100.4623 | | 5,012,064 | 4,989,000 | 4,762,948 | 4,886,243 | | 23,495 | | 23,495 | | 4,909,738 | | 79,262 | 79,262 | 166,497 | 02/15/2023 |
| 559080-AE-6 | MAGELLAN MIDSTREAM PARTN MMP 6.55 07/15/19 6.550% 07/15/19 | | 02/11/2019 | Call 101.5037 | | 3,045,110 | 3,000,000 | 2,989,590 | 2,999,267 | | 150 | | 150 | | 2,999,417 | | 583 | 583 | 157,551 | 07/15/2019 |
| 56127@-AA-6 | MALON D MIMMS FAMILY LP 6.560% 09/05/33 | | 12/01/2019 | Redemption 100.0000 | | 81,457 | 81,457 | 81,457 | 81,457 | | | | | | 81,457 | | | | 2,946 | 09/05/2033 |
| 565122-AB-4 | MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY 4.597% 05/25/28 | | 06/05/2019 | Tax Free Exchange | | 4,000,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | | | 97,048 | 05/25/2028 |
| 565122-AE-8 | MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC 4.985% 05/25/38 | | 06/05/2019 | Tax Free Exchange | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 52,619 | 05/25/2038 |
| 565122-AG-3 | MAPLE ESCROW SUBSIDIARY INC MAPLE ESCROW SUBSIDIARY INC 5.085% 05/25/48 | | 06/05/2019 | Tax Free Exchange | | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | | | 26,838 | 05/25/2048 |
| 56585A-AS-1 | MARATHON PETROLEUM CORP MARATHON PETROLEUM CORP 3.800% 04/01/28 | | 05/23/2019 | Tax Free Exchange | | 24,646,445 | 25,000,000 | 24,625,560 | 24,633,571 | | 12,874 | | 12,874 | | 24,646,445 | | | | 612,222 | 04/01/2028 |
| 570535-AJ-3 | MARKEL CORPORATION MKL 5.35 06/01/21 5.350% 06/01/21 | | 09/23/2019 | Call 105.3600 | | 15,804,000 | 15,000,000 | 15,115,800 | 15,034,221 | | (9,896) | | (9,896) | | 15,024,325 | | (24,325) | (24,325) | 1,454,917 | 06/01/2021 |
| 571748-AX-0 | MARSH & MCLENNAN COS INC MMC 3 1/2 03/10/25 3.500% 03/10/25 | | 01/09/2019 | BANK OF AMERICA | | 14,602,950 | 15,000,000 | 14,755,350 | 14,844,356 | | 621 | | 621 | | 14,844,977 | | (242,027) | (242,027) | 176,458 | 03/10/2025 |
| 576434-V9-2 | MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 302,821 | 309,188 | 265,976 | 251,761 | | 51,060 | | 51,060 | | 302,821 | | | | 10,374 | 12/25/2035 |
| 57643L-EW-2 | MASTER ABS TRUST 2004-OPT2 M1 2.692% 09/25/34 | | 11/25/2019 | Paydown | | 403,860 | 403,860 | 240,450 | 343,381 | | 60,479 | | 60,479 | | 403,860 | | | | 3,563 | 09/25/2034 |
| 58013M-EC-4 | MCDONALD'S CORP MCDONALDS CORP 6.300% 10/15/37 | | 06/27/2019 | DEFAULT ATHENE BROKER | | 1,015,240 | 779,000 | 987,601 | 976,901 | | (3,413) | | (3,413) | | 973,488 | | 41,752 | 41,752 | 34,490 | 10/15/2037 |
| 590214-AC-6 | MLMI 2006 MERRILL LYNCH MTGE INVESTORS 4.288% 07/25/36 | | 12/01/2019 | Paydown | | 246,332 | 270,557 | 235,385 | 243,737 | | 2,595 | | 2,595 | | 246,332 | | | | 7,546 | 07/25/2036 |
| 59524E-AB-8 | MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50 | | 08/01/2019 | Redemption 100.0000 | | 153,955 | 153,955 | 130,678 | 133,503 | | 20,452 | | 20,452 | | 153,955 | | | | 5,844 | 08/01/2050 |
| 59748T-AA-7 | MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25 | | 09/15/2019 | Redemption 100.0000 | | 739,480 | 739,480 | 739,480 | 739,480 | | | | | | 739,480 | | | | 33,277 | 03/15/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 60040#-AA-0 | MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27 | | 12/30/2019 | Redemption 100.0000 | | 326,360 | 326,360 | 326,360 | 326,360 | | | | | | 326,360 | | | | 13,046 | 06/30/2027 |
| 60871R-AD-2 | MOLSON COORS BREWING CO TAP 5 05/01/42 5.000% 05/01/42 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 3,281,127 | 3,000,000 | 3,494,970 | 3,466,800 | | (11,713) | | (11,713) | | 3,455,087 | | (173,960) | (173,960) | 166,250 | 05/01/2042 |
| 615369-AA-3 | MOODY'S CORPORATION MCO 5 1/2 09/01/20 5.500% 09/01/20 | | 12/16/2019 | Call 102.4576 | | 31,761,853 | 31,000,000 | 32,540,120 | 31,351,279 | | (199,100) | | (199,100) | | 31,152,179 | | (152,179) | (152,179) | 2,954,672 | 09/01/2020 |
| 61691A-BQ-5 | MORGAN STANLEY CAPITAL TRUST MSC 2015-UBS8 C 4.739% 12/15/48 | | 09/04/2019 | MORGAN STANLEY | | 7,252,383 | 7,000,000 | 6,815,261 | 6,854,038 | | 10,029 | | 10,029 | | 6,864,067 | | 388,316 | 388,316 | 248,996 | 12/15/2048 |
| 61748H-QW-4 | MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 2.082% 12/25/35 | | 12/25/2019 | Paydown | | 304,833 | 319,346 | 241,905 | 265,828 | | 39,005 | | 39,005 | | 304,833 | | | | 4,343 | 12/25/2035 |
| 61748J-AE-7 | MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 2.312% 08/25/36 | | 12/26/2019 | Paydown | | 514,043 | 514,043 | 274,049 | 247,825 | | 266,219 | | 266,219 | | 514,043 | | | | 5,477 | 08/25/2036 |
| 61749W-AH-0 | MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36 | | 12/01/2019 | Paydown | | 506,777 | 506,777 | 241,353 | 203,187 | | 303,590 | | 303,590 | | 506,777 | | | | 5,090 | 08/25/2036 |
| 61752R-AH-5 | MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47 | | 12/01/2019 | Paydown | | 194,062 | 194,062 | 118,500 | 109,953 | | 84,109 | | 84,109 | | 194,062 | | | | 2,506 | 01/25/2047 |
| 61752R-AJ-1 | MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47 | | 12/01/2019 | Paydown | | 283,112 | 283,112 | 163,563 | 163,563 | | 119,550 | | 119,550 | | 283,112 | | | | 3,656 | 01/25/2047 |
| 61754H-AD-4 | MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.152% 04/25/37 | | 12/26/2019 | Paydown | | 239,543 | 239,543 | 123,365 | 113,804 | | 125,739 | | 125,739 | | 239,543 | | | | 2,144 | 04/25/2037 |
| 61755G-AS-2 | MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 1,461,343 | 678,010 | 501,441 | 512,593 | | 958,014 | 9,264 | 948,750 | | 1,461,343 | | | | 120,111 | 08/25/2037 |
| 61756X-AG-0 | MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST 3.548% 11/25/37 | | 12/01/2019 | Paydown | | 267,688 | 267,688 | 246,942 | 233,511 | | 34,178 | | 34,178 | | 267,688 | | | | 5,705 | 11/25/2037 |
| 61758V-AR-8 | MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 2.272% 05/26/36 | | 12/26/2019 | Paydown | | 389,112 | 423,522 | 323,729 | 334,744 | | 54,368 | | 54,368 | | 389,112 | | | | 6,835 | 05/26/2036 |
| 61759F-AJ-0 | MORGAN STANLEY REREMERIC MSRR 2010-R42B 4.210% 07/26/36 | | 12/26/2019 | Paydown | | 408,011 | 553,307 | 386,623 | 408,756 | | (745) | | (745) | | 408,011 | | | | 14,003 | 07/26/2036 |
| 61759H-BA-4 | MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 3.199% 06/26/36 | | 12/26/2019 | Paydown | | 640,888 | 740,095 | 537,963 | 564,334 | | 76,555 | | 76,555 | | 640,888 | | | | 13,573 | 06/26/2036 |
| 61762F-AU-0 | MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.243% 07/26/36 | | 12/01/2019 | Paydown | | 519,969 | 564,049 | 478,622 | 487,622 | | 32,222 | | 32,222 | | 519,845 | | 124 | 124 | 12,606 | 07/26/2036 |
| 61762M-BX-8 | MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.236% 07/15/46 | | 12/01/2019 | Paydown | | | | 861,528 | 204,025 | | (204,025) | | (204,025) | | | | | | 29,553 | 07/15/2046 |
| 61763P-BC-6 | MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 2.637% 07/26/46 | | 11/01/2019 | Paydown | | | 7,819 | 5,903 | 6,418 | | (6,418) | | (6,418) | | | | | | 238 | 07/26/2046 |
| 61764W-AD-9 | MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST 3.549% 11/20/36 | | 12/01/2019 | Paydown | | 3,888 | 3,888 | 2,984 | 3,162 | | 726 | | 726 | | 3,888 | | | | 157 | 11/20/2036 |
| 626717-AD-4 | MURPHY OIL CORP MUR 4 06/01/22 4.000% 06/01/22 | | 10/23/2019 | STIFEL NICOLAUS | | 15,150,000 | 15,000,000 | 14,967,900 | 14,987,694 | | 2,587 | | 2,587 | | 14,990,281 | | 159,719 | 159,719 | 504,444 | 06/01/2022 |
| 62953J-AE-5 | NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC 4.440% 10/25/29 | | 10/25/2019 | Paydown | | 720,000 | 720,000 | 720,000 | 720,000 | | | | | | 720,000 | | | | 36,701 | 10/25/2029 |
| 62953J-AG-0 | NXT CAPITAL CLO LLC NXT CAPITAL CLO LLC 5.840% 10/25/29 | | 10/25/2019 | Paydown | | 1,140,000 | 1,140,000 | 1,140,000 | 1,140,000 | | | | | | 1,140,000 | | | | 74,292 | 10/25/2029 |
| 629568-AV-8 | NABORS INDUSTRIES INC NBR 5 09/15/20 5.000% 09/15/20 | | 06/14/2019 | TENDER OFFER | | 17,018,505 | 16,767,000 | 16,620,703 | 16,737,176 | | 7,622 | | 7,622 | | 16,744,798 | | 273,707 | 273,707 | 626,434 | 09/15/2020 |
| 62963#-AF-8 | NATURAL RESOURCE PARTNERS LLC SERIES F NOTE 8.380% 03/25/19 | | 03/25/2019 | Redemption 98.4736 | | 852,733 | 865,951 | 865,951 | 865,951 | | (13,218) | | (13,218) | | 852,733 | | | | 35,828 | 03/25/2019 |
| 62978*-AA-6 | NRG CANAL 3 DEV LLC 4.515% 05/31/26 | | 11/30/2019 | Redemption 100.0000 | | 113,517 | 113,517 | 112,382 | 112,452 | | 1,065 | | 1,065 | | 113,517 | | | | 5,871 | 05/31/2026 |
| 631103-AD-0 | NASDAQ INC NDAQ 5.55 01/15/20 5.550% 01/15/20 | | 05/01/2019 | Call 101.9527 | | 5,097,634 | 5,000,000 | 5,058,000 | 5,008,221 | | (2,599) | | (2,599) | | 5,005,623 | | (5,623) | (5,623) | 318,092 | 01/15/2020 |
| 63730*-AB-1 | NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO 3.600% 11/15/33 | | 11/15/2019 | Redemption 100.0000 | | 1,479,452 | 1,479,452 | 1,479,452 | 1,479,452 | | | | | | 1,479,452 | | | | 39,945 | 11/15/2033 |
| 638904-AB-8 | NAVIGATORS GROUP INC NAVG 5 3/4 10/15/23 5.750% 10/15/23 | | 08/19/2019 | Call 114.8450 | | 22,050,240 | 19,200,000 | 20,051,000 | 19,676,609 | | (57,320) | | (57,320) | | 19,619,290 | | (419,290) | (419,290) | 3,782,507 | 10/15/2023 |
| 64352V-LY-5 | NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.671% 08/25/35 | | 12/01/2019 | Paydown | | 413,678 | 413,678 | 366,584 | 410,195 | | 3,484 | | 3,484 | | 413,678 | | | | 11,394 | 08/25/2035 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 651229-AW-6 | NEWELL BRANDS INC NWL 4.2 04/01/26 4.200% 04/01/26 | | 11/04/2019 | Various | | 25,141,011 | 24,500,000 | 25,108,230 | 24,971,872 | | (51,619) | | (51,619) | | 24,920,253 | | 220,758 | 220,758 | 1,118,215 | 04/01/2026 |
| 651639-AE-6 | NEWMONT MINING CORP NEM 5 7/8 04/01/35 5.875% 04/01/35 | | 12/01/2019 | Tax Free Exchange | | 17,237,256 | 17,500,000 | 17,139,425 | 17,228,008 | | 9,248 | | 9,248 | | 17,237,256 | | | | 1,782,754 | 04/01/2035 |
| 65535V-EW-4 | NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 2.902% 10/25/34 | | 12/26/2019 | Paydown | | 256,821 | 256,821 | 241,412 | 245,573 | | 11,248 | | 11,248 | | 256,821 | | | | 5,230 | 10/25/2034 |
| 65539C-AK-2 | NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 2.768% 12/26/36 | | 12/01/2019 | Paydown | | 1,319,394 | 1,294,379 | 1,012,042 | 1,078,688 | | 240,707 | | 240,707 | | 1,319,394 | | | | 30,331 | 12/26/2036 |
| 65539K-AF-5 | NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 4.698% 03/26/36 | | 12/01/2019 | Paydown | | 1,123,840 | 1,189,161 | 1,080,948 | 1,114,673 | | 9,168 | | 9,168 | | 1,123,840 | | | | 30,977 | 03/26/2036 |
| 662352-A*-4 | NORTH SHORE LONG ISLAND JEWISH 4.200% 05/01/30 | | 05/01/2019 | Redemption 100.0000 | | 132,020 | 132,020 | 132,020 | 132,020 | | | | | | 132,020 | | | | 2,772 | 05/01/2030 |
| 666807-BN-1 | NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP 3.250% 01/15/28 | | 05/07/2019 | DEFAULT ATHENE BROKER | | 3,945,920 | 4,000,000 | 3,924,920 | 3,931,312 | | 2,322 | | 2,322 | | 3,933,634 | | 12,286 | 12,286 | 106,167 | 01/15/2028 |
| 667294-AM-4 | NORTHWEST AIRLINES DAL 7.575 03/01/19 7.575% 03/01/19 | | 03/01/2019 | Redemption 100.0000 | | 340,160 | 340,160 | 361,420 | 340,746 | | (586) | | (586) | | 340,160 | | | | 12,884 | 03/01/2019 |
| 668457-AA-2 | NORTHWIND HOLDINGS LLC 2007-1A A1 144A 2.694% 12/01/37 | | 12/01/2019 | Paydown | | 2,014,613 | 2,014,613 | 1,660,011 | 1,940,302 | | 74,310 | | 74,310 | | 2,014,613 | | | | 43,074 | 12/01/2037 |
| 66988A-AB-0 | NOVANT HEALTH INC NOVANT 5.85 11/01/19 5.850% 11/01/19 | | 11/01/2019 | Maturity | | 5,160,000 | 5,160,000 | 5,221,559 | 5,166,784 | | (6,784) | | (6,784) | | 5,160,000 | | | | 301,860 | 11/01/2019 |
| 67085K-AA-0 | OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50 | | 09/01/2019 | Paydown | | 350,934 | 350,934 | 362,418 | 361,867 | | (10,933) | | (10,933) | | 350,934 | | | | 13,799 | 09/01/2050 |
| 670877-AA-7 | OMX TIMBER FIN INV LLC 1 OMX 5.42 10/31/19 5.420% 01/29/20 | | 10/31/2019 | Call 100.0000 | | 4,500,000 | 4,500,000 | 4,102,380 | 4,446,076 | | 41,577 | | 41,577 | | 4,487,652 | | 12,348 | 12,348 | 243,900 | 01/29/2020 |
| 674599-CH-6 | OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 3.400% 04/15/26 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 6,065,379 | 6,000,000 | 5,986,320 | 5,989,652 | | 799 | | 799 | | 5,990,451 | | 74,927 | 74,927 | 171,700 | 04/15/2026 |
| 674599-CJ-2 | OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 4.400% 04/15/46 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 1,993,531 | 2,000,000 | 1,984,480 | 1,985,234 | | 269 | | 269 | | 1,985,503 | | 8,028 | 8,028 | 101,444 | 04/15/2046 |
| 674599-CM-5 | OCCIDENTAL PETROLEUM COR OCCIDENTAL PETROLEUM CORP 3.000% 02/15/27 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 994,296 | 1,000,000 | 995,790 | 996,643 | | 348 | | 348 | | 996,991 | | (2,695) | (2,695) | 39,583 | 02/15/2027 |
| 67502#-AA-6 | OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36 | | 12/15/2019 | Redemption 100.0000 | | 183,018 | 183,018 | 183,018 | 183,018 | | | | | | 183,018 | | | | 4,164 | 08/15/2036 |
| 67575N-BF-9 | Ocwen Master Advance Receivabl SERIES 2018T1 CLASS DT1 4.236% 08/15/49 | | 08/15/2019 | Call 100.0000 | | 2,000,000 | 2,000,000 | 1,999,999 | 2,000,020 | | 2 | | 2 | | 2,000,023 | | (23) | (23) | 56,485 | 08/15/2049 |
| 67575N-BK-8 | Ocwen Master Advance Receivabl SERIES 2018T2 CLASS DT2 4.532% 08/15/50 | | 08/15/2019 | Call 100.0000 | | 3,500,000 | 3,500,000 | 3,499,993 | 3,500,036 | | 5 | | 5 | | 3,500,041 | | (41) | (41) | 105,744 | 08/15/2050 |
| 677071-AU-6 | OHANA MILITARY COMM LLC OHANA 6 10/01/51 6.000% 10/01/51 | | 10/01/2019 | Redemption 100.0000 | | 334,237 | 334,237 | 372,833 | 370,578 | | (36,341) | | (36,341) | | 334,237 | | | | 15,122 | 10/01/2051 |
| 67740Q-AF-3 | OHIO NAT FINANCIAL SRVS OHNAT 6 3/8 04/30/20 6.375% 04/30/20 | | 05/10/2019 | Call 103.4210 | | 16,436,700 | 15,893,000 | 16,205,061 | 15,948,510 | | (14,545) | | (14,545) | | 15,933,965 | | (40,965) | (40,965) | 1,078,433 | 04/30/2020 |
| 67740Q-AG-1 | OHIO NAT FINANCIAL SRVS OHNAT 6 5/8 05/01/31 6.625% 05/01/31 | | 12/18/2019 | STIFEL NICOLAUS | | 1,091,920 | 1,000,000 | 996,910 | 997,670 | | 123 | | 123 | | 997,793 | | 94,127 | 94,127 | 75,267 | 05/01/2031 |
| 678858-BK-6 | OKLAHOMA GAS & ELECTRIC OGE 8 1/4 01/15/19 8.250% 01/15/19 | | 01/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,083,500 | 5,000,462 | | (462) | | (462) | | 5,000,000 | | | | 206,250 | 01/15/2019 |
| 679574-C@-0 | OLD DOMINION ELECTRIC OLD DOMINION ELEC COOP 3.330% 12/01/37 | | 12/01/2019 | Redemption 100.0000 | | 650,000 | 650,000 | 650,000 | 650,000 | | | | | | 650,000 | | | | 21,645 | 12/01/2037 |
| 681919-AY-2 | OMNICOM GROUP INC OMC 6 1/4 07/15/19 6.250% 07/15/19 | | 07/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,933,500 | 9,995,309 | | 4,691 | | 4,691 | | 10,000,000 | | | | 625,000 | 07/15/2019 |
| 68217F-AA-0 | OMNICOM GROUP INC OMC 3.6 04/15/26 3.600% 04/15/26 | | 07/24/2019 | DEFAULT ATHENE BROKER | | 3,094,770 | 3,000,000 | 2,997,210 | 2,997,894 | | 145 | | 145 | | 2,998,040 | | 96,730 | 96,730 | 84,300 | 04/15/2026 |
| 68268#-AA-8 | 152ND ST HOMESTEAD ASSOC LLC 4.850% 01/31/34 | | 12/01/2019 | Redemption 100.0000 | | 196,816 | 196,816 | 196,816 | 196,816 | | | | | | 196,816 | | | | 5,219 | 01/31/2034 |
| 68268E-AA-1 | ONEMAIN FINANCIAL ONEMAIN FINANCIAL ISSUANCE TRU 3.190% 03/18/26 | | 05/18/2019 | Paydown | | 272,139 | 272,139 | 272,025 | 272,435 | | (296) | | (296) | | 272,139 | | | | 1,968 | 03/18/2026 |
| 68268E-AB-9 | ONEMAIN FINANCIAL ONEMAIN FINANCIAL 3.850% 03/18/26 | | 09/18/2019 | Paydown | | 5,209,500 | 5,209,500 | 4,962,049 | 5,140,763 | | 68,737 | | 68,737 | | 5,209,500 | | | | 116,136 | 03/18/2026 |
| 68268G-AA-6 | ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE 3.660% 02/20/29 | | 12/18/2019 | Paydown | | 2,682,897 | 2,682,897 | 2,682,206 | 2,682,115 | | 782 | | 782 | | 2,682,897 | | | | 51,788 | 02/20/2029 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 68268H-AB-2 | ONEMAIN FINANCIAL ISSUANCE ONEMAIN FINANCIAL ISSUANCE TRS 5.610% 06/18/31 | | 06/27/2019 | DEFAULT ATHENE BROKER | | 9,920,033 | 9,500,000 | 9,446,885 | 9,453,679 | | 5,179 | | 5,179 | | 9,458,858 | | 461,175 | 461,175 | 279,799 | 06/18/2031 |
| 68268H-AC-0 | ONEMAIN FINANCIAL ISSUANCE ONEMAIN FIN ISSUANCE TRUST 6.860% 06/18/31 | | 06/27/2019 | DEFAULT ATHENE BROKER | | 7,801,358 | 7,500,000 | 7,499,075 | 7,488,015 | | 1,192 | | 1,192 | | 7,489,207 | | 312,150 | 312,150 | 270,113 | 06/18/2031 |
| 68268N-AN-3 | ONEOK PARTNERS LP OKS 3.8 03/15/20 3.800% 03/15/20 | | 09/14/2019 | Call 100.7807 | | 4,031,228 | 4,000,000 | 3,999,280 | 3,999,809 | | 110 | | 110 | | 3,999,919 | | 81 | 81 | 182,805 | 03/15/2020 |
| 690732-AD-4 | OWENS & MINOR INC OMI 3 7/8 09/15/21 3.875% 09/15/21 | | 02/06/2019 | BARCLAYS CAPITAL GROUP | | 8,725,000 | 10,000,000 | 9,953,900 | 9,981,123 | | 679 | | 679 | | 9,981,802 | | (1,256,802) | (1,256,802) | 153,924 | 09/15/2021 |
| 694308-GE-1 | PACIFIC GAS & ELECTRIC PCG 6.05 03/01/34 6.050% 03/01/34 | | 06/21/2019 | WELLS FARGO | | 39,831,750 | 37,935,000 | 35,137,294 | 35,137,294 | | | | | | 35,137,294 | | 4,694,456 | 4,694,456 | | 03/01/2034 |
| 694308-GZ-4 | PACIFIC GAS & ELECTRIC PCG 4.45 04/15/42 4.450% 04/15/42 | | 06/24/2019 | WELLS FARGO | | 4,800,000 | 5,000,000 | 3,993,750 | 3,993,750 | | 10,241 | | 10,241 | | 4,003,991 | | 796,009 | 796,009 | | 04/15/2042 |
| 694308-HP-5 | PACIFIC GAS & ELECTRIC PCG 2.95 03/01/26 2.950% 03/01/26 | | 06/24/2019 | WELLS FARGO | | 2,775,000 | 3,000,000 | 2,992,020 | 2,994,047 | | 365 | | 365 | | 2,994,413 | | (219,413) | (219,413) | | 03/01/2026 |
| 694308-HR-1 | PACIFIC GAS & ELECTRIC PCG 4 12/01/46 4.000% 12/01/46 | | 06/24/2019 | WELLS FARGO | | 9,100,000 | 10,000,000 | 9,816,400 | 9,823,204 | | 1,671 | | 1,671 | | 9,824,875 | | (724,875) | (724,875) | | 12/01/2046 |
| 694308-HY-6 | PACIFIC GAS & ELECTRIC PCG 3.95 12/01/47 3.950% 12/01/47 | | 06/24/2019 | WELLS FARGO | | 4,550,000 | 5,000,000 | 4,978,387 | 4,978,713 | | 194 | | 194 | | 4,978,906 | | (428,906) | (428,906) | | 12/01/2047 |
| 695156-AP-4 | PACKAGING CORP OF AMERIC PKG 3.9 06/15/22 3.900% 06/15/22 | | 12/30/2019 | Call 104.5965 | | 26,933,597 | 25,750,000 | 26,055,568 | 25,864,669 | | (33,513) | | (33,513) | | 25,831,156 | | (81,156) | (81,156) | 2,210,037 | 06/15/2022 |
| 70213B-AA-9 | PARTNERRE FINANCE B LLC PRE 5 1/2 06/01/20 5.500% 06/01/20 | | 07/19/2019 | Call 102.7530 | | 17,159,751 | 16,700,000 | 17,200,084 | 16,794,280 | | (35,856) | | (35,856) | | 16,758,425 | | (58,425) | (58,425) | 1,041,468 | 06/01/2020 |
| 70469H-AA-7 | PEAKS TRUST 2009-1 7.299% 01/15/20 | | 07/29/2019 | Redemption 100.0000 | | 130,946 | 130,946 | 65,776 | 76,106 | | 65,171 | 10,330 | 54,841 | | 130,946 | | | | 4,432 | 01/15/2020 |
| 70469H-AA-7 | PEAKS TRUST 2009-1 7.299% 01/15/20 | | 09/01/2019 | Security Withdraw | | | 1,099,814 | | 639,212 | | | 639,212 | (639,212) | | | | | | 104,989 | 01/15/2020 |
| 705322-AJ-4 | PEDERNALES ELECTRIC COOP PEDELC 5.952 11/15/22 5.952% 11/15/22 | | 11/15/2019 | Call 100.0000 | | 995,000 | 995,000 | 947,738 | 979,596 | | 5,373 | | 5,373 | | 984,970 | | 10,030 | 10,030 | 59,222 | 11/15/2022 |
| 708696-BM-0 | PENNSYLVANIA ELECTRIC CO FE 6 5/8 04/01/19 6.625% 04/01/19 | | 04/01/2019 | Maturity | | 10,050,000 | 10,050,000 | 10,234,719 | 10,055,526 | | (5,526) | | (5,526) | | 10,050,000 | | | | 332,906 | 04/01/2019 |
| 713448-ED-6 | PEPSICO INC PEPSICO INC 5 1/2 05/15/35 5.500% 05/15/35 | | 01/04/2019 | Tax Free Exchange | | 2,067,157 | 2,000,000 | 2,067,536 | 2,067,179 | | (22) | | (22) | | 2,067,157 | | | | 14,972 | 05/15/2035 |
| 714046-AE-9 | PERKINELMER INC PKI 5 11/15/21 5.000% 11/15/21 | | 10/18/2019 | Call 106.2622 | | 15,790,569 | 14,860,000 | 15,126,079 | 14,943,701 | | (24,491) | | (24,491) | | 14,919,210 | | (59,210) | (59,210) | 1,607,525 | 11/15/2021 |
| 724060-AA-6 | PIPELINE FUNDING CO NEE 7 1/2 01/15/30 7.500% 01/15/30 | | 07/15/2019 | Redemption 100.0000 | | 134,250 | 134,250 | 149,940 | 144,808 | | (10,558) | | (10,558) | | 134,250 | | | | 7,622 | 01/15/2030 |
| 72650R-AW-2 | PLAINS ALL AMER PIPELINE PAA 5 3/4 01/15/20 5.750% 01/15/20 | | 12/30/2019 | Call 100.1599 | | 4,907,837 | 4,900,000 | 4,876,627 | 4,896,934 | | 2,941 | | 2,941 | | 4,899,875 | | 125 | 125 | 418,722 | 01/15/2020 |
| 74162J-AB-3 | PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37 | | 09/01/2019 | Paydown | | | 489,047 | 371,996 | 386,299 | | (386,299) | | (386,299) | | | | | | 12,299 | 04/25/2037 |
| 74432Q-BG-9 | PRUDENTIAL FINANCIAL INC PRU 7 3/8 06/15/19 7.375% 06/15/19 | | 06/15/2019 | Maturity | | 5,600,000 | 5,600,000 | 5,625,480 | 5,601,626 | | (1,626) | | (1,626) | | 5,600,000 | | | | 206,500 | 06/15/2019 |
| 74736K-AE-1 | QORVO INC BASIC 5.500% 07/15/26 | | 06/25/2019 | Tax Free Exchange | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 155,375 | 07/15/2026 |
| 74922G-AF-1 | RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36 | | 12/01/2019 | Paydown | | 509,747 | 826,734 | 594,127 | 500,329 | | 9,417 | | 9,417 | | 509,747 | | | | 32,591 | 11/25/2036 |
| 74922G-AM-6 | RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36 | | 12/01/2019 | Paydown | | 735,752 | 1,193,281 | 840,151 | 705,534 | | 30,217 | | 30,217 | | 735,752 | | | | 45,232 | 11/25/2036 |
| 74924D-AA-7 | RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37 | | 12/01/2019 | Paydown | | 1,462,126 | 1,909,548 | 1,344,627 | 1,124,565 | | 337,561 | | 337,561 | | 1,462,126 | | | | 60,297 | 09/25/2037 |
| 74925G-AA-9 | RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37 | | 12/01/2019 | Paydown | | 998,226 | 1,368,284 | 987,135 | 978,570 | | 19,656 | | 19,656 | | 998,226 | | | | 51,077 | 10/25/2037 |
| 74927X-AE-2 | RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37 | | 12/01/2019 | Paydown | | 149,256 | 166,334 | 143,775 | 142,154 | | 7,102 | | 7,102 | | 149,256 | | | | 5,957 | 01/25/2037 |
| 74928R-AC-8 | RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 15.658% 01/26/37 | | 12/01/2019 | Paydown | | 278,944 | 278,944 | 315,206 | 332,550 | | (53,606) | | (53,606) | | 278,944 | | | | 22,158 | 01/26/2037 |
| 74928U-BT-3 | RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 3.934% 10/25/35 | | 12/26/2019 | Paydown | | 450,967 | 450,967 | 384,964 | 403,111 | | 47,856 | | 47,856 | | 450,967 | | | | 19,348 | 10/25/2035 |
| 74928X-BB-6 | RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 3.909% 01/26/36 | | 12/26/2019 | Paydown | | 4,128,138 | 4,196,954 | 3,578,559 | 3,655,521 | | 472,617 | | 472,617 | | 4,128,138 | | | | 109,551 | 01/26/2036 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 74929X-AJ-9 | RBSSP RESECURITIZATION TRUST RBSSP 2010-8 6A1 5.500% 07/26/36 | | 12/01/2019 | Paydown | | 347,306 | 347,306 | 345,570 | 345,833 | | 1,474 | | 1,474 | | 347,306 | | | | 10,984 | 07/26/2036 |
| 74929X-BZ-2 | RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.536% 07/26/36 | | 12/01/2019 | Paydown | | | 114,528 | 84,965 | 83,615 | | (83,615) | | (83,615) | | | | | | 2,796 | 07/26/2036 |
| 749580-AG-1 | RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37 | | 12/01/2019 | Paydown | | 952,871 | 1,039,578 | 909,828 | 886,422 | | 66,450 | | 66,450 | | 952,871 | | | | 34,614 | 05/25/2037 |
| 749583-AE-0 | RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 152,449 | 185,885 | 165,262 | 165,107 | | (12,658) | | (12,658) | | 152,449 | | | | 6,670 | 02/25/2037 |
| 749685-AR-4 | RPM INTERNATIONAL INC RPM 6 1/8 10/15/19 6.125% 10/15/19 | | 10/15/2019 | Maturity | | 13,387,000 | 13,387,000 | 14,083,024 | 13,467,196 | | (80,196) | | (80,196) | | 13,387,000 | | | | 819,954 | 10/15/2019 |
| 75114H-AD-9 | RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 1.982% 05/25/46 | | 12/26/2019 | Paydown | | 198,656 | 201,751 | 175,902 | 172,870 | | 25,787 | | 25,787 | | 198,656 | | | | 2,727 | 05/25/2046 |
| 75114T-AJ-0 | RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 184,941 | 255,728 | 213,533 | 219,390 | | (34,449) | | (34,449) | | 184,941 | | | | 8,168 | 05/25/2036 |
| 751151-AD-3 | RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 25,598 | 32,535 | 19,074 | 17,511 | | 8,087 | | 8,087 | | 25,598 | | | | 1,052 | 09/25/2036 |
| 759351-AG-4 | REINSURANCE GRP OF AMER RGA 6.45 11/15/19 6.450% 11/15/19 | | 11/15/2019 | Maturity | | 10,550,000 | 10,550,000 | 10,600,482 | 10,555,842 | | (5,842) | | (5,842) | | 10,550,000 | | | | 680,475 | 11/15/2019 |
| 75973Q-AA-5 | RENAISSANCE FINANCE RENAISSANCERE FINANCE 3.450% 07/01/27 | | 05/15/2019 | WELLS FARGO | | 16,320,810 | 16,500,000 | 16,334,415 | 16,353,098 | | 5,621 | | 5,621 | | 16,358,719 | | (37,909) | (37,909) | 499,675 | 07/01/2027 |
| 75974@-AA-0 | RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35 | | 09/30/2019 | Redemption 100.0000 | | 662,426 | 662,426 | 662,426 | 662,426 | | | | | | 662,426 | | | | 22,859 | 03/31/2035 |
| 76110H-3S-6 | RESIDENTIAL ACCREDIT LNS INC 2005-QS4 A5 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 2,064,133 | 2,064,133 | 1,803,537 | 1,789,633 | | 274,500 | | 274,500 | | 2,064,133 | | | | 103,856 | 04/25/2035 |
| 76110H-T7-4 | RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 4.462% 02/25/35 | | 12/01/2019 | Paydown | | 547,797 | 575,466 | 492,743 | 496,808 | | 50,988 | | 50,988 | | 547,797 | | | | 14,117 | 02/25/2035 |
| 761118-MC-9 | RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35 | | 12/01/2019 | Paydown | | 410,051 | 501,035 | 438,718 | 445,501 | | (35,451) | | (35,451) | | 410,051 | | | | 15,896 | 11/25/2035 |
| 76111X-N8-2 | RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2 5.500% 03/25/36 | | 12/01/2019 | Paydown | | 380,188 | 419,800 | 329,402 | 329,961 | | 50,227 | | 50,227 | | 380,188 | | | | 14,302 | 03/25/2036 |
| 76111X-VG-5 | RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 4.528% 06/25/35 | | 12/01/2019 | Paydown | | 655,762 | 655,762 | 515,857 | 558,273 | | 97,489 | | 97,489 | | 655,762 | | | | 13,940 | 06/25/2035 |
| 761120-AE-4 | RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 304,583 | 335,973 | 271,792 | 266,514 | | 38,069 | | 38,069 | | 304,583 | | | | 12,204 | 04/25/2037 |
| 761120-AH-7 | RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 295,011 | 323,330 | 261,564 | 256,485 | | 38,526 | | 38,526 | | 295,011 | | | | 11,707 | 04/25/2037 |
| 76112H-AC-1 | RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 5.338% 03/25/37 | | 12/25/2019 | Paydown | | | | 145,709 | 44,367 | | (44,367) | | (44,367) | | | | | | 26,598 | 03/25/2037 |
| 76112H-AL-1 | RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 2.222% 09/25/36 | | 12/25/2019 | Paydown | | 341,058 | 397,035 | 150,044 | 160,232 | | 187,516 | 6,690 | 180,826 | | 341,058 | | | | 6,535 | 09/25/2036 |
| 76113N-AC-7 | RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36 | | 12/01/2019 | Paydown | | 181,514 | 182,989 | 173,382 | 174,544 | | 6,970 | | 6,970 | | 181,514 | | | | 7,130 | 07/25/2036 |
| 76114H-AM-7 | RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37 | | 12/01/2019 | Paydown | | 368,973 | 422,366 | 364,818 | 352,389 | | 16,584 | | 16,584 | | 368,973 | | | | 15,676 | 05/25/2037 |
| 77775*-BS-9 | ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21 | | 06/24/2019 | Redemption 100.0000 | | 1,428,571 | 1,428,571 | 1,428,571 | 1,428,571 | | | | | | 1,428,571 | | | | 45,714 | 06/24/2021 |
| 779382-AK-6 | ROWAN COMPANIES INC RDC 7 7/8 08/01/19 7.875% 08/01/19 | | 08/01/2019 | Maturity | | 11,069,000 | 11,069,000 | 12,191,223 | 11,160,836 | | (91,836) | | (91,836) | | 11,069,000 | | | | 871,684 | 08/01/2019 |
| 781172-AB-7 | RUBY PIPELINE LLC RPLLLC 6 04/01/22 6.000% 04/01/22 | | 10/01/2019 | Redemption 100.0000 | | 530,303 | 530,303 | 566,952 | 540,465 | | (10,162) | | (10,162) | | 530,303 | | | | 24,527 | 04/01/2022 |
| 78347@-AB-2 | RUTTENBERG FAMILY LP /WALGREENS 6.520% 02/15/29 | | 12/15/2019 | Redemption 100.0000 | | 144,436 | 144,436 | 144,436 | 144,436 | | | | | | 144,436 | | | | 5,213 | 02/15/2029 |
| 78403D-AK-6 | SBA TOWER TRUST SBA TOWER TRUST 2.877% 07/15/21 | | 12/02/2019 | DEFAULT ATHENE BROKER | | 9,028,305 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | 28,305 | 28,305 | 249,580 | 07/15/2021 |
| 78443C-CV-4 | SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 2.184% 12/15/39 | | 12/16/2019 | Paydown | | 765,437 | 765,437 | 554,942 | 571,571 | | 193,867 | | 193,867 | | 765,437 | | | | 13,612 | 12/15/2039 |
| 78469Q-AV-4 | SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50 | | 10/15/2019 | Call 100.0000 | | 1,079,980 | 1,079,980 | 1,079,904 | 1,079,902 | | 3 | | 3 | | 1,079,905 | | 75 | 75 | 33,695 | 10/17/2050 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 78469Q-AV-4 | SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 4.160% 10/17/50 | | 08/15/2019 | Paydown | | 270,020 | 270,020 | 270,000 | 270,000 | | 20 | | 20 | | 270,020 | | | | 7,489 | 10/17/2050 |
| 78469Q-AW-2 | SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50 | | 10/15/2019 | Call 100.0000 | | 1,479,985 | 1,479,985 | 1,479,774 | 1,479,773 | | 6 | | 6 | | 1,479,779 | | 206 | 206 | 49,949 | 10/17/2050 |
| 78469Q-AW-2 | SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 4.500% 10/17/50 | | 08/15/2019 | Paydown | | 370,015 | 370,015 | 369,963 | 369,962 | | 53 | | 53 | | 370,015 | | | | 11,100 | 10/17/2050 |
| 78486Q-AC-5 | SVB FINANCIAL GROUP SIVB 5 3/8 09/15/20 5.375% 09/15/20 | | 12/30/2019 | Call 102.3986 | | 10,239,864 | 10,000,000 | 9,994,950 | 9,998,884 | | 620 | | 620 | | 9,999,504 | | 496 | 496 | 919,204 | 09/15/2020 |
| 78512*-AA-5 | S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29 | | 12/31/2019 | Redemption 100.0000 | | 1,136,017 | 1,136,017 | 1,136,017 | 1,136,017 | | | | | | 1,136,017 | | | | 24,571 | 05/31/2029 |
| 79588T-AC-4 | SAMMONS FINANCIAL GROUP SAMMONS FINANCIAL GROUP 4.450% 05/12/27 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 2,081,288 | 2,000,000 | 2,077,640 | 2,069,489 | | (6,969) | | (6,969) | | 2,062,520 | | 18,767 | 18,767 | 95,922 | 05/12/2027 |
| 797426-AG-8 | SAN DIEGO FAMILY HOUSING SDFMHO 5.9405 07/01/48 5.941% 07/01/48 | | 01/01/2019 | Redemption 100.0000 | | 100,000 | 100,000 | 109,122 | 107,908 | | (7,908) | | (7,908) | | 100,000 | | | | 3,044 | 07/01/2048 |
| 80306A-AA-8 | SAPPHIRE AVIATION 4.250% 03/15/40 | | 12/15/2019 | Paydown | | 149,817 | 149,817 | 149,747 | 149,763 | | 54 | | 54 | | 149,817 | | | | 3,719 | 03/15/2040 |
| 808626-AE-5 | LEIDOS INC LDOS 7 1/8 07/01/32 7.125% 07/01/32 | | 11/26/2019 | ROBERT W. BAIRD | | 5,306,438 | 4,555,000 | 4,737,077 | 4,689,431 | | (7,267) | | (7,267) | | 4,682,164 | | 624,273 | 624,273 | 453,217 | 07/01/2032 |
| 808626-AG-0 | LEIDOS INC LDOS 5 1/2 07/01/33 5.500% 07/01/33 | | 12/12/2019 | ROBERT W. BAIRD | | 32,628,575 | 31,823,000 | 31,922,590 | 31,918,065 | | (7,390) | | (7,390) | | 31,910,675 | | 717,900 | 717,900 | 2,546,817 | 07/01/2033 |
| 81744U-AC-8 | SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42 | | 12/01/2019 | Paydown | | 1,668,706 | 1,668,706 | 1,559,267 | 1,587,159 | | 81,547 | | 81,547 | | 1,668,706 | | | | 37,067 | 04/25/2042 |
| 817858-AA-7 | 74TH STREET - DORAL ASSOCIATES 4.850% 01/31/34 | | 12/05/2019 | Redemption 100.0000 | | 207,972 | 207,972 | 207,972 | 207,972 | | | | | | 207,972 | | | | 5,569 | 01/31/2034 |
| 82281E-AA-5 | Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46 | | 12/01/2019 | Paydown | | 986,654 | 986,654 | 959,675 | 960,110 | | 26,545 | | 26,545 | | 986,654 | | | | 20,685 | 11/25/2046 |
| 824348-AZ-9 | SHERWIN-WILLIAMS CO SHW 71/4 6/15/19 7.250% 06/15/19 | | 06/15/2019 | Maturity | | 3,000,000 | 3,000,000 | 2,997,008 | 2,999,333 | | 667 | | 667 | | 3,000,000 | | | | 108,750 | 06/15/2019 |
| 826418-BM-6 | SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO 2.600% 05/01/26 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 3,031,109 | 3,000,000 | 2,992,738 | 2,994,240 | | 679 | | 679 | | 2,994,920 | | 36,189 | 36,189 | 86,450 | 05/01/2026 |
| 82652X-AB-2 | SRFC -2016-1A B SRFC 2016-1A B 3.670% 03/21/33 | | 12/20/2019 | Paydown | | 1,199,733 | 1,199,733 | 1,199,461 | 1,201,811 | | (2,078) | | (2,078) | | 1,199,733 | | | | 22,508 | 03/21/2033 |
| 82653G-AC-6 | SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26 | | 12/20/2019 | Paydown | | 1,333,773 | 1,333,773 | 1,333,749 | 1,333,745 | | 29 | | 29 | | 1,333,773 | | | | 26,728 | 03/20/2026 |
| 83416W-AA-1 | SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 5.375% 06/30/35 | | 12/30/2019 | Redemption 100.0000 | | 455,088 | 455,088 | 455,088 | 455,088 | | | | | | 455,088 | | | | 22,875 | 06/30/2035 |
| 83421#-AA-1 | SOLGEN LLC SOLGEN LLC 3.930% 09/30/36 | | 12/31/2019 | Redemption 100.0000 | | 328,636 | 328,636 | 328,636 | 328,636 | | | | | | 328,636 | | | | 11,290 | 09/30/2036 |
| 83546D-AD-0 | SONIC CAPITAL LLC SONIC 2016-1A A2 4.472% 05/20/46 | | 12/20/2019 | Paydown | | 230,833 | 230,833 | 231,184 | 231,232 | | (399) | | (399) | | 230,833 | | | | 5,592 | 05/20/2046 |
| 83546D-AF-5 | SONIC CAPITAL LLC SONIC 2018-1A A2 4.026% 02/20/48 | | 12/01/2019 | Paydown | | 50,000 | 50,000 | 50,000 | 50,000 | | | | | | 50,000 | | | | 1,090 | 02/20/2048 |
| 838878-AB-8 | COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A 5.400% 12/09/40 | | 12/09/2019 | Redemption 100.0000 | | 248,646 | 248,646 | 248,646 | 248,646 | | | | | | 248,646 | | | | 10,115 | 12/09/2040 |
| 84055*-AE-8 | SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC 4.160% 08/15/48 | | 08/15/2019 | Redemption 100.0000 | | 66,667 | 66,667 | 66,667 | 66,667 | | | | | | 66,667 | | | | 2,080 | 08/15/2048 |
| 841215-AA-4 | SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 3.846% 08/15/33 | | 08/15/2019 | Redemption 100.0000 | | 920,549 | 920,549 | 920,549 | 920,549 | | | | | | 920,549 | | | | 26,637 | 08/15/2033 |
| 84314#-AB-7 | SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40 | | 12/15/2019 | Redemption 100.0000 | | 357,143 | 357,143 | 357,143 | 357,143 | | | | | | 357,143 | | | | 15,402 | 06/15/2040 |
| 84858D-AA-6 | SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29 | | 10/01/2019 | Redemption 100.0000 | | 1,646,101 | 1,646,101 | 1,652,274 | 1,651,555 | | (5,454) | | (5,454) | | 1,646,101 | | | | 50,618 | 10/01/2029 |
| 85022W-AA-2 | SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29 | | 06/04/2019 | Call 100.0000 | | 4,830,766 | 4,830,766 | 4,830,581 | 4,870,371 | | (39,604) | | (39,604) | | 4,830,766 | | | | 65,074 | 04/25/2029 |
| 85022W-AA-2 | SPRINGCASTLE SPV SCFT 2016-AA A 3.050% 04/25/29 | | 05/25/2019 | Paydown | | 859,525 | 859,525 | 859,492 | 866,572 | | (7,047) | | (7,047) | | 859,525 | | | | 6,668 | 04/25/2029 |
| 850458-AA-4 | SPRINGFIELD CLINIC LLP 6.090% 12/21/26 | | 12/21/2019 | Redemption 100.0000 | | 219,110 | 219,110 | 219,110 | 219,110 | | | | | | 219,110 | | | | 7,295 | 12/21/2026 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 85571B-AP-0 | STARWOOD PROPERTY TRUST BASIC 3.625% 02/01/21 | | 12/04/2019 | DEFAULT ATHENE BROKER | | 3,521,875 | 3,500,000 | 3,499,000 | 3,499,000 | | 502 | | 502 | | 3,499,502 | | 22,373 | 22,373 | 170,929 | 02/01/2021 |
| 85572R-AA-7 | START LTD START LTD 4.089% 05/15/43 | | 12/15/2019 | Paydown | | 422,260 | 422,260 | 418,358 | 418,062 | | 4,198 | | 4,198 | | 422,260 | | | | 4,717 | 05/15/2043 |
| 86213C-AB-1 | STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45 | | 02/13/2019 | DEFAULT ATHENE BROKER | | 2,052,396 | 2,026,281 | 2,056,679 | 2,050,668 | | (430) | | (430) | | 2,050,238 | | 2,158 | 2,158 | 12,440 | 04/20/2045 |
| 86213C-AB-1 | STORE MASTER FUNDING LLC STR 1 STORE MASTER FUNDING LLC STR_1 4.170% 04/20/45 | | 01/20/2019 | Paydown | | 860 | 860 | 873 | 871 | | (10) | | (10) | | 860 | | | | 3 | 04/20/2045 |
| 863579-RT-7 | STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 4.310% 05/25/35 | | 12/01/2019 | Paydown | | 917,581 | 900,945 | 828,962 | 841,406 | | 76,175 | | 76,175 | | 917,581 | | | | 19,371 | 05/25/2035 |
| 86359B-3J-8 | STRUCTURED ASSET SECS CORP STRUCTURED ASSET SEC CORP 5.500% 02/25/35 | | 09/01/2019 | Paydown | | 3,500,000 | 3,500,000 | 3,292,995 | 3,359,137 | | 140,863 | | 140,863 | | 3,500,000 | | | | 144,375 | 02/25/2035 |
| 86359B-JV-4 | STRUCTURED ASSET SECS CORP STRUCTURED ASSET SECURITIES 5.636% 03/25/34 | | 01/01/2019 | Paydown | | | | | | | | | | | | | | | | 03/25/2034 |
| 86359D-QS-9 | STRUCTURED ASSET SEC CORP SASC 2005-16 3A1 6.000% 09/25/35 | | 08/01/2019 | Paydown | | 8,001,410 | 10,510,312 | 8,264,121 | 7,610,700 | | 390,710 | | 390,710 | | 8,001,410 | | | | 412,135 | 09/25/2035 |
| 86359D-SK-4 | STRUCTURED ASSET SEC CORP SASC 2005-17 4A1 5.500% 10/25/35 | | 04/01/2019 | Paydown | | 3,333,029 | 3,333,029 | 3,066,387 | 3,169,851 | | 163,177 | | 163,177 | | 3,333,029 | | | | 60,576 | 10/25/2035 |
| 86359K-AB-7 | STRUCTURED RECEIVABLES FINANCE SFS 2005-A B 6.948% 05/15/25 | | 12/15/2019 | Paydown | | 1,090,172 | 1,090,172 | 1,110,613 | 1,093,130 | | (2,958) | | (2,958) | | 1,090,172 | | | | 39,628 | 05/15/2025 |
| 86361W-AA-9 | STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 1.992% 10/25/36 | | 12/26/2019 | Paydown | | 718,211 | 718,211 | 592,524 | 621,577 | | 96,634 | | 96,634 | | 718,211 | | | | 11,132 | 10/25/2036 |
| 86364C-AF-9 | STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 3.693% 07/25/37 | | 12/01/2019 | Paydown | | 733,441 | 770,119 | 565,356 | 515,697 | | 217,745 | | 217,745 | | 733,441 | | | | 18,254 | 07/25/2037 |
| 86787G-AJ-1 | SUNTRUST BANK SUNTRUST BANK 3.300% 05/15/26 | | 12/04/2019 | DEFAULT ATHENE BROKER | | 1,043,710 | 1,000,000 | 994,940 | 996,110 | | 440 | | 440 | | 996,550 | | 47,160 | 47,160 | 34,925 | 05/15/2026 |
| 86789M-AQ-0 | SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35 | | 12/01/2019 | Paydown | | 201,994 | 240,584 | 214,942 | 220,919 | | (18,924) | | (18,924) | | 201,994 | | | | 7,481 | 12/25/2035 |
| 871503-AH-1 | SYMANTEC CORP SYMC 4.2 09/15/20 4.200% 09/15/20 | | 06/06/2019 | CITIGROUP GLOBAL MARKETS | | 11,543,788 | 11,515,000 | 11,543,885 | 11,521,722 | | (1,700) | | (1,700) | | 11,520,022 | | 23,766 | 23,766 | 356,005 | 09/15/2020 |
| 871503-AK-4 | SYMANTEC CORP SYMC 3.95 06/15/22 3.950% 06/15/22 | | 06/06/2019 | CITIGROUP GLOBAL MARKETS | | 19,925,000 | 20,000,000 | 19,840,000 | 19,937,363 | | 7,527 | | 7,527 | | 19,944,890 | | (19,890) | (19,890) | 384,028 | 06/15/2022 |
| 87244C-AL-0 | TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS BR 4.116% 10/20/30 | | 02/14/2019 | DEFAULT ATHENE BROKER | | 996,370 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (3,630) | (3,630) | 15,228 | 10/20/2030 |
| 87244C-AN-6 | TIAA CHURCHILL MD MKT CLO SERIES 20161A CLASS CR 4.866% 10/20/30 | | 02/14/2019 | DEFAULT ATHENE BROKER | | 1,992,460 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (7,540) | (7,540) | 34,694 | 10/20/2030 |
| 87342R-AB-0 | BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 2,790,539 | 2,744,000 | 2,744,000 | 2,744,000 | | | | | | 2,744,000 | | 46,539 | 46,539 | 82,072 | 05/25/2046 |
| 87342R-AB-0 | BELL 2016-1A TACO BELL FUNDING 4.377% 05/25/46 | | 05/25/2019 | Paydown | | 14,000 | 14,000 | 14,000 | 14,000 | | | | | | 14,000 | | | | 230 | 05/25/2046 |
| 87342R-AC-8 | BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46 | | 11/25/2019 | Paydown | | 375,800 | 375,800 | 375,800 | 375,800 | | | | | | 375,800 | | | | 11,673 | 05/25/2046 |
| 87407P-AR-1 | TAL ADVANTAGE LLC TAL ADVANTAGE LLC 3.270% 11/21/39 | | 12/20/2019 | Paydown | | 224,250 | 224,250 | 217,768 | 221,033 | | 3,217 | | 3,217 | | 224,250 | | | | 3,972 | 11/21/2039 |
| 87407P-AT-7 | TAL ADVANTAGE LLC TAL ADVANTAGE LLC 4.150% 11/21/39 | | 12/20/2019 | Paydown | | 200,000 | 200,000 | 188,828 | 193,212 | | 6,788 | | 6,788 | | 200,000 | | | | 4,496 | 11/21/2039 |
| 878048-AD-9 | TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36 | | 11/01/2019 | Paydown | | 110,278 | 109,928 | 84,482 | 72,347 | | 37,931 | | 37,931 | | 110,278 | | | | 5,484 | 07/25/2036 |
| 878237-AH-9 | TECH DATA CORP TECD 4.95 02/15/27 4.950% 02/15/27 | | 11/13/2019 | JP MORGAN SECURITIES | | 20,300,000 | 20,000,000 | 19,997,800 | 19,998,527 | | 95 | | 95 | | 19,998,622 | | 301,378 | 301,378 | 1,237,500 | 02/15/2027 |
| 88224P-JS-9 | TEXAS CAPITAL BANK NA TCBI 5 1/4 01/31/26 5.250% 01/31/26 | | 10/30/2019 | DEUTSCHE BANK | | 20,804,200 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 804,200 | 804,200 | 1,315,417 | 01/31/2026 |
| 882384-AC-4 | TEXAS EASTERN TRANSMISSI SEP 2.8 10/15/22 2.800% 10/15/22 | | 09/17/2019 | BARCLAYS CAPITAL GROUP | | 11,551,980 | 11,500,000 | 11,178,230 | 11,358,563 | | 25,475 | | 25,475 | | 11,384,038 | | 167,942 | 167,942 | 298,744 | 10/15/2022 |
| 88307*-AA-3 | TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34 | | 12/31/2019 | Redemption 100.0000 | | 1,257,757 | 1,257,757 | 1,257,757 | 1,257,757 | | | | | | 1,257,757 | | | | 37,777 | 06/30/2034 |
| 88581#-AA-6 | 301 NORTH FEDERAL WAY LLC 4.350% 07/18/38 | | 12/01/2019 | Redemption 100.0000 | | 69,603 | 69,603 | 69,603 | 69,603 | | | | | | 69,603 | | | | 1,658 | 07/18/2038 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 88606W-AA-0 | THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32 | | 12/15/2019 | Paydown | | 197,916 | 197,916 | 197,908 | 198,171 | | (255) | | (255) | | 197,916 | | | | 4,936 | 05/17/2032 |
| 88708L-AA-1 | TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 2.095% 06/30/36 | | 12/30/2019 | Paydown | | 3,618,550 | 3,618,550 | 2,902,843 | 3,382,951 | | 235,599 | | 235,599 | | 3,618,550 | | | | 58,843 | 06/30/2036 |
| 887317-AD-7 | TIME WARNER INC 6.500% 11/15/36 | | 06/05/2019 | DEFAULT ATHENE BROKER | | 601,056 | 500,000 | 529,285 | 524,150 | | (327) | | (327) | | 523,822 | | 77,233 | 77,233 | 31,250 | 11/15/2036 |
| 887317-AW-5 | TIME WARNER INC TWX 3.6 07/15/25 3.600% 07/15/25 | | 06/05/2019 | Tax Free Exchange | | 4,992,380 | 5,000,000 | 4,988,000 | 4,991,906 | | 474 | | 474 | | 4,992,380 | | | | 165,000 | 07/15/2025 |
| 88732J-AS-7 | TIME WARNER CABLE LLC TWC 8 1/4 04/01/19 8.250% 04/01/19 | | 04/01/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,967,400 | 4,998,836 | | 1,164 | | 1,164 | | 5,000,000 | | | | 206,250 | 04/01/2019 |
| 896522-AH-2 | TRINITY INDUSTRIES INC TRN 4.55 10/01/24 4.550% 10/01/24 | | 12/04/2019 | ROBERT W. BAIRD | | 10,265,000 | 10,000,000 | 10,021,710 | 10,018,631 | | (2,884) | | (2,884) | | 10,015,747 | | 249,253 | 249,253 | 527,421 | 10/01/2024 |
| 89679H-AA-3 | TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.520% 06/20/42 | | 12/20/2019 | Paydown | | 401,369 | 401,369 | 401,295 | 402,706 | | (1,337) | | (1,337) | | 401,369 | | | | 7,634 | 06/20/2042 |
| 89679H-AJ-4 | TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 3.950% 03/20/43 | | 12/20/2019 | Paydown | | 150,000 | 150,000 | 149,972 | 149,980 | | 20 | | 20 | | 150,000 | | | | 3,210 | 03/20/2043 |
| 89679H-AL-9 | TRITON CONTAINER FINANCE LLC TRITON CONTAINER FINANCE LLC 4.780% 03/20/43 | | 12/20/2019 | Paydown | | 100,000 | 100,000 | 99,961 | 99,969 | | 31 | | 31 | | 100,000 | | | | 2,589 | 03/20/2043 |
| 89916#-AA-0 | TULAROSA HOLDINGS LLC 6.480% 09/15/28 | | 12/15/2019 | Redemption 100.0000 | | 57,341 | 57,341 | 57,341 | 57,341 | | | | | | 57,341 | | | | 2,032 | 09/15/2028 |
| 90131H-AY-1 | 21ST CENTURY FOX AMERICA FOXA 7.43 10/01/26 7.430% 10/01/26 | | 03/20/2019 | Tax Free Exchange | | 2,971,061 | 2,670,000 | 3,085,758 | 2,978,058 | | (6,997) | | (6,997) | | 2,971,061 | | | | 93,129 | 10/01/2026 |
| 90131H-BA-2 | 21ST CENTURY FOX AMERICA FOXA 7.3 04/30/28 7.300% 04/30/28 | | 03/20/2019 | Tax Free Exchange | | 10,815,802 | 10,000,000 | 11,049,020 | 10,830,434 | | (14,632) | | (14,632) | | 10,815,802 | | | | 283,889 | 04/30/2028 |
| 90131H-BD-6 | 21ST CENTURY FOX AMERICA FOXA 6.55 03/15/33 6.550% 03/15/33 | | 03/20/2019 | Tax Free Exchange | | 9,186,568 | 9,000,000 | 9,215,423 | 9,188,377 | | (1,809) | | (1,809) | | 9,186,568 | | | | 302,937 | 03/15/2033 |
| 90131H-BM-6 | 21ST CENTURY FOX AMERICA FOXA 6 3/4 01/09/38 6.750% 01/09/38 | | 03/20/2019 | Tax Free Exchange | | 7,601,070 | 7,000,000 | 7,661,829 | 7,604,902 | | (3,832) | | (3,832) | | 7,601,070 | | | | 329,438 | 01/09/2038 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA FOXA 3.7 10/15/25 3.700% 10/15/25 | | 03/20/2019 | Tax Free Exchange | | 3,993,421 | 4,000,000 | 3,990,616 | 3,993,228 | | 193 | | 193 | | 3,993,421 | | | | 63,722 | 10/15/2025 |
| 90265E-AG-5 | UDR INC UDR 4 5/8 01/10/22 4.625% 01/10/22 | | 11/01/2019 | Call 105.4884 | | 19,779,072 | 18,750,000 | 18,718,785 | 18,738,782 | | 2,876 | | 2,876 | | 18,741,657 | | 8,343 | 8,343 | 2,163,642 | 01/10/2022 |
| 90268T-AS-3 | UBS-CITIGROUP COMM MTG TRUST UBSC 2011-C1 E 6.252% 01/10/45 | | 02/05/2019 | BAY CREST PARTNERS | | 3,426,172 | 3,500,000 | 3,409,140 | 3,409,140 | | 2,665 | | 2,665 | | 3,411,805 | | 14,367 | 14,367 | 38,825 | 01/10/2045 |
| 90269G-AN-1 | UBS COMMERCIAL MORTGAGE TRUST UBSCM 2012-C1 D 5.728% 05/10/45 | | 09/20/2019 | Various | | 14,957,031 | 15,000,000 | 15,530,859 | 15,200,573 | | (77,649) | | (77,649) | | 15,122,924 | | (165,893) | (165,893) | 686,177 | 05/10/2045 |
| 902753-AA-0 | UIRC - GSA IV LLC 5.000% 12/05/34 | | 11/01/2019 | Call 121.4842 | | 4,916,522 | 4,047,047 | 4,047,047 | 4,047,047 | | 869,475 | | 869,475 | | 4,916,522 | | | | 183,241 | 12/05/2034 |
| 902753-AA-0 | UIRC - GSA IV LLC 5.000% 12/05/34 | | 10/05/2019 | Redemption 100.0000 | | 175,416 | 175,416 | 175,416 | 175,416 | | | | | | 175,416 | | | | 4,045 | 12/05/2034 |
| 90349D-AJ-1 | UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.987% 08/10/49 | | 12/01/2019 | Paydown | | | | 309,711 | 123,677 | | (123,677) | | (123,677) | | | | | | 22,702 | 08/10/2049 |
| 907818-DD-7 | UNION PACIFIC CORP UNP 6 1/8 02/15/20 6.125% 02/15/20 | | 10/15/2019 | Call 101.2640 | | 5,063,200 | 5,000,000 | 4,980,350 | 4,997,335 | | 1,858 | | 1,858 | | 4,999,192 | | 808 | 808 | 420,492 | 02/15/2020 |
| 90919W-AA-8 | UNISON GROUND LEASE FUND UNITOW 2.981 03/15/20 2.981% 03/16/20 | | 04/15/2019 | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 49,683 | 03/16/2020 |
| 90919W-AC-4 | UNISON GROUND LEASE FUND UNITOW 3.721 03/15/20 3.721% 03/16/20 | | 04/15/2019 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 124,033 | 03/16/2020 |
| 909318-AA-5 | UNITED AIR 2018-1 AA PTT BASIC 3.500% 03/01/30 | | 09/03/2019 | Redemption 100.0000 | | 168,763 | 168,763 | 168,763 | 168,763 | | | | | | 168,763 | | | | 4,688 | 03/01/2030 |
| 90931V-AA-4 | UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 3.700% 03/01/30 | | 09/01/2019 | Redemption 100.0000 | | 632,861 | 632,861 | 632,861 | 632,861 | | | | | | 632,861 | | | | 18,585 | 03/01/2030 |
| 90932D-AA-3 | UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28 | | 10/07/2019 | Redemption 100.0000 | | 1,268,687 | 1,268,687 | 1,268,687 | 1,268,687 | | | | | | 1,268,687 | | | | 29,497 | 10/07/2028 |
| 90983V-AA-1 | MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51 | | 09/15/2019 | Redemption 100.0000 | | 409,568 | 409,568 | 388,497 | 390,881 | | 18,687 | | 18,687 | | 409,568 | | | | 17,221 | 09/15/2051 |
| 91927#-AA-3 | VALLEY HEALTH VALLEY HEALTH 4.000% 01/15/43 | | 12/15/2019 | Redemption 100.0000 | | 124,150 | 124,150 | 124,150 | 124,150 | | | | | | 124,150 | | | | 3,318 | 01/15/2043 |
| 92211M-AC-7 | VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43 | | 12/16/2019 | Paydown | | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | 60,000 | | | | 1,324 | 02/16/2043 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 92211M-AE-3 | VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43 | | 12/15/2019 | Paydown | | 107,500 | 107,500 | 107,500 | 107,500 | | | | | | 107,500 | | | | 2,420 | 11/16/2043 |
| 92239M-C#-6 | VECTREN UTILITY HOLDINGS VECTREN UTILITY HOLDINGS 3.900% 12/15/35 | | 02/01/2019 | Call 100.0000 | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 76,375 | 12/15/2035 |
| 92276M-AX-3 | VENTAS REALTY LP/CAP CRP VTR 4 1/4 03/01/22 4.250% 03/01/22 | | 08/21/2019 | Call 105.4580 | | 15,354,685 | 14,560,000 | 14,733,841 | 14,657,418 | | (20,769) | | (20,769) | | 14,636,649 | | (76,649) | (76,649) | 1,396,296 | 03/01/2022 |
| 92343V-DD-3 | VERIZON COMMUNICATIONS VZ 2 5/8 08/15/26 2.625% 08/15/26 | | 12/10/2019 | DEFAULT ATHENE BROKER | | 5,073,783 | 5,000,000 | 4,987,250 | 4,989,995 | | 1,130 | | 1,130 | | 4,991,125 | | 82,657 | 82,657 | 173,177 | 08/15/2026 |
| 92535V-AA-0 | VERTICAL BRIDGE CC LLC VERTICAL BRIDGE CC LLC 5.193% 10/15/46 | | 12/15/2019 | Paydown | | 54,007 | 54,007 | 54,005 | 54,026 | | (20) | | (20) | | 54,007 | | | | 1,519 | 10/15/2046 |
| 000000-00-0 | BNFS LEASE BACKED SECURITY 4.070% 05/15/34 22970*AA8 | | 12/15/2019 | Redemption 100.0000 | | 237,462 | 237,462 | 237,462 | 237,462 | | | | | | 237,462 | | | | 5,348 | 05/15/2034 |
| 92783#-AA-4 | VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30 | | 12/31/2019 | Redemption 100.0000 | | 98,133 | 98,133 | 98,133 | 98,133 | | | | | | 98,133 | | | | 2,550 | 06/30/2030 |
| 92890K-BG-9 | WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C22 C 3.909% 09/15/57 | | 12/20/2019 | BAY CREST PARTNERS | | 14,034,074 | 14,585,000 | 13,954,807 | 14,164,104 | | 53,967 | | 53,967 | | 14,218,071 | | (183,996) | (183,996) | 592,631 | 09/15/2057 |
| 929227-2G-0 | WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 91,941 | 91,941 | 76,886 | 81,459 | | 10,482 | | 10,482 | | 91,941 | | | | 3,354 | 06/25/2033 |
| 92922F-4D-7 | WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 3.841% 12/25/35 | | 12/01/2019 | Paydown | | 98,897 | 98,897 | 90,738 | 96,999 | | 1,897 | | 1,897 | | 98,897 | | | | 1,897 | 12/25/2035 |
| 92922F-TJ-7 | WAMU MORTGAGE PASS THRU CTFS 2.212% 06/25/44 | | 12/25/2019 | Paydown | | 162,545 | 162,545 | 150,760 | 154,076 | | 8,468 | | 8,468 | | 162,545 | | | | 3,110 | 06/25/2044 |
| 92930R-AF-9 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 2.055% 11/15/45 | | 12/01/2019 | Paydown | | | | 885,367 | 354,394 | | (354,394) | | (354,394) | | | | | | 50,702 | 11/15/2045 |
| 92936Y-AK-7 | WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.972% 08/15/45 | | 12/01/2019 | Paydown | | | | 1,049,903 | 446,803 | | (446,803) | | (446,803) | | | | | | 88,408 | 08/15/2045 |
| 92937W-AA-2 | WCP ISSUER LLC WCPTOW 3.819 08/15/20 3.819% 08/15/20 | | 04/15/2019 | Call 100.0000 | | 13,972,105 | 13,972,105 | 13,972,105 | 13,972,105 | | | | | | 13,972,105 | | | | 177,865 | 08/15/2020 |
| 92937W-AA-2 | WCP ISSUER LLC WCPTOW 3.819 08/15/20 3.819% 08/15/20 | | 03/15/2019 | Redemption 100.0000 | | 99,474 | 99,474 | 99,474 | 99,474 | | | | | | 99,474 | | | | 633 | 08/15/2020 |
| 92937W-AC-8 | WCP ISSUER LLC WCPTOW 4.557 08/15/20 4.557% 08/15/20 | | 04/15/2019 | Call 98.2415 | | 8,380,000 | 8,530,000 | 8,530,000 | 8,530,000 | | | | | | 8,530,000 | | | | (22,700) | 08/15/2020 |
| 92937W-AC-8 | WCP ISSUER LLC WCPTOW 4.557 08/15/20 4.557% 08/15/20 | | 03/15/2019 | Redemption 100.0000 | | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | 60,000 | | | | 448 | 08/15/2020 |
| 92938C-AG-2 | WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.581% 08/15/46 | | 12/01/2019 | Paydown | | | | 1,013,876 | 406,285 | | (406,285) | | (406,285) | | | | | | 87,531 | 08/15/2046 |
| 92940V-AB-7 | WRG Debt Funding II LLC SERIES 20171 CLASS B 5.926% 03/15/26 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 1,314,930 | 1,300,000 | 1,299,797 | 1,301,717 | | (602) | | (602) | | 1,301,115 | | 13,815 | 13,815 | 48,363 | 03/15/2026 |
| 92959#-AA-2 | WEC 2008B - DMB- 2 LLC /CVS #8292 7.750% 01/15/23 | | 12/15/2019 | Redemption 100.0000 | | 174,215 | 174,215 | 174,703 | 174,371 | | (156) | | (156) | | 174,215 | | | | 7,490 | 01/15/2023 |
| 92959*-AA-6 | WEC 2008B - DMB- 2 LLC /CVS #8296 7.750% 01/15/23 | | 12/15/2019 | Redemption 100.0000 | | 170,984 | 170,984 | 171,463 | 171,138 | | (154) | | (154) | | 170,984 | | | | 7,351 | 01/15/2023 |
| 92961#-AA-8 | WEC 2008B - DMB- 2 LLC /CVS #6086 7.750% 01/15/23 | | 12/15/2019 | Redemption 100.0000 | | 199,999 | 199,999 | 200,559 | 200,137 | | (138) | | (138) | | 199,999 | | | | 8,602 | 01/15/2023 |
| 933634-AJ-6 | WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 4.196% 03/25/37 | | 12/01/2019 | Paydown | | 123,916 | 130,649 | 100,172 | 112,647 | | 11,268 | | 11,268 | | 123,916 | | | | 2,776 | 03/25/2037 |
| 933635-AA-2 | WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 2.939% 03/25/47 | | 12/01/2019 | Paydown | | 245,747 | 278,989 | 134,414 | 149,103 | | 96,644 | | 96,644 | | 245,747 | | | | 5,049 | 03/25/2047 |
| 93363C-AB-5 | WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 3.219% 07/25/46 | | 12/01/2019 | Paydown | | 172,887 | 173,375 | 145,851 | 152,286 | | 20,601 | | 20,601 | | 172,887 | | | | 3,542 | 07/25/2046 |
| 939336-T2-9 | WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 6.142% 08/25/38 | | 12/01/2019 | Paydown | | 315,556 | 315,556 | 295,242 | 299,943 | | 15,613 | | 15,613 | | 315,556 | | | | 9,876 | 08/25/2038 |
| 93934F-BC-5 | WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 174,298 | 228,455 | 206,728 | 197,403 | | (23,105) | | (23,105) | | 174,298 | | | | 9,044 | 09/25/2035 |
| 93934F-JQ-6 | WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 2.292% 02/25/36 | | 12/25/2019 | Paydown | | 212,451 | 249,154 | 214,117 | 215,798 | | (3,347) | | (3,347) | | 212,451 | | | | 4,221 | 02/25/2036 |
| 93934F-MN-9 | WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 3.179% 04/25/46 | | 12/01/2019 | Paydown | | 212,840 | 222,851 | 188,309 | 189,690 | | 23,150 | | 23,150 | | 212,840 | | | | 4,129 | 04/25/2046 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 93935L-AB-4 | WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE 3.089% 10/25/46 | | 12/01/2019 | Paydown | | 240,949 | 263,434 | 229,846 | 234,606 | | 6,343 | | 6,343 | | 240,949 | | | | 5,812 | 10/25/2046 |
| 94684@-AA-2 | WELLS DAIRY COMPANY 6.420% 01/18/27 | | 12/31/2019 | Redemption 100.0000 | | 546,644 | 546,644 | 546,644 | 546,644 | | | | | | 546,644 | | | | 19,216 | 01/18/2027 |
| 949757-AD-0 | WELLS FARGO MTG BK SEC WFMBS 2004-6 A4 5.500% 06/25/34 | | 11/01/2019 | Paydown | | 534,108 | 534,108 | 470,015 | 489,928 | | 44,180 | | 44,180 | | 534,108 | | | | 25,443 | 06/25/2034 |
| 94981S-AE-4 | WELLS FARGO MTG BK SEC WFMBS 2005-16 A2 5.000% 01/25/36 | | 11/01/2019 | Paydown | | 283,636 | 283,636 | 246,764 | 255,620 | | 28,016 | | 28,016 | | 283,636 | | | | 11,901 | 01/25/2036 |
| 94982S-AD-5 | WELLS FARGO MTG BK SEC WFMBS 2005-17 1A1 5.500% 01/25/36 | | 11/01/2019 | Paydown | | 4,263,732 | 4,319,950 | 3,754,776 | 3,883,592 | | 380,140 | | 380,140 | | 4,263,732 | | | | 197,375 | 01/25/2036 |
| 949837-AS-7 | WELLS FARGO MTG BK SEC WFMBS 2007-10 1A17 6.000% 07/25/37 | | 11/01/2019 | Paydown | | 1,299,423 | 1,408,248 | 1,224,974 | 1,312,636 | | (13,213) | | (13,213) | | 1,299,423 | | | | 67,072 | 07/25/2037 |
| 949837-BG-2 | WELLS FARGO MTG BK SEC WFMBS 2007-10 1A31 6.250% 07/25/37 | | 11/01/2019 | Paydown | | 2,598,520 | 2,816,143 | 2,551,355 | 2,707,495 | | (108,974) | | (108,974) | | 2,598,520 | | | | 139,708 | 07/25/2037 |
| 94983S-AS-1 | WELLS FARGO MTG BK SEC WFMBS 2006-8 A15 6.000% 07/25/36 | | 09/01/2019 | Paydown | | 2,698,296 | 2,950,566 | 2,651,865 | 2,745,319 | | (47,023) | | (47,023) | | 2,698,296 | | | | 124,962 | 07/25/2036 |
| 94984F-AH-2 | WELLS FARGO MTG BK SEC WFMBS 2006-11 A8 6.000% 09/25/36 | | 09/01/2019 | Paydown | | 1,963,687 | 2,087,612 | 1,859,004 | 1,961,483 | | 2,204 | | 2,204 | | 1,963,687 | | | | 87,065 | 09/25/2036 |
| 94984R-AA-1 | WELLS FARGO MTG BK SEC WFMBS 2006-15 A1 6.000% 11/25/36 | | 09/01/2019 | Paydown | | 464,332 | 490,752 | 452,350 | 472,313 | | (7,981) | | (7,981) | | 464,332 | | | | 20,376 | 11/25/2036 |
| 94985J-BQ-2 | WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 694,148 | 761,129 | 675,465 | 724,072 | | (29,924) | | (29,924) | | 694,148 | | | | 26,111 | 06/25/2037 |
| 94985R-AH-5 | WELLS FARGO MTG BK SEC WFMBS 2007-4 A8 6.000% 04/25/37 | | 09/01/2019 | Paydown | | 4,533,183 | 4,838,162 | 4,353,906 | 4,650,711 | | (117,528) | | (117,528) | | 4,533,183 | | | | 194,008 | 04/25/2037 |
| 94985W-DV-0 | WELLS FARGO MTG BK SEC WFMBS 2007-11 A92 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 2,343,045 | 2,460,107 | 2,254,858 | 2,351,800 | | (8,755) | | (8,755) | | 2,343,045 | | | | 112,043 | 08/25/2037 |
| 94986A-BK-3 | WELLS FARGO MTG BK SEC WFMBS 2007-8 2A10 6.000% 07/25/37 | | 09/01/2019 | Paydown | | 3,716,579 | 3,954,822 | 3,579,679 | 3,786,271 | | (69,691) | | (69,691) | | 3,716,579 | | | | 159,025 | 07/25/2037 |
| 94986F-AF-4 | WELLS FARGO MTG BK SEC WFMBS 2007-12 A6 5.500% 09/25/37 | | 10/01/2019 | Paydown | | 5,972,657 | 5,972,657 | 5,318,931 | 5,607,716 | | 364,941 | | 364,941 | | 5,972,657 | | | | 243,114 | 09/25/2037 |
| 94987F-AJ-5 | WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 4.585% 08/27/35 | | 12/01/2019 | Paydown | | 799,068 | 799,068 | 793,157 | 800,585 | | (1,517) | | (1,517) | | 799,068 | | | | 25,704 | 08/27/2035 |
| 95001R-AY-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 1.123% 01/15/52 | | 12/01/2019 | Paydown | | | | 23,777 | 23,760 | | (23,760) | | (23,760) | | | | | | 1,845 | 01/15/2052 |
| 95058X-AC-2 | WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45 | | 12/15/2019 | Paydown | | 31,250 | 31,250 | 31,246 | 31,274 | | (24) | | (24) | | 31,250 | | | | 878 | 06/15/2045 |
| 95058X-AE-8 | WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48 | | 07/31/2019 | DEFAULT ATHENE BROKER | | 1,982,253 | 1,970,000 | 1,970,000 | 1,970,000 | | | | | | 1,970,000 | | 12,253 | 12,253 | 48,034 | 03/15/2048 |
| 95058X-AE-8 | WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48 | | 12/15/2019 | Paydown | | 20,000 | 20,000 | 20,000 | 20,000 | | | | | | 20,000 | | | | 388 | 03/15/2048 |
| 959802-AH-2 | WESTERN UNION CO/THE WU 6.2 11/17/36 6.200% 11/17/36 | | 11/18/2019 | JP MORGAN SECURITIES | | 10,132,650 | 9,000,000 | 9,441,630 | 9,373,827 | | (10,881) | | (10,881) | | 9,362,946 | | 769,704 | 769,704 | 562,650 | 11/17/2036 |
| 96145D-AC-9 | WESTROCK CO WESTROCK CO 3.375% 09/15/27 | | 02/20/2019 | Tax Free Exchange | | 12,995,216 | 13,000,000 | 12,994,280 | 12,995,151 | | 65 | | 65 | | 12,995,216 | | | | 188,906 | 09/15/2027 |
| 96145D-AG-0 | WESTROCK CO WRK 4 03/15/28 4.000% 03/15/28 | | 02/20/2019 | Tax Free Exchange | | 9,984,163 | 10,000,000 | 9,982,700 | 9,983,967 | | 196 | | 196 | | 9,984,163 | | | | 172,222 | 03/15/2028 |
| 96928*-FV-4 | WILLIAM BLAIR & COMPANY CTL 4.090% 09/15/44 | | 12/15/2019 | Redemption 100.0000 | | 319,642 | 319,642 | 319,642 | 319,642 | | | | | | 319,642 | | | | 7,126 | 09/15/2044 |
| 97651L-AC-5 | Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45 | | 12/01/2019 | Paydown | | 3,370,890 | 3,370,890 | 3,285,535 | 3,287,077 | | 83,812 | | 83,812 | | 3,370,890 | | | | 73,745 | 06/20/2045 |
| BCC2CS-Q4-5 | PROP LIMITED ELIX AVIATION 5.300% 03/15/42 | | 12/01/2019 | Paydown | | 3,923,696 | 3,923,696 | 3,929,882 | 3,924,071 | | (375) | | (375) | | 3,923,696 | | | | 77,091 | 03/15/2042 |
| BCC2CS-Q6-0 | PROP LIMITED ELIX AVIATION 6.900% 03/15/42 | | 12/01/2019 | Paydown | | 560,446 | 560,446 | 555,303 | 555,040 | | 5,407 | | 5,407 | | 560,446 | | | | 14,356 | 03/15/2042 |
| BCC2EW-AX-7 | HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37 | | 12/15/2019 | Paydown | | 370,285 | 370,285 | 379,121 | 377,645 | | (7,361) | | (7,361) | | 370,285 | | | | 9,033 | 11/15/2037 |
| BCC2EW-AZ-2 | HARBOUR AIRCRAFT INV LTD HARBOUR AIRCRAFT INV LTD 5.680% 11/15/37 | | 12/15/2019 | Paydown | | 259,199 | 259,199 | 264,427 | 263,592 | | (4,393) | | (4,393) | | 259,199 | | | | 9,016 | 11/15/2037 |

# 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 | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 009088-AA-3 | AIR CANADA ACACN 3 3/4 12/15/27 3.750% 06/15/29 | A | 12/15/2019 | Redemption 100.0000 | | 482,213 | 482,213 | 482,213 | 482,213 | | | | | | 482,213 | | | | 13,562 | 06/15/2029 |
| 009088-AB-1 | AIR CANADA ACACN 4 1/8 12/15/27 4.125% 06/15/29 | A | 12/15/2019 | Redemption 100.0000 | | 578,655 | 578,655 | 581,488 | 580,975 | | (2,321) | | (2,321) | | 578,655 | | | | 17,902 | 06/15/2029 |
| 009090-AA-9 | AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27 | A | 09/15/2019 | Redemption 100.0000 | | 482,491 | 482,491 | 482,491 | 482,491 | | | | | | 482,491 | | | | 13,027 | 09/15/2027 |
| 292505-AH-7 | ENCANA CORP ECACN 6 1/2 05/15/19 6.500% 05/15/19 | A | 05/15/2019 | Maturity | | 6,000,000 | 6,000,000 | 6,111,660 | 6,005,478 | | (5,478) | | (5,478) | | 6,000,000 | | | | 195,000 | 05/15/2019 |
| 29250N-AF-2 | ENBRIDGE INC ENBCN 4 10/01/23 4.000% 10/01/23 | A | 09/17/2019 | BARCLAYS CAPITAL GROUP | | 31,578,900 | 30,000,000 | 29,769,100 | 29,878,623 | | 16,826 | | 16,826 | | 29,895,449 | | 1,683,451 | 1,683,451 | 1,160,000 | 10/01/2023 |
| 380956-AD-4 | GOLDCORP INC GCN 3.7 03/15/23 3.700% 03/15/23 | A | 04/22/2019 | Tax Free Exchange | | 36,013,161 | 36,000,000 | 35,925,480 | 36,015,492 | | (2,332) | | (2,332) | | 36,013,161 | | | | 802,900 | 03/15/2023 |
| 59151K-AH-1 | METHANEX CORP MXCN 3 1/4 12/15/19 3.250% 12/15/19 | A | 10/16/2019 | Call 100.2187 | | 10,447,798 | 10,425,000 | 10,446,998 | 10,428,267 | | (2,703) | | (2,703) | | 10,425,564 | | (564) | (564) | 306,083 | 12/15/2019 |
| 67077M-AA-6 | POTASH CORP-SASKATCHEWAN NUTRIEN LTD 6.500% 05/15/19 | A | 05/15/2019 | Maturity | | 11,000,000 | 11,000,000 | 11,036,476 | 11,012,891 | | (12,891) | | (12,891) | | 11,000,000 | | | | 357,500 | 05/15/2019 |
| 820439-A#-4 | SHAWCOR LTD SENIOR C NOTES 3.820% 03/31/25 | A | 03/07/2019 | Call 100.0000 | | 1,490,426 | 1,490,426 | 1,490,426 | 1,490,426 | | | | | | 1,490,426 | | | | 84,480 | 03/31/2025 |
| 820439-A@-6 | SHAWCOR LTD SENIOR B NOTES 3.670% 03/31/23 | A | 03/07/2019 | Call 100.0000 | | 1,490,426 | 1,490,426 | 1,490,426 | 1,490,426 | | | | | | 1,490,426 | | | | 59,400 | 03/31/2023 |
| 893526-8Y-2 | TRANSCANADA PIPELINES TRPCN 7 1/8 01/15/19 7.125% 01/15/19 | A | 01/15/2019 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,084,200 | 10,000,444 | | (444) | | (444) | | 10,000,000 | | | | 356,250 | 01/15/2019 |
| 960410-AC-2 | WESTJET AIRLINES LTD WJACN 3 1/2 06/16/21 3.500% 06/16/21 | A | 12/13/2019 | STIFEL NICOLAUS | | 20,300,000 | 20,000,000 | 20,009,020 | 20,004,577 | | (1,814) | | (1,814) | | 20,002,763 | | 297,237 | 297,237 | 701,944 | 06/16/2021 |
| 98462Y-AA-8 | YAMANA GOLD INC YRICN 4.95 07/15/24 4.950% 07/15/24 | A | 12/01/2019 | Tax Free Exchange | | 9,996,753 | 10,000,000 | 9,993,460 | 9,996,191 | | 562 | | 562 | | 9,996,753 | | | | 682,000 | 07/15/2024 |
| 98462Y-C#-5 | YAMANA GOLD INC SERIES B SENIOR NOTES 4.780% 06/10/23 | A | 08/12/2019 | Call 107.0270 | | 6,194,089 | 5,787,407 | 5,787,407 | 5,787,407 | | | | | | 5,787,407 | | | | 577,648 | 06/10/2023 |
| 98462Y-C*-9 | YAMANA GOLD INC SERIES D SENIOR NOTES 4.910% 03/23/24 | A | 08/22/2019 | SEAPORT | | 3,707,180 | 3,524,604 | 3,524,604 | 3,524,604 | | | | | | 3,524,604 | | 182,576 | 182,576 | 111,836 | 03/23/2024 |
| 000000-00-0 | EMAAR SUKUK LTD EMAAR SUKUK LTD 3.635% 09/15/26 | D | 01/17/2019 | DEFAULT ATHENE BROKER | | 2,698,850 | 3,000,000 | 2,894,000 | 2,909,921 | | 431 | | 431 | | 2,910,352 | | (211,502) | (211,502) | 36,825 | 09/15/2026 |
| 00084D-AR-1 | ABN AMRO BANK NV ABN AMRO BANK NV 2.376% 01/19/21 | D | 05/01/2019 | DEFAULT ATHENE BROKER | | 5,008,400 | 5,000,000 | 5,011,650 | 5,008,877 | | (1,410) | | (1,410) | | 5,007,467 | | 933 | 933 | 81,978 | 01/19/2021 |
| 02343U-AA-3 | AMCOR FINANCE USA INC AMCAU 3 5/8 04/28/26 3.625% 04/28/26 | C | 06/13/2019 | Tax Free Exchange | | 15,058,493 | 15,000,000 | 15,081,750 | 15,061,995 | | (3,502) | | (3,502) | | 15,058,493 | | | | 422,812 | 04/28/2026 |
| 02343U-AB-1 | AMCOR FINANCE USA INC AMCAU 4 1/2 05/15/28 4.500% 05/15/28 | C | 06/13/2019 | Tax Free Exchange | | 14,984,316 | 15,000,000 | 14,982,810 | 14,983,679 | | 637 | | 637 | | 14,984,316 | | | | 457,500 | 05/15/2028 |
| 032523-AA-0 | ANADOLU EFES AEFES 3 3/8 11/01/22 3.375% 11/01/22 | D | 09/18/2019 | DEUTSCHE BANK | | 24,437,500 | 25,000,000 | 24,690,250 | 24,868,405 | | 23,374 | | 23,374 | | 24,891,778 | | (454,278) | (454,278) | 747,656 | 11/01/2022 |
| 03665J-AG-3 | ANTARES CLO ANTARES CLO 6.166% 07/20/28 | D | 06/21/2019 | DEFAULT ATHENE BROKER | | 8,000,128 | 8,000,000 | 7,800,000 | 7,942,266 | | 8,984 | | 8,984 | | 7,951,250 | | 48,878 | 48,878 | 366,117 | 07/20/2028 |
| 04280T-AQ-2 | ARROW POINT CLO LTD ARROW POINT CLO LTD 5.636% 10/15/26 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 132,422 | 10/15/2026 |
| 04530D-AC-6 | ASPEN INSURANCE HLDG LTD AHL 6 12/15/20 6.000% 12/15/20 | D | 09/30/2019 | Call 104.3901 | | 5,219,504 | 5,000,000 | 4,982,500 | 4,995,733 | | 1,575 | | 1,575 | | 4,997,308 | | 2,692 | 2,692 | 457,004 | 12/15/2020 |
| 052528-AK-2 | AUST & NZ BANKING GROUP AUST & NZ BANKING GRP 4.400% 05/19/26 | D | 05/08/2019 | DEFAULT ATHENE BROKER | | 1,029,710 | 1,000,000 | 999,520 | 999,626 | | 15 | | 15 | | 999,642 | | 30,068 | 30,068 | 20,900 | 05/19/2026 |
| 05530Q-AG-5 | BAT INTL FINANCE PLC BASIC 2.750% 06/15/20 | D | 11/05/2019 | Call 100.6240 | | 1,006,240 | 1,000,000 | 989,630 | 990,831 | | 15,409 | | 15,409 | | 1,006,240 | | | | 24,444 | 06/15/2020 |
| 055451-AH-1 | BHP BILLITON FIN USA LTD BHP 6 1/2 04/01/19 6.500% 04/01/19 | D | 04/01/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,983,950 | 4,999,468 | | 532 | | 532 | | 5,000,000 | | | | 162,500 | 04/01/2019 |
| 056828-AE-6 | BAIN CAPITAL CREDIT CLO LTD BCC 2016-2A C 4.586% 01/15/29 | D | 08/30/2019 | Call 100.0000 | | 19,890,000 | 19,890,000 | 19,890,000 | 19,890,000 | | | | | | 19,890,000 | | | | 909,779 | 01/15/2029 |
| 06739F-FS-5 | BARCLAYS BANK PLC BACR 6 3/4 05/22/19 6.750% 05/22/19 | D | 05/22/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,950,600 | 4,997,387 | | 2,613 | | 2,613 | | 5,000,000 | | | | 168,750 | 05/22/2019 |
| 09629V-AG-8 | BLUEMOUNTAIN CLO LTD BLUEM 2018-2A C 4.110% 08/15/30 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 1,464,750 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | 1,500,000 | | (35,250) | (35,250) | 59,135 | 08/15/2030 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 09629V-AJ-2 | BLUEMOUNTAIN CLO LTD BLUEM 2018-2A D 5.060% 08/15/30 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 1,708,000 | 1,750,000 | 1,750,000 | 1,750,000 | | | | | | 1,750,000 | | (42,000) | (42,000) | 82,845 | 08/15/2030 |
| 10010Y-AA-0 | TURKISH AIRLN 15-1 A PTT THYAO 4.2 03/15/27 4.200% 03/15/27 | D | 09/15/2019 | Redemption 100.0000 | | 548,502 | 548,502 | 548,502 | 548,502 | | | | | | 548,502 | | | | 17,263 | 03/15/2027 |
| 11042A-AA-2 | BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24 | D | 12/20/2019 | Redemption 100.0000 | | 2,187,782 | 2,187,782 | 2,187,782 | 2,187,782 | | | | | | 2,187,782 | | | | 63,957 | 06/20/2024 |
| 111013-AK-4 | SKY PLC SKYLN 3 1/8 11/26/22 3.125% 11/26/22 | D | 09/17/2019 | BARCLAYS CAPITAL GROUP | | 30,842,100 | 30,000,000 | 29,954,525 | 29,980,518 | | 3,401 | | 3,401 | | 29,983,919 | | 858,181 | 858,181 | 763,021 | 11/26/2022 |
| 12479L-AA-8 | CAL FUNDING II LTD CAI 2012-1A A 3.470% 10/25/27 | D | 12/25/2019 | Paydown | | 500,000 | 500,000 | 499,892 | 499,917 | | 83 | | 83 | | 500,000 | | | | 9,398 | 10/25/2027 |
| 12479L-AC-4 | CAL FUNDING II LTD CAI 2013-1A A 3.350% 03/27/28 | D | 12/27/2019 | Paydown | | 1,400,000 | 1,400,000 | 1,399,905 | 1,399,852 | | 148 | | 148 | | 1,400,000 | | | | 25,404 | 03/27/2028 |
| 12805P-AA-4 | CAL FUNDING III LTD CAL FUNDING III LTD 3.620% 06/25/42 | D | 12/25/2019 | Paydown | | 100,000 | 100,000 | 99,989 | 100,109 | | (109) | | (109) | | 100,000 | | | | 1,961 | 06/25/2042 |
| 12805P-AJ-5 | CAL FUNDING III LTD SERIES 20182A CLASS A 4.340% 09/25/43 | D | 12/25/2019 | Paydown | | 100,000 | 100,000 | 99,989 | 99,323 | | 677 | | 677 | | 100,000 | | | | 2,351 | 09/25/2043 |
| 13079W-AG-3 | SYMPHONY CLO LTD SYMP 2012-9A CR 4.451% 10/16/28 | D | 07/05/2019 | Call 100.0000 | | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | | | | | | 10,500,000 | | | | 386,236 | 10/16/2028 |
| 17178F-AA-4 | CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22 | D | 06/26/2019 | TENDER OFFER | | 8,137,714 | 8,057,143 | 8,002,032 | 8,033,281 | | 2,805 | | 2,805 | | 8,036,086 | | 101,628 | 101,628 | 184,643 | 11/16/2022 |
| 17178F-AA-4 | CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22 | D | 06/26/2019 | Tax Free Exchange | | 6,924,712 | 6,942,857 | 6,895,368 | 6,922,295 | | 2,417 | | 2,417 | | 6,924,712 | | | | 159,107 | 11/16/2022 |
| 24668P-AF-4 | KONINKIJKE AHOLD DLHAIZE ADNA 4 1/8 04/10/19 4.125% 04/10/19 | D | 04/10/2019 | Maturity | | 10,620,000 | 10,620,000 | 10,667,378 | 10,622,286 | | (2,286) | | (2,286) | | 10,620,000 | | | | 219,038 | 04/10/2019 |
| 25156P-AN-3 | DEUTSCHE TELEKOM INT FIN DT 6 07/08/19 6.000% 07/08/19 | D | 07/08/2019 | Various | | 10,300,000 | 10,300,000 | 10,256,672 | 10,297,063 | | 2,937 | | 2,937 | | 10,300,000 | | | | 618,000 | 07/08/2019 |
| 26827E-AE-5 | ECAF LTD ECAF LTD 2015 5.802% 06/15/40 | D | 07/31/2019 | DEFAULT ATHENE BROKER | | 1,230,748 | 1,204,672 | 1,186,602 | 1,202,500 | | 604 | | 604 | | 1,203,105 | | 27,644 | 27,644 | 43,879 | 06/15/2040 |
| 26827E-AE-5 | ECAF LTD ECAF LTD 2015 5.802% 06/15/40 | D | 07/15/2019 | Paydown | | 58,970 | 58,970 | 58,085 | 58,864 | | 106 | | 106 | | 58,970 | | | | 1,140 | 06/15/2040 |
| 28622Q-AF-8 | Elevation CLO Ltd AWPT 2014-2A DR 5.186% 10/15/29 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 986,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (14,000) | (14,000) | 40,963 | 10/15/2029 |
| 294829-AA-4 | ERICSSON LM ERICB 4 1/8 05/15/22 4.125% 05/15/22 | D | 02/20/2019 | DEUTSCHE BANK | | 29,925,000 | 30,000,000 | 30,097,200 | 30,040,845 | | (1,636) | | (1,636) | | 30,039,209 | | (114,209) | (114,209) | 333,438 | 05/15/2022 |
| 317579-AA-8 | FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26 | D | 07/31/2019 | DEFAULT ATHENE BROKER | | 3,478,992 | 3,439,873 | 3,439,873 | 3,439,873 | | | | | | 3,439,873 | | 39,118 | 39,118 | 128,995 | 07/30/2026 |
| 317579-AA-8 | FINANCIAL INSTITUTION NOTE FINANCIAL INSTITUTION NOTE SEC 5.000% 07/30/26 | D | 04/30/2019 | Paydown | | 787,975 | 787,975 | 787,975 | 787,975 | | | | | | 787,975 | | | | 14,003 | 07/30/2026 |
| 34960J-AW-5 | FORTRESS CREDIT OPP CLO SERIES 20156A CLASS BTR 4.060% 07/10/30 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 1,457,700 | 1,500,000 | 1,485,000 | 1,486,098 | | 1,757 | | 1,757 | | 1,487,855 | | (30,155) | (30,155) | 50,102 | 07/10/2030 |
| 34961J-AG-9 | FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 3.860% 11/15/29 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 1,974,400 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (25,600) | (25,600) | 56,675 | 11/15/2029 |
| 34961P-AJ-9 | FORTRESS CREDIT BSL LTD FORTRESS CREDIT BSL LTD 5.484% 07/11/30 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 991,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | | | 1,000,000 | | (9,000) | (9,000) | 43,715 | 07/11/2030 |
| 38175D-AE-0 | GOLUB CAPITAL PARTNERS CLO LTD GOCAP 2018-38A C 4.766% 07/20/30 | D | 02/14/2019 | DEFAULT ATHENE BROKER | | 4,996,950 | 5,000,000 | 4,940,000 | 4,940,000 | | 666 | | 666 | | 4,940,666 | | 56,284 | 56,284 | 138,469 | 07/20/2030 |
| 39808Q-AQ-4 | GREYWOLF CLO LTD GREYWOLF CLO LTD 5.402% 01/17/27 | D | 02/27/2019 | DEFAULT ATHENE BROKER | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 66,448 | 01/17/2027 |
| 43133A-AB-3 | Hildene CLO SERIES 20181A CLASS A2L 4.010% 10/10/38 | D | 06/26/2019 | DEFAULT ATHENE BROKER | | 4,915,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | (85,000) | (85,000) | 185,924 | 10/10/2038 |
| 43474T-AA-1 | HOLCIM LTD LHNVX 6 12/30/19 6.000% 12/30/19 | D | 12/30/2019 | Maturity | | 10,020,000 | 10,020,000 | 10,332,786 | 10,063,923 | | (43,923) | | (43,923) | | 10,020,000 | | | | 601,200 | 12/30/2019 |
| 45074G-AB-6 | IBERDROLA FIN IRELAND IBESM 5 09/11/19 5.000% 09/11/19 | D | 09/11/2019 | Maturity | | 5,214,000 | 5,214,000 | 5,157,937 | 5,208,724 | | 5,276 | | 5,276 | | 5,214,000 | | | | 260,700 | 09/11/2019 |
| 45323#-AA-9 | IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE 6.050% 12/31/42 | D | 12/31/2019 | Redemption 100.0000 | | 964,151 | 964,151 | 964,151 | 964,151 | | | | | | 964,151 | | | | 43,919 | 12/31/2042 |
| 46137N-AB-4 | INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33 | D | 09/30/2019 | Redemption 100.0000 | | 356,227 | 356,227 | 356,227 | 356,227 | | | | | | 356,227 | | | | 16,346 | 03/31/2033 |
| 478375-AG-3 | JOHNSON CONTROLS INTL PL JCI 3 5/8 07/02/24 3.625% 07/02/24 | D | 05/17/2019 | TENDER OFFER | | 350,037 | 349,000 | 347,729 | 348,036 | | 60 | | 60 | | 348,097 | | 1,940 | 1,940 | 11,801 | 07/02/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 478375-AR-9 | JOHNSON CONTROLS INTL PL JCI 3.9 02/14/26 3.900% 02/14/26 | C | 05/17/2019 | TENDER OFFER | | 16,082,209 | 15,889,000 | 15,789,097 | 15,808,581 | | 3,728 | | 3,728 | | 15,812,309 | | 269,900 | 269,900 | 772,871 | 02/14/2026 |
| 543064-AA-7 | LST II LONGITUDINAL DE LA SIERRA TRAM 5.230% 04/30/35 | D | 10/31/2019 | Redemption 100.0000 | | 1,364,080 | 1,364,080 | 1,364,080 | 1,364,080 | | | | | | 1,364,080 | | | | 44,135 | 04/30/2035 |
| 55820J-AE-0 | MADISON PARK FUNDING MDPK 2016-21A B 4.690% 07/25/29 | D | 11/18/2019 | Call 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 283,177 | 07/25/2029 |
| 55820N-AE-1 | MADISON PARK FUNDING LTD MDPK 2016-24A C1 4.566% 01/20/28 | D | 08/15/2019 | Call 100.0000 | | 9,000,000 | 9,000,000 | 8,934,300 | 8,945,199 | | (325) | | (325) | | 8,944,874 | | 55,126 | 55,126 | 384,582 | 01/20/2028 |
| 628788-AA-9 | NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28 | D | 11/13/2019 | Redemption 100.0000 | | 1,228,138 | 1,228,138 | 1,183,994 | 1,186,113 | | 42,025 | | 42,025 | | 1,228,138 | | | | 43,610 | 05/10/2028 |
| 62983P-AB-1 | NAKILAT INC QGTS 6.267 12/31/33 6.267% 12/31/33 | D | 12/31/2019 | Redemption 100.0000 | | 164,950 | 164,950 | 129,486 | 139,420 | | 25,530 | | 25,530 | | 164,950 | | | | 7,793 | 12/31/2033 |
| 63254A-AP-3 | NATIONAL AUSTRALIA BK/NY NAB 3 3/8 01/14/26 3.375% 01/14/26 | D | 06/05/2019 | DEFAULT ATHENE BROKER | | 3,089,370 | 3,000,000 | 2,976,840 | 2,982,896 | | 939 | | 939 | | 2,983,835 | | 105,535 | 105,535 | 90,844 | 01/14/2026 |
| 66934#-AA-6 | LARVIKSFJORDEN LTD NORWEGIAN AIR 4.750% 01/22/28 | D | 07/22/2019 | Redemption 100.0000 | | 1,151,773 | 1,151,773 | 1,151,773 | 1,151,773 | | | | | | 1,151,773 | | | | 40,947 | 01/22/2028 |
| 67109B-CJ-1 | OHALF 2015-1A C OHALF 2015-1A CR 4.460% 08/15/29 | D | 12/06/2019 | Call 100.0000 | | 22,550,000 | 22,550,000 | 22,550,000 | 22,550,000 | | | | | | 22,550,000 | | | | 1,211,530 | 08/15/2029 |
| 75405T-AA-7 | RAS LAFFAN LNG II RASGAS 5.298 09/30/20 5.298% 09/30/20 | D | 09/30/2019 | Redemption 100.0000 | | 542,500 | 542,500 | 518,088 | 537,924 | | 4,576 | | 4,576 | | 542,500 | | | | 21,616 | 09/30/2020 |
| 77879R-AB-2 | ROTOR ENGINES SECURITIZATION 2011-1A 5.750% 06/15/46 | C | 06/15/2019 | Redemption 100.0000 | | 3,354,079 | 3,354,079 | 3,354,079 | 3,354,079 | | | | | | 3,354,079 | | | | 100,169 | 06/15/2046 |
| 780097-BA-8 | ROYAL BK SCOTLAND ROYAL BANK OF SCOTLAND GRP 4.800% 04/05/26 | D | 03/26/2019 | DEFAULT ATHENE BROKER | | 7,259,000 | 7,000,000 | 7,288,710 | 7,229,217 | | (6,527) | | (6,527) | | 7,222,690 | | 36,310 | 36,310 | 161,467 | 04/05/2026 |
| 780097-BH-3 | ROYAL BK SCOTLAND 3.497% 06/25/24 | D | 08/29/2019 | DEFAULT ATHENE BROKER | | 1,996,281 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | (3,719) | (3,719) | 56,672 | 06/25/2024 |
| 82321U-AA-1 | SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42 | D | 12/15/2019 | Paydown | | 661,709 | 661,709 | 655,357 | 667,100 | | (5,391) | | (5,391) | | 661,709 | | | | 15,388 | 10/15/2042 |
| 82481L-AD-1 | SHIRE ACQUISITIONS INVESTMENTS SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/26 | D | 07/19/2019 | DEFAULT ATHENE BROKER | | 5,061,700 | 5,000,000 | 4,994,050 | 4,995,241 | | 307 | | 307 | | 4,995,548 | | 66,152 | 66,152 | 133,333 | 09/23/2026 |
| 82939C-AH-0 | SINOPEC GRP OVERSEAS DEV SINOPE 2 3/4 09/29/26 2.750% 09/29/26 | D | 10/03/2019 | DEUTSCHE BANK | | 24,951,000 | 25,000,000 | 24,747,250 | 24,798,167 | | 18,040 | | 18,040 | | 24,816,207 | | 134,793 | 134,793 | 702,778 | 09/29/2026 |
| 83609E-AS-9 | SOUND POINT CLO LTD SERIES 20151A CLASS DR 4.836% 04/15/27 | D | 04/15/2019 | Call 100.0000 | | 18,500,000 | 18,500,000 | 18,500,000 | 18,500,000 | | | | | | 18,500,000 | | | | 510,651 | 04/15/2027 |
| 87159Q-BN-7 | SYMPHONY CLO LTD 144 A SYMP 2014-14A C2R 4.580% 07/14/26 | D | 10/15/2019 | Call 100.0000 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 137,400 | 07/14/2026 |
| 872456-AA-6 | TELECOM ITALIA CAPITAL TITIM 7.175 06/18/19 7.175% 06/18/19 | D | 06/18/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 179,375 | 06/18/2019 |
| 87246M-AC-6 | TICP CLO LTD TICP CLO LTD 4.786% 01/15/29 | D | 02/13/2019 | DEFAULT ATHENE BROKER | | 3,666,668 | 3,665,000 | 3,665,000 | 3,665,000 | | | | | | 3,665,000 | | 1,668 | 1,668 | 65,540 | 01/15/2029 |
| 87246M-AD-4 | TICP CLO LTD TICP CLO LTD 6.186% 01/15/29 | D | 06/20/2019 | Call 100.0000 | | 4,335,000 | 4,335,000 | 4,160,300 | 4,249,820 | | 85,180 | | 85,180 | | 4,335,000 | | | | 203,261 | 01/15/2029 |
| 87267J-AB-9 | TruPS Financials Note Securiti SERIES 20182A CLASS A2 4.349% 09/30/39 | D | 02/13/2019 | DEFAULT ATHENE BROKER | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 46,218 | 09/30/2039 |
| 874060-AU-0 | TAKEDA PHARMACEUTICAL TACHEM 5 11/26/28 5.000% 11/26/28 | D | 12/13/2019 | Tax Free Exchange | | 19,922,967 | 20,000,000 | 19,916,000 | 19,916,638 | | 6,330 | | 6,330 | | 19,922,967 | | | | 1,047,222 | 11/26/2028 |
| 87938W-AH-6 | TELEFONICA EMISIONES SAU TELEFO 5.877 07/15/19 5.877% 07/15/19 | D | 07/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 293,850 | 07/15/2019 |
| 893830-BC-2 | TRANSOCEAN INC RIG 3.8 10/15/22 3.800% 10/15/22 | C | 01/24/2019 | TENDER OFFER | | 3,910,000 | 4,000,000 | 3,972,360 | 3,988,413 | | 182 | | 182 | | 3,988,594 | | (78,594) | (78,594) | 63,800 | 10/15/2022 |
| 89675*-AP-2 | TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22 | D | 04/30/2019 | Redemption 100.0000 | | 700,000 | 700,000 | 700,000 | 700,000 | | | | | | 700,000 | | | | 23,100 | 04/30/2022 |
| 89675*-AR-8 | TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22 | D | 04/30/2019 | Redemption 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 9,975 | 04/30/2022 |
| 91911T-AH-6 | VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/21/36 6.875% 11/21/36 | D | 02/08/2019 | BANK OF AMERICA | | 11,490,000 | 10,500,000 | 10,856,975 | 10,799,247 | | (1,019) | | (1,019) | | 10,798,229 | | 691,771 | 691,771 | 160,130 | 11/21/2036 |
| 91911T-AK-9 | VALE OVERSEAS LIMITED VALEBZ 6 7/8 11/10/39 6.875% 11/10/39 | D | 01/28/2019 | BANK OF AMERICA | | 5,312,500 | 5,000,000 | 4,928,200 | 4,937,357 | | 109 | | 109 | | 4,937,466 | | 375,034 | 375,034 | 76,389 | 11/10/2039 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 91911T-AM-5 | VALE OVERSEAS LIMITED VALEBZ 4 3/8 01/11/22 4.375% 01/11/22 | D | 12/30/2019 | Call 105.4989 | | 17,407,317 | 16,500,000 | 16,661,485 | 16,556,417 | | (17,498) | | (17,498) | | 16,538,919 | | (38,919) | (38,919) | 1,800,737 | 01/11/2022 |
| 92936M-AB-3 | WPP FINANCE 2010 WPPLN 4 3/4 11/21/21 4.750% 11/21/21 | D | 12/27/2019 | Call 105.0500 | | 31,865,867 | 30,334,000 | 31,598,679 | 30,772,362 | | (144,434) | | (144,434) | | 30,627,928 | | (293,928) | (293,928) | 3,116,819 | 11/21/2021 |
| 947075-AB-3 | WEATHERFORD BERMUDA WFT 6 1/2 08/01/36 6.500% 08/01/36 | C | 05/15/2019 | BANK OF AMERICA | | 3,355,800 | 5,640,000 | 3,214,800 | 3,214,800 | | 15,983 | | 15,983 | | 3,230,783 | | 125,017 | 125,017 | 183,300 | 08/01/2036 |
| 94707V-AB-6 | WEATHERFORD BERMUDA WFT 6 3/4 09/15/40 6.750% 09/15/40 | C | 05/15/2019 | BANK OF AMERICA | | 1,895,080 | 3,212,000 | 1,830,840 | 1,830,840 | | 5,820 | | 5,820 | | 1,836,660 | | 58,420 | 58,420 | 108,405 | 09/15/2040 |
| G5814#-AA-2 | MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31 | D | 12/31/2019 | Redemption 100.0000 | | 486,993 | 486,993 | 486,993 | 486,993 | | | | | | 486,993 | | | | 17,240 | 06/30/2031 |
| G5814#-AB-0 | MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31 | D | 12/31/2019 | Redemption 100.0000 | | 486,993 | 486,993 | 486,993 | 486,993 | | | | | | 486,993 | | | | 17,240 | 06/30/2031 |
| 999999-99-9 | EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA 8.000% 06/30/33 | D | 12/31/2019 | Redemption 100.0000 | | 285,116 | 285,116 | 285,116 | 285,116 | | | | | | 285,116 | | | | 12,949 | 06/30/2033 |
| G8967#-AM-5 | TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2012-A-1 4.280% 10/31/22 | D | 10/31/2019 | Redemption 100.0000 | | 714,286 | 714,286 | 714,286 | 714,286 | | | | | | 714,286 | | | | 30,571 | 10/31/2022 |
| L8038*-AA-4 | SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27 | D | 12/15/2019 | Redemption 100.0000 | | 1,019,200 | 1,019,200 | 1,019,200 | 1,019,200 | | | | | | 1,019,200 | | | | 35,552 | 09/15/2027 |
| R6237#-AA-7 | NORSPAN NORSPAN LNG IV AS TL 5.299% 12/17/32 | D | 11/30/2019 | Redemption 100.0000 | | 1,960,112 | 1,960,112 | 1,960,112 | 1,960,112 | | | | | | 1,960,112 | | | | 78,884 | 12/17/2032 |
| R9836#-AA-6 | WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31 | D | 12/31/2019 | Redemption 100.0000 | | 267,506 | 267,506 | 264,831 | 265,183 | | 2,323 | | 2,323 | | 267,506 | | | | 7,775 | 04/30/2031 |
| R9836#-AB-4 | WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31 | D | 12/31/2019 | Redemption 100.0000 | | 267,506 | 267,506 | 264,831 | 265,184 | | 2,323 | | 2,323 | | 267,506 | | | | 7,863 | 04/30/2031 |
| V6179#-AA-2 | MESTAMO MARINE LTD 4.650% 06/25/24 | D | 06/25/2019 | Redemption 100.0000 | | 714,286 | 714,286 | 714,286 | 714,286 | | | | | | 714,286 | | | | 16,607 | 06/25/2024 |
| 032511-AY-3 | ANADARKO PETROLEUM CORP APC 6.45 09/15/36 | | 10/07/2019 | | | | | | | | | | | | | | | | 10,000 | 09/15/2036 |
| 05526D-AR-6 | BAT CAPITAL CORP BASIC | | 09/16/2019 | Redemption 100.0000 | | | | | | | | | | | | | | | 64 | 08/14/2020 |
| 12543K-AM-6 | COMMUNITY HEALTH SYSTEMS, INC | | 01/30/2019 | | | | | | | | | | | | | | | | (4) | 12/31/2019 |
| 172967-HZ-7 | CITIGROUP INC | | 11/29/2019 | | | | | | | | | | | | | | | | 145,000 | 11/29/2049 |
| 18539U-AA-3 | CLEARWAY ENERGY OPERATIN BASIC | | 10/15/2019 | | | | | | | | | | | | | | | | 74,750 | 10/15/2025 |
| 44043V-AH-1 | HORIZON PHARMA HORIZON PHARMA TL B 1L | | 01/30/2019 | | | | | | | | | | | | | | | | (16) | 03/29/2024 |
| 90131H-AY-1 | 21ST CENTURY FOX AMERICA FOXA 7.43 10/01/26 | | 03/21/2019 | | | | | | | | | | | | | | | | 2,670 | 10/01/2026 |
| 90131H-BA-2 | 21ST CENTURY FOX AMERICA FOXA 7.3 04/30/28 | | 03/21/2019 | | | | | | | | | | | | | | | | 10,000 | 04/30/2028 |
| 90131H-BD-6 | 21ST CENTURY FOX AMERICA FOXA 6.55 03/15/33 | | 03/21/2019 | | | | | | | | | | | | | | | | 9,000 | 03/15/2033 |
| 90131H-BM-6 | 21ST CENTURY FOX AMERICA FOXA 6 3/4 01/09/38 | | 03/21/2019 | | | | | | | | | | | | | | | | 7,000 | 01/09/2038 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA FOXA 3.7 10/15/25 | | 03/21/2019 | | | | | | | | | | | | | | | | 4,000 | 10/15/2025 |
| 92937W-AA-2 | WCP ISSUER LLC WCPTOW 3.819 08/15/20 | | 04/23/2019 | | | | | | | | | | | | | | | | 43,252 | 08/15/2020 |
| 92937W-AC-8 | WCP ISSUER LLC WCPTOW 4.557 08/15/20 | | 04/23/2019 | | | | | | | | | | | | | | | | 46,310 | 05/15/2020 |
| 000000-00-0 | GVC HOLDINGS PLC GVC HOLDINGS PLC | D | 01/30/2019 | | | | | | | | | | | | | | | | (26) | 03/15/2024 |
| F9062P-AC-8 | TECHNICOLOR SA | D | 01/30/2019 | | | | | | | | | | | | | | | | (103) | 12/31/2023 |
| 05949C-LF-1 | BANC OF AMERICA MORTGAGE BOAMS 2005-10 1A1 | | 07/01/2019 | | | | | | | | | | | | | | | | 503,815 | 11/01/2520 |
| 12625F-AY-2 | COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 C | | 08/07/2019 | | | | | | | | | | | | | | | | 719 | 03/10/2046 |
| 05364C-AJ-1 | AVERY AVERY 2015-7A C | | 07/01/2019 | | | | | | | | | | | | | | | | 112,476 | 01/15/2028 |
| 52677@-AA-9 | LEROY HOUSE TRUSTEE /WALGREENS | | 12/16/2019 | | | | | | | | | | | | | | | | 33,095 | 09/21/2032 |
| 78469Q-AV-4 | SPS Servicer Advance Receivabl SERIES 2018T1 CLASS CT1 | | 10/16/2019 | | | | | | | | | | | | | | | | 3,744 | 10/17/2050 |
| 78469Q-AW-2 | SPS Servicer Advance Receivabl SERIES 2018T1 CLASS DT1 | | 10/16/2019 | | | | | | | | | | | | | | | | 5,550 | 10/17/2050 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 3,075,868,905 | 3,060,803,040 | 3,041,603,073 | 3,029,359,289 | 4,157 | 13,595,506 | 689,112 | 12,910,551 | | 3,042,269,839 | | 15,078,170 | 15,078,170 | 142,861,127 | XXX |
| BANDML-05-0 | ALPHASOURCE ALPHASOURCE INC 6.625% 11/17/23 | | 12/17/2019 | Redemption 100.0000 | | 100,000 | 100,000 | 99,250 | 99,339 | | 661 | | 661 | | 100,000 | | | | 5,321 | 11/17/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 01310T-AU-3 | ALBERTSONS HOLDINGS LLC ALBERTSONS 2017 TL B6 4.935% 06/22/23 | | 08/19/2019 | Redemption 100.0000 | | 3,752,500 | 3,752,500 | 3,752,500 | 3,752,500 | | | | | | 3,752,500 | | | | 149,815 | 06/22/2023 |
| 032657-A*-9 | ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24 | | 12/22/2019 | Redemption 100.0000 | | 88,420 | 88,420 | 87,536 | 87,597 | | 823 | | 823 | | 88,420 | | | | 5,706 | 06/22/2024 |
| 03765V-AH-3 | PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 5.141% 05/02/22 | | 10/18/2019 | DIRECT | | 3,453,906 | 3,453,906 | 3,453,906 | 3,453,906 | | | | | | 3,453,906 | | | | 169,048 | 05/02/2022 |
| 03765V-AH-3 | PRIME SECURITY SERVICES PRIME SECURITY SERVICES 1ST 5.141% 05/02/22 | | 04/04/2019 | Redemption 100.0000 | | 525,943 | 525,943 | 525,943 | 525,943 | | | | | | 525,943 | | | | 39,115 | 05/02/2022 |
| 04649V-AV-2 | ASURION LLC ASURION TL B6 1L ASSIGN 4.641% 11/03/23 | | 09/30/2019 | Redemption 100.0000 | | 41,304 | 41,304 | 41,304 | 41,304 | | | | | | 41,304 | | | | 70,577 | 11/03/2023 |
| 07768Y-AF-9 | BELFOR USA GROUP INC BELFOR USA GRP 2017-TL B 5.251% 07/13/22 | | 04/05/2019 | Redemption 100.0000 | | 4,441,490 | 4,441,490 | 4,441,490 | 4,441,490 | | | | | | 4,441,490 | | | | 81,662 | 07/13/2022 |
| 12506K-AD-1 | CBS RADIO CBS RADIO 2017 TL B ASSIGN 4.653% 11/17/24 | | 12/17/2019 | DIRECT | | 1,736,842 | 1,736,842 | 1,736,842 | 1,736,842 | | | | | | 1,736,842 | | | | 85,824 | 11/17/2024 |
| 12506K-AD-1 | CBS RADIO CBS RADIO 2017 TL B ASSIGN 4.653% 11/17/24 | | 12/17/2019 | Redemption 100.0000 | | 1,176,767 | 1,176,767 | 1,176,767 | 1,176,767 | | | | | | 1,176,767 | | | | 27,688 | 11/17/2024 |
| 15670B-AB-8 | CENTURYLINK INC CENTURY LINK 2017 TL B ASSIGN 4.658% 01/31/25 | | 09/30/2019 | Redemption 100.0000 | | 40,100 | 40,100 | 40,100 | 40,100 | | | | | | 40,100 | | | | 67,277 | 01/31/2025 |
| 20903E-AX-3 | CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM INC 2016 TLB 4.902% 10/05/23 | | 10/01/2019 | Redemption 100.0000 | | 40,400 | 40,400 | 40,400 | 40,400 | | | | | | 40,400 | | | | 53,283 | 10/05/2023 |
| 39303N-AB-7 | GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 7.409% 11/13/21 | | 12/30/2019 | Redemption 100.0000 | | 22,778 | 22,778 | 22,343 | 22,504 | | 274 | | 274 | | 22,778 | | | | 1,156 | 11/13/2021 |
| 41151P-AM-7 | HARBOR FREIGHT HARBOR FREIGHT TOOLS 4.403% 08/16/23 | | 10/31/2019 | Redemption 100.0000 | | 9,235 | 9,235 | 9,235 | 9,235 | | | | | | 9,235 | | | | 14,532 | 08/16/2023 |
| 48562R-AK-5 | KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 4.388% 03/09/23 | | 10/22/2019 | DIRECT | | 100,337 | 100,337 | 100,337 | 100,337 | | | | | | 100,337 | | | | 2,680 | 03/09/2023 |
| 48562R-AK-5 | KAR AUCTION SERVICES, INC KAR AUCTION SERVICES-TL B5 4.388% 03/09/23 | | 06/28/2019 | Redemption 100.0000 | | 281,801 | 281,801 | 281,801 | 281,801 | | | | | | 281,801 | | | | 8,605 | 03/09/2023 |
| 594088-AQ-9 | MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L 4.436% 01/28/23 | | 09/25/2019 | DIRECT | | 3,829,282 | 3,834,362 | 3,834,362 | 3,834,362 | | | | | | 3,834,362 | | (5,080) | (5,080) | 111,076 | 01/28/2023 |
| 594088-AQ-9 | MICHAELS STORES INC MICHAELS STORES TER LOAN B 1L 4.436% 01/28/23 | | 07/31/2019 | Redemption 100.0000 | | 34,247 | 34,247 | 34,247 | 34,247 | | | | | | 34,247 | | | | 27,387 | 01/28/2023 |
| 72749D-AC-0 | PLANTRONICS PLANTRONICS 2018 TERM LOAN B 4.556% 07/02/25 | | 11/18/2019 | DIRECT | | 142,026 | 142,026 | 142,026 | 142,026 | | | | | | 142,026 | | | | 4,673 | 07/02/2025 |
| 72749D-AC-0 | PLANTRONICS PLANTRONICS 2018 TERM LOAN B 4.556% 07/02/25 | | 09/27/2019 | Redemption 100.0000 | | 28,855 | 28,855 | 28,855 | 28,855 | | | | | | 28,855 | | | | 3,665 | 07/02/2025 |
| 78466D-BD-5 | SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.503% 04/16/25 | | 09/30/2019 | Redemption 100.0000 | | 558,106 | 558,106 | 558,106 | 558,106 | | | | | | 558,106 | | | | 21,296 | 04/16/2025 |
| 78466D-BE-3 | SS & C TECHNOLOGIES SS&C TECHNOLOGIES 4.503% 04/16/25 | | 11/29/2019 | Redemption 100.0000 | | 60,151 | 60,151 | 60,151 | 60,151 | | | | | | 60,151 | | | | 18,474 | 04/16/2025 |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN 4.653% 08/17/24 | | 03/04/2019 | DIRECT | | 338,168 | 338,662 | 338,662 | 338,662 | | | | | | 338,662 | | (494) | (494) | 3,403 | 08/17/2024 |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC TL B2 ASSIGN 4.653% 08/17/24 | | 01/30/2019 | Redemption 100.0000 | | 110,213 | 110,213 | 110,213 | 110,213 | | | | | | 110,213 | | | | 2,001 | 08/17/2024 |
| 829229-AQ-6 | SINCLAIR TELEVISION GROUP SINCLAIR TELEVISION GRP TL B2 4.152% 01/31/24 | | 12/31/2019 | Redemption 100.0000 | | 24,687 | 24,687 | 24,687 | 24,687 | | | | | | 24,687 | | | | 29,770 | 01/31/2024 |
| 87247E-AQ-2 | TI GROUP AUTOMOTIVE 5.281% 06/30/22 | | 03/11/2019 | Redemption 100.0000 | | 106,110 | 106,110 | 105,777 | 105,925 | | 185 | | 185 | | 106,110 | | | | 871 | 06/30/2022 |
| 87305V-AH-3 | TTM TECHNOLOGIES TTM TECHNOLOGIES INC 4.445% 09/28/24 | | 02/01/2019 | Redemption 100.0000 | | 18,508 | 18,508 | 18,508 | 18,508 | | | | | | 18,508 | | | | 2,232 | 09/28/2024 |
| 88233F-AJ-9 | VISTRA OPERATIONS CO VISTRA OPERATIONS LLC TL B2 5.158% 08/04/23 | | 06/11/2019 | Redemption 100.0000 | | 779,604 | 779,604 | 779,604 | 779,604 | | | | | | 779,604 | | | | 19,654 | 08/04/2023 |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC 2018 TL B4 3.928% 06/19/25 | | 11/20/2019 | Redemption 100.0000 | | 497,500 | 497,500 | 497,500 | 497,500 | | | | | | 497,500 | | | | 19,083 | 06/19/2025 |
| BANODS-6G-5 | ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34 | | 10/15/2019 | Redemption 100.0000 | | 543,885 | 543,885 | 543,885 | 543,885 | | | | | | 543,885 | | | | 19,844 | 07/15/2034 |
| C5400E-AD-3 | MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B 4.777% 10/05/24 | | 04/22/2019 | DIRECT | | 4,811,241 | 4,937,789 | 4,937,789 | 4,937,789 | | | | | | 4,937,789 | | (126,547) | (126,547) | 108,906 | 10/05/2024 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| C5400E-AD-3 | MAXAR TECHNOLOGIES LTD MAXAR TECHNOLOGIES LTD - TL B 4.777% 10/05/24 | | 04/01/2019 | Redemption 100.0000 | | 12,211 | 12,211 | 12,211 | 12,211 | | | | | | 12,211 | | | | 31,246 | 10/05/2024 |
| 87951Y-AS-0 | TELESAT CANADA INC TELESAT CANADA 2017 TL B 4.903% 11/17/23 | A | 12/09/2019 | Redemption 100.0000 | | 3,980,000 | 3,980,000 | 3,980,000 | 3,980,000 | | | | | | 3,980,000 | | | | 237,104 | 11/17/2023 |
| C5184A-AK-7 | LIONS GATE ENTERTAINMENT CORP LIONS GATE ENT CORP 2018 TL B 4.211% 03/24/25 | A | 09/30/2019 | Redemption 100.0000 | | 19,038 | 19,038 | 19,038 | 19,038 | | | | | | 19,038 | | | | 2,004 | 03/24/2025 |
| C7052B-AF-1 | GFL ENVIRONMENTAL GFL ENVIRONMENTAL TL B 1L 4.656% 05/31/25 | A | 12/31/2019 | Redemption 100.0000 | | 25,007 | 25,007 | 25,007 | 25,007 | | | | | | 25,007 | | | | 34,935 | 05/31/2025 |
| C9413P-AZ-6 | VALEANT PHARMACEUTICALS VALEANT PHARMA TL B 1L 4.736% 05/28/25 | A | 12/31/2019 | Redemption 100.0000 | | 390,694 | 390,694 | 388,741 | 388,880 | | 1,814 | | 1,814 | | 390,694 | | | | 12,524 | 05/28/2025 |
| L2968E-AB-8 | ENDO LUX FINANCE 2017 TL B ENDO LUX FIN CO-2017 TL B 5.990% 04/12/24 | D | 12/31/2019 | Redemption 100.0000 | | 50,378 | 50,378 | 50,378 | 50,378 | | | | | | 50,378 | | | | 87,956 | 04/12/2024 |
| L6232U-AF-4 | MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.711% 09/24/24 | D | 06/21/2019 | DIRECT | | 2,764,096 | 2,765,978 | 2,765,978 | 2,765,978 | | | | | | 2,765,978 | | (1,882) | (1,882) | 1,075 | 09/24/2024 |
| L6232U-AF-4 | MALLINCKRODT INTL FIN MALLINCKRODT INTL FIN USA TL B 4.711% 09/24/24 | D | 03/29/2019 | Redemption 100.0000 | | 154,085 | 154,085 | 154,085 | 154,085 | | | | | | 154,085 | | | | 102,721 | 09/24/2024 |
| N0805E-AL-5 | AVAST SOFTWARE BV 2017 TL B AVAST SOFTWARE BV 2018TL B ASN 4.409% 09/30/23 | D | 12/31/2019 | Redemption 100.0000 | | 2,222,557 | 2,222,557 | 2,222,557 | 2,222,557 | | | | | | 2,222,557 | | | | 138,276 | 09/30/2023 |
| C7052B-AG-9 | GFL ENVIRONMENTAL GFL ENV TL DD 1L | A | 01/14/2019 | | | | | | | | | | | | | | | | 2,106 | 05/31/2025 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 37,312,472 | 37,446,476 | 37,442,121 | 37,442,719 | | 3,757 | | 3,757 | | 37,446,476 | | (134,003) | (134,003) | 1,824,571 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 4,068,376,350 | 4,047,675,759 | 4,029,703,070 | 4,016,709,447 | 4,157 | 14,815,761 | 689,112 | 14,130,806 | | 4,030,840,257 | | 15,867,076 | 15,867,076 | 181,491,476 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 306,134,763 | 298,378,323 | 306,272,170 | | | (684,833) | | (684,833) | | 305,587,340 | | 547,420 | 547,420 | 6,192,070 | XXX |
| 8399999. Total - Bonds | | | | | | 4,374,511,113 | 4,346,054,082 | 4,335,975,240 | 4,016,709,447 | 4,157 | 14,130,928 | 689,112 | 13,445,973 | | 4,336,427,597 | | 16,414,496 | 16,414,496 | 187,683,546 | XXX |
| 999999-99-9 | WATFORD HOLDINGS LTD | D | 08/01/2019 | Call 25.0000 | 763,359.000 | 19,083,975 | | 18,702,296 | 18,702,296 | | | | | | 18,702,296 | | 381,680 | 381,680 | 961,825 | |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 19,083,975 | XXX | 18,702,296 | 18,702,296 | | | | | | 18,702,296 | | 381,680 | 381,680 | 961,825 | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 19,083,975 | XXX | 18,702,296 | 18,702,296 | | | | | | 18,702,296 | | 381,680 | 381,680 | 961,825 | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 100,156,637 | XXX | 96,930,583 | | | 3,418,635 | | 3,418,635 | | 100,349,218 | | (192,581) | (192,581) | 4,068,675 | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 119,240,612 | XXX | 115,632,879 | 18,702,296 | | 3,418,635 | | 3,418,635 | | 119,051,514 | | 189,099 | 189,099 | 5,030,500 | XXX |
| 26968*-10-5 | EAGLE LIFE INSURANCE COMPANY | | 12/31/2019 | Basis Adjustment | 10,000,000.000 | (60,979) | | (60,979) | (60,979) | | | | | | (60,979) | | | | | |
| 9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | (60,979) | XXX | (60,979) | (60,979) | | | | | | (60,979) | | | | | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | (60,979) | XXX | (60,979) | (60,979) | | | | | | (60,979) | | | | | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 461,870,239 | XXX | 461,870,239 | | | | | | | 461,870,239 | | | | 3,781,482 | XXX |
| 9799999. Total - Common Stocks | | | | | | 461,809,260 | XXX | 461,809,260 | (60,979) | | | | | | 461,809,260 | | | | 3,781,482 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 581,049,872 | XXX | 577,442,139 | 18,641,317 | | 3,418,635 | | 3,418,635 | | 580,860,774 | | 189,099 | 189,099 | 8,811,982 | XXX |
| 9999999 - Totals | | | | | | 4,955,560,985 | XXX | 4,913,417,379 | 4,035,350,764 | 4,157 | 17,549,563 | 689,112 | 16,864,608 | | 4,917,288,371 | | 16,603,595 | 16,603,595 | 196,495,528 | 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 3137A7-FL-9 | FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31 | | 03/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 51,134 | 51,134 | 51,134 | 51,134 | | | | | | | | | 1,099 | |
| 38376R-RV-0 | GNMA GNMA 2016-H07 1.553% 03/20/66 | | 08/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | | | | | | | | | | | | | 43 | |
| 590545-F2-0 | MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS 6.375% 07/01/33 | | 04/19/2019 | Tax Free Exchange | 07/01/2019 | Redemption 100.0000 | 1,140,000 | 1,140,167 | 1,140,000 | 1,140,000 | | (167) | | (167) | | | | | 36,338 | 21,803 |
| 590545-G5-2 | MESA AZ UTILITY SYS REVENUE BUILD AMERICA BONDS 6.375% 07/01/33 | | 04/19/2019 | Tax Free Exchange | 07/01/2019 | Call 100.0000 | 7,640,000 | 7,628,631 | 7,640,000 | 7,628,096 | | (535) | | (535) | | | 11,904 | 11,904 | 243,525 | 146,115 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 8,831,134 | 8,819,932 | 8,831,134 | 8,819,230 | | (702) | | (702) | | | 11,904 | 11,904 | 281,005 | 167,918 |
| BANOVU-VQ-0 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A 5.347% 01/01/25 | | 12/18/2019 | DEFAULT ATHENE BROKER | 12/31/2019 | Paydown | 62,270 | 61,759 | 62,270 | 62,270 | | 511 | | 511 | | | | | 361 | |
| BANOVU-VR-8 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B 5.697% 01/01/25 | | 12/18/2019 | DEFAULT ATHENE BROKER | 12/31/2019 | Paydown | 12,050 | 11,951 | 12,050 | 12,050 | | 99 | | 99 | | | | | 79 | |
| BANOVU-VS-6 | TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C 6.447% 01/01/25 | | 12/18/2019 | DEFAULT ATHENE BROKER | 12/31/2019 | Paydown | 6,011 | 5,961 | 6,011 | 6,011 | | 49 | | 49 | | | | | 44 | |
| 00256D-AB-8 | AASET 2019-1 Trust SERIES 20191 CLASS B 4.948% 05/15/39 | | 06/12/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 79,500 | 79,498 | 79,500 | 79,500 | | 2 | | 2 | | | | | 975 | |
| 00287Y-BJ-7 | ABBVIE INC BASIC 1.895% 11/19/21 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/02/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,000,000 | 1,001,990 | 1,000,000 | | | | | | | 1,990 | 1,990 | 850 | |
| 00914A-AE-2 | AIR LEASE CORP AL 3 1/4 10/01/29 3.250% 10/01/29 | | 09/09/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 2,000,000 | 1,977,660 | 1,989,922 | 1,978,096 | | 436 | | 436 | | | 11,826 | 11,826 | 15,167 | |
| 01185*-AA-3 | ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33 | | 09/30/2019 | Interest Capitalization | 12/31/2019 | Redemption 100.0000 | 7,710 | 7,710 | 7,710 | 7,710 | | | | | | | | | 94 | |
| 01185*-AB-1 | ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33 | | 08/23/2019 | PARETO SECURITIES | 12/31/2019 | Redemption 100.0000 | 137,356 | 137,356 | 137,356 | 137,356 | | | | | | | | | 1,391 | |
| 02379#-AA-3 | AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24 | | 06/18/2019 | BANK OF AMERICA | 12/15/2019 | Redemption 100.0000 | 112,500 | 112,500 | 112,500 | 112,500 | | | | | | | | | 2,174 | |
| 037833-BG-4 | APPLE INC AAPL 3.2 05/13/25 3.200% 05/13/25 | | 08/29/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,067,191 | 1,057,199 | 1,063,448 | | (3,743) | | (3,743) | | | (6,249) | (6,249) | 20,178 | 9,422 |
| 04542B-FW-7 | Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1 2.617% 08/25/33 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/26/2019 | Paydown | 11,034 | 10,913 | 11,034 | 11,034 | | 121 | | 121 | | | | | 34 | 15 |
| 05071A-AA-8 | Audax Senior Debt CLO I, LLC SERIES 20191A CLASS B 5.753% 04/22/29 | | 05/30/2019 | DEFAULT ATHENE BROKER | 06/26/2019 | DEFAULT ATHENE BROKER | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | | | | 4,514 | |
| 05526D-AR-6 | BAT CAPITAL CORP BASIC 2.297% 08/14/20 | | 07/17/2019 | DEFAULT ATHENE BROKER | 09/16/2019 | Redemption 100.2870 | 5,000,000 | 4,991,550 | 5,014,350 | 5,014,350 | | 22,800 | | 22,800 | | | | | 67,953 | 49,449 |
| 05526D-AX-3 | BAT CAPITAL CORP BASIC 2.790% 08/15/22 | | 03/19/2019 | DEFAULT ATHENE BROKER | 06/12/2019 | DEFAULT ATHENE BROKER | 8,500,000 | 8,454,950 | 8,499,201 | 8,457,990 | | 3,040 | | 3,040 | | | 41,211 | 41,211 | 98,957 | 28,609 |
| 05526D-BH-7 | BAT CAPITAL CORP BASIC 3.462% 09/06/29 | | 09/03/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,000,000 | 1,009,626 | 1,000,000 | | | | | | | 9,626 | 9,626 | 9,040 | |
| 05950M-AF-7 | Banc of America Funding Corpor SERIES 2006G CLASS 2A5 2.325% 07/20/36 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/20/2019 | Paydown | 257,370 | 253,859 | 257,370 | 257,370 | | 3,511 | | 3,511 | | | | | 679 | 378 |
| 06051G-GM-5 | BANK OF AMERICA CORP BAC 4.244 04/24/38 4.244% 04/24/38 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 291,000 | 340,318 | 339,447 | 340,276 | | (42) | | (42) | | | (828) | (828) | 2,264 | 2,024 |
| 07325V-AF-1 | Bayview Financial Acquisition SERIES 2007A CLASS 1A5 6.101% 05/28/37 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/01/2019 | Paydown | 17,795 | 17,993 | 17,795 | 17,795 | | (198) | | (198) | | | | | 94 | 33 |
| 07335C-AK-0 | BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.749% 08/15/52 | | 08/12/2019 | BARCLAYS CAPITAL GROUP | 12/01/2019 | Paydown | 113,601 | 14,040 | | | | (14,040) | | (14,040) | | | | | 441 | 149 |
| 09256B-AL-1 | BLACKSTONE HOLDINGS FINA BX 2 1/2 01/10/30 2.500% 01/10/30 | | 09/03/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 1,500,000 | 1,481,010 | 1,471,483 | 1,481,392 | | 382 | | 382 | | | (9,909) | (9,909) | 9,375 | |
| 123262-AN-7 | Business Jet Securities, LLC SERIES 20181 CLASS A 4.335% 02/15/33 | | 08/29/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 1,273,176 | 1,290,373 | 1,273,176 | 1,273,176 | | (17,197) | | (17,197) | | | | | 12,973 | 2,146 |
| 12326Q-AA-2 | Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34 | | 06/11/2019 | CITIGROUP GLOBAL MARKETS | 12/15/2019 | Paydown | 2,175,780 | 2,175,704 | 2,175,780 | 2,175,780 | | 76 | | 76 | | | | | 22,898 | |
| 12556M-AB-0 | CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49 | | 08/19/2019 | BANK OF AMERICA | 12/01/2019 | Paydown | 3,849,465 | 3,901,192 | 3,849,465 | 3,849,465 | | (51,727) | | (51,727) | | | | | 26,948 | 10,853 |
| 126673-DQ-2 | COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 4.660% 12/25/34 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/01/2019 | Paydown | 53,404 | 53,754 | 53,404 | 53,404 | | (350) | | (350) | | | | | 208 | 86 |
| 14855L-AD-2 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C 6.899% 07/15/42 | | 04/02/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 346,587 | 346,587 | 346,587 | 346,587 | | | | | | | | | 11,311 | 1,661 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 14856E-AA-3 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR 4.750% 03/15/34 | | 03/13/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 542,348 | 539,920 | 542,348 | 542,348 | | 2,428 | | 2,428 | | | | | 13,668 | |
| 14856E-AB-1 | CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS BR 5.750% 03/15/34 | | 03/13/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 464,850 | 463,027 | 464,850 | 464,850 | | 1,823 | | 1,823 | | | | | 14,181 | |
| 17307G-VM-7 | CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.550% 03/01/47 | | 09/12/2019 | DEFAULT ATHENE BROKER | 12/01/2019 | Paydown | 107,030 | 107,862 | 107,030 | 107,030 | | (832) | | (832) | | | | | 1,103 | 248 |
| 202795-JH-4 | COMMONWEALTH EDISON CO COMMONWEALTH EDISON CO 2.550% 06/15/26 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 291,000 | 293,800 | 295,119 | 293,792 | | (8) | | (8) | | | 1,326 | 1,326 | 309 | 165 |
| 233046-AL-5 | DB MASTER FINANCE LLC SERIES 20191A CLASS A23 4.352% 05/20/49 | | 03/20/2019 | DEFAULT ATHENE BROKER | 07/31/2019 | DEFAULT ATHENE BROKER | 5,000,000 | 5,000,000 | 5,168,354 | 5,000,000 | | | | | | | 168,354 | 168,354 | 54,400 | |
| 23332U-CM-4 | DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A 2.264% 02/19/45 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/19/2019 | Paydown | 77,212 | 74,638 | 77,212 | 77,212 | | 2,574 | | 2,574 | | | | | 208 | 111 |
| 254687-DC-7 | DISNEY (WALT) COMPANY DIS 3.7 10/15/25 3.700% 10/15/25 | | 03/20/2019 | Tax Free Exchange | 11/27/2019 | Tax Free Exchange | 4,000,000 | 3,993,421 | 3,993,963 | 3,993,963 | | 542 | | 542 | | | | | 101,544 | |
| 254687-DG-8 | DISNEY (WALT) COMPANY DIS 7.43 10/01/26 7.430% 10/01/26 | | 03/20/2019 | Tax Free Exchange | 11/27/2019 | Tax Free Exchange | 2,670,000 | 2,971,061 | 2,948,376 | 2,948,376 | | (22,685) | | (22,685) | | | | | 136,111 | |
| 254687-DN-3 | DISNEY (WALT) COMPANY DIS 7.3 04/30/28 7.300% 04/30/28 | | 03/20/2019 | Tax Free Exchange | 11/27/2019 | Tax Free Exchange | 10,000,000 | 10,815,802 | 10,767,760 | 10,767,760 | | (48,043) | | (48,043) | | | | | 500,861 | |
| 254687-DU-7 | DISNEY (WALT) COMPANY DIS 6.55 03/15/33 6.550% 03/15/33 | | 03/20/2019 | Tax Free Exchange | 11/27/2019 | Tax Free Exchange | 9,000,000 | 9,186,568 | 9,180,572 | 9,180,572 | | (5,996) | | (5,996) | | | | | 404,463 | |
| 254687-EJ-1 | DISNEY (WALT) COMPANY DIS 6 3/4 01/09/38 6.750% 01/09/38 | | 03/20/2019 | Tax Free Exchange | 11/27/2019 | Tax Free Exchange | 7,000,000 | 7,601,070 | 7,588,023 | 7,588,023 | | (13,047) | | (13,047) | | | | | 324,188 | |
| 26884A-BG-7 | ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 291,000 | 305,187 | 307,261 | 305,154 | | (33) | | (33) | | | 2,107 | 2,107 | 3,914 | 3,730 |
| 29273R-BE-8 | ENERGY TRANSFER LP BASIC 4.900% 03/15/35 | | 12/26/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,045,002 | 1,043,753 | 1,044,981 | | (21) | | (21) | | | (1,228) | (1,228) | 14,292 | 13,747 |
| 30231G-BA-9 | EXXON MOBIL CORPORATION BASIC 2.234% 08/16/22 | | 08/13/2019 | DEFAULT ATHENE BROKER | 12/03/2019 | DEFAULT ATHENE BROKER | 5,000,000 | 5,000,000 | 5,026,930 | 5,000,000 | | | | | | | 26,930 | 26,930 | 37,893 | |
| 36186X-AE-7 | GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50 | | 07/10/2019 | Interest Capitalization | 12/10/2019 | Paydown | | | | | | | | | | | | | 5 | |
| 37952U-AD-5 | GLOBAL SC FINANCE SRL SERIES 20141A CLASS A1 3.190% 07/17/29 | | 08/29/2019 | DEFAULT ATHENE BROKER | 12/17/2019 | Paydown | 100,000 | 100,510 | 100,000 | 100,000 | | (510) | | (510) | | | | | 665 | 106 |
| 38141G-WC-4 | GOLDMAN SACHS GROUP INC BASIC 3.000% 04/26/22 | | 10/02/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,012,219 | 1,011,580 | 1,010,772 | | (1,447) | | (1,447) | | | 807 | 807 | 18,667 | 13,000 |
| 38148Y-AA-6 | GOLDMAN SACHS GROUP INC GS 4.017 10/31/38 4.017% 10/31/38 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 145,000 | 157,405 | 158,863 | 157,395 | | (9) | | (9) | | | 1,468 | 1,468 | 971 | 858 |
| 406216-BK-6 | HALLIBURTON COMPANY BASIC 5.000% 11/15/45 | | 08/22/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,124,670 | 1,117,825 | 1,123,945 | | (725) | | (725) | | | (6,120) | (6,120) | 28,472 | 14,028 |
| 449934-AD-0 | IMS HEALTH INC BASIC 5.000% 10/15/26 | | 06/12/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 7,500,000 | 7,786,875 | 7,917,188 | 7,767,002 | | (19,873) | | (19,873) | | | 150,185 | 150,185 | 244,792 | 59,375 |
| 45661L-AG-3 | INDYMAC INDX MTGE LOAN TRUST 1.992% 10/25/36 | | 05/17/2019 | DEFAULT ATHENE BROKER | 12/26/2019 | Paydown | 19,566 | 18,279 | 19,566 | 19,566 | | 1,287 | | 1,287 | | | | | 137 | 38 |
| 46591F-AC-8 | JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49 | | 06/25/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 2,792,394 | 2,855,222 | 2,792,394 | 2,792,394 | | (62,829) | | (62,829) | | | | | 39,068 | 8,377 |
| 46591K-AC-7 | JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50 | | 10/22/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 2,115,815 | 2,143,255 | 2,115,815 | 2,115,815 | | (27,439) | | (27,439) | | | | | 8,571 | 6,171 |
| 46649K-AA-3 | JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48 | | 06/18/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 228,246 | 230,422 | 228,246 | 228,246 | | (2,175) | | (2,175) | | | | | 2,362 | 422 |
| 46650H-AC-2 | JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49 | | 08/06/2019 | WELLS FARGO | 12/01/2019 | Paydown | 791,623 | 812,774 | 791,623 | 791,623 | | (21,151) | | (21,151) | | | | | 6,221 | 616 |
| 46651A-AT-9 | JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49 | | 07/12/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 6,335,187 | 6,477,729 | 6,335,187 | 6,335,187 | | (142,542) | | (142,542) | | | | | 65,355 | 20,413 |
| 46651B-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49 | | 08/16/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 5,893,456 | 5,985,541 | 5,893,456 | 5,893,456 | | (92,085) | | (92,085) | | | | | 52,059 | 16,043 |
| 46651G-AC-3 | JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50 | | 09/13/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 2,781,178 | 2,815,942 | 2,781,178 | 2,781,178 | | (34,765) | | (34,765) | | | | | 15,717 | 7,030 |
| 46651Y-AC-4 | JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50 | | 11/22/2019 | JP MORGAN SECURITIES | 12/01/2019 | Paydown | 40,601 | 41,172 | 40,601 | 40,601 | | (571) | | (571) | | | | | 118 | 99 |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 49327M-2Y-9 | KEY BANK NA BASIC 2.569% 02/01/22 | | 10/02/2019 | DEFAULT ATHENE BROKER | 11/21/2019 | DEFAULT ATHENE BROKER | 2,000,000 | 2,010,006 | 2,013,980 | 2,009,407 | | (599) | | (599) | | | 4,573 | 4,573 | 18,315 | 10,034 |
| 575767-AN-8 | MASS MUTUAL LIFE INS CO BASIC 3.729% 10/15/70 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 392,000 | 382,225 | 386,099 | 382,227 | | 2 | | 2 | | | 3,872 | 3,872 | 3,208 | 2,924 |
| 594918-BS-2 | MICROSOFT CORP MICROSOFT CORP 3.450% 08/08/36 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 1,164,000 | 1,275,283 | 1,283,558 | 1,275,179 | | (103) | | (103) | | | 8,378 | 8,378 | 15,840 | 15,059 |
| 59524E-AB-8 | MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50 | | 05/08/2019 | STIFEL NICOLAUS | 08/01/2019 | Redemption 100.0000 | 35,543 | 39,331 | 35,543 | 35,543 | | (3,788) | | (3,788) | | | | | 931 | 512 |
| 60871R-AD-2 | MOLSON COORS BREWING CO TAP 5 05/01/42 5.000% 05/01/42 | | 01/07/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 950,030 | 1,093,709 | 951,129 | | 1,099 | | 1,099 | | | 142,580 | 142,580 | 55,417 | 9,444 |
| 61754H-AD-4 | MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 2.152% 04/25/37 | | 10/23/2019 | DEFAULT ATHENE BROKER | 12/26/2019 | Paydown | 2,997 | 1,416 | 2,997 | 2,997 | | 1,581 | | 1,581 | | | | | 5 | |
| 61762F-AU-0 | MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 4.243% 07/26/36 | | 01/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 1,877 | 1,877 | 1,753 | 1,877 | | | | | | | (124) | (124) | 36 | |
| 63946C-AG-3 | NBCUNIVERSAL ENTERPRISE BASIC 2.089% 04/01/21 | | 03/19/2019 | DEFAULT ATHENE BROKER | 04/23/2019 | DEFAULT ATHENE BROKER | 5,830,000 | 5,839,911 | 5,843,759 | 5,839,475 | | (436) | | (436) | | | 4,284 | 4,284 | 58,224 | 40,901 |
| 651639-AS-5 | NEWMONT MINING CORP NEM 3.7 03/15/23 3.700% 03/15/23 | | 04/22/2019 | Tax Free Exchange | 08/09/2019 | Tax Free Exchange | 36,000,000 | 36,013,161 | 36,010,293 | 36,010,293 | | (2,868) | | (2,868) | | | | | 395,900 | 100,900 |
| 67112C-AE-7 | OZLM LTD SERIES 201719A CLASS B 3.936% 11/22/30 | | 06/05/2019 | DEFAULT ATHENE BROKER | 09/13/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 963,750 | 961,531 | 964,535 | | 785 | | 785 | | | (3,004) | (3,004) | 18,582 | 6,694 |
| 674599-CF-0 | OCCIDENTAL PETROLEUM COR BASIC 4.625% 06/15/45 | | 12/26/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 700,000 | 725,017 | 725,353 | 725,011 | | (6) | | (6) | | | 342 | 342 | 1,349 | 989 |
| 674599-CL-7 | OCCIDENTAL PETROLEUM COR OXY 4.1 02/15/47 4.100% 02/15/47 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 436,000 | 421,778 | 430,072 | 421,786 | | 8 | | 8 | | | 8,286 | 8,286 | 6,704 | 6,356 |
| 68504U-AC-5 | Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38 | | 05/21/2019 | BANK OF AMERICA | 12/09/2019 | Paydown | 372,834 | 372,826 | 372,834 | 372,834 | | 8 | | 8 | | | | | 3,944 | |
| 718549-AH-1 | PHILLIPS 66 PARTNERS LP BASIC 3.150% 12/15/29 | | 09/03/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 997,810 | 985,439 | 997,825 | | 15 | | 15 | | | (12,386) | (12,386) | 8,225 | |
| 76112H-AC-1 | RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 5.338% 03/25/37 | | 07/25/2019 | Interest Capitalization | 12/25/2019 | Paydown | | | | | | | | | | | | | 1 | |
| 78468R-20-0 | SPDR Bloomberg Barclays Invest CLOSED END FUND | | 09/03/2019 | DEFAULT ATHENE BROKER | 12/09/2019 | DEFAULT ATHENE BROKER | | 4,605,000 | 4,608,403 | 4,605,000 | | | | | | | 3,403 | 3,403 | 25,476 | |
| 78662M-AB-2 | Saganaw Receivables, LLC SERIES 20191A CLASS A 5.125% 12/01/23 | | 06/04/2019 | DEFAULT ATHENE BROKER | 12/01/2019 | Paydown | 474,776 | 474,776 | 474,776 | 474,776 | | | | | | | | | 6,853 | |
| 81747A-AA-3 | SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49 | | 06/13/2019 | WELLS FARGO | 12/01/2019 | Paydown | 1,172,328 | 1,201,055 | 1,172,328 | 1,172,328 | | (28,727) | | (28,727) | | | | | 13,348 | 284 |
| 826418-BM-6 | SIERRA PACIFIC POWER CO SIERRA PACIFIC POWER CO 2.600% 05/01/26 | | 02/04/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 225,000 | 211,917 | 227,333 | 213,294 | | 1,377 | | 1,377 | | | 14,039 | 14,039 | 6,484 | 1,511 |
| 82652N-AC-2 | SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38 | | 10/17/2019 | BANK OF AMERICA | 12/23/2019 | Paydown | 470,545 | 470,500 | 470,545 | 470,545 | | 45 | | 45 | | | | | 1,586 | |
| 85208N-AA-8 | SPRINT SPECTRUM BASIC 3.360% 09/20/21 | | 08/29/2019 | DEFAULT ATHENE BROKER | 12/02/2019 | DEFAULT ATHENE BROKER | 3,900,000 | 3,924,570 | 3,936,075 | 3,921,523 | | (3,047) | | (3,047) | | | 14,552 | 14,552 | 59,696 | 25,116 |
| 85208N-AA-8 | SPRINT SPECTRUM BASIC 3.360% 09/20/21 | | 08/29/2019 | DEFAULT ATHENE BROKER | 09/20/2019 | Redemption 100.0000 | 487,500 | 490,571 | 487,500 | 487,500 | | (3,071) | | (3,071) | | | | | 4,095 | 3,140 |
| 85236#-AA-1 | SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44 | | 03/28/2019 | DIRECT | 10/30/2019 | Redemption 100.0000 | 261,148 | 261,148 | 261,148 | 261,148 | | | | | | | | | 139,725 | |
| 863579-YU-6 | STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 2.092% 10/25/35 | | 11/12/2019 | DEFAULT ATHENE BROKER | 12/26/2019 | Paydown | 108,050 | 106,568 | 108,050 | 108,050 | | 1,482 | | 1,482 | | | | | 273 | 115 |
| 86787E-BD-8 | SUNTRUST BANK BASIC 2.494% 05/17/22 | | 05/14/2019 | DEFAULT ATHENE BROKER | 12/03/2019 | DEFAULT ATHENE BROKER | 1,000,000 | 1,000,000 | 1,004,711 | 1,000,000 | | | | | | | 4,711 | 4,711 | 16,241 | |
| 86964W-AC-6 | SUZANO AUSTRIA GMBH BASIC 6.000% 01/15/29 | | 06/19/2019 | DEFAULT ATHENE BROKER | 08/12/2019 | Tax Free Exchange | 6,000,000 | 6,430,000 | 6,420,040 | 6,420,040 | | (9,960) | | (9,960) | | | | | 207,000 | 97,667 |
| 90931E-AA-2 | UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31 | | 02/04/2019 | CREDIT SUISSE SECURITIES | 12/25/2019 | Redemption 100.0000 | 276,496 | 276,496 | 276,496 | 276,496 | | | | | | | | | 11,043 | |
| 911312-BN-5 | UNITED PARCEL SERVICE BASIC 3.750% 11/15/47 | | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 145,000 | 156,070 | 157,363 | 156,065 | | (5) | | (5) | | | 1,298 | 1,298 | 680 | 574 |
| 92212K-AA-4 | Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44 | | 07/30/2019 | BARCLAYS CAPITAL GROUP | 12/15/2019 | Paydown | 11,667 | 11,667 | 11,667 | 11,667 | | | | | | | | | 87 | |
| 933634-AJ-6 | WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 4.196% 03/25/37 | | 09/05/2019 | DEFAULT ATHENE BROKER | 12/01/2019 | Paydown | 1,953 | 1,875 | 1,915 | 1,915 | | 40 | | 40 | | | | | 15 | 2 |

# 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 Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 949456-AA-5 | Welk Resorts LLC SERIES 2013AA CLASS A 3.100% 03/15/29 | | 08/29/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 222,572 | 222,403 | 222,572 | 222,572 | | 169 | | 169 | | | | | 1,384 | 268 |
| 949456-AB-3 | Welk Resorts LLC SERIES 2013AA CLASS B 3.960% 03/15/29 | | 08/29/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Paydown | 274,876 | 275,398 | 274,876 | 274,876 | | (522) | | (522) | | | | | 2,183 | 423 |
| 949831-AA-9 | Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49 | | 09/10/2019 | WELLS FARGO | 12/01/2019 | Paydown | 4,105,086 | 4,162,814 | 4,105,086 | 4,105,086 | | (57,728) | | (57,728) | | | | | 21,585 | 9,579 |
| 95001T-AA-3 | Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48 | | 06/13/2019 | WELLS FARGO | 12/01/2019 | Paydown | 1,951,652 | 1,998,697 | 1,951,652 | 1,951,652 | | (47,045) | | (47,045) | | | | | 25,942 | 3,691 |
| 95002M-AY-5 | WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.769% 08/15/52 | | 08/06/2019 | WELLS FARGO | 12/01/2019 | Paydown | 101,057 | 12,312 | | | | (12,312) | | (12,312) | | | | | 365 | 94 |
| 95058X-AH-1 | WENDYS FUNDING SERIES 20191A CLASS A2II 4.080% 06/15/49 | | 06/13/2019 | DEFAULT ATHENE BROKER | 12/16/2019 | Paydown | 7,500 | 7,500 | 7,500 | 7,500 | | | | | | | | | 105 | |
| 06367W-JN-4 | BANK OF MONTREAL BASIC 1.961% 03/26/22 | A | 03/21/2019 | DEFAULT ATHENE BROKER | 04/26/2019 | DEFAULT ATHENE BROKER | 5,000,000 | 5,000,000 | 5,012,870 | 5,000,000 | | | | | | | 12,870 | 12,870 | 15,458 | |
| 78013X-KH-0 | ROYAL BANK OF CANADA BASIC 2.326% 04/30/21 | A | 03/14/2019 | DEFAULT ATHENE BROKER | 06/03/2019 | DEFAULT ATHENE BROKER | 4,500,000 | 4,511,475 | 4,511,790 | 4,510,396 | | (1,079) | | (1,079) | | | 1,394 | 1,394 | 48,708 | 18,450 |
| 891160-MJ-9 | TORONTO DOMINION BANK TORONTO DOMINION BANK 3.625% 09/15/31 | A | 12/23/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 437,000 | 457,135 | 459,208 | 457,084 | | (52) | | (52) | | | 2,124 | 2,124 | 4,620 | 4,312 |
| 89346D-AE-7 | TRANSALTA CORP TACN 6 1/2 03/15/40 6.500% 03/15/40 | A | 05/02/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | DEFAULT ATHENE BROKER | 4,000,000 | 4,049,920 | 4,025,000 | 4,049,558 | | (362) | | (362) | | | (24,558) | (24,558) | 205,833 | 36,833 |
| BAN0UO-2C-0 | CERBERUS CLO 3.840% 05/09/25 | D | 05/08/2019 | DEFAULT ATHENE BROKER | 12/15/2019 | Redemption 100.0000 | 649,047 | 649,047 | 649,047 | 649,047 | | | | | | | | | 14,300 | |
| 17178V-AA-9 | CIELO SA/CIELO USA INC CIELBZ 3 3/4 11/16/22 3.750% 11/16/22 | D | 06/26/2019 | Tax Free Exchange | 11/08/2019 | ROBERT W. BAIRD | 1,942,857 | 1,937,779 | 1,938,000 | 1,938,370 | | 590 | | 590 | | | (370) | (370) | 35,821 | 8,095 |
| 202712-BK-0 | COMMONWEALTH BANK AUST BASIC 3.610% 09/12/34 | D | 09/05/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 5,000,000 | 5,000,000 | 5,022,411 | 5,000,000 | | | | | | | 22,411 | 22,411 | 44,122 | |
| 202712-BL-8 | COMMONWEALTH BANK AUST BASIC 3.743% 09/12/39 | D | 09/05/2019 | DEFAULT ATHENE BROKER | 12/10/2019 | DEFAULT ATHENE BROKER | 2,000,000 | 2,000,000 | 1,984,251 | 2,000,000 | | | | | | | (15,749) | (15,749) | 18,299 | |
| 53566T-AA-9 | LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33 | D | 03/06/2019 | MIZUHO SECURITIES | 10/10/2019 | Redemption 100.0000 | 1,129,605 | 1,129,605 | 1,129,605 | 1,129,605 | | | | | | | | | 15,475 | |
| 53566T-AB-7 | LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33 | D | 03/06/2019 | MIZUHO SECURITIES | 10/10/2019 | Redemption 100.0000 | 468,647 | 468,647 | 468,647 | 468,647 | | | | | | | | | 10,130 | |
| 628788-AA-9 | NORWEGIAN AIR 16-1 A PTT NASNO 4 7/8 05/10/28 4.875% 05/10/28 | D | 04/11/2019 | ROBERT W. BAIRD | 11/13/2019 | Redemption 100.0000 | 230,347 | 219,981 | 230,347 | 230,347 | | 10,366 | | 10,366 | | | | | 8,179 | 4,835 |
| 66859W-AA-0 | NORTHWOODS CAPITAL LTD SERIES 201716A CLASS A 3.180% 11/15/30 | D | 10/08/2019 | DEFAULT ATHENE BROKER | 12/05/2019 | DEFAULT ATHENE BROKER | 3,000,000 | 2,996,061 | 2,984,400 | 2,996,105 | | 44 | | 44 | | | (11,705) | (11,705) | 32,642 | 15,427 |
| 81881Q-AW-6 | Shackleton CLO LTD SERIES 20133A CLASS CR 3.936% 07/15/30 | D | 06/10/2019 | DEFAULT ATHENE BROKER | 09/13/2019 | DEFAULT ATHENE BROKER | 2,000,000 | 1,932,500 | 1,930,302 | 1,933,903 | | 1,403 | | 1,403 | | | (3,601) | (3,601) | 37,164 | 14,651 |
| 89640A-AC-0 | TRINITAS CLO LTD SERIES 201910A CLASS B 4.086% 04/15/32 | D | 03/18/2019 | DEFAULT ATHENE BROKER | 06/26/2019 | DEFAULT ATHENE BROKER | 4,000,000 | 4,000,000 | 3,966,400 | 4,000,000 | | | | | | | (33,600) | (33,600) | 48,753 | |
| P0606*-AA-9 | AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27 | D | 11/26/2019 | DEFAULT ATHENE BROKER | 12/30/2019 | Redemption 100.0000 | 60,799 | 60,799 | 60,799 | 60,799 | | | | | | | | | 323 | |
| P7003*-AA-3 | LA BUFA WIND SAPO DE CV 5.770% 09/30/37 | D | 05/21/2019 | Various | 12/31/2019 | Redemption 99.9912 | 201,772 | 201,772 | 201,754 | 201,754 | | (18) | | (18) | | | | | 5,074 | |
| Q0458*-AF-6 | AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34 | D | 01/15/2019 | JP MORGAN SECURITIES | 07/12/2019 | Redemption 100.0000 | 169,910 | 169,910 | 169,910 | 169,910 | | | | | | | | | 3,609 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 212,915,556 | 220,833,591 | 220,671,996 | 220,136,477 | | (697,116) | | (697,116) | | | 535,516 | 535,516 | 4,078,674 | 708,282 |
| L72598-YY-2 | LENDMARK LENDMARK FUNDING TRUST 2018 A 4.414% 01/29/21 | | 11/20/2019 | DIRECT | 12/26/2019 | Redemption 100.0000 | 4,534,033 | 4,534,033 | 4,534,033 | 4,534,033 | | | | | | | | | 36,042 | |
| L72598-ZZ-8 | LENDMARK LENDMARK FUNDING TRUST 2018-A 6.264% 01/29/21 | | 11/20/2019 | DIRECT | 12/26/2019 | Redemption 100.0000 | 2,267,016 | 2,267,016 | 2,267,016 | 2,267,016 | | | | | | | | | 23,898 | |
| BAN0W6-BJ-0 | NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24 | | 11/21/2019 | DEFAULT ATHENE BROKER | 12/31/2019 | Redemption 100.0000 | 259,710 | 246,724 | 259,710 | 259,710 | | 12,985 | | 12,985 | | | | | 54 | |
| LX1794-91-1 | NF FUNDING I LLC CLASS A 3/19 4.459% 03/29/26 | | 10/11/2019 | DIRECT | 10/15/2019 | Redemption 100.0000 | 10,305,057 | 10,305,057 | 10,305,057 | 10,305,057 | | | | | | | | | 747,857 | |
| LX1792-48-5 | CSC RECEIVEABLES II LLC CLASS A 3/19 4.941% 03/29/26 | | 09/26/2019 | DIRECT | 10/01/2019 | Redemption 100.0000 | 983,688 | 983,688 | 983,688 | 983,688 | | | | | | | | | 85,052 | |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identi-fication | Description | For-eign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consid-eration | Book/ Adjusted Carrying Value at Disposal | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amort-ization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 04327#-YY-4 | ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 3.591% 03/20/29 | | 09/25/2019 | DIRECT | 12/10/2019 | Redemption 100.0000 | 19,356 | 19,356 | 19,356 | 19,356 | | | | | | | | | 1,125 | |
| 04327#-ZZ-0 | ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 3.047% 03/20/29 | | 09/25/2019 | DIRECT | 12/10/2019 | Redemption 100.0000 | 425,839 | 425,839 | 425,839 | 425,839 | | | | | | | | | 20,935 | |
| 20337E-AQ-4 | COMMSCOPE INC LOAN 2.056% 04/04/26 | | 04/12/2019 | DIRECT | 12/31/2019 | Redemption 100.0000 | 3,125 | 3,125 | 3,125 | 3,125 | | | | | | | | | 124 | |
| 24702#-ZZ-3 | DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 3.442% 08/22/22 | | 09/03/2019 | DIRECT | 12/23/2019 | Redemption 100.0000 | 1,584,373 | 1,584,373 | 1,584,373 | 1,584,373 | | | | | | | | | 85,994 | |
| 55282G-AA-5 | ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49 | | 06/12/2019 | BARCLAYS CAPITAL GROUP | 10/30/2019 | Redemption 100.0000 | 80,000 | 80,000 | 80,000 | 80,000 | | | | | | | | | 516,442 | |
| 64072U-AJ-1 | NEPTUNE FINANCE CORP CSC HOLDINGS LLC 5.002% 04/15/27 | | 03/01/2019 | DIRECT | 10/08/2019 | Redemption 100.0000 | 1,214,286 | 1,214,286 | 1,214,286 | 1,214,286 | | | | | | | | | 39,184 | |
| 83218#-XX-3 | SOFI FUNDING PL XII LLC CLASS A TRANCHE 4.049% 10/18/21 | | 10/28/2019 | DIRECT | 12/17/2019 | Redemption 100.0000 | 44,605,252 | 44,605,252 | 44,605,252 | 44,605,252 | | | | | | | | | 221,627 | |
| 83218#-YY-0 | SOFI FUNDING PL XII LLC CLASS B TRANCHE 4.895% 10/18/21 | | 10/28/2019 | DIRECT | 12/17/2019 | Redemption 100.0000 | 10,349,898 | 10,349,898 | 10,349,898 | 10,349,898 | | | | | | | | | 54,057 | |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | | 76,631,633 | 76,618,647 | 76,631,633 | 76,631,633 | | 12,985 | | 12,985 | | | | | 1,832,391 | |
| 8399998. Total - Bonds | | | | | | | 298,378,323 | 306,272,170 | 306,134,763 | 305,587,340 | | (684,833) | | (684,833) | | | 547,420 | 547,420 | 6,192,070 | 876,200 |
| BANDRQ-5D-2 | AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1 | | 02/14/2019 | DIRECT | 12/06/2019 | DIRECT | 50,274,746.000 | 50,274,746 | 52,310,477 | 52,503,058 | | 2,228,312 | | 2,228,312 | | | (192,581) | (192,581) | 4,068,675 | |
| BANDRQ-5D-2 | AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1 | | 12/24/2019 | DIRECT | 12/30/2019 | Tax Free Exchange | 28,278,889.000 | 27,075,837 | 28,266,160 | 28,266,160 | | 1,190,323 | | 1,190,323 | | | | | | |
| G2950*-12-5 | AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1 | | 12/30/2019 | Tax Free Exchange | 12/31/2019 | Capital Distribution | 0.000 | 19,580,000 | 19,580,000 | 19,580,000 | | | | | | | | | | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | 96,930,583 | 100,156,637 | 100,349,218 | | 3,418,635 | | 3,418,635 | | | (192,581) | (192,581) | 4,068,675 | |
| 8999998. Total - Preferred Stocks | | | | | | | | 96,930,583 | 100,156,637 | 100,349,218 | | 3,418,635 | | 3,418,635 | | | (192,581) | (192,581) | 4,068,675 | |
| 617455-69-6 | MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO | | 09/12/2019 | DIRECT | 12/23/2019 | DIRECT | 461,870,239.000 | 461,870,239 | 461,870,239 | 461,870,239 | | | | | | | | | 3,781,482 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 461,870,239 | 461,870,239 | 461,870,239 | | | | | | | | | 3,781,482 | |
| 9799998. Total - Common Stocks | | | | | | | | 461,870,239 | 461,870,239 | 461,870,239 | | | | | | | | | 3,781,482 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 558,800,822 | 562,026,876 | 562,219,457 | | 3,418,635 | | 3,418,635 | | | (192,581) | (192,581) | 7,850,157 | |
| 9999999 - Totals | | | | | | | | 865,072,992 | 868,161,639 | 867,806,797 | | 2,733,802 | | 2,733,802 | | | 354,839 | 354,839 | 14,042,227 | 876,200 |

# SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Stock of Such Company Owned by Insurer on Statement Date | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 |
| CUSIP Identification | Description, Name of Subsidiary, Controlled or Affiliated Company | Foreign | NAIC Company Code | ID Number | NAIC Valuation Method | Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock? | Total Amount of Such Intangible Assets | Book/ Adjusted Carrying Value | Nonadmitted Amount | Number of Shares | % of Outstanding |
| 0999999. Total Preferred Stocks | | | | | | | | | | XXX | XXX |
| 02567@-10-9 | American Equity Inv Life Ins Company of New York | | 92738 | 26-3218907 | 8A | NO | | 40,261,570 | | 2,000,000.000 | 100.0 |
| 26968*-10-5 | Eagle Life Insurance Company | | 13183 | 22-3762465 | 8A | NO | | 207,994,857 | | 2,500,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | | | 248,256,427 | | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | | | 248,256,427 | | XXX | XXX |
| 1999999 - Totals | | | | | | | | 248,256,427 | | 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 |
| 0399999 - Total | | | | XXX | XXX |

NONE

# SCHEDULE DA - PART 1

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

| 1 | Codes | | 4 | 5 | 6 | 7 | Change in Book/Adjusted Carrying Value | | | | 12 | 13 | Interest | | | | | | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | | 8 | 9 | 10 | 11 | | | 14 | 15 | 16 | 17 | 18 | 19 | |
| Description | Code | For-eign | Date Acquired | Name of Vendor | Maturity Date | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Par Value | Actual Cost | Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | Non-Admitted Due and Accrued | Rate of | Effective Rate of | When Paid | Amount Received During Year | Paid for Accrued Interest |
| 0599999. Total - U.S. Government Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| CERBERUS CSFR MRA I LP TERM CERBERUS TERM 4.497 | 0 | | 09/27/2019 | DEFAULT ATHENE | 08/20/2020 | 10,000,000 | | | | | 10,000,000 | 10,000,000 | 35,730 | | 4.497 | 4.539 | MON | 43,721 | |
| CISCO SYSTEMS INC BASIC | 0 | | 07/29/2019 | DEFAULT ATHENE | 06/15/2020 | 3,004,015 | | (3,605) | | | 3,000,000 | 3,007,620 | 3,267 | | 2.450 | 2.153 | JD | 36,750 | 9,392 |
| WELLS FARGO & COMPANY BASIC | 0 | | 08/16/2019 | DEFAULT ATHENE | 01/30/2020 | 9,794,102 | | (22,894) | | | 9,789,000 | 9,816,997 | 32,705 | | 1.909 | 1.617 | JAJO | 73,692 | 16,821 |
| WELLS FARGO & COMPANY BASIC | 0 | | 07/29/2019 | DEFAULT ATHENE | 07/22/2020 | 2,003,796 | | (2,804) | | | 2,000,000 | 2,006,600 | 22,967 | | 2.600 | 2.256 | JJ | | 1,300 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 24,801,913 | | (29,303) | | | 24,789,000 | 24,831,217 | 94,669 | | XXX | XXX | XXX | 154,163 | 27,513 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 24,801,913 | | (29,303) | | | 24,789,000 | 24,831,217 | 94,669 | | XXX | XXX | XXX | 154,163 | 27,513 |
| 4899999. Total - Hybrid Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| HERTZ SERIES 203-A VFN | | | 05/16/2019 | DIRECT | 03/31/2020 | 33,000,000 | | | | | 33,000,000 | 33,000,000 | 110,612 | | 5.240 | 5.295 | MON | 953,564 | |
| 6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 33,000,000 | | | | | 33,000,000 | 33,000,000 | 110,612 | | XXX | XXX | XXX | 953,564 | |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 33,000,000 | | | | | 33,000,000 | 33,000,000 | 110,612 | | XXX | XXX | XXX | 953,564 | |
| 7699999. Total - Issuer Obligations | | | | | | 24,801,913 | | (29,303) | | | 24,789,000 | 24,831,217 | 94,669 | | XXX | XXX | XXX | 154,163 | 27,513 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8099999. Total - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8199999. Total - Affiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 33,000,000 | | | | | 33,000,000 | 33,000,000 | 110,612 | | XXX | XXX | XXX | 953,564 | |
| 8399999. Total Bonds | | | | | | 57,801,913 | | (29,303) | | | 57,789,000 | 57,831,217 | 205,281 | | XXX | XXX | XXX | 1,107,727 | 27,513 |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 9199999 - Totals | | | | | | 57,801,913 | | (29,303) | | | XXX | 57,831,217 | 205,281 | | XXX | XXX | XXX | 1,107,727 | 27,513 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/31/2018 | 01/31/2020 | 38 | 107,627 | 2823.81 | 2,658 | 270,000 | | 11,250 | | 311,850 | | | (258,750) | | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 03/28/2018 | 03/28/2020 | 41 | 107,496 | 2605 | 3,827 | 1,142,222 | | 47,593 | | 2,546,716 | | | (1,094,629) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/18/2018 | 04/17/2020 | 185 | 310,854 | 1682.256 | 9,605 | 67,585 | | 2,816 | | 121,017 | | | (64,769) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/23/2018 | 04/23/2020 | 421 | 703,411 | 1672.787 | 22,157 | 2,721,230 | | 113,385 | | 6,040,215 | | | (2,607,845) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/09/2018 | 04/09/2020 | 266 | 444,703 | 1669.767 | 14,008 | 484,141 | | 20,173 | | 1,024,287 | | | (463,969) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/17/2018 | 04/17/2020 | 429 | 721,391 | 1681.481 | 22,291 | 986,695 | | 41,112 | | 2,555,013 | | | (945,583) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/25/2018 | 04/24/2020 | 142 | 236,508 | 1668.886 | 7,497 | 343,363 | | 25,254 | | 518,883 | | | (318,109) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/30/2018 | 04/30/2020 | 444 | 740,005 | 1667.616 | 23,458 | 64,662 | | 8,083 | | 127,899 | | | (56,579) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/02/2018 | 05/01/2020 | 227 | 376,873 | 1662.267 | 12,060 | 30,652 | | 3,832 | | 60,070 | | | (26,821) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/03/2018 | 05/01/2020 | 415 | 688,641 | 1659.378 | 22,174 | 58,640 | | 7,330 | | 106,956 | | | (51,310) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/09/2018 | 05/08/2020 | 284 | 473,879 | 1669.397 | 15,022 | 17,910 | | 2,239 | | 27,904 | | | (15,671) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/11/2018 | 05/11/2020 | 428 | 717,640 | 1674.952 | 22,749 | 823,408 | | 102,926 | | 1,910,531 | | | (720,482) | | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/15/2018 | 05/15/2020 | 518 | 867,038 | 1672.85 | 27,312 | 314,786 | | 39,348 | | 464,530 | | | (275,438) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/18/2018 | 05/18/2020 | 368 | 617,113 | 1676.921 | 19,562 | 1,059,568 | | 132,446 | | 2,331,446 | | | (927,122) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/22/2018 | 05/22/2020 | 472 | 791,993 | 1677.167 | 25,106 | 250,000 | | 31,250 | | 363,941 | | | (218,750) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/31/2018 | 05/29/2020 | 386 | 644,862 | 1670.832 | 20,571 | 110,860 | | 13,857 | | 183,541 | | | (97,002) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/29/2018 | 05/29/2020 | 426 | 711,310 | 1670.16 | 22,833 | 2,411,818 | | 419,666 | | 5,120,171 | | | (1,992,152) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 05/30/2018 | 05/30/2020 | 47 | 127,048 | 2724.01 | 3,233 | 860,595 | | 179,291 | | 1,684,854 | | | (681,304) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/06/2018 | 06/05/2020 | 310 | 521,542 | 1682.938 | 16,533 | 744,357 | | 155,074 | | 1,460,419 | | | (589,283) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/06/2018 | 06/06/2020 | 44 | 121,229 | 2772.35 | 2,960 | 283,000 | | 58,958 | | 403,487 | | | (224,042) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/08/2018 | 06/08/2020 | 282 | 475,411 | 1688.162 | 14,690 | 954,194 | | 198,790 | | 1,940,638 | | | (755,404) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/11/2018 | 06/11/2020 | 302 | 509,804 | 1688.489 | 16,059 | 938,812 | | 195,586 | | 1,923,804 | | | (743,226) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/12/2018 | 06/12/2020 | 283 | 478,869 | 1689.242 | 15,036 | 1,358,226 | | 282,964 | | 2,580,649 | | | (1,075,262) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/13/2018 | 06/12/2020 | 335 | 564,496 | 1684.854 | 17,895 | 984,896 | | 205,187 | | 1,904,767 | | | (779,709) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/19/2018 | 06/19/2020 | 347 | 582,945 | 1679.152 | 18,363 | 3,019,066 | | 628,972 | | 5,946,568 | | | (2,390,094) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 06/20/2018 | 06/20/2020 | 38 | 104,972 | 2767.32 | 2,666 | 217,499 | | 45,312 | | 419,616 | | | (172,187) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/25/2018 | 06/25/2020 | 288 | 482,497 | 1674.236 | 15,392 | 1,176,660 | | 245,138 | | 2,344,961 | | | (931,523) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/27/2018 | 06/26/2020 | 306 | 510,858 | 1670.763 | 16,194 | 1,100,717 | | 229,316 | | 2,028,797 | | | (871,401) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/03/2018 | 07/02/2020 | 464 | 775,536 | 1671.427 | 24,352 | 2,860,934 | | 596,028 | | 5,456,592 | | | (2,264,906) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/05/2018 | 07/02/2020 | 677 | 1,136,317 | 1678.177 | 35,680 | 850,034 | | 177,090 | | 1,535,433 | | | (672,944) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 07/05/2018 | 07/05/2020 | 45 | 124,393 | 2736.61 | 3,408 | 975,691 | | 203,269 | | 1,781,375 | | | (772,422) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/10/2018 | 07/10/2020 | 392 | 663,469 | 1690.829 | 21,231 | 1,166,192 | | 340,139 | | 2,203,982 | | | (826,053) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 07/16/2018 | 07/16/2020 | 326 | 549,592 | 1688.265 | 17,917 | 2,529,336 | | 737,723 | | 4,456,785 | | | (1,791,613) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 07/17/2018 | 07/17/2020 | 248 | 419,506 | 1692.589 | 13,466 | 295,000 | | 86,042 | | 404,590 | | | (208,958) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/19/2018 | 07/17/2020 | 278 | 471,566 | 1693.822 | 15,326 | 1,154,328 | | 336,679 | | 1,913,147 | | | (817,649) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/20/2018 | 07/20/2020 | 265 | 450,129 | 1696.102 | 14,742 | 701,558 | | 204,621 | | 1,132,929 | | | (496,937) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/24/2018 | 07/24/2020 | 287 | 486,850 | 1696.785 | 16,163 | 1,228,317 | | 358,259 | | 2,140,627 | | | (870,058) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/25/2018 | 07/24/2020 | 546 | 929,246 | 1702.092 | 30,108 | 475,137 | | 138,582 | | 673,330 | | | (336,556) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/25/2018 | 07/25/2020 | 45 | 128,803 | 2846.07 | 3,314 | 43,114 | | 12,575 | | 65,335 | | | (30,539) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/27/2018 | 07/27/2020 | 271 | 461,658 | 1703.767 | 14,819 | 31,356 | | 9,146 | | 48,664 | | | (22,211) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/31/2018 | 07/31/2020 | 260 | 443,747 | 1709.916 | 14,511 | 79,927 | | 23,312 | | 115,725 | | | (56,615) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/01/2018 | 07/31/2020 | 200 | 340,880 | 1701.227 | 10,976 | 108,613 | | 31,679 | | 158,649 | | | (76,934) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/06/2018 | 08/06/2020 | 303 | 518,746 | 1710.536 | 16,704 | 110,939 | | 32,357 | | 156,001 | | | (78,582) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 08/08/2018 | 08/07/2020 | 415 | 708,837 | 1709.921 | 23,250 | 1,712,034 | | 499,343 | | 2,741,840 | | | (1,212,691) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 08/10/2018 | 08/10/2020 | 315 | 537,048 | 1702.973 | 17,615 | 1,236,631 | | 360,684 | | 1,925,068 | | | (875,947) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/14/2018 | 08/14/2020 | 1,067 | 1,821,842 | 1707.236 | 58,663 | 1,057,745 | | 308,509 | | 1,649,340 | | | (749,236) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/17/2018 | 08/17/2020 | 551 | 947,459 | 1720.57 | 30,982 | 313,000 | | 117,375 | | 455,844 | | | (195,625) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 08/21/2018 | 08/21/2020 | 336 | 580,294 | 1724.504 | 19,092 | 1,574,119 | | 590,295 | | 2,694,702 | | | (983,824) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/23/2018 | 08/21/2020 | 350 | 601,154 | 1718.549 | 19,658 | 39,720 | | 14,895 | | 71,883 | | | (24,825) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 08/22/2018 | 08/22/2020 | 60 | 172,894 | 2861.82 | 4,098 | 8,616 | | 3,231 | | 13,954 | | | (5,385) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/28/2018 | 08/28/2020 | 311 | 536,415 | 1725.768 | 17,702 | 1,273,544 | | 477,579 | | 2,131,043 | | | (795,965) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/31/2018 | 08/31/2020 | 285 | 491,975 | 1724.357 | 16,826 | 995,155 | | 373,183 | | 1,610,702 | | | (621,972) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/05/2018 | 09/04/2020 | 365 | 631,143 | 1728.916 | 20,638 | 284,000 | | 106,500 | | 380,333 | | | (177,500) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 09/06/2018 | 09/04/2020 | 1,059 | 1,830,945 | 1729.497 | 59,689 | 233,763 | | 87,661 | | 473,272 | | | (146,102) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/11/2018 | 09/11/2020 | 594 | 1,029,212 | 1731.481 | 33,346 | 3,903,958 | | 1,463,984 | | 7,391,124 | | | (2,439,974) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/12/2018 | 09/11/2020 | 146 | 254,063 | 1734.304 | 8,232 | 776,976 | | 291,366 | | 1,409,629 | | | (485,610) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 09/17/2018 | 09/17/2020 | 360 | 625,933 | 1738.62 | 20,092 | 966,856 | | 362,571 | | 1,670,970 | | | (604,285) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/18/2018 | 09/18/2020 | 427 | 743,180 | 1741.375 | 23,856 | 1,078,766 | | 404,537 | | 2,439,775 | | | (674,229) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 09/19/2018 | 09/19/2020 | 37 | 106,352 | 2907.95 | 2,584 | 1,289,692 | | 483,634 | | 2,630,963 | | | (806,057) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/24/2018 | 09/24/2020 | 395 | 686,429 | 1739.493 | 22,378 | 1,033,067 | | 387,400 | | 1,990,491 | | | (645,667) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/25/2018 | 09/25/2020 | 263 | 456,673 | 1735.374 | 14,888 | 1,137,129 | | 521,184 | | 2,326,476 | | | (615,945) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/28/2018 | 09/25/2020 | 390 | 675,098 | 1730.82 | 21,873 | 260,000 | | 119,167 | | 298,552 | | | (140,833) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/01/2018 | 10/01/2020 | 245 | 425,090 | 1734.665 | 13,858 | 1,511,182 | | 692,625 | | 2,526,591 | | | (818,557) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/02/2018 | 10/02/2020 | 391 | 678,888 | 1735.756 | 22,661 | 1,039,506 | | 476,440 | | 1,823,487 | | | (563,066) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 10/03/2018 | 10/02/2020 | 302 | 521,719 | 1729.586 | 17,321 | 855,727 | | 392,208 | | 1,424,237 | | | (463,519) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/08/2018 | 10/08/2020 | 689 | 1,190,386 | 1726.741 | 39,045 | 1,349,016 | | 618,299 | | 2,214,263 | | | (730,717) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 10/09/2018 | 10/09/2020 | 174 | 500,141 | 2880.34 | 13,659 | 1,027,293 | | 470,842 | | 1,627,930 | | | (556,450) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/09/2018 | 10/09/2020 | 283 | 486,328 | 1715.88 | 16,097 | 816,754 | | 374,345 | | 1,259,223 | | | (442,408) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 10/09/2020 | 487 | 809,035 | 1660.423 | 25,485 | 331,000 | | 151,708 | | 355,111 | | | (179,292) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI19DL77OX0HC3ZE78 | 10/10/2018 | 10/10/2020 | 47 | 129,552 | 2785.68 | 3,990 | 1,013,905 | | 549,199 | | 1,569,795 | | | (464,707) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 10/15/2018 | 10/15/2020 | 299 | 498,777 | 1667.391 | 16,460 | 402,688 | | 218,123 | | 464,361 | | | (184,565) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/16/2018 | 10/16/2020 | 275 | 459,949 | 1675.384 | 14,861 | 42,219 | | 22,869 | | 51,127 | | | (19,350) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/19/2018 | 10/19/2020 | 236 | 393,740 | 1671.411 | 12,915 | 101,263 | | 54,851 | | 123,057 | | | (46,412) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/22/2018 | 10/22/2020 | 286 | 476,423 | 1668.617 | 15,350 | 105,033 | | 56,893 | | 125,718 | | | (48,140) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/23/2018 | 10/23/2020 | 238 | 395,692 | 1665.818 | 12,642 | 84,392 | | 45,712 | | 98,345 | | | (38,680) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/26/2018 | 10/26/2020 | 495 | 818,278 | 1652.391 | 26,185 | 2,795,653 | | 1,514,312 | | 4,098,732 | | | (1,281,341) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/29/2018 | 10/29/2020 | 918 | 1,519,142 | 1654.033 | 48,901 | 28,361 | | 15,362 | | 38,580 | | | (12,999) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/30/2018 | 10/30/2020 | 678 | 1,129,430 | 1666.037 | 36,706 | 1,082,011 | | 586,089 | | 1,591,616 | | | (495,922) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/31/2018 | 10/30/2020 | 314 | 523,728 | 1665.836 | 16,759 | 1,012,994 | | 548,705 | | 1,467,355 | | | (464,289) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/02/2018 | 11/02/2020 | 236 | 394,260 | 1672.25 | 12,616 | 141,222 | | 76,495 | | 219,836 | | | (64,727) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/05/2018 | 11/05/2020 | 269 | 451,151 | 1675.843 | 14,617 | 1,512,686 | | 819,372 | | 2,082,213 | | | (693,315) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/06/2018 | 11/06/2020 | 351 | 588,947 | 1679.287 | 18,846 | 36,584 | | 19,816 | | 48,561 | | | (16,768) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/07/2018 | 11/06/2020 | 1,036 | 1,748,084 | 1687.186 | 56,288 | 105,121 | | 56,941 | | 130,577 | | | (48,181) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/09/2018 | 11/09/2020 | 462 | 779,107 | 1686.059 | 25,165 | 99,873 | | 54,098 | | 128,068 | | | (45,775) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 11/13/2020 | 552 | 927,765 | 1680.074 | 29,503 | 1,175,149 | | 636,539 | | 1,619,849 | | | (538,610) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/15/2018 | 11/13/2020 | 547 | 921,185 | 1682.99 | 29,524 | 304,000 | | 164,667 | | 332,443 | | | (139,333) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI19DL77OX0HC3ZE78 | 11/14/2018 | 11/14/2020 | 38 | 101,310 | 2701.58 | 3,505 | 1,174,323 | | 733,952 | | 2,028,803 | | | (440,371) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/16/2018 | 11/16/2020 | 510 | 860,731 | 1686.572 | 27,371 | 944,422 | | 590,264 | | 1,547,114 | | | (354,158) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/19/2018 | 11/19/2020 | 1,387 | 2,331,675 | 1681.142 | 74,847 | 1,384,285 | | 865,178 | | 2,033,309 | | | (519,107) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/20/2018 | 11/20/2020 | 944 | 1,576,990 | 1670.568 | 51,252 | 965,744 | | 603,590 | | 1,560,952 | | | (362,154) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/21/2018 | 11/20/2020 | 288 | 481,709 | 1671.866 | 15,656 | 951,190 | | 594,494 | | 1,470,127 | | | (356,696) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/27/2018 | 11/27/2020 | 1,210 | 2,028,591 | 1675.873 | 65,726 | 885,989 | | 553,743 | | 1,438,705 | | | (332,246) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/29/2018 | 11/27/2020 | 319 | 537,455 | 1685.604 | 17,349 | 368,093 | | 230,058 | | 288,446 | | | (138,035) | | | | |
| Dow Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/28/2018 | 11/27/2020 | 638 | 1,074,719 | 1685.569 | 34,821 | 56,613 | | 35,383 | | 96,113 | | | (21,230) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/30/2018 | 11/30/2020 | 425 | 718,352 | 1691.193 | 23,418 | 108,119 | | 67,574 | | 161,611 | | | (40,544) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/03/2018 | 12/03/2020 | 1,078 | 1,827,068 | 1695.24 | 58,832 | 95,985 | | 59,991 | | 155,689 | | | (35,995) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/04/2018 | 12/04/2020 | 1,033 | 1,733,673 | 1678.993 | 56,691 | 287,000 | | 179,375 | | 177,009 | | | (107,625) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/06/2018 | 12/04/2020 | 1,505 | 2,522,251 | 1676.289 | 82,225 | 1,966,204 | | 1,392,728 | | 2,634,143 | | | (573,476) | | | | |
| Dow Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/07/2018 | 12/07/2020 | 1,542 | 2,569,964 | 1666.179 | 83,267 | 41,423 | | 29,341 | | 61,975 | | | (12,082) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/10/2018 | 12/10/2020 | 643 | 1,071,834 | 1666.244 | 34,727 | 156,389 | | 110,775 | | 258,859 | | | (45,613) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/12/2018 | 12/11/2020 | 1,401 | 2,336,325 | 1667.96 | 75,230 | 239,218 | | 169,446 | | 391,824 | | | (69,772) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/11/2018 | 12/11/2020 | 542 | 903,208 | 1666.512 | 29,174 | 1,003,604 | | 710,886 | | 1,479,447 | | | (292,718) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/13/2018 | 12/11/2020 | 824 | 1,375,076 | 1668.685 | 44,016 | 945,293 | | 669,583 | | 1,346,693 | | | (275,711) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 12/12/2018 | 12/12/2020 | 51 | 134,790 | 2651.07 | 4,879 | 1,325,623 | | 938,983 | | 1,626,306 | | | (386,640) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/14/2018 | 12/14/2020 | 898 | 1,492,435 | 1661.393 | 48,653 | 200,949 | | 142,339 | | 327,243 | | | (58,610) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/17/2018 | 12/17/2020 | 802 | 1,324,478 | 1650.784 | 42,582 | 1,316,407 | | 932,455 | | 1,884,790 | | | (383,952) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/20/2018 | 12/18/2020 | 472 | 773,292 | 1637.501 | 24,745 | 1,090,357 | | 772,336 | | 1,532,455 | | | (318,021) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/18/2018 | 12/18/2020 | 900 | 1,484,413 | 1649.673 | 48,392 | 206,740 | | 146,441 | | 330,176 | | | (60,299) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/19/2018 | 12/18/2020 | 709 | 1,164,694 | 1643.4 | 37,620 | 2,901,087 | | 2,054,937 | | 3,887,352 | | | (846,150) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/21/2018 | 12/21/2020 | 484 | 789,702 | 1632.952 | 25,507 | 915,115 | | 648,207 | | 1,289,157 | | | (266,909) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/26/2018 | 12/24/2020 | 466 | 763,003 | 1636.939 | 24,721 | 855,290 | | 605,831 | | 1,196,603 | | | (249,460) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/27/2018 | 12/24/2020 | 1,146 | 1,882,658 | 1642.909 | 60,245 | 395,000 | | 279,792 | | 256,030 | | | (115,208) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/28/2018 | 12/28/2020 | 251 | 412,125 | 1642.456 | 13,399 | 1,344,482 | | 952,342 | | 1,939,749 | | | (392,141) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/31/2018 | 12/31/2020 | 614 | 1,010,574 | 1644.905 | 32,743 | 2,332,049 | | 1,846,205 | | 3,684,169 | | | (485,844) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 455 | 1,143,213 | 2510.03 | | 1,036,881 | | 820,864 | | 1,499,083 | | | (216,017) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 585 | 1,469,473 | 2510.03 | | 915,766 | | 724,982 | | 1,332,072 | | | (190,785) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 382 | 959,811 | 2510.03 | | 2,868,570 | | 2,270,951 | | 4,087,542 | | | (597,619) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 238 | 598,596 | 2510.03 | | 341,821 | | 270,608 | | 566,459 | | | (71,213) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 69 | 172,107 | 2510.03 | | 1,432,253 | | 1,133,867 | | 2,135,428 | | | (298,386) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 227 | 570,269 | 2510.03 | | 1,113,554 | | 881,564 | | 1,618,043 | | | (231,991) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 669 | 1,678,514 | 2510.03 | | 608,532 | | 481,754 | | 1,253,312 | | | (126,777) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 258 | 647,219 | 2510.03 | | 940,888 | | 744,870 | | 1,314,994 | | | (196,018) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/02/2019 | 01/02/2020 | 214 | 538,106 | 2510.03 | | 599,739 | | 474,794 | | 665,340 | | | (124,946) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 1,298 | 3,259,116 | 2510.03 | | 164,145 | | 129,948 | | 268,572 | | | (34,197) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 1,432 | 3,593,446 | 2510.03 | | 62,057 | | 49,128 | | 91,325 | | | (12,928) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 1,332 | 3,343,937 | 2510.03 | | 110,953 | | 87,838 | | 142,439 | | | (23,115) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 546 | 1,370,028 | 2510.03 | | 105,350 | | 83,402 | | 136,043 | | | (21,948) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 376 | 943,303 | 2510.03 | | 180,104 | | 142,583 | | 286,208 | | | (37,522) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 1,029 | 2,584,064 | 2510.03 | | 334,000 | | 264,417 | | 254,652 | | | (69,583) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 242 | 608,681 | 2510.03 | | 165,486 | | 131,010 | | 261,587 | | | (34,476) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 241 | 605,515 | 2510.03 | | 815,305 | | 713,392 | | 1,020,488 | | | (101,913) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 240 | 602,934 | 2510.03 | | 1,904,094 | | 1,666,083 | | 2,371,785 | | | (238,012) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 280 | 703,176 | 2510.03 | | 113,167 | | 99,021 | | 168,503 | | | (14,146) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 208 | 522,666 | 2510.03 | | 192,839 | | 168,734 | | 275,418 | | | (24,105) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 166 | 416,252 | 2510.03 | | 1,322,064 | | 1,156,806 | | 1,669,395 | | | (165,258) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 99 | 249,666 | 2510.03 | | 1,290,094 | | 1,128,832 | | 1,620,547 | | | (161,262) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/02/2019 | 01/02/2020 | 2,629 | 6,598,508 | 2510.03 | | 1,423,620 | | 1,245,668 | | 1,551,550 | | | (177,953) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 586 | 1,470,986 | 2510.03 | | 55,601 | | 48,651 | | 62,579 | | | (6,950) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 2,340 | 5,872,368 | 2510.03 | | 1,189,991 | | 1,041,242 | | 1,391,986 | | | (148,749) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 4,135 | 10,379,457 | 2510.03 | | 1,194,766 | | 1,045,420 | | 1,377,299 | | | (149,346) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 892 | 2,238,940 | 2510.03 | | 919,638 | | 804,683 | | 1,072,194 | | | (114,955) | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 1,427 | 3,580,913 | 2510.03 | | 1,256,332 | | 1,099,290 | | 1,322,484 | | | (157,041) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 304 | 763,872 | 2510.03 | | 302,834 | | 264,980 | | 405,120 | | | (37,854) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/02/2019 | 01/02/2020 | 187 | 469,663 | 2510.03 | | 1,190,965 | | 1,042,094 | | 1,449,288 | | | (148,871) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 383 | 961,579 | 2510.03 | | 1,237,886 | | 1,083,150 | | 1,497,426 | | | (154,736) | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 343 | 925,394 | 2694.81 | | 1,229,615 | | 1,075,913 | | 1,264,761 | | | (153,702) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 137 | 370,126 | 2694.81 | | 1,352,562 | | 1,183,491 | | 1,530,361 | | | (169,070) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 296 | 797,365 | 2694.81 | | 1,394,501 | | 1,220,189 | | 1,571,278 | | | (174,313) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 167 | 449,302 | 2694.81 | | 829,266 | | 794,713 | | 964,317 | | | (34,553) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 238 | 640,764 | 2694.81 | | 1,540,382 | | 1,476,199 | | 1,801,347 | | | (64,183) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 909 | 2,449,369 | 2694.81 | | 246,279 | | 236,017 | | 305,936 | | | (10,262) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 718 | 1,935,964 | 2694.81 | | 1,445,363 | | 1,385,140 | | 1,663,897 | | | (60,223) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 165 | 445,449 | 2694.81 | | 1,173,561 | | 1,124,663 | | 1,336,933 | | | (48,898) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 549 | 901,072 | 1642.784 | | 955,026 | | 915,233 | | 1,092,282 | | | (39,793) | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 01/02/2020 | 1,179 | 1,937,520 | 1642.784 | | 1,400,276 | | 1,341,931 | | 1,417,912 | | | (58,345) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 1,050 | 2,569,571 | 2447.89 | | 46,547 | | 44,608 | | 48,809 | | | (1,939) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 466 | 1,141,746 | 2447.89 | | 317,507 | | 304,278 | | 348,038 | | | (13,229) | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 202 | 495,499 | 2447.89 | | 3,233,165 | | 3,098,450 | | 3,284,327 | | | (134,715) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 533 | 1,304,637 | 2447.89 | | 167,358 | | 160,385 | | 178,030 | | | (6,973) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 149 | 364,685 | 2447.89 | | 29,606 | | 28,373 | | 28,493 | | | (1,234) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 350 | 857,956 | 2447.89 | | 1,357,404 | | 1,300,845 | | 1,334,116 | | | (56,558) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 299 | 731,589 | 2447.89 | | 1,417,388 | | 1,358,330 | | 1,393,788 | | | (59,058) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 1,408 | 3,445,690 | 2447.89 | | 251,017 | | 240,558 | | 257,502 | | | (10,459) | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 1,304 | 3,192,305 | 2447.89 | | 924,973 | | 886,432 | | 856,010 | | | (38,541) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 1,082 | 2,648,123 | 2447.89 | | 130,782 | | 125,333 | | 122,609 | | | (5,449) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 380 | 930,219 | 2447.89 | | 2,327 | | 1,406 | | 8,989 | | | (921) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 592 | 1,448,139 | 2447.89 | | 7,048 | | 4,258 | | 38,494 | | | (2,790) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 1,366 | 3,344,361 | 2447.89 | | 5,430 | | 4,638 | | 10,166 | | | (792) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 395 | 966,273 | 2447.89 | | 135,589 | | 5,650 | | 246,608 | | | (129,939) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 422 | 1,032,559 | 2447.89 | | 894,952 | | 37,290 | | 2,444,968 | | | (857,663) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 357 | 874,872 | 2447.89 | | 564,236 | | 23,510 | | 699,061 | | | (540,726) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 222 | 542,901 | 2447.89 | | 545,976 | | 22,749 | | 1,408,463 | | | (523,227) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 389 | 951,892 | 2447.89 | | 377,250 | | 15,719 | | 1,540,946 | | | (361,531) | | | | |
| S&P Digital | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 01/03/2019 | 01/03/2020 | 2,631 | 6,439,717 | 2447.89 | | 46,869 | | 1,953 | | 76,941 | | | (44,916) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 1,357 | 3,321,633 | 2447.89 | | 496,301 | | 20,679 | | 2,148,898 | | | (475,622) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 907 | 2,220,821 | 2447.89 | | 631,412 | | 26,309 | | 1,398,764 | | | (605,103) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 4,685 | 11,469,194 | 2447.89 | | 521,839 | | 21,743 | | 1,281,434 | | | (500,096) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 2,507 | 6,137,913 | 2447.89 | | 26,710 | | 1,113 | | 101,070 | | | (25,597) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 361 | 883,490 | 2447.89 | | 1,419,567 | | 59,149 | | 4,107,082 | | | (1,360,419) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 769 | 1,881,794 | 2447.89 | | 528,847 | | 22,035 | | 1,740,658 | | | (506,811) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 900 | 2,203,501 | 2447.89 | | 592,089 | | 24,670 | | 2,496,000 | | | (567,419) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 418 | 1,022,713 | 2447.89 | | 582,335 | | 24,264 | | 1,773,576 | | | (558,071) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 266 | 651,414 | 2447.89 | | 382,074 | | 15,920 | | 1,782,838 | | | (366,155) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 204 | 499,764 | 2447.89 | | 565,451 | | 23,560 | | 2,001,616 | | | (541,890) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/03/2019 | 01/03/2020 | 562 | 1,375,831 | 2447.89 | | 16,761 | | 698 | | 26,669 | | | (16,063) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 217 | 583,051 | 2684.72 | | 552,656 | | 23,027 | | 738,135 | | | (529,629) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 175 | 468,670 | 2684.72 | | 591,375 | | 24,641 | | 942,528 | | | (566,735) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 136 | 364,540 | 2684.72 | | 458,365 | | 19,099 | | 518,858 | | | (439,267) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 696 | 1,868,428 | 2684.72 | | 525,839 | | 21,910 | | 906,758 | | | (503,929) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 756 | 2,029,025 | 2684.72 | | 575,874 | | 23,995 | | 1,182,518 | | | (551,880) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 776 | 2,082,460 | 2684.72 | | 541,973 | | 67,747 | | 862,590 | | | (474,226) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 419 | 685,318 | 1636.424 | | 463,550 | | 57,944 | | 715,350 | | | (405,606) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 01/03/2020 | 1,304 | 2,134,239 | 1636.424 | | 596,056 | | 74,507 | | 1,413,002 | | | (521,549) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/03/2019 | 01/03/2020 | 21 | 469,012 | 22686.22 | | 631,744 | | 78,968 | | 1,752,774 | | | (552,776) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/03/2019 | 01/03/2020 | 22 | 506,036 | 22686.22 | | 544,525 | | 68,066 | | 1,600,838 | | | (476,459) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/03/2019 | 01/03/2020 | 29 | 668,197 | 22686.22 | | 634,352 | | 79,294 | | 833,100 | | | (555,058) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/03/2019 | 01/03/2020 | 40 | 902,179 | 22686.22 | | 526,496 | | 65,812 | | 813,585 | | | (460,684) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 2,646 | 6,698,916 | 2531.94 | | 970,984 | | 121,373 | | 1,851,659 | | | (849,611) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 5,298 | 13,414,686 | 2531.94 | | 412,197 | | 51,525 | | 512,473 | | | (360,672) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 3,724 | 9,428,457 | 2531.94 | | 500,919 | | 62,615 | | 1,069,944 | | | (438,304) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 324 | 819,591 | 2531.94 | | 547,711 | | 68,464 | | 1,463,101 | | | (479,247) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 704 | 1,782,918 | 2531.94 | | 578,710 | | 72,339 | | 1,217,319 | | | (506,371) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 11,998 | 30,377,047 | 2531.94 | | 654,758 | | 81,845 | | 1,421,155 | | | (572,913) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 1,549 | 3,921,445 | 2531.94 | | 32,579 | | 4,072 | | 49,225 | | | (28,507) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 716 | 1,812,444 | 2531.94 | | 22,699 | | 4,729 | | 33,968 | | | (17,970) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 882 | 2,234,027 | 2531.94 | | 27,038 | | 5,633 | | 40,353 | | | (21,405) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 393 | 994,633 | 2531.94 | | 19,276 | | 4,016 | | 28,742 | | | (15,260) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 1,280 | 3,242,008 | 2531.94 | | 51,426 | | 10,714 | | 103,058 | | | (40,712) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 239 | 604,918 | 2531.94 | | 606,874 | | 126,432 | | 548,028 | | | (480,442) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 159 | 401,930 | 2531.94 | | 586,936 | | 122,278 | | 461,877 | | | (464,657) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 156 | 395,432 | 2531.94 | | 31,910 | | 9,307 | | 12,205 | | | (22,603) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 208 | 525,755 | 2531.94 | | 26,797 | | 7,816 | | 37,161 | | | (18,982) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/03/2020 | 4,821 | 12,205,291 | 2531.94 | | 704,701 | | 205,538 | | 355,576 | | | (499,163) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/04/2019 | 01/03/2020 | 1,499 | 3,794,475 | 2531.94 | | 20,119 | | 5,868 | | 27,397 | | | (14,251) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 394 | 1,063,262 | 2700.04 | | 1,211,410 | | 353,328 | | 2,006,537 | | | (858,082) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 472 | 1,273,575 | 2700.04 | | 16,829 | | 6,311 | | 14,636 | | | (10,518) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 513 | 1,385,974 | 2700.04 | | 592,420 | | 222,158 | | 646,007 | | | (370,263) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 426 | 1,150,773 | 2700.04 | | 522,020 | | 195,757 | | 859,177 | | | (326,262) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 236 | 637,741 | 2700.04 | | 689,976 | | 258,741 | | 1,199,169 | | | (431,235) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 271 | 730,406 | 2700.04 | | 644,860 | | 241,822 | | 616,259 | | | (403,037) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 749 | 2,021,779 | 2700.04 | | 1,138,312 | | 426,867 | | 2,115,674 | | | (711,445) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 4,436 | 11,978,082 | 2700.04 | | 581,521 | | 218,071 | | 459,673 | | | (363,451) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 5,068 | 13,682,616 | 2700.04 | | 686,426 | | 257,410 | | 781,129 | | | (429,016) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 522 | 1,410,115 | 2700.04 | | 556,226 | | 208,585 | | 1,106,518 | | | (347,641) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 1,454 | 3,926,347 | 2700.04 | | 487,560 | | 182,835 | | 994,385 | | | (304,725) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 624 | 1,685,666 | 2700.04 | | 534,409 | | 200,403 | | 1,404,750 | | | (334,005) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 445 | 732,155 | 1645.614 | | 509,410 | | 233,480 | | 827,259 | | | (275,931) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/03/2020 | 1,830 | 3,010,722 | 1645.614 | | 541,987 | | 248,411 | | 641,089 | | | (293,576) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/03/2020 | 82 | 1,932,574 | 23433.16 | | 629,635 | | 288,583 | | 638,851 | | | (341,052) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/03/2020 | 47 | 1,101,861 | 23433.16 | | 547,179 | | 250,790 | | 830,031 | | | (296,388) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/03/2020 | 38 | 892,361 | 23433.16 | | 655,879 | | 300,611 | | 410,974 | | | (355,268) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/03/2020 | 140 | 3,275,060 | 23433.16 | | 549,165 | | 251,701 | | 522,960 | | | (297,464) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/03/2020 | 20 | 472,193 | 23433.16 | | 623,876 | | 285,943 | | 900,287 | | | (337,933) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 518 | 1,311,923 | 2531.94 | | 25,043 | | 11,478 | | 54,356 | | | (13,565) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 778 | 1,969,401 | 2531.94 | | 454,442 | | 246,156 | | 461,517 | | | (208,286) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 476 | 1,205,790 | 2531.94 | | 24,131 | | 13,071 | | 30,071 | | | (11,060) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 561 | 1,419,985 | 2531.94 | | 669,151 | | 362,457 | | 766,623 | | | (306,694) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 2,406 | 6,092,196 | 2531.94 | | 554,043 | | 300,107 | | 788,534 | | | (253,936) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 915 | 2,315,614 | 2531.94 | | 553,496 | | 299,810 | | 721,856 | | | (253,686) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 430 | 1,089,115 | 2531.94 | | 572,331 | | 310,013 | | 989,720 | | | (262,319) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 359 | 910,031 | 2531.94 | | 29,317 | | 15,880 | | 36,527 | | | (13,437) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 333 | 843,206 | 2531.94 | | 21,854 | | 13,659 | | 50,129 | | | (8,195) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/04/2020 | 464 | 1,174,262 | 2531.94 | | 25,245 | | 15,778 | | 61,548 | | | (9,467) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 2,303 | 5,830,751 | 2531.94 | | 19,588 | | 12,242 | | 54,998 | | | (7,345) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 995 | 2,520,476 | 2531.94 | | 747,151 | | 529,232 | | 1,060,161 | | | (217,919) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 6,181 | 15,651,126 | 2531.94 | | 24,447 | | 17,316 | | 38,858 | | | (7,130) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 3,313 | 8,389,342 | 2531.94 | | 1,099,704 | | 870,599 | | 1,830,409 | | | (229,105) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 808 | 2,044,648 | 2531.94 | | 519,174 | | 411,013 | | 1,152,409 | | | (108,161) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 1,478 | 3,741,790 | 2531.94 | | | | 5,407 | | 5,648 | | | (6,829) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 6,303 | 15,958,842 | 2531.94 | | 905,389 | | 716,767 | | 1,231,736 | | | (188,623) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 750 | 1,898,297 | 2531.94 | | 935,843 | | 740,876 | | 1,328,397 | | | (194,967) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 253 | 640,035 | 2531.94 | | 23,832 | | 18,867 | | 42,863 | | | (4,965) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 241 | 610,108 | 2531.94 | | 359,882 | | 314,896 | | 683,682 | | | (44,985) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 51 | 1,197,276 | 23433.16 | | 32,627 | | 28,548 | | 47,875 | | | (4,078) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 68 | 1,585,263 | 23433.16 | | 326,354 | | 285,560 | | 556,103 | | | (40,794) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 59 | 1,376,975 | 23433.16 | | 16,087 | | 14,076 | | 16,951 | | | (2,011) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 21 | 493,322 | 23433.16 | | 45,320 | | 39,655 | | 56,452 | | | (5,665) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/04/2020 | 25 | 583,946 | 23433.16 | | 114,921 | | 110,133 | | 127,279 | | | (4,788) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 176 | 444,434 | 2531.94 | | 368,765 | | 353,400 | | 596,188 | | | (15,365) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 1,198 | 3,033,107 | 2531.94 | | 22,290 | | 21,361 | | 23,319 | | | (929) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 167 | 421,641 | 2531.94 | | 327,667 | | 314,014 | | 496,365 | | | (13,653) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 988 | 2,502,754 | 2531.94 | | 21,151 | | 20,269 | | 22,111 | | | (881) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 178 | 450,873 | 2531.94 | | 33,304 | | 31,916 | | 34,808 | | | (1,388) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 1,169 | 2,959,625 | 2531.94 | | 421,734 | | 404,162 | | 600,515 | | | (17,572) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 610 | 1,543,784 | 2531.94 | | 73,761 | | 70,688 | | 73,013 | | | (3,073) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/05/2020 | 311 | 788,161 | 2531.94 | | 71,818 | | 68,826 | | 79,668 | | | (2,992) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 3,601 | 9,118,350 | 2531.94 | | 100,938 | | 96,732 | | 100,681 | | | (4,206) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 1,561 | 3,952,187 | 2531.94 | | 117,481 | | 112,586 | | 117,753 | | | (4,895) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 5,470 | 13,849,159 | 2531.94 | | 28,937 | | 27,731 | | 28,674 | | | (1,206) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 644 | 1,631,184 | 2531.94 | | 460,803 | | 441,603 | | 585,237 | | | (19,200) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 275 | 696,075 | 2531.94 | | 43,890 | | 42,062 | | 44,897 | | | (1,829) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 802 | 2,030,954 | 2531.94 | | 626,089 | | 600,002 | | 614,973 | | | (26,087) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 2,685 | 6,798,639 | 2531.94 | | 1,227,631 | | 1,176,480 | | 1,178,921 | | | (51,151) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 800 | 2,025,393 | 2531.94 | | 40,608 | | 22,842 | | 67,721 | | | (17,766) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 278 | 702,743 | 2531.94 | | 42,829 | | 25,876 | | 68,795 | | | (16,953) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 39 | 911,625 | 23433.16 | | 152,994 | | 6,375 | | 348,041 | | | (146,620) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/04/2019 | 01/05/2020 | 40 | 947,907 | 23433.16 | | 363,156 | | 15,131 | | 803,500 | | | (348,024) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 234 | 591,666 | 2531.94 | | 215,694 | | 8,987 | | 475,295 | | | (206,707) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 436 | 1,103,329 | 2531.94 | | 174,417 | | 7,267 | | 393,384 | | | (167,149) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 758 | 1,919,658 | 2531.94 | | 220,804 | | 9,200 | | 474,260 | | | (211,604) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 403 | 1,019,287 | 2531.94 | | 169,691 | | 7,070 | | 374,521 | | | (162,620) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 758 | 1,918,755 | 2531.94 | | 162,021 | | 6,751 | | 358,120 | | | (155,271) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 513 | 1,298,806 | 2531.94 | | 227,180 | | 9,466 | | 466,900 | | | (217,714) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 236 | 597,425 | 2531.94 | | 183,978 | | 7,666 | | 385,648 | | | (176,312) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/04/2019 | 01/06/2020 | 287 | 725,618 | 2531.94 | | 1,123,378 | | 46,807 | | 2,874,042 | | | (1,076,571) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 253 | 640,917 | 2531.94 | | 125,154 | | 5,215 | | 303,309 | | | (119,940) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 1,458 | 3,691,328 | 2531.94 | | 61,024 | | 2,543 | | 96,557 | | | (58,482) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 2,217 | 5,612,770 | 2531.94 | | 247,729 | | 10,322 | | 509,656 | | | (237,407) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 895 | 2,265,351 | 2531.94 | | 238,159 | | 9,923 | | 496,321 | | | (228,236) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 3,208 | 8,122,990 | 2531.94 | | 172,656 | | 7,194 | | 368,377 | | | (165,462) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 176 | 446,242 | 2531.94 | | 161,473 | | 6,728 | | 334,808 | | | (154,745) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 397 | 1,004,391 | 2531.94 | | 190,821 | | 7,951 | | 400,337 | | | (182,870) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/04/2019 | 01/06/2020 | 816 | 2,065,718 | 2531.94 | | 115,718 | | 4,822 | | 273,054 | | | (110,896) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 1,387 | 3,513,057 | 2531.94 | | 44,580 | | 1,858 | | 72,418 | | | (42,723) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 1,940 | 4,911,973 | 2531.94 | | 207,519 | | 8,647 | | 419,962 | | | (198,872) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 3,823 | 9,680,143 | 2531.94 | | 215,323 | | 8,972 | | 446,593 | | | (206,351) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 1,999 | 5,062,311 | 2531.94 | | 221,782 | | 9,241 | | 448,313 | | | (212,541) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 203 | 514,302 | 2531.94 | | 884,903 | | 36,871 | | 2,016,729 | | | (848,032) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 631 | 1,597,239 | 2531.94 | | 166,587 | | 6,941 | | 363,419 | | | (159,646) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 3,240 | 8,202,793 | 2531.94 | | 1,086,995 | | 45,291 | | 2,634,093 | | | (1,041,704) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 362 | 916,364 | 2531.94 | | 198,255 | | 8,316 | | 401,278 | | | (191,324) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 226 | 571,514 | 2531.94 | | 183,717 | | 22,965 | | 381,626 | | | (160,753) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/04/2019 | 01/06/2020 | 608 | 1,539,432 | 2531.94 | | 217,796 | | 27,224 | | 445,976 | | | (190,571) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/06/2020 | 150 | 405,985 | 2700.04 | | 153,707 | | 19,213 | | 314,111 | | | (134,493) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/06/2020 | 166 | 449,253 | 2700.04 | | 1,204,773 | | 150,597 | | 2,798,231 | | | (1,054,177) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/06/2020 | 1,543 | 4,166,470 | 2700.04 | | 217,238 | | 27,155 | | 428,600 | | | (190,083) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/06/2020 | 1,464 | 3,953,026 | 2700.04 | | 216,069 | | 27,009 | | 448,766 | | | (189,061) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/06/2020 | 454 | 1,225,585 | 2700.04 | | 214,216 | | 26,777 | | 442,629 | | | (187,439) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/06/2020 | 780 | 2,106,221 | 2700.04 | | 230,791 | | 28,849 | | 493,237 | | | (201,943) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 28 | 654,697 | 23433.16 | | 193,208 | | 24,151 | | 400,994 | | | (169,057) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 28 | 654,906 | 23433.16 | | 938,421 | | 117,303 | | 2,035,730 | | | (821,119) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 17 | 409,225 | 23433.16 | | 141,285 | | 17,661 | | 285,321 | | | (123,624) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/04/2019 | 01/06/2020 | 91 | 2,125,712 | 23433.16 | | 204,422 | | 25,553 | | 405,354 | | | (178,870) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 336 | 857,424 | 2549.69 | | 177,472 | | 22,184 | | 351,497 | | | (155,288) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 561 | 1,431,085 | 2549.69 | | 157,351 | | 19,669 | | 306,007 | | | (137,682) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 819 | 2,088,866 | 2549.69 | | 157,320 | | 19,665 | | 331,020 | | | (137,655) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 252 | 642,859 | 2549.69 | | 946,915 | | 118,364 | | 2,109,948 | | | (828,550) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 878 | 2,237,514 | 2549.69 | | 2,136,471 | | 267,059 | | 4,446,811 | | | (1,869,412) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 553 | 1,409,950 | 2549.69 | | 667,022 | | 83,378 | | 1,241,238 | | | (583,645) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 236 | 601,652 | 2549.69 | | 174,608 | | 21,826 | | 339,511 | | | (152,782) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 314 | 801,243 | 2549.69 | | 148,661 | | 18,583 | | 296,070 | | | (130,078) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 522 | 1,330,539 | 2549.69 | | 164,917 | | 20,615 | | 322,173 | | | (144,303) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 901 | 2,296,691 | 2549.69 | | 239,831 | | 49,965 | | 469,889 | | | (189,866) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 2,229 | 5,682,678 | 2549.69 | | 172,560 | | 35,950 | | 331,824 | | | (136,610) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 967 | 2,465,447 | 2549.69 | | 189,910 | | 39,565 | | 371,121 | | | (150,346) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 183 | 465,647 | 2549.69 | | 186,287 | | 38,810 | | 355,547 | | | (147,477) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 4,427 | 11,287,490 | 2549.69 | | 201,992 | | 42,082 | | 402,581 | | | (159,910) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 191 | 487,230 | 2549.69 | | 1,026,209 | | 213,794 | | 2,155,913 | | | (812,415) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 171 | 436,350 | 2549.69 | | 151,817 | | 31,628 | | 307,899 | | | (120,188) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 203 | 518,076 | 2549.69 | | 170,595 | | 35,541 | | 343,708 | | | (135,054) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 214 | 545,273 | 2549.69 | | 200,515 | | 41,774 | | 391,549 | | | (158,741) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,595 | 4,065,498 | 2549.69 | | 229,156 | | 47,741 | | 444,073 | | | (181,415) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,279 | 3,260,565 | 2549.69 | | 252,019 | | 52,504 | | 512,328 | | | (199,515) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,883 | 4,801,457 | 2549.69 | | 167,990 | | 34,998 | | 342,424 | | | (132,992) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 5,073 | 12,934,014 | 2549.69 | | 257,637 | | 53,674 | | 478,165 | | | (203,963) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,679 | 4,280,908 | 2549.69 | | 161,855 | | 33,720 | | 322,696 | | | (128,136) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 375 | 957,296 | 2549.69 | | 20,515 | | 4,274 | | 29,880 | | | (16,241) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 3,887 | 9,909,449 | 2549.69 | | 26,165 | | 5,451 | | 38,071 | | | (20,714) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 444 | 1,133,313 | 2549.69 | | 165,295 | | 34,437 | | 319,233 | | | (130,859) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/07/2019 | 01/07/2020 | 914 | 2,330,473 | 2549.69 | | 51,257 | | 10,679 | | 74,043 | | | (40,579) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 296 | 799,716 | 2703.49 | | 168,894 | | 35,186 | | 325,282 | | | (133,708) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,263 | 3,415,740 | 2703.49 | | 1,147,464 | | 239,055 | | 2,249,601 | | | (908,409) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 642 | 1,735,562 | 2703.49 | | 13,935 | | 2,903 | | 20,401 | | | (11,032) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 183 | 494,621 | 2703.49 | | 284,854 | | 59,345 | | 553,623 | | | (225,510) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,112 | 3,006,193 | 2703.49 | | 166,475 | | 35,081 | | 333,189 | | | (133,706) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 518 | 1,400,882 | 2703.49 | | 21,052 | | 4,386 | | 30,353 | | | (16,666) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 177 | 477,251 | 2703.49 | | 28,489 | | 5,935 | | 41,037 | | | (22,554) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 448 | 738,632 | 1647.295 | | 31,246 | | 9,114 | | 43,878 | | | (22,133) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2020 | 1,096 | 1,806,137 | 1647.295 | | 143,278 | | 41,789 | | 248,498 | | | (101,489) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/07/2019 | 01/07/2020 | 16 | 384,019 | 23531.35 | | 75,539 | | 22,032 | | 105,437 | | | (53,507) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/07/2019 | 01/07/2020 | 39 | 906,692 | 23531.35 | | 184,584 | | 53,837 | | 335,629 | | | (130,747) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/07/2019 | 01/07/2020 | 20 | 465,259 | 23531.35 | | 244,921 | | 71,435 | | 440,567 | | | (173,486) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/07/2019 | 01/07/2020 | 44 | 1,028,551 | 23531.35 | | 186,254 | | 54,324 | | 330,809 | | | (131,930) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/07/2019 | 01/07/2020 | 17 | 397,332 | 23531.35 | | 195,959 | | 57,155 | | 335,555 | | | (138,804) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 607 | 1,562,774 | 2574.41 | | 266,279 | | 77,665 | | 469,485 | | | (188,615) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 711 | 1,831,189 | 2574.41 | | 302,075 | | 88,105 | | 520,184 | | | (213,969) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 669 | 1,721,859 | 2574.41 | | 167,743 | | 48,925 | | 303,509 | | | (118,818) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 211 | 542,290 | 2574.41 | | 28,046 | | 8,180 | | 38,038 | | | (19,866) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 201 | 518,157 | 2574.41 | | 27,808 | | 8,111 | | 37,679 | | | (19,697) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 260 | 668,513 | 2574.41 | | 1,217,151 | | 355,002 | | 2,049,992 | | | (862,149) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 601 | 1,548,359 | 2574.41 | | 313,500 | | 91,437 | | 532,337 | | | (222,062) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 01/08/2019 | 01/08/2020 | 327 | 841,549 | 2574.41 | | 191,316 | | 55,800 | | 348,236 | | | (135,515) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 1,490 | 3,835,703 | 2574.41 | | 179,403 | | 52,326 | | 324,987 | | | (127,077) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 2,316 | 5,961,826 | 2574.41 | | 220,211 | | 64,228 | | 385,031 | | | (155,983) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 1,469 | 3,782,117 | 2574.41 | | 228,289 | | 66,584 | | 394,293 | | | (161,705) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 296 | 763,243 | 2574.41 | | 19,767 | | 5,765 | | 26,575 | | | (14,002) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 1,296 | 3,336,230 | 2574.41 | | 236,482 | | 68,974 | | 385,168 | | | (167,508) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 631 | 1,625,444 | 2574.41 | | 273,302 | | 79,713 | | 436,994 | | | (193,589) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 340 | 875,659 | 2574.41 | | 189,618 | | 55,305 | | 323,129 | | | (134,312) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 341 | 876,709 | 2574.41 | | 24,182 | | 7,053 | | 31,880 | | | (17,129) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 303 | 779,561 | 2574.41 | | 30,998 | | 9,041 | | 40,830 | | | (21,957) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 461 | 1,186,723 | 2574.41 | | 20,851 | | 6,081 | | 27,397 | | | (14,769) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 284 | 731,290 | 2574.41 | | 1,570,964 | | 458,198 | | 2,513,443 | | | (1,112,766) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 173 | 445,222 | 2574.41 | | 84,321 | | 31,620 | | 111,599 | | | (52,701) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 221 | 568,948 | 2574.41 | | 204,407 | | 76,652 | | 335,903 | | | (127,754) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 2,384 | 6,137,231 | 2574.41 | | 21,143 | | 7,929 | | 27,626 | | | (13,214) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 2,513 | 6,468,892 | 2574.41 | | 21,460 | | 8,047 | | 28,016 | | | (13,412) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 2,495 | 6,422,109 | 2574.41 | | 235,899 | | 88,462 | | 388,899 | | | (147,437) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 6,773 | 17,436,286 | 2574.41 | | 215,231 | | 80,712 | | 372,044 | | | (134,520) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 677 | 1,743,473 | 2574.41 | | 310,341 | | 116,378 | | 528,311 | | | (193,963) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 355 | 913,667 | 2574.41 | | 188,559 | | 70,710 | | 353,117 | | | (117,849) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 1,574 | 4,053,130 | 2574.41 | | 188,273 | | 70,602 | | 338,664 | | | (117,670) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 689 | 1,774,625 | 2574.41 | | 248,529 | | 93,198 | | 435,933 | | | (155,331) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2019 | 01/08/2020 | 178 | 458,090 | 2574.41 | | 239,224 | | 89,709 | | 423,757 | | | (149,515) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/08/2019 | 01/08/2020 | 409 | 1,052,712 | 2574.41 | | 282,785 | | 106,045 | | 529,200 | | | (176,741) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 152 | 411,791 | 2709.2 | | 250,607 | | 93,978 | | 473,195 | | | (156,629) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 295 | 799,176 | 2709.2 | | 23,376 | | 8,766 | | 31,986 | | | (14,610) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 230 | 624,293 | 2709.2 | | 166,688 | | 62,508 | | 313,155 | | | (104,180) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 1,348 | 3,652,592 | 2709.2 | | 244,094 | | 91,535 | | 472,509 | | | (152,559) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 1,104 | 2,989,656 | 2709.2 | | 218,805 | | 82,052 | | 408,908 | | | (136,753) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 543 | 1,470,011 | 2709.2 | | 208,597 | | 78,224 | | 401,261 | | | (130,373) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 857 | 2,322,693 | 2709.2 | | 31,521 | | 11,820 | | 43,140 | | | (19,700) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 274 | 743,288 | 2709.2 | | 199,418 | | 74,782 | | 373,472 | | | (124,636) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/08/2019 | 01/08/2020 | 422 | 1,143,558 | 2709.2 | | 346,709 | | 130,016 | | 605,023 | | | (216,693) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/08/2019 | 01/08/2020 | 628 | 1,036,048 | 1650.597 | | 134,670 | | 50,501 | | 270,534 | | | (84,169) | | | | |
| Dow Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/08/2019 | 01/08/2020 | 1,583 | 2,612,268 | 1650.597 | | 321,230 | | 120,461 | | 647,380 | | | (200,769) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 24 | 561,017 | 23787.45 | | 154,842 | | 58,066 | | 302,416 | | | (96,776) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 25 | 605,326 | 23787.45 | | 157,878 | | 59,204 | | 295,074 | | | (98,674) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 34 | 798,529 | 23787.45 | | 408,833 | | 153,312 | | 745,607 | | | (255,521) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 38 | 902,016 | 23787.45 | | 1,393,840 | | 522,690 | | 3,008,738 | | | (871,150) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 44 | 1,035,626 | 23787.45 | | | | 606 | | 4,080 | | | (1,617) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 33 | 781,428 | 23787.45 | | 226,581 | | 103,850 | | 520,875 | | | (122,732) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/08/2019 | 01/08/2020 | 26 | 627,873 | 23787.45 | | 202,851 | | 92,973 | | 398,835 | | | (109,877) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL77OXOHC3ZE78 | 01/09/2019 | 01/09/2020 | 356 | 920,118 | 2584.96 | | 225,784 | | 103,484 | | 452,634 | | | (122,300) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 405 | 1,046,365 | 2584.96 | | 1,427,075 | | 654,076 | | 2,618,561 | | | (772,999) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 451 | 1,166,373 | 2584.96 | | 1,457,235 | | 667,899 | | 2,654,180 | | | (789,336) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 164 | 424,269 | 2584.96 | | 130,536 | | 59,829 | | 242,943 | | | (70,707) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 160 | 413,163 | 2584.96 | | 218,886 | | 100,323 | | 410,195 | | | (118,563) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 171 | 441,956 | 2584.96 | | 140,787 | | 64,528 | | 266,342 | | | (76,260) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 287 | 740,994 | 2584.96 | | 192,752 | | 88,345 | | 375,525 | | | (104,407) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 90 | 233,192 | 2584.96 | | 187,234 | | 85,815 | | 365,455 | | | (101,418) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 365 | 942,319 | 2584.96 | | 210,759 | | 96,598 | | 370,393 | | | (114,161) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 104 | 269,362 | 2584.96 | | 21,363 | | 9,791 | | 27,909 | | | (11,572) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 168 | 434,640 | 2584.96 | | 148,828 | | 68,824 | | 256,991 | | | (81,948) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 1,256 | 3,246,502 | 2584.96 | | 206,800 | | 94,783 | | 369,907 | | | (112,017) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 763 | 1,972,996 | 2584.96 | | 211,878 | | 97,111 | | 363,155 | | | (114,767) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 831 | 2,148,386 | 2584.96 | | 231,858 | | 106,268 | | 397,747 | | | (125,590) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 458 | 1,184,602 | 2584.96 | | 246,565 | | 113,009 | | 458,211 | | | (133,556) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 171 | 442,102 | 2584.96 | | 1,382,230 | | 633,522 | | 2,351,790 | | | (748,708) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 612 | 1,581,303 | 2584.96 | | 188,473 | | 86,384 | | 347,287 | | | (102,090) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 736 | 1,902,071 | 2584.96 | | 223,422 | | 102,402 | | 391,904 | | | (121,020) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 267 | 689,170 | 2584.96 | | 239,654 | | 109,841 | | 412,810 | | | (129,813) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 534 | 1,380,189 | 2584.96 | | 247,368 | | 113,377 | | 431,353 | | | (133,991) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 247 | 638,806 | 2584.96 | | 213,318 | | 115,547 | | 362,343 | | | (97,771) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 229 | 591,641 | 2584.96 | | 212,484 | | 115,095 | | 335,098 | | | (97,388) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 206 | 532,873 | 2584.96 | | 148,005 | | 80,169 | | 227,775 | | | (67,836) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 179 | 463,178 | 2584.96 | | 115,834 | | 63,667 | | 189,710 | | | (54,795) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 107 | 276,164 | 2584.96 | | 262,879 | | 142,393 | | 416,395 | | | (120,486) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 2,321 | 6,000,984 | 2584.96 | | 200,824 | | 108,780 | | 317,285 | | | (92,044) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 650 | 1,681,314 | 2584.96 | | 183,471 | | 99,380 | | 296,946 | | | (84,091) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 1,619 | 4,184,698 | 2584.96 | | 156,959 | | 85,020 | | 235,814 | | | (71,940) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 4,578 | 11,834,557 | 2584.96 | | 184,137 | | 99,741 | | 284,736 | | | (84,396) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 1,480 | 3,825,464 | 2584.96 | | 253,861 | | 137,508 | | 389,293 | | | (116,353) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 183 | 473,006 | 2584.96 | | 248,186 | | 134,434 | | 367,829 | | | (113,752) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 875 | 2,260,869 | 2584.96 | | 171,721 | | 93,016 | | 256,118 | | | (78,705) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 1,271 | 3,284,532 | 2584.96 | | 188,951 | | 102,349 | | 295,099 | | | (86,603) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 01/09/2020 | 343 | 886,795 | 2584.96 | | 1,294,594 | | 704,886 | | 2,002,882 | | | (600,089) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/09/2019 | 01/09/2020 | 508 | 1,313,685 | 2584.96 | | 151,755 | | 82,201 | | 240,694 | | | (69,554) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 136 | 367,432 | 2710.27 | | 187,993 | | 101,829 | | 320,578 | | | (86,163) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 148 | 401,762 | 2710.27 | | 167,297 | | 90,619 | | 277,561 | | | (76,678) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 362 | 980,207 | 2710.27 | | 221,289 | | 119,865 | | 376,006 | | | (101,424) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 316 | 857,071 | 2710.27 | | 205,059 | | 111,074 | | 344,825 | | | (93,985) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 490 | 1,328,255 | 2710.27 | | 1,403,910 | | 760,451 | | 1,995,693 | | | (643,459) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 1,552 | 4,207,456 | 2710.27 | | 192,661 | | 104,358 | | 301,982 | | | (88,303) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 469 | 1,271,736 | 2710.27 | | 195,037 | | 105,645 | | 296,789 | | | (89,392) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/09/2019 | 01/09/2020 | 185 | 501,173 | 2710.27 | | 1,272,817 | | 689,443 | | 1,803,279 | | | (583,375) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 319 | 526,406 | 1651.044 | | 1,110,638 | | 601,596 | | 1,545,148 | | | (509,043) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 1,317 | 2,174,025 | 1651.044 | | 255,908 | | 138,617 | | 401,088 | | | (117,291) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 22 | 514,896 | 23879.12 | | 158,195 | | 85,689 | | 246,343 | | | (72,506) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 10 | 247,397 | 23879.12 | | 182,601 | | 114,126 | | 312,262 | | | (68,475) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 27 | 654,252 | 23879.12 | | 180,117 | | 112,573 | | 308,515 | | | (67,544) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 23 | 549,576 | 23879.12 | | 279,403 | | 174,627 | | 473,587 | | | (104,776) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 24 | 570,137 | 23879.12 | | 195,488 | | 122,180 | | 337,884 | | | (73,308) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/09/2020 | 19 | 443,364 | 23879.12 | | 285,154 | | 178,221 | | 541,733 | | | (106,933) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 1,996 | 5,183,102 | 2596.26 | | 206,168 | | 128,855 | | 386,212 | | | (77,313) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 4,575 | 11,876,978 | 2596.26 | | 81,440 | | 50,900 | | 107,051 | | | (30,540) | | | | |
| Dow Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 2,726 | 7,077,681 | 2596.26 | | 47,762 | | 29,851 | | 81,255 | | | (17,911) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 263 | 682,110 | 2596.26 | | 130,360 | | 81,475 | | 191,576 | | | (48,885) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 443 | 1,149,839 | 2596.26 | | 99,970 | | 62,481 | | 143,722 | | | (37,489) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 9,626 | 24,990,902 | 2596.26 | | 276,052 | | 172,532 | | 516,746 | | | (103,519) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 998 | 2,592,262 | 2596.26 | | 1,107,124 | | 691,952 | | 1,777,992 | | | (415,171) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 301 | 781,880 | 2596.26 | | 32,134 | | 20,084 | | 43,037 | | | (12,050) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 1,078 | 2,797,895 | 2596.26 | | 181,604 | | 113,503 | | 353,662 | | | (68,102) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 449 | 1,165,045 | 2596.26 | | 220,920 | | 138,075 | | 419,084 | | | (82,845) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 1,097 | 2,848,142 | 2596.26 | | 256,195 | | 160,122 | | 468,410 | | | (96,073) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 268 | 695,686 | 2596.26 | | 263,278 | | 164,549 | | 499,351 | | | (98,729) | | | | |
| S&P Digital | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/10/2020 | 4,536 | 11,777,187 | 2596.26 | | 22,955 | | 14,347 | | 29,180 | | | (8,608) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 344 | 892,410 | 2596.64 | | 184,624 | | 115,390 | | 332,112 | | | (69,234) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 849 | 2,204,792 | 2596.64 | | 1,396,467 | | 872,792 | | 2,273,038 | | | (523,675) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 393 | 1,020,024 | 2596.64 | | | | 1,280 | | 1,098 | | | (2,049) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 1,494 | 3,878,404 | 2596.64 | | 270,653 | | 169,158 | | 517,616 | | | (101,495) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 332 | 861,831 | 2596.64 | | 221,504 | | 138,440 | | 403,624 | | | (83,064) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 366 | 950,784 | 2596.64 | | 290,530 | | 181,581 | | 561,923 | | | (108,949) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 282 | 730,964 | 2596.64 | | 302,609 | | 189,131 | | 561,174 | | | (113,479) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 2,178 | 5,654,530 | 2596.64 | | 1,194,837 | | 746,773 | | 2,007,904 | | | (448,064) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 1,445 | 3,753,301 | 2596.64 | | 219,955 | | 137,472 | | 389,849 | | | (82,483) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 525 | 1,362,764 | 2596.64 | | 191,234 | | 135,457 | | 346,301 | | | (55,777) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 185 | 480,139 | 2596.64 | | 902,050 | | 660,092 | | 1,411,361 | | | (292,942) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 229 | 595,373 | 2596.64 | | 20,899 | | 14,803 | | 25,376 | | | (6,095) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 3,823 | 9,926,201 | 2596.64 | | 283,570 | | 200,862 | | 459,880 | | | (82,708) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 945 | 2,454,531 | 2596.64 | | 841,261 | | 595,894 | | 1,205,549 | | | (245,368) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 245 | 636,267 | 2596.64 | | 227,236 | | 160,959 | | 349,748 | | | (66,277) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 553 | 1,435,931 | 2596.64 | | 16,948 | | 12,005 | | 20,047 | | | (4,943) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2019 | 01/10/2020 | 2,171 | 5,637,119 | 2596.64 | | 23,877 | | 16,913 | | 28,229 | | | (6,964) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 664 | 1,723,737 | 2596.64 | | | | 7,116 | | 14,932 | | | (10,046) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 471 | 1,223,526 | 2596.64 | | 56,806 | | 40,238 | | 67,782 | | | (16,569) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 4,072 | 10,573,022 | 2596.64 | | | | 915 | | 397 | | | (1,292) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 3,135 | 8,140,247 | 2596.64 | | 1,090,917 | | 772,733 | | 1,559,174 | | | (318,184) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 447 | 1,160,240 | 2596.64 | | 1,358,284 | | 962,118 | | 2,030,117 | | | (396,166) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 1,680 | 4,362,122 | 2596.64 | | 199,061 | | 141,002 | | 343,982 | | | (58,060) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 4,789 | 12,436,281 | 2596.64 | | 270,770 | | 191,795 | | 449,075 | | | (78,975) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 236 | 612,877 | 2596.64 | | 1,250,527 | | 885,790 | | 1,865,629 | | | (364,737) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 211 | 547,433 | 2596.64 | | 1,300,001 | | 920,834 | | 1,921,746 | | | (379,167) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2019 | 01/10/2020 | 547 | 1,419,676 | 2596.64 | | 263,134 | | 208,315 | | 454,267 | | | (54,820) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/10/2019 | 01/10/2020 | 649 | 1,685,232 | 2596.64 | | 196,643 | | 155,675 | | 339,424 | | | (40,967) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 478 | 1,296,655 | 2714.44 | | 290,729 | | 230,161 | | 511,312 | | | (60,569) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 553 | 1,501,641 | 2714.44 | | 242,075 | | 191,643 | | 424,838 | | | (50,432) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 141 | 383,530 | 2714.44 | | 156,140 | | 125,190 | | 278,895 | | | (34,524) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 263 | 712,709 | 2714.44 | | 165,229 | | 130,806 | | 280,184 | | | (34,423) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 1,219 | 3,308,900 | 2714.44 | | 292,104 | | 231,249 | | 488,277 | | | (60,855) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 1,795 | 4,871,600 | 2714.44 | | 264,145 | | 209,115 | | 444,496 | | | (55,030) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 273 | 741,377 | 2714.44 | | 210,794 | | 166,879 | | 363,266 | | | (43,916) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 815 | 2,213,188 | 2714.44 | | 132,405 | | 104,820 | | 168,988 | | | (27,584) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 145 | 392,713 | 2714.44 | | 180,847 | | 143,170 | | 299,617 | | | (37,676) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 312 | 516,429 | 1653.5 | | 1,267,670 | | 1,003,572 | | 1,726,044 | | | (264,098) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/10/2020 | 663 | 1,097,094 | 1653.5 | | 290,638 | | 230,088 | | 482,798 | | | (60,549) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/10/2020 | 1,318 | 3,421,123 | 2596.26 | | 1,349,815 | | 1,068,604 | | 1,945,357 | | | (281,212) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 460 | 1,248,469 | 2713.53 | | 1,409,126 | | 1,115,558 | | 2,005,868 | | | (293,568) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 199 | 539,125 | 2713.53 | | 235,620 | | 186,532 | | 384,889 | | | (49,087) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 426 | 1,154,983 | 2713.53 | | 940,906 | | 744,884 | | 1,271,169 | | | (196,022) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 310 | 841,702 | 2713.53 | | 210,928 | | 184,562 | | 321,912 | | | (26,366) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 421 | 1,143,400 | 2713.53 | | 281,137 | | 245,995 | | 426,543 | | | (35,142) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 151 | 410,157 | 2713.53 | | 256,420 | | 224,367 | | 386,130 | | | (32,052) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 576 | 1,561,655 | 2713.53 | | 245,180 | | 214,533 | | 368,536 | | | (30,648) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 3,630 | 9,850,772 | 2713.53 | | 1,100,003 | | 962,502 | | 1,426,079 | | | (137,500) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 4,324 | 11,734,431 | 2713.53 | | 28,421 | | 24,869 | | 31,273 | | | (3,553) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 417 | 1,130,902 | 2713.53 | | 219,016 | | 191,639 | | 313,602 | | | (27,377) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 1,507 | 4,089,797 | 2713.53 | | | | 1,534 | | 7,906 | | | (1,753) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/10/2020 | 445 | 1,206,964 | 2713.53 | | 197,396 | | 172,722 | | 275,809 | | | (24,675) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/11/2019 | 01/10/2020 | 920 | 1,521,006 | 1652.788 | | 151,589 | | 132,641 | | 207,688 | | | (18,949) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/10/2020 | 26 | 628,536 | 23995.95 | | 567,077 | | 496,192 | | 663,015 | | | (70,885) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/10/2020 | 42 | 997,863 | 23995.95 | | 249,725 | | 218,509 | | 363,493 | | | (31,216) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/10/2020 | 24 | 568,235 | 23995.95 | | 1,628,178 | | 1,424,656 | | 1,840,545 | | | (203,522) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/10/2020 | 113 | 2,703,488 | 23995.95 | | 259,574 | | 248,759 | | 338,850 | | | (10,816) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/10/2020 | 24 | 585,964 | 23995.95 | | 235,466 | | 225,655 | | 311,520 | | | (9,811) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 394 | 1,022,003 | 2596.26 | | 1,297,486 | | 1,243,424 | | 1,552,286 | | | (54,062) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 885 | 2,297,660 | 2596.26 | | 141,740 | | 135,834 | | 183,504 | | | (5,906) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 336 | 871,671 | 2596.26 | | 59,799 | | 57,308 | | 69,648 | | | (2,492) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 1,509 | 3,918,275 | 2596.26 | | 149,697 | | 143,460 | | 157,345 | | | (6,237) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 186 | 482,390 | 2596.26 | | 109,787 | | 105,213 | | 114,659 | | | (4,574) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 296 | 768,279 | 2596.26 | | 232,717 | | 223,020 | | 295,878 | | | (9,697) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 156 | 406,057 | 2596.26 | | 2,387,582 | | 2,288,099 | | 2,697,630 | | | (99,483) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 248 | 644,925 | 2596.26 | | 195,156 | | 189,363 | | 244,996 | | | (10,571) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 1,918 | 4,980,279 | 2596.26 | | 314,328 | | 301,231 | | 374,434 | | | (13,097) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 1,329 | 3,450,335 | 2596.26 | | 1,418,898 | | 1,359,777 | | 1,572,671 | | | (59,121) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 3,768 | 9,782,182 | 2596.26 | | 1,529,978 | | 1,466,229 | | 1,692,097 | | | (63,749) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 956 | 2,482,034 | 2596.26 | | 255,302 | | 244,665 | | 288,719 | | | (10,638) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 1,980 | 5,139,712 | 2596.26 | | 992,910 | | 951,539 | | 1,013,432 | | | (41,371) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 703 | 1,824,323 | 2596.26 | | 21,372 | | 20,482 | | 20,214 | | | (891) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 2,229 | 5,787,719 | 2596.26 | | 28,855 | | 27,653 | | 27,288 | | | (1,202) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 264 | 686,218 | 2596.26 | | 87,584 | | 83,935 | | 88,159 | | | (3,649) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 314 | 814,682 | 2596.26 | | 202,720 | | 194,274 | | 192,004 | | | (8,447) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/11/2020 | 284 | 737,894 | 2596.26 | | 325,998 | | 312,415 | | 311,191 | | | (13,583) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 27 | 646,857 | 23995.95 | | 264,221 | | 253,212 | | 251,681 | | | (11,009) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 34 | 815,327 | 23995.95 | | 33,584 | | 32,184 | | 31,399 | | | (1,399) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 42 | 1,008,393 | 23995.95 | | 5,463 | | 2,845 | | 24,731 | | | (2,618) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/11/2020 | 17 | 400,552 | 23995.95 | | 4,205 | | 2,190 | | 15,807 | | | (2,015) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 1,069 | 2,776,614 | 2596.26 | | 6,295 | | 3,803 | | 17,839 | | | (2,492) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 647 | 1,679,702 | 2596.26 | | 6,815 | | 4,118 | | 19,578 | | | (2,698) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 183 | 476,236 | 2596.26 | | 8,527 | | 5,507 | | 18,278 | | | (3,020) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 813 | 2,111,165 | 2596.26 | | 4,102 | | 2,991 | | 12,783 | | | (1,111) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 665 | 1,726,172 | 2596.26 | | 2,459 | | 1,896 | | 4,235 | | | (564) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 170 | 441,759 | 2596.26 | | 6,058 | | 4,922 | | 14,920 | | | (1,136) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 376 | 975,660 | 2596.26 | | 2,379,131 | | 99,130 | | 6,116,488 | | | (2,280,001) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 446 | 1,156,666 | 2596.26 | | 531,922 | | 22,163 | | 1,257,299 | | | (509,758) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 3,971 | 10,310,782 | 2596.26 | | 2,070,532 | | 86,272 | | 5,124,363 | | | (1,984,260) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 702 | 1,821,976 | 2596.26 | | 702,443 | | 29,268 | | 1,613,581 | | | (673,174) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 6,382 | 16,568,573 | 2596.26 | | 532,276 | | 22,178 | | 640,094 | | | (510,098) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 1,416 | 3,677,473 | 2596.26 | | 1,883,319 | | 235,415 | | 4,262,282 | | | (1,647,904) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 814 | 2,112,134 | 2596.26 | | 599,226 | | 74,903 | | 1,289,133 | | | (524,323) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 300 | 779,195 | 2596.26 | | 433,149 | | 54,144 | | 932,795 | | | (379,005) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 2,436 | 6,325,254 | 2596.26 | | 544,782 | | 68,098 | | 1,911,498 | | | (476,684) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 1,238 | 3,212,965 | 2596.26 | | 545,706 | | 68,213 | | 1,366,439 | | | (477,492) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 250 | 648,608 | 2596.26 | | 571,111 | | 71,389 | | 249,675 | | | (499,722) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/12/2020 | 349 | 906,469 | 2596.26 | | 583,587 | | 72,948 | | 378,635 | | | (510,639) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 34 | 814,627 | 23995.95 | | 544,126 | | 68,016 | | 365,155 | | | (476,110) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/12/2020 | 24 | 567,853 | 23995.95 | | 677,142 | | 84,643 | | 574,667 | | | (592,500) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 476 | 1,236,685 | 2596.26 | | 719,720 | | 149,942 | | 628,055 | | | (569,778) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 923 | 2,396,526 | 2596.26 | | 673,884 | | 140,393 | | 278,736 | | | (533,492) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 311 | 808,612 | 2596.26 | | 569,524 | | 118,651 | | 72,652 | | | (450,873) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 622 | 1,614,972 | 2596.26 | | 547,703 | | 114,105 | | 203,354 | | | (433,598) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 364 | 945,722 | 2596.26 | | 595,966 | | 124,160 | | 961,806 | | | (471,806) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 193 | 500,556 | 2596.26 | | 519,851 | | 108,302 | | 1,080,055 | | | (411,548) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 428 | 1,111,075 | 2596.26 | | 670,144 | | 139,613 | | 1,429,474 | | | (530,531) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 664 | 1,724,181 | 2596.26 | | 475,551 | | 99,073 | | 365,994 | | | (376,478) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 979 | 2,540,483 | 2596.26 | | 617,240 | | 128,592 | | 897,662 | | | (488,648) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 1,443 | 3,745,692 | 2596.26 | | 608,693 | | 126,811 | | 1,121,934 | | | (481,882) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 638 | 1,656,512 | 2596.26 | | 527,015 | | 109,795 | | 1,171,549 | | | (417,220) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 4,169 | 10,824,729 | 2596.26 | | 1,121,792 | | 233,707 | | 2,140,628 | | | (888,085) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 242 | 627,652 | 2596.26 | | 530,427 | | 110,506 | | 1,200,740 | | | (419,921) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 230 | 596,120 | 2596.26 | | 552,273 | | 115,057 | | 274,435 | | | (437,216) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 249 | 647,099 | 2596.26 | | 653,458 | | 136,137 | | 513,762 | | | (517,321) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 718 | 1,864,302 | 2596.26 | | 537,046 | | 111,885 | | 393,149 | | | (425,162) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 182 | 471,645 | 2596.26 | | 471,001 | | 98,125 | | 532,861 | | | (372,876) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/11/2019 | 01/13/2020 | 1,175 | 3,049,933 | 2596.26 | | 685,816 | | 142,878 | | 637,220 | | | (542,938) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 921 | 2,391,965 | 2596.26 | | 1,209,902 | | 352,888 | | 2,200,778 | | | (857,014) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 2,145 | 5,569,501 | 2596.26 | | 703,264 | | 205,119 | | 381,153 | | | (498,145) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 4,589 | 11,914,024 | 2596.26 | | 662,392 | | 193,198 | | 451,873 | | | (469,194) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 2,267 | 5,885,915 | 2596.26 | | 603,847 | | 176,122 | | 138,213 | | | (427,725) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 846 | 2,195,702 | 2596.26 | | | | 3,251 | | 33,665 | | | (11,145) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 331 | 858,680 | 2596.26 | | 576,082 | | 168,024 | | 630,485 | | | (408,058) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 2,220 | 5,764,758 | 2596.26 | | 561,038 | | 163,636 | | 952,610 | | | (397,402) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 607 | 1,576,337 | 2596.26 | | 551,723 | | 160,919 | | 611,251 | | | (390,804) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 187 | 484,780 | 2596.26 | | 724,012 | | 211,170 | | 1,422,297 | | | (512,842) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/13/2020 | 493 | 1,280,515 | 2596.26 | | | | 3,231 | | 36,530 | | | (11,079) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/13/2020 | 176 | 477,961 | 2713.53 | | 619,430 | | 232,286 | | 236,650 | | | (387,144) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/13/2020 | 232 | 629,789 | 2713.53 | | 619,133 | | 232,175 | | 53,314 | | | (386,958) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/13/2020 | 1,302 | 3,533,880 | 2713.53 | | 606,489 | | 227,433 | | 11,521 | | | (379,056) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/13/2020 | 1,335 | 3,622,767 | 2713.53 | | 685,115 | | 256,918 | | 299,242 | | | (428,197) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/13/2020 | 1,366 | 3,706,773 | 2713.53 | | 649,460 | | 243,548 | | 97,550 | | | (405,913) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/11/2019 | 01/13/2020 | 1,309 | 3,552,795 | 2713.53 | | 600,911 | | 225,342 | | 869,575 | | | (375,569) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 25 | 596,318 | 23995.95 | | 694,642 | | 260,491 | | 1,333,272 | | | (434,151) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 36 | 854,583 | 23995.95 | | 576,031 | | 216,012 | | 994,155 | | | (360,019) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 25 | 592,697 | 23995.95 | | 682,337 | | 255,876 | | 1,616,708 | | | (426,461) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 19 | 447,565 | 23995.95 | | 547,464 | | 205,299 | | 898,927 | | | (342,165) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 18 | 441,849 | 23995.95 | | 372,629 | | 139,736 | | 690,480 | | | (232,893) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 32 | 770,341 | 23995.95 | | 417,342 | | 156,503 | | 792,083 | | | (260,839) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/11/2019 | 01/13/2020 | 97 | 2,333,972 | 23995.95 | | 517,406 | | 194,027 | | 899,330 | | | (323,379) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 358 | 925,778 | 2582.61 | | 409,291 | | 153,484 | | 1,428,037 | | | (255,807) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 401 | 1,036,409 | 2582.61 | | 570,218 | | 213,832 | | 1,564,593 | | | (356,386) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 778 | 2,010,397 | 2582.61 | | 636,318 | | 238,619 | | 1,142,559 | | | (397,699) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 355 | 918,040 | 2582.61 | | 612,614 | | 280,781 | | 1,392,470 | | | (331,832) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 1,046 | 2,701,527 | 2582.61 | | | | 3,789 | | 24,328 | | | (8,266) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 312 | 806,290 | 2582.61 | | 472,905 | | 216,748 | | 719,112 | | | (256,157) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 254 | 655,377 | 2582.61 | | 521,684 | | 239,105 | | 698,457 | | | (282,579) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 868 | 2,242,889 | 2582.61 | | 524,562 | | 240,424 | | 837,169 | | | (284,138) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 1,147 | 2,962,548 | 2582.61 | | 433,819 | | 198,834 | | 644,921 | | | (234,985) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 1,403 | 3,623,556 | 2582.61 | | 537,784 | | 246,484 | | 1,066,699 | | | (291,300) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 1,071 | 2,767,120 | 2582.61 | | 651,022 | | 298,385 | | 1,479,039 | | | (352,637) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 2,786 | 7,195,154 | 2582.61 | | 560,368 | | 303,533 | | 375,129 | | | (256,835) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 526 | 1,358,563 | 2582.61 | | 588,568 | | 318,808 | | 632,254 | | | (269,760) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 200 | 517,238 | 2582.61 | | 578,402 | | 313,301 | | 207,213 | | | (265,101) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 217 | 561,074 | 2582.61 | | 964,287 | | 522,322 | | 1,416,505 | | | (441,965) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 266 | 686,566 | 2582.61 | | 478,565 | | 259,223 | | 433,050 | | | (219,342) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 332 | 857,918 | 2582.61 | | 476,048 | | 297,530 | | 1,001,071 | | | (178,518) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 274 | 706,368 | 2582.61 | | 438,433 | | 274,021 | | 1,024,974 | | | (164,413) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 349 | 900,412 | 2582.61 | | 500,553 | | 312,846 | | 1,001,718 | | | (187,707) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/14/2019 | 01/14/2020 | 1,719 | 4,440,595 | 2582.61 | | 453,333 | | 283,333 | | 992,756 | | | (170,000) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 2,009 | 5,189,263 | 2582.61 | | 569,143 | | 355,714 | | 1,345,843 | | | (213,428) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 2,609 | 6,736,949 | 2582.61 | | 486,173 | | 303,858 | | 1,099,830 | | | (182,315) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 5,581 | 14,412,916 | 2582.61 | | 99,632 | | 62,270 | | 145,600 | | | (37,362) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 1,496 | 3,863,896 | 2582.61 | | 385,477 | | 240,923 | | 1,223,340 | | | (144,554) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 1,460 | 3,770,057 | 2582.61 | | 377,079 | | 235,674 | | 1,155,533 | | | (141,405) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 1,755 | 4,531,555 | 2582.61 | | 276,665 | | 195,971 | | 696,749 | | | (80,694) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/14/2019 | 01/14/2020 | 488 | 1,261,502 | 2582.61 | | 354,150 | | 250,856 | | 696,501 | | | (103,294) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/14/2019 | 01/14/2020 | 529 | 1,365,677 | 2582.61 | | 341,613 | | 241,976 | | 611,356 | | | (99,637) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 136 | 368,996 | 2710.98 | | 292,884 | | 207,459 | | 365,872 | | | (85,424) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 168 | 456,118 | 2710.98 | | 103,384 | | 73,230 | | 137,150 | | | (30,154) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 276 | 748,351 | 2710.98 | | 98,466 | | 69,747 | | 131,300 | | | (28,719) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 1,066 | 2,890,333 | 2710.98 | | 114,024 | | 80,767 | | 144,173 | | | (33,257) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 1,538 | 4,168,736 | 2710.98 | | 78,803 | | 55,819 | | 102,177 | | | (22,984) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 859 | 2,328,050 | 2710.98 | | 38,796 | | 27,481 | | 44,685 | | | (11,316) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 715 | 1,938,654 | 2710.98 | | 42,806 | | 30,321 | | 60,048 | | | (12,485) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/14/2019 | 01/14/2020 | 210 | 569,818 | 2710.98 | | 395,279 | | 279,989 | | 958,303 | | | (115,290) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/14/2019 | 01/14/2020 | 455 | 751,726 | 1650.758 | | 469,178 | | 371,432 | | 1,099,923 | | | (97,745) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/14/2019 | 01/14/2020 | 3,270 | 2,707,209 | 1650.758 | | 475,292 | | 376,273 | | 1,176,206 | | | (99,019) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/14/2019 | 01/14/2020 | 21 | 505,024 | 23909.84 | | 456,218 | | 361,173 | | 1,131,042 | | | (95,045) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/14/2019 | 01/14/2020 | 16 | 379,036 | 23909.84 | | 398,400 | | 315,400 | | 1,002,758 | | | (83,000) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/14/2019 | 01/14/2020 | 22 | 524,893 | 23909.84 | | 72,925 | | 57,733 | | 91,770 | | | (15,193) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/14/2019 | 01/14/2020 | 16 | 385,032 | 23909.84 | | 30,512 | | 24,156 | | 46,899 | | | (6,357) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/14/2019 | 01/14/2020 | 38 | 911,298 | 23909.84 | | 128,220 | | 101,508 | | 173,653 | | | (26,713) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/14/2019 | 01/14/2020 | 46 | 1,091,842 | 23909.84 | | 71,318 | | 56,460 | | 93,224 | | | (14,858) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 770 | 2,008,752 | 2610.3 | | 160,115 | | 126,758 | | 210,488 | | | (33,357) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 370 | 966,062 | 2610.3 | | 30,083 | | 23,815 | | 46,161 | | | (6,267) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 477 | 1,244,297 | 2610.3 | | 456,127 | | 361,101 | | 985,988 | | | (95,027) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 249 | 649,043 | 2610.3 | | 368,112 | | 291,422 | | 779,915 | | | (76,690) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 460 | 1,200,318 | 2610.3 | | 380,558 | | 301,275 | | 788,897 | | | (79,283) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 398 | 1,039,120 | 2610.3 | | 521,029 | | 412,481 | | 947,278 | | | (108,548) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 443 | 1,155,448 | 2610.3 | | 38,284 | | 30,308 | | 61,197 | | | (7,976) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 182 | 474,532 | 2610.3 | | 104,119 | | 82,428 | | 136,258 | | | (21,691) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 265 | 692,453 | 2610.3 | | 89,547 | | 70,892 | | 121,255 | | | (18,656) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 1,200 | 3,132,461 | 2610.3 | | 452,971 | | 373,132 | | 937,895 | | | (112,722) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 1,347 | 3,514,811 | 2610.3 | | 309,897 | | 245,335 | | 627,958 | | | (64,562) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 1,310 | 3,419,851 | 2610.3 | | 372,931 | | 326,315 | | 737,141 | | | (46,616) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 605 | 1,579,698 | 2610.3 | | 384,760 | | 336,665 | | 743,931 | | | (48,095) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 159 | 414,677 | 2610.3 | | 355,159 | | 310,764 | | 668,509 | | | (44,395) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 1,460 | 3,811,487 | 2610.3 | | | | 6,395 | | 24,096 | | | (7,309) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 899 | 2,345,892 | 2610.3 | | 381,290 | | 333,629 | | 752,527 | | | (47,661) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 154 | 400,828 | 2610.3 | | 327,660 | | 286,702 | | 598,998 | | | (40,957) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 422 | 1,101,404 | 2610.3 | | 398,364 | | 348,569 | | 740,610 | | | (49,796) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 240 | 627,514 | 2610.3 | | 326,550 | | 285,731 | | 576,014 | | | (40,819) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 444 | 1,159,086 | 2610.3 | | 1,029,320 | | 900,655 | | 1,221,856 | | | (128,665) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 205 | 534,692 | 2610.3 | | | | 6,849 | | 26,887 | | | (7,828) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 216 | 563,296 | 2610.3 | | 372,640 | | 326,060 | | 607,505 | | | (46,580) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 262 | 684,465 | 2610.3 | | 384,511 | | 336,447 | | 626,775 | | | (48,064) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/15/2019 | 01/15/2020 | 2,529 | 6,602,305 | 2610.3 | | 340,442 | | 297,887 | | 544,754 | | | (42,555) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 912 | 2,380,015 | 2610.3 | | 279,326 | | 244,411 | | 440,851 | | | (34,916) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 2,720 | 7,098,922 | 2610.3 | | | | 10,245 | | 33,092 | | | (11,709) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 5,238 | 13,674,035 | 2610.3 | | | | 66,564 | | 226,145 | | | (69,458) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 566 | 1,476,141 | 2610.3 | | 529,493 | | 507,430 | | 791,646 | | | (22,062) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 210 | 549,165 | 2610.3 | | 385,604 | | 409,436 | | 732,552 | | | (57,700) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 1,833 | 4,785,985 | 2610.3 | | 469,879 | | 450,300 | | 714,469 | | | (19,578) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 602 | 1,572,225 | 2610.3 | | | | 16,640 | | 63,471 | | | (17,364) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 251 | 654,279 | 2610.3 | | | | 13,979 | | 53,368 | | | (14,587) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/15/2019 | 01/15/2020 | 153 | 400,389 | 2610.3 | | 439,960 | | 421,628 | | 633,310 | | | (18,332) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/15/2019 | 01/15/2020 | 380 | 992,950 | 2610.3 | | | | 23,313 | | 92,484 | | | (24,327) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/15/2019 | 01/15/2020 | 495 | 1,291,807 | 2610.3 | | | | 23,188 | | 102,009 | | | (24,196) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 153 | 415,562 | 2714.15 | | 633,406 | | 607,015 | | 731,219 | | | (26,392) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 374 | 1,014,920 | 2714.15 | | 564,257 | | 540,746 | | 660,843 | | | (23,511) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 135 | 365,125 | 2714.15 | | 614,285 | | 588,690 | | 741,168 | | | (25,595) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 139 | 377,013 | 2714.15 | | 498,574 | | 477,800 | | 544,564 | | | (20,774) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 697 | 1,891,864 | 2714.15 | | 867,925 | | 838,179 | | 970,888 | | | (42,861) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 1,024 | 2,779,361 | 2714.15 | | 494,389 | | 473,790 | | 546,811 | | | (20,600) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 241 | 653,108 | 2714.15 | | 238,449 | | 9,935 | | 716,594 | | | (228,513) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 1,053 | 2,858,746 | 2714.15 | | 260,583 | | 10,858 | | 783,626 | | | (249,725) | | | | |
| S&P Digital | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 532 | 1,442,705 | 2714.15 | | 20,628 | | 860 | | 34,628 | | | (19,769) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/15/2019 | 01/15/2020 | 135 | 366,743 | 2714.15 | | 87,596 | | 3,650 | | 228,692 | | | (83,946) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/15/2019 | 01/15/2020 | 587 | 969,779 | 1652.505 | | 369,066 | | 15,378 | | 1,038,430 | | | (353,688) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/15/2019 | 01/15/2020 | 1,147 | 1,894,982 | 1652.505 | | 69,737 | | 2,906 | | 201,718 | | | (66,832) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 19 | 454,765 | 24065.59 | | 72,138 | | 3,006 | | 182,517 | | | (69,132) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 26 | 615,758 | 24065.59 | | 315,965 | | 13,165 | | 843,407 | | | (302,800) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 22 | 520,349 | 24065.59 | | 26,380 | | 1,099 | | 67,750 | | | (25,281) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 24 | 566,126 | 24065.59 | | 11,219 | | 467 | | 17,843 | | | (10,751) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 31 | 751,977 | 24065.59 | | 49,087 | | 2,045 | | 133,174 | | | (47,042) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 22 | 534,603 | 24065.59 | | 31,135 | | 1,297 | | 102,870 | | | (29,838) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/15/2019 | 01/15/2020 | 30 | 714,223 | 24065.59 | | 64,257 | | 5,130 | | 135,009 | | | (59,127) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 200 | 522,716 | 2616.1 | | 11,999 | | 1,500 | | 18,961 | | | (10,499) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 304 | 796,584 | 2616.1 | | 262,789 | | 32,849 | | 624,057 | | | (229,940) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 163 | 426,607 | 2616.1 | | 118,805 | | 14,851 | | 270,936 | | | (103,954) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 171 | 447,781 | 2616.1 | | 103,569 | | 12,946 | | 231,418 | | | (90,623) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 118 | 309,100 | 2616.1 | | 36,450 | | 4,556 | | 86,259 | | | (31,893) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 147 | 383,827 | 2616.1 | | 20,911 | | 2,614 | | 72,172 | | | (18,297) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 480 | 1,256,446 | 2616.1 | | 19,931 | | 2,491 | | 30,524 | | | (17,439) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 106 | 277,519 | 2616.1 | | 23,823 | | 2,978 | | 46,900 | | | (20,845) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 109 | 285,203 | 2616.1 | | 843,874 | | 105,484 | | 980,107 | | | (738,390) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/16/2019 | 01/16/2020 | 269 | 703,011 | 2616.1 | | 574,921 | | 71,865 | | 413,119 | | | (503,056) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 654 | 1,710,739 | 2616.1 | | 837,873 | | 174,557 | | 1,046,558 | | | (663,316) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 916 | 2,397,652 | 2616.1 | | 942,437 | | 196,341 | | 1,287,591 | | | (746,096) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 586 | 1,533,411 | 2616.1 | | 576,495 | | 120,103 | | 756,271 | | | (456,392) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 533 | 1,395,435 | 2616.1 | | 299,503 | | 62,396 | | 558,850 | | | (237,106) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 671 | 1,754,255 | 2616.1 | | 22,944 | | 4,780 | | 62,617 | | | (18,164) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 854 | 2,233,350 | 2616.1 | | 390,924 | | 81,442 | | 661,555 | | | (309,481) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 443 | 1,158,648 | 2616.1 | | 250,385 | | 52,164 | | 420,561 | | | (198,221) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 421 | 1,100,523 | 2616.1 | | 982,186 | | 204,622 | | 1,534,631 | | | (777,564) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 292 | 765,025 | 2616.1 | | 574,571 | | 119,702 | | 1,488,437 | | | (454,869) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 109 | 285,188 | 2616.1 | | 16,733 | | 3,486 | | 24,679 | | | (13,247) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 150 | 391,323 | 2616.1 | | 17,400 | | 3,625 | | 25,639 | | | (13,775) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/16/2020 | 3,485 | 9,117,528 | 2616.1 | | 601,603 | | 125,334 | | 374,814 | | | (476,269) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 827 | 2,162,339 | 2616.1 | | 304,149 | | 88,710 | | 428,268 | | | (215,439) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 1,610 | 4,212,001 | 2616.1 | | 632,527 | | 184,487 | | 396,659 | | | (448,040) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 4,211 | 11,015,960 | 2616.1 | | 598,153 | | 174,461 | | 126,856 | | | (423,692) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 895 | 2,341,058 | 2616.1 | | 522,607 | | 152,427 | | 366,374 | | | (370,180) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 217 | 568,609 | 2616.1 | | 618,983 | | 180,537 | | 552,796 | | | (438,446) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 140 | 367,167 | 2616.1 | | 250,361 | | 73,022 | | 338,479 | | | (177,339) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 1,391 | 3,639,723 | 2616.1 | | 743,048 | | 216,722 | | 991,477 | | | (526,325) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 228 | 597,474 | 2616.1 | | 23,084 | | 6,733 | | 47,287 | | | (16,351) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 269 | 703,814 | 2616.1 | | 316,399 | | 92,283 | | 440,414 | | | (224,116) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL77OX0HC3ZE78 | 01/16/2019 | 01/16/2020 | 350 | 916,330 | 2616.1 | | 788,683 | | 230,032 | | 1,024,237 | | | (558,650) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 136 | 370,133 | 2714.34 | | 372,034 | | 108,510 | | 524,159 | | | (263,524) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 176 | 476,732 | 2714.34 | | 336,316 | | 98,092 | | 474,760 | | | (238,224) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 187 | 507,814 | 2714.34 | | 610,582 | | 178,087 | | 321,876 | | | (432,496) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 358 | 972,419 | 2714.34 | | 475,268 | | 138,620 | | 211,340 | | | (336,648) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 299 | 811,152 | 2714.34 | | 598,552 | | 174,578 | | 282,705 | | | (423,974) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 452 | 1,226,162 | 2714.34 | | 653,174 | | 190,509 | | 299,115 | | | (462,665) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 824 | 2,237,299 | 2714.34 | | 638,828 | | 186,325 | | 283,651 | | | (452,503) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 267 | 725,495 | 2714.34 | | 897,012 | | 336,379 | | 669,721 | | | (560,632) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/16/2019 | 01/16/2020 | 208 | 564,502 | 2714.34 | | 649,662 | | 243,623 | | 824,732 | | | (406,039) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 474 | 783,501 | 1652.455 | | 555,809 | | 208,428 | | 850,738 | | | (347,380) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/16/2020 | 2,085 | 3,446,033 | 1652.455 | | 121,631 | | 45,612 | | 244,725 | | | (76,019) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 31 | 747,803 | 24207.16 | | 61,708 | | 23,140 | | 92,869 | | | (38,567) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 20 | 492,625 | 24207.16 | | 21,145 | | 11,597 | | 59,707 | | | (22,997) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 17 | 406,621 | 24207.16 | | 32,136 | | 12,051 | | 44,000 | | | (20,085) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 16 | 378,521 | 24207.16 | | 30,565 | | 11,462 | | 62,665 | | | (19,103) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 20 | 477,888 | 24207.16 | | 613,986 | | 230,245 | | 1,613,090 | | | (383,741) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 36 | 863,035 | 24207.16 | | 426,220 | | 159,832 | | 857,479 | | | (266,387) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/16/2019 | 01/16/2020 | 19 | 462,105 | 24207.16 | | 229,876 | | 86,203 | | 531,916 | | | (143,672) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 537 | 1,415,781 | 2635.96 | | 260,650 | | 119,465 | | 639,670 | | | (141,186) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 825 | 2,175,721 | 2635.96 | | 601,689 | | 275,774 | | 980,875 | | | (325,915) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 411 | 1,082,800 | 2635.96 | | 645,150 | | 295,694 | | 1,107,655 | | | (349,456) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 273 | 718,402 | 2635.96 | | 43,475 | | 19,926 | | 84,971 | | | (23,549) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 291 | 766,782 | 2635.96 | | 937,878 | | 429,861 | | 1,716,638 | | | (508,017) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 321 | 846,223 | 2635.96 | | 468,257 | | 214,618 | | 1,046,506 | | | (253,639) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 2,483 | 6,545,722 | 2635.96 | | 585,335 | | 268,279 | | 1,194,020 | | | (317,057) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 1,730 | 4,560,802 | 2635.96 | | 497,170 | | 227,870 | | 539,616 | | | (269,300) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 831 | 2,191,335 | 2635.96 | | 590,976 | | 270,864 | | 733,514 | | | (320,112) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 358 | 943,266 | 2635.96 | | 237,658 | | 112,454 | | 421,213 | | | (136,427) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 585 | 1,542,969 | 2635.96 | | 539,841 | | 247,427 | | 757,904 | | | (292,414) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 591 | 1,558,088 | 2635.96 | | 740,211 | | 400,948 | | 863,158 | | | (339,263) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 202 | 531,387 | 2635.96 | | 626,824 | | 339,530 | | 671,177 | | | (287,294) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 1,178 | 3,104,198 | 2635.96 | | 31,219 | | 22,661 | | 69,049 | | | (24,924) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 204 | 536,450 | 2635.96 | | 521,263 | | 282,351 | | 298,286 | | | (238,912) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 209 | 550,262 | 2635.96 | | 537,369 | | 291,075 | | 512,016 | | | (246,294) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 2,116 | 5,577,572 | 2635.96 | | 326,451 | | 176,827 | | 462,505 | | | (149,623) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 282 | 743,040 | 2635.96 | | 595,232 | | 322,417 | | 556,856 | | | (272,815) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 654 | 1,724,381 | 2635.96 | | 21,979 | | 11,905 | | 27,549 | | | (10,073) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 4,434 | 11,689,054 | 2635.96 | | 24,791 | | 13,429 | | 31,053 | | | (11,363) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 3,983 | 10,498,896 | 2635.96 | | 843,818 | | 457,068 | | 734,258 | | | (386,750) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 172 | 453,930 | 2635.96 | | 527,661 | | 285,817 | | 491,806 | | | (241,845) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 1,204 | 3,173,597 | 2635.96 | | 517,936 | | 280,549 | | 453,664 | | | (237,387) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 1,066 | 2,810,666 | 2635.96 | | 555,892 | | 301,108 | | 580,975 | | | (254,784) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 227 | 597,399 | 2635.96 | | 22,387 | | 12,126 | | 26,989 | | | (10,260) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 191 | 504,271 | 2635.96 | | 579,124 | | 313,692 | | 927,544 | | | (265,432) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/17/2019 | 01/17/2020 | 582 | 1,533,749 | 2635.96 | | 992,895 | | 565,770 | | 1,827,668 | | | (427,125) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 355 | 935,601 | 2635.96 | | 479,282 | | 299,551 | | 825,995 | | | (179,731) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 499 | 1,357,002 | 2720.32 | | 540,566 | | 337,854 | | 967,103 | | | (202,712) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 523 | 1,421,839 | 2720.32 | | 562,890 | | 351,806 | | 1,321,667 | | | (211,084) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 200 | 544,507 | 2720.32 | | 449,869 | | 281,168 | | 1,191,253 | | | (168,701) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 718 | 1,952,212 | 2720.32 | | 398,083 | | 248,802 | | 1,000,601 | | | (149,281) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 1,323 | 3,599,944 | 2720.32 | | 58,099 | | 36,312 | | 92,809 | | | (21,787) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 418 | 1,137,213 | 2720.32 | | 550,639 | | 344,149 | | 1,240,790 | | | (206,489) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2019 | 01/17/2020 | 985 | 2,679,424 | 2720.32 | | 634,168 | | 396,355 | | 1,298,900 | | | (237,813) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/17/2019 | 01/17/2020 | 465 | 769,514 | 1655.975 | | 36,529 | | 22,831 | | 48,972 | | | (13,698) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/17/2019 | 01/17/2020 | 793 | 1,312,696 | 1655.975 | | 442,694 | | 276,684 | | 1,293,028 | | | (166,010) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/17/2019 | 01/17/2020 | 17 | 414,385 | 24370.1 | | 508,912 | | 318,070 | | 1,344,316 | | | (190,842) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/17/2019 | 01/17/2020 | 27 | 647,894 | 24370.1 | | 480,336 | | 300,210 | | 1,234,484 | | | (180,126) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/17/2019 | 01/17/2020 | 78 | 1,912,900 | 24370.1 | | 480,539 | | 300,337 | | 1,168,723 | | | (180,202) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/17/2019 | 01/17/2020 | 15 | 371,109 | 24370.1 | | 433,177 | | 270,735 | | 997,757 | | | (162,441) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/17/2019 | 01/17/2020 | 20 | 484,377 | 24370.1 | | 407,853 | | 254,908 | | 987,148 | | | (152,945) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 2,793 | 7,459,230 | 2670.71 | | 506,045 | | 316,278 | | 1,381,780 | | | (189,767) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 3,553 | 9,487,957 | 2670.71 | | 471,834 | | 294,896 | | 1,314,347 | | | (176,938) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 2,847 | 7,602,341 | 2670.71 | | 353,405 | | 220,878 | | 1,125,313 | | | (132,527) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 391 | 1,045,024 | 2670.71 | | 453,761 | | 283,601 | | 1,447,099 | | | (170,160) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 419 | 1,119,100 | 2670.71 | | 341,515 | | 213,447 | | 1,079,325 | | | (128,068) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 16,088 | 42,965,835 | 2670.71 | | 46,674 | | 29,172 | | 59,381 | | | (17,503) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 1,248 | 3,332,755 | 2670.71 | | 345,826 | | 216,141 | | 1,004,022 | | | (129,685) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 602 | 1,608,581 | 2670.71 | | 362,212 | | 226,383 | | 1,144,502 | | | (135,830) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 1,420 | 3,791,452 | 2670.71 | | 468,509 | | 292,818 | | 1,376,531 | | | (175,691) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 468 | 1,251,126 | 2670.71 | | 340,125 | | 212,578 | | 914,984 | | | (127,547) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 1,584 | 4,230,415 | 2670.71 | | 332,596 | | 207,872 | | 640,692 | | | (124,723) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 258 | 688,135 | 2670.71 | | 466,295 | | 330,292 | | 1,171,186 | | | (136,003) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 149 | 398,050 | 2670.71 | | 600,466 | | 425,330 | | 943,516 | | | (175,136) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 179 | 477,366 | 2670.71 | | 118,679 | | 84,064 | | 174,753 | | | (34,615) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/17/2020 | 5,120 | 13,673,944 | 2670.71 | | 461,140 | | 326,641 | | 834,634 | | | (134,499) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/17/2020 | 1,609 | 4,297,487 | 2670.71 | | 438,681 | | 310,733 | | 736,649 | | | (127,949) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 517 | 1,413,031 | 2731.78 | | 538,660 | | 381,551 | | 880,621 | | | (157,109) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 555 | 1,515,048 | 2731.78 | | 398,933 | | 282,577 | | 779,196 | | | (116,355) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 221 | 604,567 | 2731.78 | | 522,227 | | 369,911 | | 1,014,998 | | | (152,316) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 499 | 1,362,972 | 2731.78 | | 459,619 | | 325,563 | | 901,314 | | | (134,055) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 318 | 868,175 | 2731.78 | | 482,318 | | 341,642 | | 913,794 | | | (140,676) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 194 | 530,442 | 2731.78 | | 495,305 | | 350,841 | | 926,656 | | | (144,464) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 1,054 | 2,879,041 | 2731.78 | | 509,925 | | 361,197 | | 1,100,503 | | | (148,728) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 5,032 | 13,746,458 | 2731.78 | | 429,846 | | 304,474 | | 886,716 | | | (125,372) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 5,065 | 13,835,824 | 2731.78 | | 388,583 | | 275,246 | | 835,030 | | | (113,337) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 511 | 1,395,638 | 2731.78 | | 384,676 | | 272,479 | | 921,500 | | | (112,197) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 1,211 | 3,307,900 | 2731.78 | | 418,486 | | 296,428 | | 671,655 | | | (122,058) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/17/2020 | 1,542 | 4,213,196 | 2731.78 | | 341,676 | | 242,021 | | 801,581 | | | (99,656) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/18/2019 | 01/17/2020 | 248 | 413,016 | 1662.787 | | 460,674 | | 326,311 | | 1,068,264 | | | (134,363) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/18/2019 | 01/17/2020 | 479 | 797,046 | 1662.787 | | 477,133 | | 337,969 | | 1,106,677 | | | (139,164) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/17/2020 | 35 | 874,822 | 24706.35 | | 497,269 | | 352,232 | | 1,155,270 | | | (145,037) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/17/2020 | 64 | 1,572,744 | 24706.35 | | 16,941 | | 13,411 | | 34,823 | | | (3,529) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/17/2020 | 17 | 430,517 | 24706.35 | | 417,466 | | 330,494 | | 1,017,587 | | | (86,972) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/17/2020 | 210 | 5,192,723 | 24706.35 | | 393,186 | | 311,272 | | 900,185 | | | (81,914) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/17/2020 | 18 | 445,026 | 24706.35 | | 405,094 | | 320,700 | | 934,824 | | | (84,395) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/17/2020 | 31 | 768,250 | 24706.35 | | 421,122 | | 333,388 | | 896,808 | | | (87,734) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 557 | 1,488,237 | 2670.71 | | 412,421 | | 326,500 | | 878,736 | | | (85,921) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 162 | 433,521 | 2670.71 | | 405,217 | | 320,797 | | 860,755 | | | (84,420) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 195 | 521,319 | 2670.71 | | 118,734 | | 93,997 | | 176,664 | | | (24,736) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 2,755 | 7,358,122 | 2670.71 | | 98,586 | | 78,047 | | 145,211 | | | (20,539) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 266 | 709,789 | 2670.71 | | 390,860 | | 309,430 | | 807,616 | | | (81,429) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 362 | 966,797 | 2670.71 | | 21,746 | | 22,328 | | 47,455 | | | (10,988) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/18/2020 | 262 | 700,673 | 2670.71 | | 27,635 | | 21,878 | | 32,519 | | | (5,757) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 296 | 790,423 | 2670.71 | | 18,891 | | 14,956 | | 22,093 | | | (3,936) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 789 | 2,107,509 | 2670.71 | | 89,440 | | 70,807 | | 120,119 | | | (18,633) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 2,435 | 6,503,834 | 2670.71 | | 319,334 | | 252,806 | | 646,634 | | | (66,528) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 1,132 | 3,023,161 | 2670.71 | | 385,625 | | 305,286 | | 759,432 | | | (80,339) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 4,144 | 11,068,196 | 2670.71 | | 444,681 | | 352,039 | | 820,008 | | | (92,642) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 278 | 742,137 | 2670.71 | | 392,117 | | 310,426 | | 738,870 | | | (81,691) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 3,371 | 9,001,871 | 2670.71 | | 417,516 | | 330,533 | | 797,768 | | | (86,982) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/18/2020 | 243 | 649,464 | 2670.71 | | 565,131 | | 447,395 | | 879,565 | | | (117,736) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/18/2020 | 42 | 1,042,045 | 24706.35 | | 409,273 | | 358,113 | | 787,579 | | | (51,159) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/18/2020 | 18 | 447,004 | 24706.35 | | 53,786 | | 71,689 | | 142,337 | | | (34,867) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/18/2020 | 31 | 772,460 | 24706.35 | | 386,421 | | 338,118 | | 723,637 | | | (48,303) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 365 | 973,560 | 2670.71 | | 397,486 | | 358,810 | | 744,458 | | | (62,268) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 1,068 | 2,851,395 | 2670.71 | | 405,414 | | 354,737 | | 756,295 | | | (50,677) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 726 | 1,939,087 | 2670.71 | | 18,648 | | 16,317 | | 20,458 | | | (2,331) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 1,293 | 3,454,443 | 2670.71 | | 21,160 | | 18,515 | | 23,125 | | | (2,645) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 480 | 1,281,047 | 2670.71 | | 428,266 | | 374,733 | | 550,421 | | | (53,533) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 389 | 1,039,926 | 2670.71 | | 28,646 | | 25,065 | | 30,578 | | | (3,581) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/19/2020 | 389 | 1,037,940 | 2670.71 | | 30,045 | | 26,290 | | 32,063 | | | (3,756) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 3,655 | 9,761,561 | 2670.71 | | 450,320 | | 394,030 | | 736,227 | | | (56,290) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 5,116 | 13,662,319 | 2670.71 | | 762,019 | | 689,189 | | 1,232,071 | | | (120,878) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 896 | 2,392,321 | 2670.71 | | 26,511 | | 23,197 | | 28,673 | | | (3,314) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 830 | 2,217,395 | 2670.71 | | 27,027 | | 23,648 | | 29,222 | | | (3,378) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 546 | 1,457,348 | 2670.71 | | 19,434 | | 60,995 | | 182,041 | | | (52,703) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 1,815 | 4,848,243 | 2670.71 | | 363,092 | | 317,705 | | 526,391 | | | (45,386) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 1,342 | 3,583,943 | 2670.71 | | 446,332 | | 390,541 | | 659,347 | | | (55,792) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 251 | 669,610 | 2670.71 | | 507,233 | | 443,829 | | 742,790 | | | (63,404) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/19/2020 | 440 | 1,175,525 | 2670.71 | | 460,344 | | 441,163 | | 703,820 | | | (19,181) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/18/2019 | 01/19/2020 | 26 | 638,680 | 24706.35 | | 90,450 | | 86,682 | | 101,999 | | | (3,769) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/18/2019 | 01/19/2020 | 26 | 646,232 | 24706.35 | | 22,341 | | 21,410 | | 27,306 | | | (931) | | | | |
| S&P Digital | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 01/18/2019 | 01/19/2020 | 24 | 593,173 | 24706.35 | | 1,297,505 | | 1,243,443 | | 1,622,819 | | | (54,063) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 456 | 1,216,521 | 2670.71 | | 44,662 | | 42,801 | | 45,333 | | | (1,861) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 911 | 2,433,565 | 2670.71 | | 28,016 | | 26,848 | | 28,415 | | | (1,167) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 259 | 691,012 | 2670.71 | | 40,761 | | 39,062 | | 41,332 | | | (1,698) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 411 | 1,097,800 | 2670.71 | | | | 18,026 | | 84,344 | | | (18,810) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 631 | 1,684,826 | 2670.71 | | 12,755 | | 41,091 | | 148,827 | | | (30,654) | | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 196 | 522,622 | 2670.71 | | 18,257 | | 17,497 | | 18,619 | | | (761) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/20/2020 | 395 | 1,055,903 | 2670.71 | | 1,189,946 | | 1,140,365 | | 1,319,165 | | | (49,581) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 1,837 | 4,905,211 | 2670.71 | | 69,315 | | 36,102 | | 161,147 | | | (33,213) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 2,582 | 6,896,631 | 2670.71 | | 100,003 | | 52,085 | | 216,927 | | | (47,918) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 6,146 | 16,415,338 | 2670.71 | | 58,524 | | 30,481 | | 128,815 | | | (28,043) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 1,231 | 3,286,582 | 2670.71 | | 95,174 | | 49,570 | | 199,702 | | | (45,604) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 688 | 1,838,699 | 2670.71 | | 22,854 | | 11,903 | | 47,950 | | | (10,951) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 573 | 1,531,252 | 2670.71 | | 118,767 | | 61,858 | | 240,385 | | | (56,909) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 1,393 | 3,720,786 | 2670.71 | | 136,405 | | 76,728 | | 249,306 | | | (59,677) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 622 | 1,662,450 | 2670.71 | | 35,466 | | 19,949 | | 64,359 | | | (15,516) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/20/2020 | 242 | 646,640 | 2670.71 | | 83,162 | | 50,244 | | 127,545 | | | (32,918) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/20/2020 | 30 | 732,756 | 24706.35 | | 66,730 | | 43,097 | | 89,125 | | | (23,634) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/20/2020 | 35 | 871,040 | 24706.35 | | 70,096 | | 48,191 | | 116,930 | | | (21,905) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/20/2020 | 17 | 410,299 | 24706.35 | | 26,545 | | 18,249 | | 44,217 | | | (8,295) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/20/2020 | 29 | 708,140 | 24706.35 | | 42,157 | | 28,983 | | 68,569 | | | (13,174) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/21/2020 | 488 | 1,302,155 | 2670.71 | | 40,034 | | 27,523 | | 72,521 | | | (12,511) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/21/2020 | 986 | 2,633,290 | 2670.71 | | 62,287 | | 45,418 | | 114,713 | | | (16,870) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/21/2020 | 408 | 1,088,799 | 2670.71 | | 114,896 | | 83,778 | | 163,252 | | | (31,118) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/21/2020 | 555 | 1,481,356 | 2670.71 | | 38,098 | | 27,780 | | 49,196 | | | (10,318) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/21/2020 | 276 | 736,052 | 2670.71 | | 56,345 | | 41,085 | | 73,442 | | | (15,260) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/18/2019 | 01/21/2020 | 324 | 864,948 | 2670.71 | | 35,934 | | 27,699 | | 43,867 | | | (8,235) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/18/2019 | 01/21/2020 | 308 | 823,112 | 2670.71 | | 37,446 | | 30,425 | | 50,993 | | | (7,021) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/18/2019 | 01/21/2020 | 2,206 | 5,892,111 | 2670.71 | | 108,441 | | 88,108 | | 157,632 | | | (20,333) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/18/2019 | 01/21/2020 | 906 | 2,418,382 | 2670.71 | | 30,852 | | 26,352 | | 41,878 | | | (4,499) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/21/2020 | 2,850 | 7,612,060 | 2670.71 | | 19,467 | | 16,628 | | 25,908 | | | (2,839) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/21/2020 | 145 | 387,185 | 2670.71 | | 111,799 | | 95,495 | | 145,536 | | | (16,304) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/21/2020 | 260 | 695,337 | 2670.71 | | 17,804 | | 15,208 | | 23,262 | | | (2,596) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/18/2019 | 01/21/2020 | 777 | 2,075,078 | 2670.71 | | 67,272 | | 60,264 | | 90,186 | | | (7,007) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 1,118 | 2,985,553 | 2670.71 | | 24,414 | | 22,888 | | 26,444 | | | (1,526) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 652 | 1,741,769 | 2670.71 | | 55,278 | | 54,126 | | 59,761 | | | (1,152) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 3,964 | 10,586,323 | 2670.71 | | 967,069 | | 40,295 | | 2,943,229 | | | (926,774) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 1,719 | 4,590,006 | 2670.71 | | 247,541 | | 10,314 | | 778,207 | | | (237,227) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 1,172 | 3,130,430 | 2670.71 | | 182,989 | | 7,625 | | 563,621 | | | (175,365) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 1,005 | 2,685,168 | 2670.71 | | 1,386,291 | | 57,762 | | 4,810,505 | | | (1,328,529) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/18/2019 | 01/21/2020 | 350 | 933,784 | 2670.71 | | 298,584 | | 12,441 | | 879,337 | | | (286,143) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770XOHC3ZE78 | 01/18/2019 | 01/21/2020 | 302 | 807,246 | 2670.71 | | 262,353 | | 10,931 | | 789,707 | | | (251,422) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/21/2020 | 675 | 1,844,491 | 2731.78 | | 454,811 | | 18,950 | | 1,341,630 | | | (435,860) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/21/2020 | 1,362 | 3,719,996 | 2731.78 | | 976,863 | | 40,703 | | 2,539,220 | | | (936,161) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/21/2020 | 831 | 2,269,270 | 2731.78 | | 175,142 | | 7,298 | | 466,536 | | | (167,844) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/18/2019 | 01/21/2020 | 621 | 1,695,369 | 2731.78 | | 232,582 | | 9,691 | | 652,795 | | | (222,891) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/21/2020 | 36 | 889,405 | 24706.35 | | 283,490 | | 11,812 | | 765,904 | | | (271,678) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/21/2020 | 29 | 717,247 | 24706.35 | | 761,839 | | 31,743 | | 2,075,048 | | | (730,095) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/18/2019 | 01/21/2020 | 22 | 545,338 | 24706.35 | | 258,323 | | 10,763 | | 717,396 | | | (247,560) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 415 | 1,093,707 | 2632.9 | | 249,020 | | 10,376 | | 711,951 | | | (238,644) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 546 | 1,438,467 | 2632.9 | | 37,874 | | 1,578 | | 98,550 | | | (36,296) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 424 | 1,116,129 | 2632.9 | | 932,847 | | 93,156 | | 2,315,303 | | | (839,691) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 223 | 587,246 | 2632.9 | | 322,623 | | 40,328 | | 805,178 | | | (282,295) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 212 | 558,869 | 2632.9 | | 49,167 | | 6,146 | | 116,521 | | | (43,021) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 173 | 454,326 | 2632.9 | | 974,281 | | 121,785 | | 2,309,472 | | | (852,496) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 411 | 1,081,840 | 2632.9 | | 232,196 | | 29,024 | | 558,188 | | | (203,171) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 154 | 405,656 | 2632.9 | | 182,146 | | 22,768 | | 425,710 | | | (159,378) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 239 | 630,091 | 2632.9 | | 44,784 | | 5,598 | | 95,495 | | | (39,186) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 1,425 | 3,752,987 | 2632.9 | | 25,514 | | 3,189 | | 56,725 | | | (22,325) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 2,424 | 6,383,311 | 2632.9 | | 554,616 | | 69,327 | | 1,710,002 | | | (485,289) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 1,144 | 3,011,845 | 2632.9 | | 45,094 | | 5,637 | | 89,573 | | | (39,457) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 508 | 1,336,591 | 2632.9 | | 687,959 | | 85,995 | | 1,216,621 | | | (601,964) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 1,083 | 2,850,255 | 2632.9 | | 237,003 | | 29,625 | | 415,126 | | | (207,378) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 1,192 | 3,138,473 | 2632.9 | | 285,464 | | 35,683 | | 502,674 | | | (249,781) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 287 | 755,544 | 2632.9 | | 77,968 | | 9,746 | | 152,641 | | | (68,222) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 287 | 755,362 | 2632.9 | | 35,780 | | 4,473 | | 68,129 | | | (31,308) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 227 | 597,202 | 2632.9 | | 35,189 | | 4,399 | | 66,803 | | | (30,790) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 346 | 912,218 | 2632.9 | | 319,869 | | 66,639 | | 610,458 | | | (253,230) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 241 | 633,334 | 2632.9 | | 837,105 | | 174,397 | | 1,780,729 | | | (662,708) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 138 | 364,487 | 2632.9 | | 283,572 | | 59,078 | | 614,045 | | | (224,495) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2019 | 01/22/2020 | 4,057 | 10,682,873 | 2632.9 | | 451,496 | | 94,062 | | 972,223 | | | (357,434) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 2,361 | 6,216,133 | 2632.9 | | 277,749 | | 57,864 | | 527,333 | | | (219,885) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 2,336 | 6,150,679 | 2632.9 | | 94,505 | | 19,688 | | 188,696 | | | (74,816) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 6,895 | 18,154,816 | 2632.9 | | 802,382 | | 167,163 | | 1,436,844 | | | (635,219) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 501 | 1,319,698 | 2632.9 | | 298,203 | | 62,126 | | 525,036 | | | (236,077) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 376 | 990,664 | 2632.9 | | 379,791 | | 79,123 | | 666,978 | | | (300,668) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 1,923 | 5,062,832 | 2632.9 | | 72,719 | | 15,150 | | 134,032 | | | (57,569) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 751 | 1,976,851 | 2632.9 | | 770,819 | | 160,587 | | 1,467,168 | | | (610,232) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/22/2019 | 01/22/2020 | 264 | 695,167 | 2632.9 | | 248,812 | | 51,836 | | 490,563 | | | (196,976) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 400 | 1,053,379 | 2632.9 | | 361,071 | | 75,223 | | 709,393 | | | (285,848) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 292 | 795,647 | 2723.1 | | 260,607 | | 54,293 | | 512,443 | | | (206,314) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 264 | 719,020 | 2723.1 | | 379,157 | | 78,991 | | 686,140 | | | (300,166) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 728 | 1,982,611 | 2723.1 | | 572,877 | | 119,349 | | 941,036 | | | (453,528) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 552 | 1,502,698 | 2723.1 | | 221,891 | | 46,227 | | 350,483 | | | (175,664) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 808 | 2,200,129 | 2723.1 | | 348,648 | | 72,635 | | 549,564 | | | (276,013) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 1,168 | 3,179,542 | 2723.1 | | 68,543 | | 19,992 | | 109,822 | | | (48,552) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 340 | 926,437 | 2723.1 | | 1,229,651 | | 358,648 | | 1,012,467 | | | (871,003) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/22/2019 | 01/22/2020 | 290 | 788,694 | 2723.1 | | 293,192 | | 85,514 | | 402,784 | | | (207,678) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/22/2019 | 01/22/2020 | 862 | 1,427,903 | 1656.859 | | 257,229 | | 75,025 | | 352,335 | | | (182,204) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/22/2019 | 01/22/2020 | 2,329 | 3,858,757 | 1656.859 | | 676,910 | | 197,432 | | 737,316 | | | (479,478) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 20 | 479,762 | 24404.48 | | 748,526 | | 220,363 | | 1,122,505 | | | (537,210) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 20 | 492,120 | 24404.48 | | 644,249 | | 187,906 | | 957,352 | | | (456,343) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/22/2019 | 01/22/2020 | 33 | 798,988 | 24404.48 | | 421,254 | | 122,866 | | 586,707 | | | (298,388) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 304 | 802,319 | 2638.7 | | 314,592 | | 91,756 | | 435,623 | | | (222,836) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 209 | 550,824 | 2638.7 | | 65,833 | | 19,201 | | 100,381 | | | (46,632) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 419 | 1,106,695 | 2638.7 | | 750,207 | | 218,811 | | 765,873 | | | (531,397) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 283 | 747,466 | 2638.7 | | 597,839 | | 175,771 | | 862,444 | | | (428,272) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 166 | 436,739 | 2638.7 | | 340,438 | | 99,295 | | 482,593 | | | (241,144) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 318 | 838,373 | 2638.7 | | 370,224 | | 107,982 | | 519,986 | | | (262,242) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 234 | 616,565 | 2638.7 | | 311,390 | | 90,822 | | 469,293 | | | (220,568) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 91 | 241,354 | 2638.7 | | 582,359 | | 169,855 | | 137,917 | | | (412,504) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/23/2019 | 01/23/2020 | 215 | 568,599 | 2638.7 | | 498,705 | | 146,549 | | 749,785 | | | (356,998) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 1,123 | 2,962,542 | 2638.7 | | 372,714 | | 108,708 | | 537,417 | | | (264,006) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 837 | 2,207,911 | 2638.7 | | 430,317 | | 125,509 | | 618,925 | | | (304,808) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 894 | 2,358,022 | 2638.7 | | 81,549 | | 23,785 | | 123,874 | | | (57,764) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 442 | 1,166,416 | 2638.7 | | 792,671 | | 234,617 | | 613,880 | | | (573,205) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 494 | 1,304,043 | 2638.7 | | 888,895 | | 339,754 | | 1,388,033 | | | (572,676) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 601 | 1,584,728 | 2638.7 | | 364,090 | | 136,534 | | 507,066 | | | (227,556) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 167 | 441,123 | 2638.7 | | 399,044 | | 149,641 | | 554,048 | | | (249,402) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 311 | 819,352 | 2638.7 | | 50,912 | | 19,092 | | 79,582 | | | (31,820) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 347 | 916,886 | 2638.7 | | 329,133 | | 123,425 | | 580,755 | | | (205,708) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 179 | 471,557 | 2638.7 | | 137,253 | | 54,287 | | 273,135 | | | (93,294) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 121 | 318,667 | 2638.7 | | 22,733 | | 12,790 | | 76,858 | | | (25,582) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/23/2019 | 01/23/2020 | 2,227 | 5,877,056 | 2638.7 | | 365,543 | | 137,079 | | 779,325 | | | (228,464) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 503 | 1,327,101 | 2638.7 | | 597,563 | | 229,207 | | 1,216,474 | | | (387,133) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 2,755 | 7,269,581 | 2638.7 | | 8,620 | | 3,232 | | 17,199 | | | (5,387) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 4,381 | 11,560,159 | 2638.7 | | 239,256 | | 89,721 | | 482,103 | | | (149,535) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 2,225 | 5,869,845 | 2638.7 | | 109,766 | | 41,162 | | 203,564 | | | (68,604) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 398 | 1,050,983 | 2638.7 | | 488,265 | | 183,099 | | 986,684 | | | (305,166) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 1,629 | 4,298,950 | 2638.7 | | 244,915 | | 91,843 | | 500,078 | | | (153,072) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 195 | 513,950 | 2638.7 | | 412,636 | | 154,738 | | 840,983 | | | (257,897) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 347 | 914,484 | 2638.7 | | 764,069 | | 294,664 | | 1,940,290 | | | (499,245) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/23/2019 | 01/23/2020 | 178 | 469,141 | 2638.7 | | 411,647 | | 154,367 | | 1,077,737 | | | (257,279) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/23/2019 | 01/23/2020 | 450 | 1,188,731 | 2638.7 | | 310,119 | | 116,294 | | 823,324 | | | (193,824) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 365 | 993,399 | 2723.39 | | 124,798 | | 57,199 | | 247,044 | | | (67,599) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 617 | 1,679,076 | 2723.39 | | 218,578 | | 100,181 | | 382,500 | | | (118,396) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 222 | 605,029 | 2723.39 | | 399,913 | | 186,660 | | 713,304 | | | (223,965) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 710 | 1,933,455 | 2723.39 | | 308,028 | | 141,179 | | 543,793 | | | (166,848) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 697 | 1,896,978 | 2723.39 | | 199,751 | | 91,552 | | 346,560 | | | (108,198) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 406 | 1,106,978 | 2723.39 | | 224,247 | | 106,460 | | 409,896 | | | (129,497) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 1,006 | 2,740,562 | 2723.39 | | 793,695 | | 371,324 | | 1,364,035 | | | (446,384) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/23/2019 | 01/23/2020 | 869 | 2,367,557 | 2723.39 | | 265,708 | | 121,783 | | 449,983 | | | (143,925) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/23/2019 | 01/23/2020 | 399 | 661,148 | 1656.959 | | 241,997 | | 110,915 | | 411,514 | | | (131,082) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/23/2019 | 01/23/2020 | 454 | 753,056 | 1656.959 | | 870,752 | | 399,095 | | 1,474,029 | | | (471,657) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 30 | 733,041 | 24575.62 | | 115,231 | | 52,814 | | 181,315 | | | (62,417) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 27 | 675,598 | 24575.62 | | 735,798 | | 341,449 | | 1,187,311 | | | (407,739) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 38 | 927,257 | 24575.62 | | 329,328 | | 150,942 | | 511,350 | | | (178,386) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 19 | 465,450 | 24575.62 | | 303,776 | | 139,231 | | 475,491 | | | (164,545) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 15 | 374,734 | 24575.62 | | 637,244 | | 292,070 | | 873,158 | | | (345,174) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 6 | 144,413 | 24575.62 | | 738,601 | | 342,237 | | 1,204,515 | | | (408,173) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 29 | 714,560 | 24575.62 | | 468,397 | | 214,682 | | 593,930 | | | (253,715) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 15 | 360,855 | 24575.62 | | 278,247 | | 127,530 | | 430,958 | | | (150,717) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 19 | 461,017 | 24575.62 | | 317,599 | | 145,566 | | 492,859 | | | (172,033) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 22 | 548,356 | 24575.62 | | 246,037 | | 133,270 | | 350,585 | | | (112,767) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/23/2019 | 01/23/2020 | 8 | 193,663 | 24575.62 | | 841,232 | | 471,926 | | 1,101,350 | | | (415,581) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 403 | 1,065,932 | 2642.33 | | 439,233 | | 237,918 | | 567,836 | | | (201,315) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 527 | 1,392,398 | 2642.33 | | 384,076 | | 208,041 | | 496,478 | | | (176,035) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 507 | 1,339,735 | 2642.33 | | 339,671 | | 183,988 | | 479,801 | | | (155,682) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 752 | 1,985,733 | 2642.33 | | 1,345,957 | | 729,060 | | 1,668,434 | | | (616,897) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 440 | 1,161,840 | 2642.33 | | 381,152 | | 206,457 | | 492,152 | | | (174,694) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 212 | 561,079 | 2642.33 | | 286,046 | | 154,942 | | 370,360 | | | (131,105) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 1,658 | 4,381,012 | 2642.33 | | 251,202 | | 136,068 | | 319,038 | | | (115,134) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 1,197 | 3,161,749 | 2642.33 | | 515,304 | | 283,274 | | 751,329 | | | (243,844) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 410 | 1,084,104 | 2642.33 | | 281,564 | | 156,507 | | 437,566 | | | (136,421) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 1,850 | 4,888,979 | 2642.33 | | 415,486 | | 225,055 | | 613,487 | | | (190,431) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 921 | 2,433,163 | 2642.33 | | 346,569 | | 187,725 | | 515,942 | | | (158,844) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 162 | 429,119 | 2642.33 | | 105,184 | | 56,975 | | 133,014 | | | (48,209) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 642 | 1,696,322 | 2642.33 | | 204,356 | | 118,847 | | 282,850 | | | (108,717) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 294 | 775,623 | 2642.33 | | 17,931 | | 13,726 | | 37,870 | | | (15,628) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 223 | 589,342 | 2642.33 | | 915,187 | | 495,726 | | 1,236,511 | | | (419,461) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 176 | 466,016 | 2642.33 | | 339,723 | | 184,016 | | 406,271 | | | (155,706) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 01/24/2019 | 01/24/2020 | 3,191 | 8,431,331 | 2642.33 | | 65,616 | | 48,370 | | 134,571 | | | (37,349) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 614 | 1,622,844 | 2642.33 | | 22,051 | | 13,782 | | 36,335 | | | (8,269) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 615 | 1,625,593 | 2642.33 | | | | 5,220 | | 17,641 | | | (8,352) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 4,529 | 11,967,687 | 2642.33 | | 1,013,374 | | 633,359 | | 1,942,718 | | | (380,015) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 3,283 | 8,675,250 | 2642.33 | | 336,001 | | 210,001 | | 638,118 | | | (126,001) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 908 | 2,400,069 | 2642.33 | | 291,118 | | 181,949 | | 561,550 | | | (109,169) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 1,092 | 2,884,588 | 2642.33 | | 201,112 | | 125,695 | | 391,547 | | | (75,417) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 1,596 | 4,216,715 | 2642.33 | | 568,473 | | 373,628 | | 1,336,403 | | | (242,509) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 202 | 533,869 | 2642.33 | | 273,225 | | 180,447 | | 616,346 | | | (117,950) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 341 | 901,239 | 2642.33 | | 281,587 | | 175,992 | | 618,231 | | | (105,595) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/24/2019 | 01/24/2020 | 199 | 525,401 | 2642.33 | | 190,835 | | 119,272 | | 399,872 | | | (71,563) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/24/2019 | 01/24/2020 | 301 | 795,653 | 2642.33 | | 599,729 | | 380,973 | | 1,252,334 | | | (234,727) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 287 | 781,933 | 2720.81 | | 301,531 | | 188,457 | | 670,631 | | | (113,074) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 307 | 836,380 | 2720.81 | | 317,554 | | 198,471 | | 722,623 | | | (119,083) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 248 | 673,759 | 2720.81 | | 327,816 | | 204,885 | | 693,144 | | | (122,931) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 815 | 2,216,112 | 2720.81 | | 573,646 | | 364,061 | | 1,140,172 | | | (223,968) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 1,473 | 4,007,737 | 2720.81 | | 250,639 | | 161,908 | | 522,844 | | | (102,403) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 420 | 1,143,297 | 2720.81 | | 322,280 | | 201,425 | | 658,988 | | | (120,855) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 360 | 979,288 | 2720.81 | | 258,818 | | 161,761 | | 517,141 | | | (97,057) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/24/2019 | 01/24/2020 | 337 | 557,752 | 1655.209 | | 199,981 | | 141,653 | | 398,875 | | | (58,328) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/24/2019 | 01/24/2020 | 1,446 | 2,393,633 | 1655.209 | | 689,443 | | 495,665 | | 1,217,023 | | | (211,407) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 20 | 498,165 | 24553.24 | | 230,427 | | 163,219 | | 411,718 | | | (67,208) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 20 | 499,778 | 24553.24 | | 401,015 | | 284,053 | | 702,870 | | | (116,963) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 52 | 1,272,152 | 24553.24 | | 154,939 | | 109,748 | | 269,154 | | | (45,191) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 33 | 801,157 | 24553.24 | | 595,605 | | 436,612 | | 937,649 | | | (194,507) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/24/2019 | 01/24/2020 | 15 | 378,944 | 24553.24 | | 312,347 | | 221,246 | | 478,237 | | | (91,101) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 1,874 | 4,992,544 | 2664.76 | | 292,410 | | 207,124 | | 460,012 | | | (85,286) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 2,805 | 7,475,001 | 2664.76 | | 320,391 | | 226,944 | | 527,829 | | | (93,447) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 1,865 | 4,970,719 | 2664.76 | | 229,143 | | 162,310 | | 371,410 | | | (66,833) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 483 | 1,287,941 | 2664.76 | | 1,115,229 | | 798,403 | | 1,787,583 | | | (337,203) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 343 | 913,864 | 2664.76 | | 396,442 | | 280,813 | | 657,137 | | | (115,629) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 9,779 | 26,058,094 | 2664.76 | | 339,103 | | 240,198 | | 567,583 | | | (98,905) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 1,405 | 3,743,358 | 2664.76 | | 287,125 | | 203,380 | | 475,597 | | | (83,745) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 251 | 667,652 | 2664.76 | | 329,934 | | 241,629 | | 577,512 | | | (107,420) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 1,006 | 2,680,843 | 2664.76 | | 691,803 | | 503,047 | | 1,166,825 | | | (220,156) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 627 | 1,669,729 | 2664.76 | | 394,013 | | 279,093 | | 656,130 | | | (114,921) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 1,061 | 2,827,388 | 2664.76 | | 390,634 | | 276,699 | | 653,589 | | | (113,935) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 174 | 464,452 | 2664.76 | | 347,498 | | 246,145 | | 553,804 | | | (101,354) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 164 | 437,335 | 2664.76 | | 101,751 | | 86,038 | | 172,603 | | | (28,127) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/24/2020 | 4,839 | 12,894,350 | 2664.76 | | 640,550 | | 507,102 | | 1,280,348 | | | (133,448) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/24/2020 | 1,212 | 3,230,437 | 2664.76 | | 293,890 | | 232,663 | | 553,991 | | | (61,227) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 465 | 1,267,693 | 2723.77 | | 342,432 | | 271,092 | | 663,251 | | | (71,340) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 255 | 695,389 | 2723.77 | | 323,761 | | 271,766 | | 722,493 | | | (86,972) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 469 | 1,278,254 | 2723.77 | | 343,477 | | 288,379 | | 673,951 | | | (92,349) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 316 | 861,448 | 2723.77 | | 357,205 | | 282,788 | | 647,318 | | | (74,418) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 336 | 913,954 | 2723.77 | | 306,134 | | 242,356 | | 562,008 | | | (63,778) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 1,109 | 3,020,183 | 2723.77 | | 279,199 | | 221,033 | | 543,686 | | | (58,167) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 3,498 | 9,528,512 | 2723.77 | | 525,590 | | 416,092 | | 914,228 | | | (109,498) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 3,176 | 8,651,021 | 2723.77 | | 366,089 | | 289,821 | | 628,911 | | | (76,269) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 809 | 2,204,587 | 2723.77 | | 291,708 | | 230,935 | | 507,336 | | | (60,772) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 1,507 | 4,104,665 | 2723.77 | | 298,217 | | 236,088 | | 493,598 | | | (62,128) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 632 | 1,721,166 | 2723.77 | | 896,740 | | 714,923 | | 1,470,628 | | | (193,142) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 410 | 679,530 | 1656.837 | | 387,949 | | 317,491 | | 676,246 | | | (93,915) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/24/2020 | 815 | 1,350,564 | 1656.837 | | 310,502 | | 245,814 | | 516,573 | | | (64,688) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/24/2020 | 25 | 614,052 | 24737.2 | | 45,798 | | 36,257 | | 63,321 | | | (9,541) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/24/2020 | 16 | 404,233 | 24737.2 | | 417,128 | | 330,226 | | 606,413 | | | (86,902) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/24/2020 | 96 | 2,373,454 | 24737.2 | | 571,714 | | 486,693 | | 831,660 | | | (100,034) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/24/2020 | 22 | 532,137 | 24737.2 | | 253,939 | | 227,716 | | 394,588 | | | (38,051) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 620 | 1,653,339 | 2664.76 | | 324,259 | | 283,727 | | 484,436 | | | (40,532) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 599 | 1,595,491 | 2664.76 | | 39,366 | | 34,446 | | 48,282 | | | (4,921) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 261 | 695,620 | 2664.76 | | 355,199 | | 310,799 | | 478,122 | | | (44,400) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 154 | 409,777 | 2664.76 | | 543,108 | | 483,464 | | 708,274 | | | (77,312) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 1,613 | 4,297,867 | 2664.76 | | 346,882 | | 303,522 | | 454,505 | | | (43,360) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 316 | 842,774 | 2664.76 | | 321,519 | | 281,329 | | 432,164 | | | (40,190) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 311 | 830,067 | 2664.76 | | 47,378 | | 41,455 | | 55,774 | | | (5,922) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/25/2020 | 226 | 603,401 | 2664.76 | | 343,078 | | 300,193 | | 446,697 | | | (42,885) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 887 | 2,362,505 | 2664.76 | | 499,091 | | 449,612 | | 674,946 | | | (77,138) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 771 | 2,055,669 | 2664.76 | | 289,102 | | 264,939 | | 406,597 | | | (49,823) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 3,857 | 10,278,605 | 2664.76 | | 336,900 | | 294,788 | | 431,403 | | | (42,113) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 1,496 | 3,987,384 | 2664.76 | | 388,258 | | 339,726 | | 500,624 | | | (48,532) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 3,650 | 9,726,134 | 2664.76 | | 132,729 | | 148,883 | | 273,113 | | | (54,014) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 381 | 1,014,412 | 2664.76 | | 678,922 | | 594,057 | | 882,022 | | | (84,865) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 2,028 | 5,403,975 | 2664.76 | | 288,991 | | 252,867 | | 382,246 | | | (36,124) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 506 | 1,349,240 | 2664.76 | | 267,539 | | 234,097 | | 359,284 | | | (33,442) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/25/2020 | 208 | 554,696 | 2664.76 | | 146,928 | | 128,562 | | 164,801 | | | (18,366) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/25/2020 | 16 | 401,823 | 24737.2 | | 499,200 | | 478,400 | | 657,463 | | | (20,800) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/25/2020 | 30 | 741,200 | 24737.2 | | 299,156 | | 286,692 | | 367,856 | | | (12,465) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/25/2020 | 15 | 371,929 | 24737.2 | | 564,556 | | 577,081 | | 750,355 | | | (61,138) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/25/2020 | 24 | 594,773 | 24737.2 | | 384,064 | | 368,061 | | 438,581 | | | (16,003) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 1,174 | 3,128,130 | 2664.76 | | 343,617 | | 329,299 | | 403,536 | | | (14,317) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 495 | 1,319,923 | 2664.76 | | 233,262 | | 235,400 | | 280,997 | | | (22,092) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 142 | 379,182 | 2664.76 | | 30,487 | | 41,439 | | 89,561 | | | (14,024) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 1,188 | 3,166,841 | 2664.76 | | 367,577 | | 352,261 | | 355,657 | | | (15,316) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 351 | 934,771 | 2664.76 | | 132,101 | | 126,596 | | 120,742 | | | (5,504) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 216 | 575,531 | 2664.76 | | 121,988 | | 116,905 | | 108,670 | | | (5,083) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 258 | 687,251 | 2664.76 | | 26,126 | | 13,608 | | 58,044 | | | (12,519) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/26/2020 | 329 | 877,854 | 2664.76 | | 97,730 | | 50,901 | | 209,232 | | | (46,829) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 2,640 | 7,035,190 | 2664.76 | | 43,109 | | 22,453 | | 88,606 | | | (20,657) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 919 | 2,447,939 | 2664.76 | | 27,948 | | 14,556 | | 56,234 | | | (13,392) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 4,811 | 12,820,769 | 2664.76 | | 33,734 | | 18,976 | | 64,577 | | | (14,759) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 1,186 | 3,160,303 | 2664.76 | | 42,375 | | 23,836 | | 79,309 | | | (18,539) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 1,060 | 2,824,315 | 2664.76 | | 43,361 | | 24,390 | | 81,088 | | | (18,970) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 245 | 652,738 | 2664.76 | | 60,761 | | 34,178 | | 103,899 | | | (26,583) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 2,664 | 7,099,269 | 2664.76 | | 49,743 | | 27,980 | | 80,178 | | | (21,762) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 544 | 1,449,603 | 2664.76 | | 30,168 | | 16,969 | | 47,420 | | | (13,198) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 319 | 850,421 | 2664.76 | | 30,945 | | 17,407 | | 48,903 | | | (13,539) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/26/2020 | 502 | 1,336,661 | 2664.76 | | 184,415 | | 103,733 | | 293,130 | | | (80,681) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/26/2020 | 48 | 1,177,254 | 24737.2 | | 164,895 | | 99,624 | | 277,761 | | | (65,271) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/26/2020 | 24 | 596,255 | 24737.2 | | 36,391 | | 21,986 | | 64,961 | | | (14,405) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 197 | 523,953 | 2664.76 | | 166,389 | | 100,526 | | 271,288 | | | (65,862) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 599 | 1,596,374 | 2664.76 | | 23,236 | | 14,038 | | 36,672 | | | (9,197) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 723 | 1,926,713 | 2664.76 | | 206,845 | | 124,969 | | 323,404 | | | (81,876) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 204 | 542,930 | 2664.76 | | 60,389 | | 36,485 | | 102,224 | | | (23,904) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 933 | 2,485,720 | 2664.76 | | 118,074 | | 71,336 | | 184,296 | | | (46,738) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 531 | 1,415,170 | 2664.76 | | 80,530 | | 48,654 | | 116,957 | | | (31,877) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 349 | 931,283 | 2664.76 | | 188,761 | | 121,908 | | 266,053 | | | (66,853) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 306 | 814,610 | 2664.76 | | 75,385 | | 48,686 | | 101,346 | | | (26,699) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 686 | 1,828,972 | 2664.76 | | 46,296 | | 29,900 | | 62,617 | | | (16,397) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 1,107 | 2,950,176 | 2664.76 | | 160,900 | | 103,914 | | 231,166 | | | (56,985) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 1,466 | 3,905,587 | 2664.76 | | 39,643 | | 25,603 | | 54,049 | | | (14,040) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 723 | 1,927,589 | 2664.76 | | 51,640 | | 33,351 | | 70,352 | | | (18,289) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 159 | 424,260 | 2664.76 | | 136,476 | | 88,140 | | 183,999 | | | (48,335) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 2,817 | 7,506,790 | 2664.76 | | 119,150 | | 76,951 | | 167,279 | | | (42,199) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 316 | 841,310 | 2664.76 | | 71,324 | | 46,064 | | 98,009 | | | (25,261) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 275 | 732,112 | 2664.76 | | 37,034 | | 23,918 | | 50,686 | | | (13,116) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 181 | 481,904 | 2664.76 | | 48,695 | | 31,449 | | 66,947 | | | (17,246) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 479 | 1,276,190 | 2664.76 | | 183,245 | | 120,529 | | 248,519 | | | (62,717) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 152 | 404,041 | 2664.76 | | 51,067 | | 35,108 | | 68,392 | | | (15,958) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 237 | 631,547 | 2664.76 | | 60,293 | | 41,451 | | 84,561 | | | (18,842) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/25/2019 | 01/27/2020 | 1,082 | 2,882,149 | 2664.76 | | 163,904 | | 112,684 | | 256,560 | | | (51,220) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 1,543 | 4,110,974 | 2664.76 | | 33,000 | | 22,687 | | 50,383 | | | (10,312) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 1,169 | 3,114,268 | 2664.76 | | 53,798 | | 36,986 | | 86,397 | | | (16,812) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 4,055 | 10,806,109 | 2664.76 | | 46,662 | | 32,080 | | 76,416 | | | (14,582) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 1,894 | 5,046,702 | 2664.76 | | 108,072 | | 74,300 | | 171,465 | | | (33,773) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 643 | 1,712,783 | 2664.76 | | 46,191 | | 31,756 | | 78,468 | | | (14,435) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 838 | 2,233,477 | 2664.76 | | 145,566 | | 100,077 | | 277,974 | | | (45,489) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 1,324 | 3,528,954 | 2664.76 | | 131,764 | | 96,078 | | 222,585 | | | (35,686) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 358 | 954,107 | 2664.76 | | 60,546 | | 44,148 | | 87,416 | | | (16,398) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/25/2019 | 01/27/2020 | 143 | 381,443 | 2664.76 | | 221,891 | | 161,796 | | 311,081 | | | (60,095) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/25/2019 | 01/27/2020 | 642 | 1,711,121 | 2664.76 | | 57,850 | | 42,182 | | 82,141 | | | (15,668) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 254 | 690,934 | 2723.77 | | 77,976 | | 56,858 | | 113,862 | | | (21,119) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 135 | 367,757 | 2723.77 | | 159,134 | | 116,035 | | 222,917 | | | (43,099) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 241 | 656,262 | 2723.77 | | 28,250 | | 20,599 | | 37,548 | | | (7,651) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 1,133 | 3,085,061 | 2723.77 | | 253,467 | | 184,820 | | 354,850 | | | (68,647) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 1,359 | 3,701,035 | 2723.77 | | 27,040 | | 19,717 | | 35,764 | | | (7,323) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 598 | 1,628,583 | 2723.77 | | 36,565 | | 28,185 | | 45,684 | | | (8,379) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/27/2020 | 1,089 | 2,965,828 | 2723.77 | | 26,947 | | 20,772 | | 31,775 | | | (6,175) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/27/2020 | 31 | 772,468 | 24737.2 | | 177,484 | | 136,810 | | 222,400 | | | (40,673) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/27/2020 | 19 | 478,009 | 24737.2 | | 51,313 | | 39,553 | | 59,785 | | | (11,759) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/27/2020 | 17 | 412,825 | 24737.2 | | 54,705 | | 42,168 | | 64,273 | | | (12,536) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/27/2020 | 39 | 954,815 | 24737.2 | | 80,837 | | 62,312 | | 100,885 | | | (18,525) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 01/25/2019 | 01/27/2020 | 37 | 909,645 | 24737.2 | | 50,846 | | 39,193 | | 65,444 | | | (11,652) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 212 | 560,859 | 2643.85 | | 47,381 | | 36,523 | | 61,770 | | | (10,858) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 260 | 688,329 | 2643.85 | | 338,461 | | 260,897 | | 397,405 | | | (77,564) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 776 | 2,052,898 | 2643.85 | | 36,132 | | 27,851 | | 40,580 | | | (8,280) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 270 | 714,221 | 2643.85 | | 49,884 | | 38,452 | | 56,840 | | | (11,432) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 858 | 2,268,372 | 2643.85 | | 136,673 | | 105,352 | | 152,594 | | | (31,321) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 238 | 628,835 | 2643.85 | | 128,805 | | 104,654 | | 183,914 | | | (24,151) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 138 | 365,732 | 2643.85 | | 155,907 | | 126,674 | | 235,550 | | | (29,233) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 140 | 369,768 | 2643.85 | | 66,460 | | 53,999 | | 98,205 | | | (12,461) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 242 | 640,209 | 2643.85 | | 49,424 | | 40,157 | | 83,393 | | | (9,267) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 775 | 2,047,673 | 2643.85 | | 63,137 | | 51,299 | | 97,794 | | | (11,838) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 779 | 2,058,413 | 2643.85 | | 35,217 | | 28,614 | | 51,639 | | | (6,603) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 1,296 | 3,426,477 | 2643.85 | | 67,237 | | 54,630 | | 109,627 | | | (12,607) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 957 | 2,531,201 | 2643.85 | | 105,750 | | 85,922 | | 162,063 | | | (19,828) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 222 | 586,532 | 2643.85 | | 78,720 | | 63,960 | | 114,655 | | | (14,760) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 2,834 | 7,491,956 | 2643.85 | | 119,443 | | 102,024 | | 169,867 | | | (17,419) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 161 | 426,676 | 2643.85 | | 19,500 | | 16,656 | | 24,490 | | | (2,844) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 163 | 432,263 | 2643.85 | | 70,609 | | 60,312 | | 89,866 | | | (10,297) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 257 | 679,254 | 2643.85 | | 34,687 | | 29,629 | | 46,109 | | | (5,059) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 158 | 418,809 | 2643.85 | | 82,879 | | 70,792 | | 108,102 | | | (12,086) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 296 | 781,769 | 2643.85 | | 33,686 | | 28,773 | | 44,895 | | | (4,913) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 178 | 470,913 | 2643.85 | | 41,234 | | 35,221 | | 54,941 | | | (6,013) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 161 | 426,018 | 2643.85 | | 110,653 | | 94,516 | | 149,831 | | | (16,137) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 1,536 | 4,062,107 | 2643.85 | | 43,257 | | 36,949 | | 57,590 | | | (6,308) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 691 | 1,827,057 | 2643.85 | | 42,954 | | 36,690 | | 55,235 | | | (6,264) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 1,405 | 3,715,199 | 2643.85 | | 192,583 | | 172,522 | | 284,795 | | | (20,061) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 6,548 | 17,312,799 | 2643.85 | | 34,434 | | 30,847 | | 48,343 | | | (3,587) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 1,485 | 3,927,040 | 2643.85 | | 89,498 | | 80,175 | | 142,749 | | | (9,323) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 989 | 2,615,399 | 2643.85 | | 14,765 | | 13,227 | | 20,467 | | | (1,538) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 1,046 | 2,764,672 | 2643.85 | | 41,294 | | 36,993 | | 53,318 | | | (4,301) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 509 | 1,345,287 | 2643.85 | | 28,088 | | 25,162 | | 36,330 | | | (2,926) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/28/2019 | 01/28/2020 | 157 | 415,612 | 2643.85 | | 71,558 | | 64,104 | | 92,264 | | | (7,454) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/28/2019 | 01/28/2020 | 285 | 752,319 | 2643.85 | | 64,661 | | 57,925 | | 81,929 | | | (6,735) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 182 | 494,598 | 2722.2 | | 214,259 | | 191,941 | | 264,150 | | | (22,319) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 813 | 2,213,423 | 2722.2 | | 27,146 | | 25,450 | | 32,220 | | | (1,697) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 1,088 | 2,961,518 | 2722.2 | | 31,488 | | 29,520 | | 36,447 | | | (1,968) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 584 | 1,588,567 | 2722.2 | | 238,488 | | 223,582 | | 269,381 | | | (14,905) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 1,378 | 3,751,235 | 2722.2 | | 31,083 | | 29,140 | | 34,625 | | | (1,943) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 181 | 493,589 | 2722.2 | | 42,143 | | 39,509 | | 47,289 | | | (2,634) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 757 | 1,253,248 | 1655.404 | | 77,986 | | 73,112 | | 86,609 | | | (4,874) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/28/2019 | 01/28/2020 | 677 | 1,121,472 | 1655.404 | | 22,918 | | 21,486 | | 24,337 | | | (1,432) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/28/2019 | 01/28/2020 | 19 | 457,973 | 24528.22 | | 17,767 | | 16,657 | | 19,404 | | | (1,110) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/28/2019 | 01/28/2020 | 19 | 461,407 | 24528.22 | | 80,536 | | 75,502 | | 90,113 | | | (5,033) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/28/2019 | 01/28/2020 | 30 | 741,963 | 24528.22 | | 21,277 | | 19,947 | | 23,910 | | | (1,330) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/28/2019 | 01/28/2020 | 15 | 376,390 | 24528.22 | | 49,649 | | 46,546 | | 51,003 | | | (3,103) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 396 | 1,045,198 | 2640 | | 19,395 | | 18,991 | | 20,791 | | | (404) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 542 | 1,430,914 | 2640 | | 118,794 | | 116,319 | | 125,190 | | | (2,475) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 409 | 1,080,188 | 2640 | | 43,080 | | 42,183 | | 42,742 | | | (898) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 175 | 462,372 | 2640 | | 26,756 | | 26,199 | | 26,249 | | | (557) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 391 | 1,033,322 | 2640 | | 42,748 | | 41,857 | | 38,928 | | | (891) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 541 | 1,427,611 | 2640 | | 80,649 | | 78,969 | | 73,174 | | | (1,680) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 419 | 1,106,066 | 2640 | | 43,654 | | 42,744 | | 40,267 | | | (909) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/29/2019 | 01/29/2020 | 336 | 886,815 | 2640 | | 44,566 | | 43,637 | | 40,108 | | | (928) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 1,325 | 3,499,089 | 2640 | | 308,601 | | 12,858 | | 329,097 | | | (295,743) | | | | |
| S&P Digital | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 1,627 | 4,296,597 | 2640 | | 534,745 | | 22,281 | | 467,765 | | | (512,464) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 1,715 | 4,527,598 | 2640 | | 527,920 | | 21,997 | | 452,880 | | | (505,923) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 519 | 1,371,227 | 2640 | | 472,462 | | 19,686 | | 351,580 | | | (452,776) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 1,178 | 3,108,660 | 2640 | | 478,735 | | 19,947 | | 654,898 | | | (458,787) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 1,455 | 3,841,138 | 2640 | | 452,996 | | 18,875 | | 1,031,019 | | | (434,121) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 546 | 1,442,693 | 2640 | | 528,253 | | 66,032 | | 823,758 | | | (462,221) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 356 | 941,077 | 2640 | | 515,024 | | 64,378 | | 398,528 | | | (450,646) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 646 | 1,704,648 | 2640 | | 498,981 | | 62,373 | | 87,687 | | | (436,608) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 356 | 940,023 | 2640 | | 538,797 | | 67,350 | | 321,626 | | | (471,448) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 207 | 546,911 | 2640 | | 545,425 | | 68,178 | | 1,154,171 | | | (477,247) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 219 | 578,504 | 2640 | | 521,375 | | 65,172 | | 1,528,401 | | | (456,204) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 209 | 551,050 | 2640 | | 645,346 | | 134,447 | | 1,324,299 | | | (510,899) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/29/2019 | 01/29/2020 | 3,302 | 8,716,100 | 2640 | | 575,558 | | 119,908 | | 460,879 | | | (455,650) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 1,706 | 4,502,748 | 2640 | | 663,014 | | 138,128 | | 205,964 | | | (524,886) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 2,651 | 6,999,897 | 2640 | | 623,376 | | 129,870 | | 917,535 | | | (493,506) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 5,754 | 15,190,841 | 2640 | | 605,353 | | 126,115 | | 435,518 | | | (479,238) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 570 | 1,504,028 | 2640 | | 583,638 | | 121,591 | | 336,607 | | | (462,047) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 258 | 679,886 | 2640 | | 575,874 | | 167,963 | | 83,265 | | | (407,911) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 1,941 | 5,125,043 | 2640 | | 575,653 | | 167,899 | | 791,356 | | | (407,754) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 666 | 1,757,893 | 2640 | | 520,018 | | 151,672 | | 827,846 | | | (368,346) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 228 | 601,420 | 2640 | | 675,251 | | 196,948 | | 252,026 | | | (478,303) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/29/2019 | 01/29/2020 | 218 | 575,715 | 2640 | | 590,563 | | 221,461 | | 1,169,671 | | | (369,102) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 347 | 915,147 | 2640 | | 649,406 | | 243,527 | | 1,594,439 | | | (405,879) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 256 | 696,887 | 2726.86 | | 520,763 | | 238,683 | | 700,302 | | | (282,080) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 304 | 828,073 | 2726.86 | | 634,226 | | 290,687 | | 1,017,870 | | | (343,539) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 167 | 456,515 | 2726.86 | | 565,081 | | 258,996 | | 918,740 | | | (306,086) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 763 | 2,081,320 | 2726.86 | | 556,752 | | 301,574 | | 1,060,643 | | | (255,178) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 789 | 2,151,377 | 2726.86 | | 397,439 | | 215,280 | | 302,648 | | | (182,160) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 559 | 1,525,020 | 2726.86 | | 730,607 | | 395,745 | | 704,548 | | | (334,861) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 1,430 | 3,898,962 | 2726.86 | | 697,848 | | 378,001 | | 635,789 | | | (319,847) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 702 | 1,914,435 | 2726.86 | | 452,735 | | 245,231 | | 540,742 | | | (207,503) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/29/2019 | 01/29/2020 | 276 | 753,508 | 2726.86 | | 637,118 | | 345,106 | | 984,499 | | | (292,012) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/29/2019 | 01/29/2020 | 1,322 | 2,191,390 | 1658.097 | | 638,035 | | 349,980 | | 531,956 | | | (300,515) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 21 | 515,115 | 24579.96 | | 1,175,402 | | 734,626 | | 2,079,048 | | | (440,776) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 20 | 490,836 | 24579.96 | | 1,023,198 | | 639,499 | | 1,745,102 | | | (383,699) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 17 | 421,765 | 24579.96 | | 861,336 | | 538,335 | | 1,378,796 | | | (323,001) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 32 | 784,841 | 24579.96 | | 1,009,010 | | 714,716 | | 1,450,261 | | | (294,295) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 24 | 579,138 | 24579.96 | | 381,682 | | 270,358 | | 652,162 | | | (111,324) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 33 | 799,803 | 24579.96 | | 442,621 | | 313,523 | | 780,710 | | | (129,098) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 17 | 425,992 | 24579.96 | | 358,137 | | 283,525 | | 884,050 | | | (74,612) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/29/2019 | 01/29/2020 | 37 | 920,681 | 24579.96 | | 414,419 | | 328,082 | | 982,962 | | | (86,337) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 346 | 928,669 | 2681.05 | | 397,618 | | 347,916 | | 769,371 | | | (49,702) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 697 | 1,868,124 | 2681.05 | | 446,732 | | 390,890 | | 865,733 | | | (55,841) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 393 | 1,053,424 | 2681.05 | | 354,406 | | 310,105 | | 627,592 | | | (44,301) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 503 | 1,347,946 | 2681.05 | | 405,772 | | 355,050 | | 676,838 | | | (50,721) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 174 | 465,845 | 2681.05 | | 352,594 | | 308,520 | | 598,095 | | | (44,074) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 476 | 1,275,861 | 2681.05 | | 265,820 | | 232,593 | | 384,902 | | | (33,228) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 236 | 632,697 | 2681.05 | | 193,637 | | 169,433 | | 281,465 | | | (24,205) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 01/30/2019 | 01/30/2020 | 279 | 747,429 | 2681.05 | | 411,429 | | 394,286 | | 650,481 | | | (17,143) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 1,529 | 4,100,194 | 2681.05 | | 418,202 | | 400,777 | | 639,700 | | | (17,425) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 1,108 | 2,971,160 | 2681.05 | | 474,147 | | 454,391 | | 635,934 | | | (19,756) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 596 | 1,597,495 | 2681.05 | | 506,632 | | 485,522 | | 652,912 | | | (21,110) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 586 | 1,571,343 | 2681.05 | | 275,017 | | 275,403 | | 388,434 | | | (23,820) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 734 | 1,967,714 | 2681.05 | | 564,957 | | 557,106 | | 732,765 | | | (39,911) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 804 | 2,156,542 | 2681.05 | | 75,404 | | 3,142 | | 147,864 | | | (72,262) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 317 | 850,357 | 2681.05 | | 96,794 | | 4,033 | | 183,335 | | | (92,761) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 624 | 1,673,880 | 2681.05 | | 79,049 | | 3,294 | | 144,980 | | | (75,756) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 191 | 512,274 | 2681.05 | | 72,638 | | 9,080 | | 139,370 | | | (63,558) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 607 | 1,627,673 | 2681.05 | | 61,116 | | 7,640 | | 111,711 | | | (53,477) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 319 | 856,396 | 2681.05 | | 38,138 | | 4,767 | | 63,717 | | | (33,371) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 340 | 912,579 | 2681.05 | | 106,538 | | 13,317 | | 189,205 | | | (93,220) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 131 | 351,808 | 2681.05 | | 85,841 | | 17,883 | | 148,596 | | | (67,957) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 97 | 258,988 | 2681.05 | | 81,656 | | 17,012 | | 137,180 | | | (64,645) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 3,164 | 8,482,386 | 2681.05 | | 83,702 | | 17,438 | | 144,925 | | | (66,264) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 446 | 1,195,013 | 2681.05 | | 57,277 | | 11,933 | | 97,796 | | | (45,344) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 1,688 | 4,524,860 | 2681.05 | | 87,596 | | 18,249 | | 151,490 | | | (69,347) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 3,942 | 10,569,233 | 2681.05 | | 59,293 | | 17,294 | | 94,604 | | | (41,999) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 1,769 | 4,742,063 | 2681.05 | | 51,462 | | 15,010 | | 75,678 | | | (36,452) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 1,059 | 2,839,012 | 2681.05 | | 27,410 | | 7,995 | | 43,087 | | | (19,415) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 1,419 | 3,803,121 | 2681.05 | | 103,181 | | 30,094 | | 165,595 | | | (73,087) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 234 | 626,371 | 2681.05 | | 71,152 | | 20,753 | | 113,469 | | | (50,400) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 197 | 527,186 | 2681.05 | | 95,033 | | 27,718 | | 142,622 | | | (67,315) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/30/2019 | 01/30/2020 | 367 | 983,929 | 2681.05 | | 80,924 | | 30,346 | | 135,917 | | | (50,577) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/30/2019 | 01/30/2020 | 313 | 838,328 | 2681.05 | | 69,866 | | 26,200 | | 121,178 | | | (43,666) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/30/2019 | 01/30/2020 | 237 | 636,276 | 2681.05 | | 65,346 | | 29,950 | | 110,724 | | | (35,396) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 800 | 2,185,718 | 2731.09 | | 88,060 | | 40,361 | | 143,501 | | | (47,699) | | | | |
| Dow Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 167 | 455,399 | 2731.09 | | 77,854 | | 35,683 | | 112,849 | | | (42,171) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 186 | 507,162 | 2731.09 | | 128,500 | | 58,896 | | 190,517 | | | (69,604) | | | | |
| Dow Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 216 | 590,931 | 2731.09 | | 72,675 | | 39,365 | | 101,381 | | | (33,309) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 543 | 1,484,072 | 2731.09 | | 111,961 | | 60,646 | | 154,072 | | | (51,316) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 686 | 1,872,328 | 2731.09 | | 75,629 | | 40,966 | | 100,410 | | | (34,663) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 555 | 1,514,422 | 2731.09 | | 62,187 | | 33,684 | | 77,832 | | | (28,502) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 835 | 2,279,855 | 2731.09 | | 74,173 | | 40,177 | | 96,082 | | | (33,996) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 01/30/2019 | 01/30/2020 | 442 | 1,208,504 | 2731.09 | | 115,370 | | 62,492 | | 139,649 | | | (52,878) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/30/2019 | 01/30/2020 | 278 | 461,294 | 1660.497 | | 95,056 | | 51,488 | | 120,666 | | | (43,567) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/30/2019 | 01/30/2020 | 851 | 1,412,530 | 1660.497 | | 51,409 | | 32,131 | | 68,891 | | | (19,278) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 17 | 423,623 | 25014.86 | | 97,887 | | 61,180 | | 148,985 | | | (36,708) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 18 | 443,696 | 25014.86 | | 75,779 | | 47,362 | | 105,981 | | | (28,417) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 29 | 721,984 | 25014.86 | | 99,977 | | 62,485 | | 150,476 | | | (37,491) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 13 | 330,301 | 25014.86 | | 72,177 | | 45,110 | | 99,684 | | | (27,066) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 16 | 393,191 | 25014.86 | | 86,312 | | 75,523 | | 105,528 | | | (10,789) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 6 | 147,030 | 25014.86 | | 92,592 | | 81,018 | | 113,755 | | | (11,574) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 19 | 486,804 | 25014.86 | | 62,226 | | 54,448 | | 66,998 | | | (7,778) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 36 | 892,341 | 25014.86 | | 113,867 | | 99,634 | | 119,135 | | | (14,233) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/30/2019 | 01/30/2020 | 6 | 145,185 | 25014.86 | | 113,602 | | 108,868 | | 134,621 | | | (4,733) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 638 | 1,726,489 | 2704.1 | | 85,510 | | 81,947 | | 92,271 | | | (3,563) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 725 | 1,961,503 | 2704.1 | | 85,806 | | 82,231 | | 90,298 | | | (3,575) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 318 | 860,211 | 2704.1 | | 1,539,992 | | 64,166 | | 4,374,439 | | | (1,475,826) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 912 | 2,464,805 | 2704.1 | | 485,456 | | 20,227 | | 1,732,998 | | | (465,229) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 486 | 1,315,330 | 2704.1 | | 877,632 | | 36,568 | | 2,340,708 | | | (841,064) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 136 | 368,236 | 2704.1 | | 33,508 | | 1,396 | | 97,616 | | | (32,112) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 01/31/2019 | 01/31/2020 | 336 | 909,318 | 2704.1 | | 921,377 | | 38,391 | | 2,653,310 | | | (882,986) | | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 1,947 | 5,266,206 | 2704.1 | | 288,819 | | 12,034 | | 389,010 | | | (276,785) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 1,090 | 2,948,814 | 2704.1 | | 1,225,644 | | 51,068 | | 3,215,188 | | | (1,174,575) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 271 | 732,985 | 2704.1 | | 706,595 | | 29,441 | | 1,840,359 | | | (677,153) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 1,804 | 4,877,465 | 2704.1 | | 41,397 | | 1,725 | | 79,571 | | | (39,672) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 956 | 2,585,977 | 2704.1 | | 102,160 | | 4,257 | | 181,907 | | | (97,903) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 139 | 374,674 | 2704.1 | | 735,806 | | 30,659 | | 1,738,266 | | | (705,147) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 324 | 876,442 | 2704.1 | | 58,621 | | 7,328 | | 103,114 | | | (51,293) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 196 | 529,992 | 2704.1 | | 899,443 | | 112,430 | | 2,090,773 | | | (787,013) | | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/31/2019 | 01/31/2020 | 2,211 | 5,978,849 | 2704.1 | | 317,671 | | 39,709 | | 467,689 | | | (277,962) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 461 | 1,246,425 | 2704.1 | | 758,344 | | 94,793 | | 1,755,803 | | | (663,551) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 720 | 1,945,666 | 2704.1 | | 177,347 | | 22,168 | | 370,322 | | | (155,179) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 4,808 | 13,000,381 | 2704.1 | | 201,359 | | 25,170 | | 399,360 | | | (176,189) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 3,438 | 9,297,502 | 2704.1 | | 102,603 | | 12,825 | | 167,634 | | | (89,777) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 1,128 | 3,049,865 | 2704.1 | | 29,696 | | 3,712 | | 54,591 | | | (25,984) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 1,587 | 4,291,126 | 2704.1 | | 20,374 | | 2,547 | | 37,011 | | | (17,827) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 1,587 | 4,291,831 | 2704.1 | | 80,540 | | 10,068 | | 134,048 | | | (70,473) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 144 | 389,240 | 2704.1 | | 176,376 | | 22,047 | | 361,535 | | | (154,329) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/31/2019 | 01/31/2020 | 251 | 678,204 | 2704.1 | | 1,080,799 | | 135,100 | | 2,325,193 | | | (945,699) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | CIBC 2IGI19DL77OXOHC3ZE78 | 01/31/2019 | 01/31/2020 | 476 | 1,288,152 | 2704.1 | | 212,000 | | 26,500 | | 282,332 | | | (185,500) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 211 | 578,402 | 2738.78 | | 850,590 | | 177,206 | | 1,719,692 | | | (673,384) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 153 | 417,757 | 2738.78 | | 136,540 | | 28,446 | | 281,071 | | | (108,094) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 1,532 | 4,197,144 | 2738.78 | | 31,170 | | 6,494 | | 64,096 | | | (24,676) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 1,671 | 4,577,476 | 2738.78 | | 1,372,026 | | 285,839 | | 2,733,909 | | | (1,086,187) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 369 | 1,011,123 | 2738.78 | | 963,023 | | 200,630 | | 1,876,703 | | | (762,393) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 1,043 | 2,856,029 | 2738.78 | | 724,914 | | 151,024 | | 1,322,821 | | | (573,890) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 173 | 474,682 | 2738.78 | | 171,013 | | 35,628 | | 333,135 | | | (135,386) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/31/2019 | 01/31/2020 | 207 | 567,428 | 2738.78 | | 114,523 | | 23,859 | | 198,241 | | | (90,664) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/31/2019 | 01/31/2020 | 942 | 1,568,887 | 1665 | | 125,231 | | 26,090 | | 216,387 | | | (99,141) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2019 | 12/31/2020 | 816 | 1,340,805 | 1642.784 | | 1,090,190 | | 227,123 | | 2,186,468 | | | (863,067) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2019 | 12/31/2020 | 504 | 825,290 | 1636.424 | | 76,881 | | 16,017 | | 123,374 | | | (60,864) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL77OXOHC3ZE78 | 01/02/2019 | 01/02/2021 | 59 | 149,259 | 2510.03 | | 253,378 | | 52,787 | | 504,941 | | | (200,591) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2019 | 01/04/2021 | 495 | 813,909 | 1645.614 | | 275,663 | | 57,430 | | 508,565 | | | (218,233) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/07/2019 | 01/07/2021 | 411 | 677,625 | 1647.295 | | 309,512 | | 64,482 | | 565,621 | | | (245,030) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/08/2019 | 01/08/2021 | 1,027 | 1,695,765 | 1650.597 | | 1,892,101 | | 551,863 | | 2,572,294 | | | (1,340,238) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/09/2019 | 01/08/2021 | 206 | 340,564 | 1651.044 | | 382,215 | | 111,479 | | 567,788 | | | (270,735) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/10/2019 | 01/08/2021 | 913 | 1,509,450 | 1653.5 | | 1,024,703 | | 298,872 | | 1,771,751 | | | (725,831) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/14/2019 | 01/14/2021 | 1,140 | 1,881,795 | 1650.758 | | 171,696 | | 50,078 | | 307,955 | | | (121,618) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/15/2019 | 01/15/2021 | 1,143 | 1,888,419 | 1652.505 | | 252,910 | | 73,765 | | 458,352 | | | (179,145) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/16/2019 | 01/15/2021 | 1,477 | 2,440,645 | 1652.455 | | 213,108 | | 62,156 | | 376,939 | | | (150,951) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/17/2019 | 01/15/2021 | 410 | 679,539 | 1655.975 | | 285,802 | | 83,359 | | 493,493 | | | (202,443) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/18/2019 | 01/15/2021 | 705 | 1,171,842 | 1662.787 | | 121,638 | | 35,478 | | 176,629 | | | (86,161) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/22/2019 | 01/22/2021 | 1,363 | 2,257,979 | 1656.859 | | 141,901 | | 41,388 | | 250,662 | | | (100,513) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/23/2019 | 01/22/2021 | 445 | 737,215 | 1656.959 | | 198,597 | | 57,924 | | 322,073 | | | (140,673) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL77OXOHC3ZE78 | 01/23/2019 | 01/23/2021 | 48 | 126,262 | 2638.7 | | 1,240,336 | | 465,126 | | 2,082,322 | | | (775,210) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/25/2019 | 01/25/2021 | 821 | 1,359,919 | 1656.837 | | 1,192,815 | | 447,306 | | 1,884,073 | | | (745,510) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/29/2019 | 01/29/2021 | 1,574 | 2,610,520 | 1658.097 | | 98,295 | | 36,861 | | 157,237 | | | (61,434) | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/30/2019 | 01/29/2021 | 536 | 890,070 | 1660.497 | | 280,000 | | 105,000 | | 395,803 | | | (175,000) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/31/2019 | 01/29/2021 | 712 | 1,185,483 | 1665 | | 314,284 | | 117,857 | | 572,778 | | | (196,428) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (2,641) | (630,342) | 238.71 | | 37,645 | | 18,824 | | 91,189 | | | (36,081) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (2,822) | (677,034) | 239.88 | | 22,021 | | 8,258 | | 30,221 | | | (13,763) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (2,482) | (606,996) | 244.55 | | 33,215 | | 12,455 | | 45,551 | | | (20,759) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (373) | (95,720) | 256.81 | | 19,196 | | 7,199 | | 26,684 | | | (11,998) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | 8,200 | 1,914,372 | 233.46 | | 62,322 | | 23,371 | | 95,867 | | | (38,951) | | | | |
| Dow Index Option MAV | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | 400 | 95,720 | 239.3 | | 45,771 | | 17,164 | | 87,226 | | | (28,607) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (3,521) | (840,456) | 238.71 | | 121,818 | | 45,682 | | 251,824 | | | (76,136) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (4,221) | (1,027,224) | 243.38 | | 288,598 | | 108,223 | | 603,201 | | | (180,371) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | (1,035) | (265,793) | 256.81 | | 270,775 | | 101,540 | | 549,605 | | | (169,234) | | | | |
| S&P Digital | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | 8,000 | 1,867,680 | 233.46 | | 21,494 | | 9,851 | | 31,148 | | | (11,643) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/02/2019 | 01/02/2020 | 1,100 | 265,793 | 241.63 | | 100,706 | | 46,157 | | 169,065 | | | (54,549) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | (1,760) | (432,036) | 245.42 | | 140,986 | | 65,297 | | 292,586 | | | (77,848) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | (2,494) | (624,052) | 250.22 | | 191,467 | | 87,756 | | 362,601 | | | (103,711) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | (1,909) | (480,040) | 251.42 | | 172,089 | | 78,874 | | 324,254 | | | (93,215) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | 6,400 | 1,536,128 | 240.02 | | 208,448 | | 95,539 | | 402,164 | | | (112,910) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | (3,032) | (744,062) | 245.42 | | 1,137,730 | | 521,460 | | 2,048,195 | | | (616,270) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | (7,308) | (1,824,152) | 249.62 | | 1,143,680 | | 524,187 | | 2,000,389 | | | (619,493) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | (3,261) | (816,068) | 250.22 | | 1,726,725 | | 791,415 | | 2,773,933 | | | (935,309) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/10/2019 | 01/10/2020 | 14,100 | 3,384,282 | 240.02 | | 144,066 | | 66,030 | | 213,494 | | | (78,036) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | (1,858) | (475,000) | 255.63 | | 1,294,581 | | 701,231 | | 1,875,775 | | | (593,350) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | (2,537) | (650,000) | 256.25 | | 1,286,111 | | 696,644 | | 1,946,096 | | | (589,468) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | (2,482) | (650,000) | 261.88 | | 946,691 | | 512,791 | | 1,370,311 | | | (433,900) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | 7,100 | 1,775,000 | 250 | | 90,383 | | 48,958 | | 123,949 | | | (41,426) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | (3,814) | (975,000) | 255.63 | | 1,202,064 | | 651,118 | | 1,856,039 | | | (550,946) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | (4,712) | (1,225,000) | 260 | | 949,357 | | 514,235 | | 1,386,813 | | | (435,122) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | (1,631) | (425,000) | 260.63 | | 1,072,125 | | 580,735 | | 1,538,020 | | | (491,391) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGKNHA04 | 01/31/2019 | 01/31/2020 | 10,500 | 2,625,000 | 250 | | 1,012,673 | | 548,531 | | 1,494,085 | | | (464,142) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 12,010 | 1,201,000 | 100 | | | | 898 | | 536 | | | (1,657) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 32,870 | 3,287,000 | 100 | | 26,995 | | 16,872 | | 33,526 | | | (10,123) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 12,380 | 1,238,000 | 100 | | 316,407 | | 197,755 | | 735,416 | | | (118,653) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 35,880 | 3,588,000 | 100 | | 173,665 | | 108,540 | | 323,312 | | | (65,124) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 4,910 | 491,000 | 100 | | 1,129,457 | | 705,910 | | 1,804,820 | | | (423,546) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 46,347 | 4,542,000 | 98 | | 81,047 | | 50,654 | | 119,991 | | | (30,393) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2019 | 01/03/2020 | 59,367 | 5,818,000 | 98 | | 178,478 | | 111,549 | | 326,005 | | | (66,929) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 11,460 | 1,146,000 | 100 | | 1,053,757 | | 658,598 | | 1,804,624 | | | (395,159) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 33,900 | 3,390,000 | 100 | | 195,373 | | 122,108 | | 351,077 | | | (73,265) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 17,220 | 1,722,000 | 100 | | 745,857 | | 528,315 | | 1,186,804 | | | (217,542) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 32,420 | 3,242,000 | 100 | | 358,164 | | 253,699 | | 546,082 | | | (104,464) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 5,050 | 505,000 | 100 | | 165,142 | | 116,976 | | 278,538 | | | (48,166) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 38,357 | 3,759,000 | 98 | | 65,307 | | 46,259 | | 96,619 | | | (19,048) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/09/2019 | 01/10/2020 | 37,296 | 3,655,000 | 98 | | 15,735 | | 11,146 | | 23,074 | | | (4,589) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/17/2020 | 41,920 | 4,192,000 | 100 | | 80,724 | | 57,179 | | 105,421 | | | (23,544) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/17/2020 | 12,700 | 1,270,000 | 100 | | 223,945 | | 158,628 | | 374,855 | | | (65,317) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/17/2020 | 30,460 | 3,046,000 | 100 | | 42,486 | | 30,094 | | 48,422 | | | (12,392) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/17/2020 | 5,280 | 528,000 | 100 | | 194,036 | | 137,442 | | 306,042 | | | (56,594) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/17/2020 | 36,357 | 3,563,000 | 98 | | 222,155 | | 157,360 | | 363,540 | | | (64,795) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/16/2019 | 01/17/2020 | 54,265 | 5,318,000 | 98 | | 167,732 | | 118,810 | | 221,557 | | | (48,922) | | | | |
| S&P Digital | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 10,660 | 1,066,000 | 100 | | 24,336 | | 17,238 | | 28,979 | | | (7,098) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 33,410 | 3,341,000 | 100 | | 186,970 | | 132,437 | | 305,671 | | | (54,533) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 10,500 | 1,050,000 | 100 | | 352,623 | | 249,774 | | 564,244 | | | (102,848) | | | | |
| S&P Digital | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 32,020 | 3,202,000 | 100 | | 217,880 | | 154,332 | | 341,395 | | | (63,548) | | | | |
| S&P Digital | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 8,890 | 889,000 | 100 | | 249,652 | | 176,837 | | 403,030 | | | (72,815) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 26,357 | 2,583,000 | 98 | | 1,276,209 | | 903,982 | | 1,945,753 | | | (372,228) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG O2RNE8IBXP4R0TD8PU41 | 01/23/2019 | 01/24/2020 | 30,643 | 3,003,000 | 98 | | 85,831 | | 60,797 | | 108,282 | | | (25,034) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 10,870 | 1,087,000 | 100 | | 398,000 | | 324,053 | | 270,233 | | | (94,247) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 32,100 | 3,210,000 | 100 | | 323,340 | | 255,978 | | 542,608 | | | (67,363) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 13,800 | 1,380,000 | 100 | | 253,548 | | 200,726 | | 418,628 | | | (52,823) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 25,130 | 2,513,000 | 100 | | 258,576 | | 204,706 | | 447,180 | | | (53,870) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 7,670 | 767,000 | 100 | | 206,070 | | 163,139 | | 363,548 | | | (42,931) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 26,582 | 2,605,000 | 98 | | 300,000 | | 243,382 | | 236,317 | | | (69,930) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/30/2019 | 01/31/2020 | 36,745 | 3,601,000 | 98 | | 263,784 | | 208,829 | | 440,227 | | | (54,955) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 2,432 | 6,581,645 | 2706.53 | | | | 6,076 | | 27,202 | | | (7,675) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 2,932 | 7,936,770 | 2706.53 | | | | 19,357 | | 99,520 | | | (24,451) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 1,109 | 3,000,449 | 2706.53 | | 310,596 | | 252,236 | | 451,811 | | | (58,360) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 310 | 839,061 | 2706.53 | | 66,926 | | 58,560 | | 93,047 | | | (8,366) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 175 | 474,642 | 2706.53 | | 106,047 | | 92,791 | | 129,488 | | | (13,256) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 8,095 | 21,909,427 | 2706.53 | | 84,155 | | 73,636 | | 103,220 | | | (10,519) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 786 | 2,127,605 | 2706.53 | | 75,594 | | 66,145 | | 88,436 | | | (9,449) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 380 | 1,029,246 | 2706.53 | | 197,065 | | 172,432 | | 298,411 | | | (24,633) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 1,476 | 3,994,181 | 2706.53 | | 293,777 | | 257,055 | | 396,105 | | | (36,722) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 412 | 1,114,416 | 2706.53 | | 102,024 | | 89,271 | | 117,784 | | | (12,753) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 1,425 | 3,856,108 | 2706.53 | | 290,943 | | 267,492 | | 434,298 | | | (51,130) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 174 | 470,074 | 2706.53 | | 225,264 | | 197,106 | | 301,910 | | | (28,158) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 333 | 901,479 | 2706.53 | | 194,469 | | 170,161 | | 263,748 | | | (24,309) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 149 | 402,395 | 2706.53 | | 260,480 | | 227,920 | | 353,734 | | | (32,560) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 01/31/2020 | 5,548 | 15,017,139 | 2706.53 | | 103,194 | | 90,294 | | 109,956 | | | (12,899) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/01/2019 | 01/31/2020 | 771 | 2,087,053 | 2706.53 | | 308,826 | | 270,223 | | 397,604 | | | (38,603) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 283 | 774,757 | 2740.43 | | 972,009 | | 850,508 | | 1,190,029 | | | (121,501) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 623 | 1,706,321 | 2740.43 | | 400,993 | | 358,459 | | 469,202 | | | (58,799) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 331 | 907,754 | 2740.43 | | 116,415 | | 101,863 | | 144,325 | | | (14,552) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 488 | 1,338,031 | 2740.43 | | 246,514 | | 215,700 | | 309,796 | | | (30,814) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 131 | 360,198 | 2740.43 | | 419,975 | | 367,478 | | 495,598 | | | (52,497) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 433 | 1,187,195 | 2740.43 | | 378,916 | | 331,552 | | 462,789 | | | (47,365) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 2,512 | 6,884,614 | 2740.43 | | 1,070,397 | | 1,053,987 | | 1,371,799 | | | (74,016) | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 3,502 | 9,597,435 | 2740.43 | | 325,000 | | 311,458 | | 258,609 | | | (13,542) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 900 | 2,467,059 | 2740.43 | | 242,578 | | 232,471 | | 307,036 | | | (10,107) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 1,007 | 2,759,406 | 2740.43 | | | | 21,091 | | 79,619 | | | (22,008) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 491 | 1,345,160 | 2740.43 | | | | 20,404 | | 90,144 | | | (21,291) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 184 | 504,380 | 2740.43 | | 23,512 | | 22,532 | | 22,637 | | | (980) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 01/31/2020 | 778 | 1,296,727 | 1665.863 | | 1,030,734 | | 987,787 | | 998,959 | | | (42,947) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 01/31/2020 | 46 | 1,145,375 | 25063.89 | | 59,786 | | 57,294 | | 55,683 | | | (2,491) | | | | |
| S&P Digital | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 01/31/2020 | 27 | 680,550 | 25063.89 | | 1,338,972 | | 1,283,182 | | 1,309,437 | | | (55,791) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 01/31/2020 | 113 | 2,835,776 | 25063.89 | | 126,743 | | 121,462 | | 117,666 | | | (5,281) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 01/31/2020 | 44 | 1,092,654 | 25063.89 | | 21,399 | | 11,146 | | 47,684 | | | (10,254) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 01/31/2020 | 21 | 518,112 | 25063.89 | | 10,772 | | 5,610 | | 23,229 | | | (5,162) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 521 | 1,408,786 | 2706.53 | | 3,105 | | 1,746 | | 9,128 | | | (1,358) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 476 | 1,288,993 | 2706.53 | | 31,313 | | 18,918 | | 52,380 | | | (12,395) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 160 | 434,367 | 2706.53 | | 8,086 | | 5,559 | | 21,943 | | | (2,527) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 1,233 | 3,337,377 | 2706.53 | | 9,100 | | 6,635 | | 21,875 | | | (2,465) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 169 | 456,827 | 2706.53 | | 48,486 | | 39,395 | | 85,191 | | | (9,091) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 272 | 736,875 | 2706.53 | | 71,781 | | 58,322 | | 108,389 | | | (13,459) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 332 | 897,367 | 2706.53 | | 68,664 | | 58,651 | | 89,167 | | | (10,014) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/01/2020 | 309 | 835,048 | 2706.53 | | 21,208 | | 19,883 | | 28,065 | | | (1,326) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 1,446 | 3,913,299 | 2706.53 | | 843,056 | | 35,127 | | 2,504,923 | | | (807,929) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 1,442 | 3,902,525 | 2706.53 | | 864,446 | | 36,019 | | 2,708,759 | | | (828,427) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 4,832 | 13,078,833 | 2706.53 | | 460,884 | | 19,203 | | 930,013 | | | (441,680) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 1,514 | 4,098,069 | 2706.53 | | 161,316 | | 6,722 | | 466,265 | | | (154,595) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 1,198 | 3,242,599 | 2706.53 | | 104,856 | | 4,369 | | 283,876 | | | (100,487) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 211 | 571,649 | 2706.53 | | 654,245 | | 27,260 | | 1,344,973 | | | (626,985) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 1,382 | 3,739,673 | 2706.53 | | 1,179,228 | | 49,135 | | 2,989,943 | | | (1,130,094) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 309 | 835,455 | 2706.53 | | 158,648 | | 6,610 | | 340,042 | | | (152,038) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 190 | 515,055 | 2706.53 | | 882,512 | | 110,314 | | 1,930,061 | | | (772,198) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 214 | 579,749 | 2706.53 | | 335,346 | | 41,918 | | 779,618 | | | (293,427) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/01/2020 | 303 | 818,826 | 2706.53 | | 454,093 | | 56,762 | | 1,015,393 | | | (397,331) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 02/01/2020 | 28 | 692,255 | 25063.89 | | 54,687 | | 6,836 | | 131,859 | | | (47,851) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 02/01/2020 | 17 | 420,659 | 25063.89 | | 1,532,452 | | 191,556 | | 3,513,509 | | | (1,340,895) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 02/01/2020 | 29 | 717,730 | 25063.89 | | 711,199 | | 88,900 | | 750,363 | | | (622,299) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 02/01/2020 | 16 | 397,038 | 25063.89 | | 373,143 | | 46,643 | | 714,101 | | | (326,500) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 02/01/2020 | 17 | 429,533 | 25063.89 | | 757,479 | | 94,685 | | 1,558,540 | | | (662,794) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/01/2019 | 02/01/2020 | 31 | 780,343 | 25063.89 | | 1,097,788 | | 137,223 | | 2,301,571 | | | (960,564) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 182 | 491,949 | 2706.53 | | 349,567 | | 43,696 | | 618,878 | | | (305,871) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 536 | 1,451,698 | 2706.53 | | 477,331 | | 99,444 | | 863,666 | | | (377,887) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 646 | 1,747,681 | 2706.53 | | 261,170 | | 54,410 | | 465,876 | | | (206,759) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 216 | 585,954 | 2706.53 | | 309,251 | | 64,427 | | 551,287 | | | (244,823) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 988 | 2,673,627 | 2706.53 | | 1,377,551 | | 286,990 | | 3,004,606 | | | (1,090,561) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 742 | 2,008,842 | 2706.53 | | 788,471 | | 164,265 | | 1,608,153 | | | (624,206) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 275 | 744,540 | 2706.53 | | 821,816 | | 171,212 | | 1,613,125 | | | (650,605) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 246 | 666,908 | 2706.53 | | 301,203 | | 62,751 | | 543,474 | | | (238,452) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/02/2020 | 310 | 838,759 | 2706.53 | | 1,209,457 | | 251,970 | | 2,440,336 | | | (957,487) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 2,496 | 6,756,183 | 2706.53 | | 52,416 | | 10,920 | | 80,330 | | | (41,496) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 577 | 1,560,413 | 2706.53 | | 9,739 | | 2,029 | | 18,695 | | | (7,710) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 2,832 | 7,663,803 | 2706.53 | | 2,166,310 | | 451,315 | | 4,187,726 | | | (1,714,995) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 1,330 | 3,599,797 | 2706.53 | | 255,951 | | 74,652 | | 380,455 | | | (181,298) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 612 | 1,656,726 | 2706.53 | | 2,043,691 | | 596,077 | | 3,589,606 | | | (1,447,614) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 696 | 1,883,803 | 2706.53 | | 994,911 | | 290,182 | | 1,744,531 | | | (704,729) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 1,355 | 3,666,753 | 2706.53 | | 755,686 | | 220,408 | | 1,266,339 | | | (535,278) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 1,169 | 3,163,315 | 2706.53 | | 1,335,732 | | 389,589 | | 2,441,516 | | | (946,144) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 583 | 1,577,708 | 2706.53 | | 233,806 | | 68,193 | | 312,058 | | | (165,613) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/02/2020 | 484 | 1,309,511 | 2706.53 | | 1,447,826 | | 422,282 | | 2,531,399 | | | (1,025,543) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/01/2019 | 02/02/2020 | 23 | 579,452 | 25063.89 | | 1,558,624 | | 454,599 | | 2,526,688 | | | (1,104,025) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/01/2019 | 02/02/2020 | 43 | 1,074,904 | 25063.89 | | 338,087 | | 98,609 | | 482,864 | | | (239,479) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 576 | 1,559,421 | 2706.53 | | 1,507,339 | | 565,252 | | 2,478,802 | | | (942,087) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 799 | 2,162,746 | 2706.53 | | 2,921,280 | | 1,095,480 | | 5,199,290 | | | (1,825,800) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 338 | 913,736 | 2706.53 | | 1,211,399 | | 454,275 | | 2,278,621 | | | (757,124) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 616 | 1,667,106 | 2706.53 | | 2,661,923 | | 998,221 | | 4,941,783 | | | (1,663,702) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 305 | 824,449 | 2706.53 | | 1,362,526 | | 510,947 | | 2,490,920 | | | (851,579) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 165 | 445,853 | 2706.53 | | 1,364,113 | | 511,542 | | 2,417,032 | | | (852,570) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/01/2019 | 02/03/2020 | 285 | 772,289 | 2706.53 | | 1,051,955 | | 394,483 | | 1,837,952 | | | (657,472) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 844 | 2,285,010 | 2706.53 | | 1,192,560 | | 447,210 | | 2,203,870 | | | (745,350) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 903 | 2,444,168 | 2706.53 | | 1,440,628 | | 540,236 | | 2,766,062 | | | (900,393) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 1,772 | 4,795,884 | 2706.53 | | 905,148 | | 339,431 | | 1,644,977 | | | (565,718) | | | | |
| UST 2.375% 05/29/20 Total Return Options | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 916 | 2,477,966 | 2706.53 | | 1,589,863 | | 596,199 | | 3,210,824 | | | (993,665) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 2,619 | 7,088,926 | 2706.53 | | 81,395 | | 37,306 | | 150,992 | | | (44,089) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 223 | 603,465 | 2706.53 | | 59,020 | | 27,051 | | 96,844 | | | (31,969) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 192 | 518,310 | 2706.53 | | 1,261,841 | | 578,344 | | 2,282,709 | | | (683,497) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 435 | 1,178,410 | 2706.53 | | 10,395 | | 4,764 | | 16,373 | | | (5,631) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 244 | 660,861 | 2706.53 | | 1,343,801 | | 615,909 | | 2,231,640 | | | (727,892) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 420 | 1,135,523 | 2706.53 | | 35,343 | | 16,199 | | 52,917 | | | (19,144) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/01/2019 | 02/03/2020 | 1,159 | 3,135,867 | 2706.53 | | 93,630 | | 42,914 | | 130,784 | | | (50,716) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 993 | 2,687,550 | 2706.53 | | 1,269,319 | | 581,771 | | 2,192,377 | | | (687,548) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 719 | 1,947,246 | 2706.53 | | 2,408,220 | | 1,103,767 | | 4,048,225 | | | (1,304,452) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 4,607 | 12,470,133 | 2706.53 | | 1,095,556 | | 502,130 | | 1,759,274 | | | (593,426) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 2,572 | 6,960,988 | 2706.53 | | 972,119 | | 445,554 | | 1,538,937 | | | (526,564) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 585 | 1,583,768 | 2706.53 | | 1,532,665 | | 830,193 | | 2,352,544 | | | (702,471) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 649 | 1,755,851 | 2706.53 | | 1,019,717 | | 552,347 | | 1,561,344 | | | (467,370) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 864 | 2,338,658 | 2706.53 | | 328,989 | | 183,055 | | 448,945 | | | (159,745) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 339 | 918,212 | 2706.53 | | 500,595 | | 271,156 | | 645,276 | | | (229,439) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 532 | 1,439,248 | 2706.53 | | 1,063,189 | | 575,894 | | 1,540,530 | | | (487,295) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2019 | 02/03/2020 | 227 | 614,571 | 2706.53 | | 1,359,766 | | 849,854 | | 2,226,711 | | | (509,912) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/01/2019 | 02/03/2020 | 314 | 851,018 | 2706.53 | | 1,416,428 | | 885,267 | | 2,271,840 | | | (531,160) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 230 | 629,103 | 2740.43 | | 1,295,851 | | 809,907 | | 2,058,353 | | | (485,944) | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 280 | 768,411 | 2740.43 | | 285,500 | | 185,703 | | 236,047 | | | (118,687) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 275 | 754,929 | 2740.43 | | 429,953 | | 268,721 | | 693,038 | | | (161,232) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 1,388 | 3,804,508 | 2740.43 | | | | 5,505 | | 20,236 | | | (8,808) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 1,583 | 4,337,514 | 2740.43 | | 1,918,112 | | 1,198,820 | | 3,399,479 | | | (719,292) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 1,500 | 4,110,692 | 2740.43 | | | | 5,966 | | 16,477 | | | (9,546) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/01/2019 | 02/03/2020 | 861 | 2,358,431 | 2740.43 | | 82,510 | | 51,569 | | 155,731 | | | (30,941) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/01/2019 | 02/03/2020 | 26 | 654,132 | 25063.89 | | 1,266,238 | | 791,399 | | 2,188,932 | | | (474,839) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/01/2019 | 02/03/2020 | 30 | 743,141 | 25063.89 | | 935,520 | | 662,660 | | 1,471,134 | | | (272,860) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/01/2019 | 02/03/2020 | 61 | 1,522,996 | 25063.89 | | 1,071,279 | | 758,822 | | 1,542,012 | | | (312,456) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/04/2019 | 02/04/2020 | 319 | 869,196 | 2724.87 | | | | 6,856 | | 14,440 | | | (8,661) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/04/2019 | 02/04/2020 | 862 | 2,349,684 | 2724.87 | | 29,966 | | 23,723 | | 50,957 | | | (6,243) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/04/2019 | 02/04/2020 | 310 | 845,370 | 2724.87 | | 73,591 | | 58,259 | | 124,251 | | | (15,331) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 02/04/2019 | 02/04/2020 | 827 | 2,253,422 | 2724.87 | | 41,524 | | 32,873 | | 66,316 | | | (8,651) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 02/04/2019 | 02/04/2020 | 334 | 911,176 | 2724.87 | | 384,630 | | 311,014 | | 848,036 | | | (88,361) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 02/04/2019 | 02/04/2020 | 262 | 715,068 | 2724.87 | | 154,251 | | 122,115 | | 227,876 | | | (32,136) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 02/04/2019 | 02/04/2020 | 164 | 446,117 | 2724.87 | | 24,798 | | 19,632 | | 39,554 | | | (5,166) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 02/04/2019 | 02/04/2020 | 133 | 362,037 | 2724.87 | | 401,674 | | 317,992 | | 797,424 | | | (83,682) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI171265Z06 | 02/04/2019 | 02/04/2020 | 299 | 815,828 | 2724.87 | | 729,546 | | 577,557 | | 1,334,225 | | | (151,989) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 421 | 1,147,191 | 2724.87 | | 401,391 | | 317,768 | | 784,703 | | | (83,623) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 1,240 | 3,380,048 | 2724.87 | | 257,628 | | 225,424 | | 370,113 | | | (32,203) | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 1,939 | 5,283,971 | 2724.87 | | 835,212 | | 730,810 | | 948,662 | | | (104,401) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 1,027 | 2,798,478 | 2724.87 | | 726,070 | | 635,311 | | 823,655 | | | (90,759) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 140 | 381,655 | 2724.87 | | 281,089 | | 245,953 | | 337,779 | | | (35,136) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 2,856 | 7,782,819 | 2724.87 | | 373,200 | | 326,550 | | 454,495 | | | (46,650) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 588 | 1,601,417 | 2724.87 | | 271,630 | | 260,312 | | 364,462 | | | (11,318) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 574 | 1,564,613 | 2724.87 | | 355,346 | | 340,540 | | 489,368 | | | (14,806) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 277 | 756,082 | 2724.87 | | 100,452 | | 96,266 | | 116,539 | | | (4,185) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 459 | 1,250,289 | 2724.87 | | 280,325 | | 268,645 | | 338,449 | | | (11,680) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 191 | 520,269 | 2724.87 | | 244,778 | | 234,579 | | 270,957 | | | (10,199) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 145 | 394,376 | 2724.87 | | 474,346 | | 454,581 | | 633,635 | | | (19,764) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/04/2019 | 02/04/2020 | 2,026 | 5,520,662 | 2724.87 | | 455,602 | | 436,619 | | 634,544 | | | (18,983) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 1,439 | 3,920,300 | 2724.87 | | 472,556 | | 452,866 | | 650,022 | | | (19,690) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 1,737 | 4,733,007 | 2724.87 | | 289,948 | | 277,867 | | 308,393 | | | (12,081) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 5,145 | 14,019,493 | 2724.87 | | 491,449 | | 470,972 | | 625,959 | | | (20,477) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 2,207 | 6,014,552 | 2724.87 | | 957,545 | | 917,648 | | 1,065,953 | | | (39,898) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 958 | 2,610,479 | 2724.87 | | 106,295 | | 101,866 | | 91,747 | | | (4,429) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 921 | 2,510,462 | 2724.87 | | 249,093 | | 238,714 | | 292,040 | | | (10,379) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 808 | 2,202,145 | 2724.87 | | 26,731 | | 25,618 | | 23,157 | | | (1,114) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/04/2019 | 02/04/2020 | 284 | 773,984 | 2724.87 | | 73,159 | | 38,103 | | 146,991 | | | (35,055) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/04/2019 | 02/04/2020 | 460 | 1,254,199 | 2724.87 | | 30,105 | | 16,934 | | 54,710 | | | (13,171) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 147 | 402,464 | 2746.01 | | 89,853 | | 50,542 | | 151,540 | | | (39,311) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 170 | 466,282 | 2746.01 | | 76,509 | | 43,036 | | 119,903 | | | (33,473) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 293 | 804,465 | 2746.01 | | 20,151 | | 12,175 | | 31,189 | | | (7,977) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 1,087 | 2,984,479 | 2746.01 | | 21,847 | | 15,020 | | 33,460 | | | (6,827) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 1,150 | 3,158,566 | 2746.01 | | 47,651 | | 34,746 | | 72,770 | | | (12,906) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 1,089 | 2,990,548 | 2746.01 | | 50,143 | | 36,563 | | 70,161 | | | (13,580) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/04/2019 | 02/04/2020 | 1,088 | 2,988,318 | 2746.01 | | 139,685 | | 107,674 | | 164,063 | | | (32,011) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/04/2019 | 02/04/2020 | 367 | 612,116 | 1668.817 | | 67,128 | | 51,744 | | 76,942 | | | (15,383) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/04/2019 | 02/04/2020 | 1,078 | 1,799,388 | 1668.817 | | 75,959 | | 61,717 | | 116,935 | | | (14,242) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/04/2019 | 02/04/2020 | 15 | 380,619 | 25239.37 | | 62,815 | | 51,037 | | 94,247 | | | (11,778) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/04/2019 | 02/04/2020 | 14 | 360,894 | 25239.37 | | 32,128 | | 28,782 | | 45,285 | | | (3,347) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/04/2019 | 02/04/2020 | 20 | 497,464 | 25239.37 | | 24,343 | | 21,807 | | 34,267 | | | (2,536) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/04/2019 | 02/04/2020 | 20 | 495,310 | 25239.37 | | 38,665 | | 34,638 | | 52,013 | | | (4,028) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/04/2019 | 02/04/2020 | 24 | 602,999 | 25239.37 | | 54,106 | | 48,470 | | 68,562 | | | (5,636) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/04/2019 | 02/04/2020 | 28 | 718,412 | 25239.37 | | 36,396 | | 32,605 | | 45,564 | | | (3,791) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 527 | 1,441,771 | 2737.7 | | 78,959 | | 70,734 | | 99,014 | | | (8,225) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 626 | 1,713,788 | 2737.7 | | 27,742 | | 26,008 | | 26,835 | | | (1,734) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 365 | 999,614 | 2737.7 | | 87,504 | | 85,681 | | 96,974 | | | (1,823) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 171 | 467,360 | 2737.7 | | 21,483 | | 21,036 | | 21,787 | | | (448) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 211 | 577,149 | 2737.7 | | 17,267 | | 16,908 | | 15,195 | | | (360) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 159 | 436,597 | 2737.7 | | 52,336 | | 2,181 | | 98,722 | | | (50,155) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 683 | 1,868,821 | 2737.7 | | 67,491 | | 2,812 | | 131,831 | | | (64,679) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 371 | 1,014,433 | 2737.7 | | 87,605 | | 3,650 | | 162,027 | | | (83,954) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 1,126 | 3,083,201 | 2737.7 | | 104,427 | | 4,351 | | 187,669 | | | (100,076) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 1,367 | 3,742,048 | 2737.7 | | 249,467 | | 10,394 | | 513,132 | | | (239,073) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 1,206 | 3,302,459 | 2737.7 | | 254,058 | | 10,586 | | 553,427 | | | (243,472) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 426 | 1,166,913 | 2737.7 | | 284,682 | | 11,862 | | 595,454 | | | (272,820) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 713 | 1,953,304 | 2737.7 | | 78,253 | | 3,261 | | 144,255 | | | (74,992) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 1,003 | 2,745,251 | 2737.7 | | 76,618 | | 3,192 | | 147,569 | | | (73,425) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 318 | 870,687 | 2737.7 | | 186,994 | | 7,791 | | 345,304 | | | (179,203) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 218 | 595,604 | 2737.7 | | 48,695 | | 2,029 | | 98,417 | | | (46,666) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 227 | 622,730 | 2737.7 | | 34,571 | | 1,440 | | 66,977 | | | (33,131) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 823 | 2,252,757 | 2737.7 | | 42,695 | | 1,779 | | 79,584 | | | (40,916) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 332 | 909,263 | 2737.7 | | 36,832 | | 1,535 | | 65,725 | | | (35,297) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 301 | 823,245 | 2737.7 | | 99,736 | | 4,156 | | 185,571 | | | (95,580) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 171 | 468,161 | 2737.7 | | 79,375 | | 3,307 | | 140,165 | | | (76,067) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/05/2019 | 02/05/2020 | 3,289 | 9,004,780 | 2737.7 | | 42,839 | | 1,785 | | 84,595 | | | (41,054) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 1,322 | 3,620,228 | 2737.7 | | 29,241 | | 1,218 | | 54,716 | | | (28,023) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 2,736 | 7,491,625 | 2737.7 | | 63,475 | | 2,645 | | 113,636 | | | (60,830) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 5,363 | 14,683,284 | 2737.7 | | 2,125,626 | | 265,703 | | 4,925,341 | | | (1,859,923) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 828 | 2,267,565 | 2737.7 | | 644,729 | | 80,591 | | 1,367,698 | | | (564,138) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 285 | 779,420 | 2737.7 | | 186,028 | | 23,254 | | 403,398 | | | (162,775) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 1,232 | 3,372,386 | 2737.7 | | 100,583 | | 12,573 | | 180,294 | | | (88,010) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 620 | 1,696,275 | 2737.7 | | 60,197 | | 7,525 | | 116,192 | | | (52,673) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 545 | 1,491,646 | 2737.7 | | 35,150 | | 4,394 | | 68,681 | | | (30,756) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/05/2019 | 02/05/2020 | 212 | 579,782 | 2737.7 | | 49,163 | | 6,145 | | 88,664 | | | (43,018) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/05/2019 | 02/05/2020 | 377 | 1,031,918 | 2737.7 | | 87,046 | | 10,881 | | 159,403 | | | (76,165) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 411 | 1,129,789 | 2748.26 | | 302,866 | | 37,858 | | 601,067 | | | (265,008) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 170 | 468,201 | 2748.26 | | 120,922 | | 15,115 | | 205,189 | | | (105,807) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 144 | 395,357 | 2748.26 | | 45,970 | | 5,746 | | 87,758 | | | (40,224) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 138 | 378,077 | 2748.26 | | 17,944 | | 2,243 | | 32,322 | | | (15,701) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 560 | 1,537,878 | 2748.26 | | 23,850 | | 2,981 | | 46,186 | | | (20,869) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 1,517 | 4,169,369 | 2748.26 | | 38,490 | | 4,811 | | 64,354 | | | (33,679) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 621 | 1,707,425 | 2748.26 | | 57,306 | | 7,163 | | 101,241 | | | (50,142) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 1,389 | 3,818,085 | 2748.26 | | 44,227 | | 5,528 | | 75,669 | | | (38,699) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 1,172 | 3,221,835 | 2748.26 | | 184,332 | | 23,042 | | 372,439 | | | (161,291) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/05/2019 | 02/05/2020 | 181 | 498,168 | 2748.26 | | 193,684 | | 24,211 | | 383,177 | | | (169,474) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/05/2019 | 02/05/2020 | 258 | 430,915 | 1670.046 | | 176,339 | | 22,042 | | 357,915 | | | (154,297) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/05/2019 | 02/05/2020 | 2,639 | 4,406,954 | 1670.046 | | 90,124 | | 11,266 | | 150,473 | | | (78,859) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 485 | 1,324,864 | 2731.61 | | 75,950 | | 15,823 | | 124,971 | | | (60,127) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 730 | 1,994,292 | 2731.61 | | 45,165 | | 9,409 | | 73,290 | | | (35,756) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 520 | 1,419,354 | 2731.61 | | 75,721 | | 15,775 | | 123,141 | | | (59,946) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 177 | 484,286 | 2731.61 | | 104,907 | | 21,856 | | 168,651 | | | (83,051) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 142 | 388,224 | 2731.61 | | 128,136 | | 26,695 | | 204,915 | | | (101,441) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 202 | 550,896 | 2731.61 | | 21,235 | | 4,424 | | 37,395 | | | (16,811) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 560 | 1,528,579 | 2731.61 | | 43,907 | | 9,147 | | 84,746 | | | (34,760) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 223 | 608,876 | 2731.61 | | 94,699 | | 19,729 | | 170,572 | | | (74,970) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 75 | 205,849 | 2731.61 | | 103,373 | | 21,536 | | 171,551 | | | (81,837) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 279 | 761,710 | 2731.61 | | 119,625 | | 24,922 | | 204,175 | | | (94,703) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 1,633 | 4,459,815 | 2731.61 | | 1,373,295 | | 286,103 | | 2,721,789 | | | (1,087,192) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 1,020 | 2,786,149 | 2731.61 | | 24,259 | | 5,054 | | 49,207 | | | (19,205) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 827 | 2,258,019 | 2731.61 | | 47,053 | | 9,803 | | 89,088 | | | (37,250) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 455 | 1,242,673 | 2731.61 | | 99,032 | | 20,632 | | 167,153 | | | (78,400) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 525 | 1,434,844 | 2731.61 | | 127,112 | | 26,482 | | 215,490 | | | (100,630) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 565 | 1,544,236 | 2731.61 | | 83,324 | | 17,359 | | 142,432 | | | (65,965) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 600 | 1,639,058 | 2731.61 | | 69,802 | | 14,542 | | 132,580 | | | (55,260) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 352 | 962,518 | 2731.61 | | 82,306 | | 17,147 | | 141,289 | | | (65,159) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 262 | 716,339 | 2731.61 | | 123,518 | | 25,733 | | 215,954 | | | (97,785) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 196 | 535,153 | 2731.61 | | 95,754 | | 19,949 | | 163,432 | | | (75,805) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 221 | 602,448 | 2731.61 | | 195,206 | | 40,668 | | 323,051 | | | (154,538) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 125 | 342,775 | 2731.61 | | 33,696 | | 7,020 | | 63,468 | | | (26,676) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 2,698 | 7,369,071 | 2731.61 | | 97,422 | | 28,415 | | 142,425 | | | (69,007) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 1,272 | 3,474,326 | 2731.61 | | 52,806 | | 15,402 | | 80,044 | | | (37,404) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 1,650 | 4,507,297 | 2731.61 | | 101,314 | | 29,550 | | 152,428 | | | (71,764) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 4,835 | 13,206,831 | 2731.61 | | 49,534 | | 14,447 | | 72,051 | | | (35,087) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 1,116 | 3,047,675 | 2731.61 | | 98,733 | | 28,797 | | 148,281 | | | (69,936) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 826 | 2,256,395 | 2731.61 | | 1,025,344 | | 299,059 | | 1,814,288 | | | (726,285) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 864 | 2,360,093 | 2731.61 | | 54,562 | | 15,914 | | 92,135 | | | (38,648) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 255 | 695,473 | 2731.61 | | 41,105 | | 11,989 | | 68,094 | | | (29,116) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 311 | 850,822 | 2731.61 | | 121,440 | | 35,420 | | 185,960 | | | (86,020) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/06/2019 | 02/06/2020 | 269 | 733,941 | 2731.61 | | 79,216 | | 23,105 | | 114,848 | | | (56,112) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/06/2019 | 02/06/2020 | 532 | 1,453,675 | 2731.61 | | 133,148 | | 38,835 | | 204,057 | | | (94,313) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 239 | 656,084 | 2747.61 | | 57,298 | | 16,712 | | 84,524 | | | (40,586) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 424 | 1,165,163 | 2747.61 | | 1,521,911 | | 443,891 | | 2,526,620 | | | (1,078,021) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 260 | 715,528 | 2747.61 | | 38,019 | | 11,089 | | 61,550 | | | (26,930) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 135 | 372,014 | 2747.61 | | 1,197,515 | | 349,275 | | 1,888,748 | | | (848,240) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 207 | 568,892 | 2747.61 | | 1,530,445 | | 573,917 | | 2,397,282 | | | (956,528) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 327 | 897,641 | 2747.61 | | 37,060 | | 13,898 | | 59,722 | | | (23,163) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 529 | 1,452,528 | 2747.61 | | 41,188 | | 15,446 | | 60,995 | | | (25,743) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 764 | 2,099,235 | 2747.61 | | 1,217,077 | | 456,404 | | 1,900,903 | | | (760,673) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 1,486 | 4,083,932 | 2747.61 | | 1,019,329 | | 382,248 | | 1,537,898 | | | (637,081) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/06/2019 | 02/06/2020 | 587 | 1,612,347 | 2747.61 | | 112,511 | | 42,192 | | 166,300 | | | (70,319) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/06/2019 | 02/06/2020 | 109 | 181,309 | 1669.528 | | 124,097 | | 46,537 | | 179,416 | | | (77,561) | | | | |
| Dow Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/06/2019 | 02/06/2020 | 2,121 | 3,541,456 | 1669.528 | | 34,882 | | 13,081 | | 63,631 | | | (21,801) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 21 | 524,940 | 25390.3 | | 43,497 | | 16,311 | | 79,507 | | | (27,185) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 25 | 644,558 | 25390.3 | | 87,188 | | 32,696 | | 133,713 | | | (54,493) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 16 | 405,636 | 25390.3 | | 106,300 | | 39,862 | | 167,432 | | | (66,437) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 24 | 616,173 | 25390.3 | | 214,964 | | 80,612 | | 330,940 | | | (134,353) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 7 | 176,212 | 25390.3 | | 38,228 | | 14,336 | | 67,660 | | | (23,893) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 22 | 567,800 | 25390.3 | | 60,654 | | 22,745 | | 97,400 | | | (37,909) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 22 | 547,482 | 25390.3 | | 18,249 | | 6,844 | | 33,659 | | | (11,406) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 24 | 607,273 | 25390.3 | | 122,413 | | 45,905 | | 205,206 | | | (76,508) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/06/2019 | 02/06/2020 | 8 | 214,692 | 25390.3 | | 125,807 | | 47,177 | | 209,070 | | | (78,629) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 409 | 1,107,325 | 2706.05 | | 18,589 | | 8,520 | | 26,217 | | | (10,069) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 686 | 1,857,187 | 2706.05 | | 1,256,911 | | 576,084 | | 2,282,320 | | | (680,827) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 587 | 1,589,630 | 2706.05 | | 29,391 | | 13,471 | | 53,213 | | | (15,920) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 621 | 1,679,380 | 2706.05 | | 43,056 | | 19,734 | | 76,496 | | | (23,322) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 413 | 1,116,507 | 2706.05 | | 1,222,149 | | 560,151 | | 2,178,278 | | | (661,997) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 171 | 463,787 | 2706.05 | | 956,825 | | 438,545 | | 1,605,280 | | | (518,280) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 289 | 780,842 | 2706.05 | | 76,704 | | 35,156 | | 110,107 | | | (41,548) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 2,229 | 6,033,063 | 2706.05 | | 57,485 | | 26,347 | | 103,258 | | | (31,138) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 1,078 | 2,916,351 | 2706.05 | | 135,445 | | 62,079 | | 202,484 | | | (73,366) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 486 | 1,316,241 | 2706.05 | | 129,756 | | 59,472 | | 194,386 | | | (70,285) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 331 | 894,895 | 2706.05 | | 125,439 | | 57,493 | | 184,931 | | | (67,946) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 180 | 487,460 | 2706.05 | | 96,172 | | 44,079 | | 129,026 | | | (52,093) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 2,099 | 5,680,832 | 2706.05 | | 53,429 | | 24,488 | | 82,764 | | | (28,940) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 02/07/2019 | 02/07/2020 | 638 | 1,726,678 | 2706.05 | | 75,552 | | 34,628 | | 106,026 | | | (40,924) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/07/2019 | 02/07/2020 | 738 | 1,998,358 | 2706.05 | | 84,058 | | 38,527 | | 117,694 | | | (45,531) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/07/2019 | 02/07/2020 | 181 | 490,742 | 2706.05 | | 98,133 | | 44,978 | | 146,968 | | | (53,156) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/07/2019 | 02/07/2020 | 361 | 975,891 | 2706.05 | | 124,254 | | 56,950 | | 169,329 | | | (67,304) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/07/2019 | 02/07/2020 | 2,265 | 6,129,844 | 2706.05 | | 17,733 | | 8,127 | | 28,346 | | | (9,605) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 376 | 1,016,927 | 2706.05 | | 72,388 | | 33,178 | | 120,011 | | | (39,210) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 622 | 1,683,341 | 2706.05 | | 88,833 | | 40,715 | | 124,789 | | | (48,118) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 4,024 | 10,889,875 | 2706.05 | | 97,245 | | 44,571 | | 141,454 | | | (52,674) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 3,118 | 8,438,636 | 2706.05 | | 20,506 | | 11,107 | | 26,237 | | | (9,398) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 1,327 | 3,591,937 | 2706.05 | | 132,130 | | 71,570 | | 167,280 | | | (60,560) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 1,216 | 3,290,080 | 2706.05 | | 60,301 | | 32,663 | | 78,556 | | | (27,638) | | | | |
| Dow Index Option MAV | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 1,319 | 3,568,840 | 2706.05 | | 33,195 | | 17,981 | | 47,206 | | | (15,214) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 148 | 400,912 | 2706.05 | | 160,147 | | 86,746 | | 210,121 | | | (73,401) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 149 | 402,076 | 2706.05 | | 149,659 | | 81,065 | | 195,664 | | | (68,594) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 411 | 1,111,544 | 2706.05 | | 25,676 | | 13,908 | | 32,165 | | | (11,768) | | | | |
| Dow Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/07/2019 | 02/07/2020 | 227 | 615,181 | 2706.05 | | 69,983 | | 37,908 | | 85,336 | | | (32,076) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI19DL770X0HC3ZE78 | 02/07/2019 | 02/07/2020 | 342 | 926,110 | 2706.05 | | 31,754 | | 17,200 | | 39,172 | | | (14,554) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 206 | 566,994 | 2746.39 | | 90,845 | | 49,208 | | 109,062 | | | (41,637) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 177 | 486,126 | 2746.39 | | 24,154 | | 13,084 | | 32,545 | | | (11,071) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 592 | 1,625,166 | 2746.39 | | 21,167 | | 11,465 | | 25,299 | | | (9,701) | | | | |
| S&P Digital | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 1,792 | 4,922,389 | 2746.39 | | 28,715 | | 15,554 | | 34,298 | | | (13,161) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 402 | 1,104,873 | 2746.39 | | 2,783,378 | | 1,621,663 | | 4,305,418 | | | (1,161,715) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 626 | 1,718,316 | 2746.39 | | 40,179 | | 25,112 | | 65,842 | | | (15,067) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 282 | 774,405 | 2746.39 | | 127,508 | | 79,693 | | 181,267 | | | (47,816) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/07/2019 | 02/07/2020 | 241 | 662,350 | 2746.39 | | 94,054 | | 58,784 | | 131,179 | | | (35,270) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/07/2019 | 02/07/2020 | 672 | 1,122,130 | 1668.638 | | 113,672 | | 71,045 | | 171,577 | | | (42,627) | | | | |
| S&P Digital | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/07/2019 | 02/07/2020 | 1,068 | 1,782,196 | 1668.638 | | 24,868 | | 15,543 | | 31,920 | | | (9,326) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/07/2019 | 02/07/2020 | 19 | 471,013 | 25169.53 | | 196,063 | | 122,539 | | 356,059 | | | (73,524) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/07/2019 | 02/07/2020 | 19 | 479,591 | 25169.53 | | 250,464 | | 156,540 | | 424,125 | | | (93,924) | | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/07/2019 | 02/07/2020 | 31 | 780,555 | 25169.53 | | 349,325 | | 218,328 | | 613,502 | | | (130,997) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/07/2019 | 02/07/2020 | 40 | 1,005,905 | 25169.53 | | 179,638 | | 112,274 | | 273,992 | | | (67,364) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/07/2019 | 02/07/2020 | 17 | 433,988 | 25169.53 | | 46,940 | | 29,337 | | 79,191 | | | (17,602) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 1,985 | 5,375,489 | 2707.88 | | 75,516 | | 47,197 | | 110,576 | | | (28,318) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 3,162 | 8,563,572 | 2707.88 | | 97,827 | | 61,142 | | 152,015 | | | (36,685) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 1,159 | 3,139,682 | 2707.88 | | 124,608 | | 77,880 | | 189,450 | | | (46,728) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 214 | 580,625 | 2707.88 | | 105,751 | | 66,095 | | 159,414 | | | (39,657) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 153 | 414,876 | 2707.88 | | 1,342,803 | | 839,252 | | 2,134,444 | | | (503,551) | | | | |
| Dow Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 291 | 786,691 | 2707.88 | | 295,089 | | 184,431 | | 510,863 | | | (110,658) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 7,810 | 21,149,228 | 2707.88 | | 1,357,568 | | 848,480 | | 2,152,629 | | | (509,088) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 1,131 | 3,062,561 | 2707.88 | | 1,061,976 | | 663,735 | | 1,662,821 | | | (398,241) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 577 | 1,561,925 | 2707.88 | | 839,128 | | 524,455 | | 1,318,278 | | | (314,673) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 1,261 | 3,414,639 | 2707.88 | | 77,614 | | 54,977 | | 113,364 | | | (22,637) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 586 | 1,587,831 | 2707.88 | | 51,137 | | 36,222 | | 58,854 | | | (14,915) | | | | |
| Dow Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 713 | 1,931,839 | 2707.88 | | 44,074 | | 31,219 | | 60,037 | | | (12,855) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 182 | 492,254 | 2707.88 | | 112,410 | | 79,624 | | 136,503 | | | (32,786) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 138 | 374,699 | 2707.88 | | 83,211 | | 58,941 | | 101,663 | | | (24,270) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 157 | 426,427 | 2707.88 | | 216,903 | | 153,640 | | 267,021 | | | (63,263) | | | | |
| Dow Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/07/2020 | 4,462 | 12,082,300 | 2707.88 | | 81,853 | | 57,980 | | 121,338 | | | (23,874) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/07/2020 | 1,089 | 2,949,800 | 2707.88 | | 68,335 | | 48,404 | | 87,860 | | | (19,931) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 341 | 936,336 | 2747.55 | | 85,254 | | 60,389 | | 110,466 | | | (24,866) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 145 | 397,747 | 2747.55 | | 86,821 | | 61,498 | | 111,286 | | | (25,323) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 524 | 1,439,457 | 2747.55 | | 138,307 | | 97,968 | | 167,997 | | | (40,340) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 196 | 539,708 | 2747.55 | | 44,595 | | 31,588 | | 64,425 | | | (13,007) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 185 | 506,972 | 2747.55 | | 90,013 | | 63,759 | | 136,836 | | | (26,254) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 140 | 385,675 | 2747.55 | | 126,814 | | 89,827 | | 165,283 | | | (36,988) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 638 | 1,753,836 | 2747.55 | | 97,602 | | 69,135 | | 127,681 | | | (28,467) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 3,515 | 9,656,660 | 2747.55 | | 67,112 | | 53,131 | | 93,483 | | | (13,982) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 3,686 | 10,128,422 | 2747.55 | | 184,673 | | 146,199 | | 233,550 | | | (38,474) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 888 | 2,440,492 | 2747.55 | | 54,296 | | 42,984 | | 83,429 | | | (11,312) | | | | |
| Dow Index Option MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 1,700 | 4,670,512 | 2747.55 | | 48,835 | | 38,661 | | 72,778 | | | (10,174) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 787 | 2,163,117 | 2747.55 | | 142,745 | | 113,006 | | 195,893 | | | (29,738) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 289 | 482,831 | 1669.035 | | 105,239 | | 83,314 | | 134,696 | | | (21,925) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/07/2020 | 873 | 1,456,281 | 1669.035 | | 172,227 | | 136,346 | | 228,033 | | | (35,881) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/07/2020 | 36 | 893,701 | 25106.33 | | 103,061 | | 81,590 | | 124,067 | | | (21,471) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/07/2020 | 27 | 678,812 | 25106.33 | | 90,551 | | 71,686 | | 137,913 | | | (18,865) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/07/2020 | 103 | 2,588,631 | 25106.33 | | 94,173 | | 74,553 | | 121,284 | | | (19,619) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/07/2020 | 17 | 427,736 | 25106.33 | | 59,182 | | 46,852 | | 77,359 | | | (12,330) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/07/2020 | 15 | 386,132 | 25106.33 | | 853,882 | | 675,990 | | 1,209,514 | | | (177,892) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 298 | 807,625 | 2707.88 | | 111,830 | | 88,532 | | 137,068 | | | (23,298) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 731 | 1,979,156 | 2707.88 | | 81,395 | | 64,437 | | 122,823 | | | (16,957) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 294 | 796,936 | 2707.88 | | 113,993 | | 90,244 | | 144,944 | | | (23,748) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 1,310 | 3,548,180 | 2707.88 | | 89,820 | | 71,107 | | 121,966 | | | (18,712) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 168 | 455,377 | 2707.88 | | 1,223,378 | | 1,070,456 | | 1,587,277 | | | (152,922) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 262 | 710,513 | 2707.88 | | 1,135,273 | | 993,364 | | 1,472,355 | | | (141,909) | | | | |
| S&P Digital | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 282 | 763,919 | 2707.88 | | 939,922 | | 822,432 | | 1,195,035 | | | (117,490) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 313 | 848,756 | 2707.88 | | 825,682 | | 722,472 | | 1,011,480 | | | (103,210) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/08/2020 | 344 | 931,077 | 2707.88 | | 1,122,974 | | 982,602 | | 1,389,279 | | | (140,372) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 1,941 | 5,257,296 | 2707.88 | | 22,855 | | 19,998 | | 24,381 | | | (2,857) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 665 | 1,801,982 | 2707.88 | | 28,357 | | 27,175 | | 29,771 | | | (1,182) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 5,447 | 14,749,355 | 2707.88 | | 987,737 | | 946,581 | | 1,027,919 | | | (41,156) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 2,119 | 5,739,166 | 2707.88 | | 1,049,956 | | 1,006,208 | | 1,096,789 | | | (43,748) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 1,333 | 3,610,558 | 2707.88 | | 163,430 | | 156,621 | | 162,457 | | | (6,810) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 741 | 2,007,602 | 2707.88 | | 27,237 | | 26,102 | | 27,480 | | | (1,135) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 1,973 | 5,342,500 | 2707.88 | | 276,936 | | 265,397 | | 284,839 | | | (11,539) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 250 | 678,245 | 2707.88 | | 271,662 | | 260,343 | | 277,612 | | | (11,319) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 248 | 672,504 | 2707.88 | | 278,780 | | 267,164 | | 284,464 | | | (11,616) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/08/2020 | 155 | 421,014 | 2707.88 | | 94,004 | | 90,087 | | 86,635 | | | (3,917) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/08/2020 | 44 | 1,115,498 | 25106.33 | | 44,243 | | 42,400 | | 40,289 | | | (1,843) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/08/2020 | 32 | 792,098 | 25106.33 | | 182,818 | | 175,200 | | 167,361 | | | (7,617) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/08/2020 | 27 | 689,788 | 25106.33 | | 98,495 | | 94,391 | | 89,992 | | | (4,104) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/08/2020 | 18 | 447,202 | 25106.33 | | 388,457 | | 372,271 | | 384,001 | | | (16,186) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/08/2020 | 20 | 500,528 | 25106.33 | | 250,071 | | 239,651 | | 238,590 | | | (10,420) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 172 | 465,627 | 2707.88 | | 1,216,713 | | 50,696 | | 3,327,245 | | | (1,166,016) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 820 | 2,219,759 | 2707.88 | | 789,180 | | 32,882 | | 1,956,307 | | | (756,297) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 432 | 1,170,135 | 2707.88 | | 238,062 | | 9,919 | | 703,808 | | | (228,142) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 266 | 719,011 | 2707.88 | | 2,150,744 | | 89,614 | | 4,995,055 | | | (2,061,130) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 1,202 | 3,254,120 | 2707.88 | | 670,638 | | 27,943 | | 1,485,596 | | | (642,695) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 492 | 1,333,276 | 2707.88 | | 274,351 | | 11,431 | | 757,440 | | | (262,920) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 315 | 852,320 | 2707.88 | | 258,434 | | 10,768 | | 675,288 | | | (247,666) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/09/2020 | 385 | 1,043,218 | 2707.88 | | 1,026,112 | | 128,264 | | 2,281,190 | | | (897,848) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 2,717 | 7,357,865 | 2707.88 | | 2,544,324 | | 318,040 | | 5,366,453 | | | (2,226,283) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 1,707 | 4,621,060 | 2707.88 | | 436,633 | | 54,579 | | 830,036 | | | (382,054) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 5,241 | 14,192,062 | 2707.88 | | 253,093 | | 31,637 | | 461,696 | | | (221,456) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 1,678 | 4,544,555 | 2707.88 | | 296,562 | | 37,070 | | 551,412 | | | (259,492) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 1,011 | 2,737,969 | 2707.88 | | 237,290 | | 29,661 | | 429,464 | | | (207,628) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 621 | 1,681,813 | 2707.88 | | 895,596 | | 186,582 | | 1,857,500 | | | (709,013) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 1,246 | 3,373,697 | 2707.88 | | 1,182,102 | | 246,271 | | 2,595,723 | | | (935,831) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 804 | 2,176,392 | 2707.88 | | 225,276 | | 46,933 | | 454,561 | | | (178,344) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 566 | 1,532,039 | 2707.88 | | 175,530 | | 36,569 | | 348,884 | | | (138,962) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/09/2020 | 324 | 877,667 | 2707.88 | | 174,339 | | 36,321 | | 345,901 | | | (138,018) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/09/2020 | 27 | 676,862 | 25106.33 | | 48,608 | | 10,127 | | 99,372 | | | (38,481) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/09/2020 | 23 | 573,763 | 25106.33 | | 198,068 | | 41,264 | | 396,024 | | | (156,804) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/09/2020 | 26 | 641,158 | 25106.33 | | 284,565 | | 82,998 | | 505,579 | | | (201,567) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 272 | 736,594 | 2707.88 | | 1,311,073 | | 382,396 | | 2,438,649 | | | (928,677) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 583 | 1,579,189 | 2707.88 | | 670,692 | | 195,618 | | 1,026,457 | | | (475,073) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 865 | 2,341,532 | 2707.88 | | 161,970 | | 47,241 | | 292,091 | | | (114,729) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 311 | 843,191 | 2707.88 | | 237,346 | | 69,226 | | 425,098 | | | (168,120) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 442 | 1,196,838 | 2707.88 | | 2,745,619 | | 800,806 | | 4,600,713 | | | (1,944,813) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 457 | 1,238,372 | 2707.88 | | 1,164,097 | | 339,528 | | 1,958,280 | | | (824,568) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 146 | 395,229 | 2707.88 | | 910,977 | | 265,702 | | 1,478,141 | | | (645,275) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 179 | 484,509 | 2707.88 | | 1,112,936 | | 324,606 | | 1,910,803 | | | (788,329) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 175 | 473,589 | 2707.88 | | 54,986 | | 16,038 | | 77,611 | | | (38,949) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 210 | 568,530 | 2707.88 | | 257,769 | | 75,183 | | 430,855 | | | (182,587) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 465 | 1,257,822 | 2707.88 | | 371,688 | | 108,409 | | 592,927 | | | (263,279) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 581 | 1,573,833 | 2707.88 | | 269,881 | | 78,715 | | 427,530 | | | (191,165) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 939 | 2,541,484 | 2707.88 | | 100,602 | | 29,342 | | 146,877 | | | (71,260) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 2,059 | 5,576,361 | 2707.88 | | 258,549 | | 75,410 | | 345,575 | | | (183,139) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 913 | 2,471,596 | 2707.88 | | 212,981 | | 79,868 | | 362,440 | | | (133,113) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 1,953 | 5,289,653 | 2707.88 | | 206,182 | | 77,318 | | 323,194 | | | (128,864) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 208 | 563,532 | 2707.88 | | 190,921 | | 71,596 | | 314,282 | | | (119,326) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 366 | 992,157 | 2707.88 | | 230,603 | | 86,476 | | 374,654 | | | (144,127) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 626 | 1,696,095 | 2707.88 | | 1,125,300 | | 421,987 | | 1,910,509 | | | (703,312) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 146 | 394,001 | 2707.88 | | 594,653 | | 222,995 | | 1,042,154 | | | (371,658) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/08/2019 | 02/10/2020 | 1,190 | 3,223,591 | 2707.88 | | 309,693 | | 116,135 | | 535,970 | | | (193,558) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 1,229 | 3,327,212 | 2707.88 | | 397,581 | | 149,093 | | 678,230 | | | (248,488) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 2,357 | 6,381,816 | 2707.88 | | 197,287 | | 73,983 | | 345,459 | | | (123,304) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 5,423 | 14,686,131 | 2707.88 | | 228,560 | | 85,710 | | 465,231 | | | (142,850) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 2,107 | 5,704,787 | 2707.88 | | 1,695,253 | | 635,720 | | 3,178,127 | | | (1,059,533) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 159 | 429,337 | 2707.88 | | 369,856 | | 138,696 | | 661,568 | | | (231,160) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 576 | 1,559,944 | 2707.88 | | 581,451 | | 218,044 | | 833,502 | | | (363,407) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 580 | 1,569,332 | 2707.88 | | 196,767 | | 73,787 | | 426,692 | | | (122,979) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 706 | 1,911,349 | 2707.88 | | 530,568 | | 198,963 | | 1,486,826 | | | (331,605) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/08/2019 | 02/10/2020 | 738 | 1,999,443 | 2707.88 | | 1,555,610 | | 712,988 | | 3,169,363 | | | (842,622) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/08/2019 | 02/10/2020 | 416 | 1,127,295 | 2707.88 | | 2,921,735 | | 1,339,129 | | 5,769,793 | | | (1,582,607) | | | | |
| Dow Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/10/2020 | 192 | 528,513 | 2747.55 | | 98,548 | | 45,168 | | 149,500 | | | (53,380) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/10/2020 | 300 | 823,687 | 2747.55 | | 410,572 | | 188,179 | | 668,394 | | | (222,393) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/10/2020 | 856 | 2,351,192 | 2747.55 | | 1,446,061 | | 662,778 | | 2,444,917 | | | (783,283) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/10/2020 | 1,192 | 3,275,966 | 2747.55 | | 1,473,079 | | 675,161 | | 2,388,129 | | | (797,918) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/10/2020 | 940 | 2,583,987 | 2747.55 | | 284,482 | | 130,388 | | 506,244 | | | (154,095) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/08/2019 | 02/10/2020 | 1,112 | 3,056,390 | 2747.55 | | 979,084 | | 530,337 | | 1,492,893 | | | (448,747) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/10/2020 | 17 | 427,700 | 25106.33 | | 906,795 | | 491,181 | | 1,388,129 | | | (415,614) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/10/2020 | 23 | 567,599 | 25106.33 | | 2,263,506 | | 1,226,066 | | 3,350,030 | | | (1,037,440) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/10/2020 | 30 | 748,484 | 25106.33 | | 159,637 | | 86,470 | | 249,563 | | | (73,167) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/08/2019 | 02/10/2020 | 35 | 881,708 | 25106.33 | | 1,063,155 | | 575,876 | | 1,542,668 | | | (487,279) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 227 | 615,622 | 2709.8 | | 861,005 | | 466,378 | | 1,220,866 | | | (394,627) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 281 | 761,307 | 2709.8 | | 1,014,140 | | 549,326 | | 1,447,709 | | | (464,814) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 781 | 2,116,685 | 2709.8 | | 285,787 | | 154,801 | | 399,070 | | | (130,986) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 447 | 1,210,557 | 2709.8 | | 206,340 | | 111,767 | | 254,216 | | | (94,572) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 762 | 2,065,395 | 2709.8 | | 294,540 | | 159,542 | | 365,175 | | | (134,997) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 283 | 766,936 | 2709.8 | | 295,867 | | 160,261 | | 362,181 | | | (135,606) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 216 | 586,433 | 2709.8 | | 531,968 | | 288,149 | | 796,973 | | | (243,819) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 180 | 486,590 | 2709.8 | | 1,150,207 | | 718,880 | | 2,000,475 | | | (431,328) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 286 | 774,614 | 2709.8 | | 310,807 | | 194,254 | | 657,084 | | | (116,553) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 761 | 2,062,868 | 2709.8 | | 3,573,595 | | 2,233,497 | | 5,987,243 | | | (1,340,098) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 902 | 2,445,562 | 2709.8 | | 206,031 | | 128,769 | | 379,566 | | | (77,261) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 2,069 | 5,605,312 | 2709.8 | | 1,057,928 | | 661,205 | | 1,660,809 | | | (396,723) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 991 | 2,686,704 | 2709.8 | | 944,726 | | 590,454 | | 1,414,718 | | | (354,272) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 2,025 | 5,486,663 | 2709.8 | | 362,191 | | 226,370 | | 706,660 | | | (135,822) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 304 | 823,992 | 2709.8 | | 275,242 | | 172,026 | | 450,453 | | | (103,216) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 217 | 588,578 | 2709.8 | | 394,453 | | 246,533 | | 837,268 | | | (147,920) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 172 | 466,048 | 2709.8 | | 360,894 | | 225,559 | | 729,765 | | | (135,335) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 262 | 709,267 | 2709.8 | | 1,300,696 | | 812,935 | | 2,191,218 | | | (487,761) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 250 | 677,719 | 2709.8 | | 419,737 | | 262,335 | | 1,061,115 | | | (157,401) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/11/2019 | 02/11/2020 | 2,074 | 5,620,148 | 2709.8 | | 1,074,189 | | 671,368 | | 1,843,221 | | | (402,821) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 826 | 2,239,616 | 2709.8 | | 301,664 | | 213,679 | | 576,068 | | | (87,985) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 1,778 | 4,819,276 | 2709.8 | | 331,721 | | 234,969 | | 715,235 | | | (96,752) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 6,480 | 17,560,333 | 2709.8 | | 365,973 | | 259,231 | | 643,663 | | | (106,742) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 2,463 | 6,673,362 | 2709.8 | | 348,082 | | 246,558 | | 541,302 | | | (101,524) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 154 | 417,202 | 2709.8 | | 909,904 | | 644,515 | | 1,258,695 | | | (265,389) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 699 | 1,893,523 | 2709.8 | | 968,545 | | 686,053 | | 1,346,987 | | | (282,492) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 528 | 1,430,986 | 2709.8 | | 920,910 | | 652,311 | | 1,324,330 | | | (268,599) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/11/2019 | 02/11/2020 | 283 | 766,373 | 2709.8 | | 1,146,403 | | 812,036 | | 1,703,211 | | | (334,368) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CIBC 2IGI19DL770X0HC3ZE78 | 02/11/2019 | 02/11/2020 | 344 | 932,480 | 2709.8 | | 368,234 | | 260,832 | | 886,629 | | | (107,402) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/11/2019 | 02/11/2020 | 614 | 1,689,998 | 2750.99 | | 1,038,518 | | 822,160 | | 1,632,366 | | | (216,358) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/11/2019 | 02/11/2020 | 691 | 1,900,000 | 2750.99 | | 407,282 | | 322,432 | | 833,715 | | | (84,850) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/11/2019 | 02/11/2020 | 1,339 | 3,682,584 | 2750.99 | | 1,592,106 | | 1,260,417 | | 2,882,846 | | | (331,689) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/11/2019 | 02/11/2020 | 962 | 2,646,448 | 2750.99 | | 930,951 | | 737,003 | | 1,504,636 | | | (193,948) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/11/2019 | 02/11/2020 | 175 | 482,458 | 2750.99 | | 1,666,579 | | 1,319,375 | | 2,827,953 | | | (347,204) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/11/2019 | 02/11/2020 | 978 | 1,634,515 | 1670.707 | | 202,635 | | 160,419 | | 341,893 | | | (42,216) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 501 | 1,375,572 | 2744.73 | | 1,113,131 | | 881,228 | | 1,683,569 | | | (231,902) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 663 | 1,819,335 | 2744.73 | | 4,016,812 | | 3,179,976 | | 6,034,862 | | | (836,836) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 520 | 1,427,191 | 2744.73 | | 1,046,134 | | 828,190 | | 1,481,315 | | | (217,945) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 174 | 478,174 | 2744.73 | | 937,647 | | 742,304 | | 1,324,282 | | | (195,343) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 195 | 534,745 | 2744.73 | | 1,227,250 | | 971,573 | | 1,764,944 | | | (255,677) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 384 | 1,054,178 | 2744.73 | | 1,037,984 | | 821,737 | | 1,438,809 | | | (216,247) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 658 | 1,804,901 | 2744.73 | | 2,323,249 | | 1,839,239 | | 3,215,994 | | | (484,010) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/12/2019 | 02/12/2020 | 391 | 1,074,388 | 2744.73 | | 1,337,403 | | 1,170,227 | | 1,724,529 | | | (167,175) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 1,309 | 3,593,735 | 2744.73 | | 71,577 | | 62,630 | | 90,001 | | | (8,947) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 1,573 | 4,318,239 | 2744.73 | | 118,826 | | 103,973 | | 133,860 | | | (14,853) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 1,164 | 3,195,293 | 2744.73 | | 102,415 | | 89,613 | | 116,262 | | | (12,802) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 379 | 1,040,508 | 2744.73 | | 1,060,679 | | 928,095 | | 1,314,505 | | | (132,585) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 165 | 452,832 | 2744.73 | | 958,184 | | 838,411 | | 1,163,319 | | | (119,773) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 1,423 | 3,906,722 | 2744.73 | | 190,185 | | 166,412 | | 262,121 | | | (23,773) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 1,091 | 2,994,227 | 2744.73 | | 233,708 | | 204,494 | | 318,500 | | | (29,213) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 421 | 1,155,807 | 2744.73 | | 191,033 | | 167,154 | | 258,484 | | | (23,879) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 493 | 1,353,933 | 2744.73 | | 1,496,224 | | 1,309,196 | | 1,812,255 | | | (187,028) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 179 | 490,356 | 2744.73 | | 1,277,283 | | 1,117,622 | | 1,634,449 | | | (159,660) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 233 | 640,232 | 2744.73 | | 1,282,769 | | 1,229,321 | | 1,494,195 | | | (53,449) | | | | |
| Dow Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 499 | 1,370,350 | 2744.73 | | 24,592 | | 23,567 | | 29,474 | | | (1,025) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 02/12/2019 | 02/12/2020 | 232 | 637,189 | 2744.73 | | 281,562 | | 269,831 | | 331,218 | | | (11,732) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 3,747 | 10,284,803 | 2744.73 | | 302,989 | | 290,365 | | 364,394 | | | (12,625) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 2,037 | 5,591,304 | 2744.73 | | 376,786 | | 361,087 | | 447,043 | | | (15,699) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 2,684 | 7,367,171 | 2744.73 | | 331,381 | | 317,573 | | 359,189 | | | (13,808) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 6,578 | 18,054,883 | 2744.73 | | 384,515 | | 368,493 | | 403,306 | | | (16,021) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 741 | 2,034,250 | 2744.73 | | 595,289 | | 570,485 | | 645,735 | | | (24,804) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 140 | 383,017 | 2744.73 | | 260,367 | | 249,518 | | 265,087 | | | (10,849) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 1,778 | 4,879,065 | 2744.73 | | 416,435 | | 399,083 | | 423,919 | | | (17,351) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 426 | 1,169,016 | 2744.73 | | 1,386,359 | | 1,328,594 | | 1,322,979 | | | (57,765) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 512 | 1,405,169 | 2744.73 | | 2,139,482 | | 2,050,337 | | 2,049,104 | | | (89,145) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 271 | 743,053 | 2744.73 | | 1,259,192 | | 1,206,726 | | 1,206,018 | | | (52,466) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 161 | 441,815 | 2744.73 | | 342,971 | | 328,680 | | 344,051 | | | (14,290) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 02/12/2019 | 02/12/2020 | 323 | 887,193 | 2744.73 | | 45,710 | | 27,616 | | 75,032 | | | (18,093) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 319 | 882,622 | 2763.41 | | 30,897 | | 19,954 | | 41,545 | | | (10,943) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 409 | 1,130,959 | 2763.41 | | 25,201 | | 16,276 | | 35,118 | | | (8,925) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 355 | 980,400 | 2763.41 | | 70,143 | | 45,301 | | 93,731 | | | (24,842) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 844 | 2,332,937 | 2763.41 | | 41,091 | | 28,250 | | 70,341 | | | (12,841) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 826 | 2,281,573 | 2763.41 | | 30,533 | | 22,264 | | 44,873 | | | (8,269) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 675 | 1,865,263 | 2763.41 | | 168,641 | | 129,994 | | 206,602 | | | (38,647) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 903 | 2,494,586 | 2763.41 | | 2,821 | | 2,174 | | 5,669 | | | (646) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 734 | 2,028,167 | 2763.41 | | 113,499 | | 92,218 | | 182,733 | | | (21,281) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 356 | 982,930 | 2763.41 | | 84,523 | | 68,675 | | 130,228 | | | (15,848) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 1,009 | 1,692,695 | 1678.074 | | 28,610 | | 23,246 | | 46,480 | | | (5,364) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 02/12/2019 | 02/12/2020 | 1,427 | 2,393,941 | 1678.074 | | 4,515 | | 3,668 | | 13,074 | | | (846) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/12/2019 | 02/12/2020 | 22 | 555,292 | 25425.76 | | 123,864 | | 100,640 | | 186,758 | | | (23,225) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/12/2019 | 02/12/2020 | 43 | 1,097,065 | 25425.76 | | 101,706 | | 86,874 | | 143,739 | | | (14,832) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/12/2019 | 02/12/2020 | 25 | 637,661 | 25425.76 | | 44,234 | | 37,783 | | 55,242 | | | (6,451) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/12/2019 | 02/12/2020 | 38 | 962,840 | 25425.76 | | 27,496 | | 24,632 | | 40,830 | | | (2,864) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/12/2019 | 02/12/2020 | 44 | 1,107,480 | 25425.76 | | 53,729 | | 48,132 | | 80,176 | | | (5,597) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/13/2019 | 02/13/2020 | 333 | 916,740 | 2753.03 | | 21,301 | | 19,082 | | 28,494 | | | (2,219) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/13/2019 | 02/13/2020 | 603 | 1,661,081 | 2753.03 | | 28,614 | | 25,634 | | 35,801 | | | (2,981) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/13/2019 | 02/13/2020 | 676 | 1,860,063 | 2753.03 | | 33,567 | | 31,469 | | 35,023 | | | (2,098) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/13/2019 | 02/13/2020 | 232 | 638,157 | 2753.03 | | 16,263 | | 15,924 | | 16,263 | | | (339) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/13/2019 | 02/13/2020 | 445 | 1,226,165 | 2753.03 | | 26,449 | | 25,904 | | 25,060 | | | (554) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | TRUIST JJKC32MCHWDI71265Z06 | 02/13/2019 | 02/13/2020 | 207 | 570,460 | 2753.03 | | 52,795 | | 51,680 | | 50,170 | | | (1,100) | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0209999999. Subtotal - Purchased Options - Hedging Other - Other | | | | | | | | | | 2,801,137 | 819,108,992 | | 412,546,021 | XXX | 1,357,133,233 | | | (409,015,694) | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | 2,801,137 | 819,108,992 | | 412,546,021 | XXX | 1,357,133,233 | | | (409,015,694) | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | 2,801,137 | 819,108,992 | | 412,546,021 | XXX | 1,357,133,233 | | | (409,015,694) | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | 2,801,137 | 819,108,992 | | 412,546,021 | XXX | 1,357,133,233 | | | (409,015,694) | | | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/03/2020 | 551 | 1,350,000 | 2447.89 | | (14,445) | | (1,204) | | | | | 13,241 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/04/2020 | 434 | 1,100,000 | 2531.94 | | (35,310) | | (2,943) | | (58,348) | | | 32,368 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/05/2020 | 419 | 1,060,000 | 2531.94 | | (24,910) | | (2,076) | | (11,115) | | | 22,834 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/10/2020 | 712 | 1,850,000 | 2596.64 | | (72,150) | | (6,013) | | (99,773) | | | 66,138 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/12/2020 | 636 | 1,650,000 | 2596.26 | | (56,265) | | (4,689) | | (42,744) | | | 51,576 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/18/2020 | 487 | 1,300,000 | 2670.71 | | (47,970) | | (3,998) | | (53,852) | | | 43,973 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/19/2020 | 318 | 850,000 | 2670.71 | | (44,285) | | (3,690) | | (69,459) | | | 40,595 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index. | CS | 07/11/2019 | 01/26/2020 | 441 | 1,175,000 | 2664.76 | | (38,305) | | (8,208) | | (45,588) | | | 30,097 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index. | EGL | 01/02/2019 | 01/02/2020 | 774 | 1,955,669 | 2694.81 | | (115,775) | | (4,824) | | (393,372) | | | 110,951 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index. | EGL | 01/04/2019 | 01/03/2020 | 1,781 | 4,471,101 | 2700.04 | | (256,658) | | (10,694) | | (884,136) | | | 245,964 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index. | EGL | 01/04/2019 | 01/06/2020 | 52 | 131,645 | 2531.94 | | (9,562) | | (398) | | (33,883) | | | 9,164 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index. | EGL | 01/07/2019 | 01/07/2020 | 239 | 610,474 | 2549.69 | | (39,169) | | (1,632) | | (130,668) | | | 37,537 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index. | EGL | 01/08/2019 | 01/08/2020 | 756 | 1,953,508 | 1650.597 | | (108,548) | | (4,523) | | (337,894) | | | 104,026 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index. | EGL | 01/09/2019 | 01/09/2020 | 760 | 1,853,464 | 1651.044 | | (96,714) | | (4,030) | | (298,093) | | | 92,684 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index. | EGL | 01/10/2019 | 01/10/2020 | 1,343 | 3,494,559 | 2596.64 | | (217,595) | | (9,066) | | (683,798) | | | 208,529 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index. | EGL | 01/11/2019 | 01/13/2020 | 220 | 572,267 | 2713.53 | | (27,500) | | (1,146) | | (79,195) | | | 26,354 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index. | EGL | 01/14/2019 | 01/14/2020 | 598 | 1,532,659 | 1650.758 | | (82,907) | | (3,454) | | (258,818) | | | 79,452 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 01/15/2019 | 01/15/2020 | 666 | 1,691,965 | 1652.505 | | (100,939) | | (4,206) | | (322,662) | | | 96,734 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 01/16/2019 | 01/16/2020 | 924 | 2,410,442 | 1652.455 | | (150,015) | | (6,251) | | (487,518) | | | 143,765 | | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | EGL | 01/16/2019 | 01/17/2020 | 1,647 | 4,067,394 | 98 | | (227,001) | | (9,458) | | (654,251) | | | 217,543 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 01/18/2019 | 01/20/2020 | 4 | 10,456 | 2670.71 | | (276) | | (12) | | (973) | | | 265 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/18/2019 | 01/21/2020 | 129 | 343,187 | 2670.71 | | (18,218) | | (759) | | (49,894) | | | 17,459 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 01/22/2019 | 01/22/2020 | 1,002 | 2,340,762 | 1656.859 | | (117,518) | | (4,897) | | (341,640) | | | 112,621 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 01/23/2019 | 01/23/2020 | 810 | 2,132,718 | 1656.959 | | (128,880) | | (5,370) | | (381,364) | | | 123,510 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 01/25/2019 | 01/24/2020 | 2,300 | 6,121,098 | 2723.77 | | (339,484) | | (14,145) | | (973,256) | | | 325,339 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/25/2019 | 01/27/2020 | 214 | 569,870 | 2664.76 | | (27,905) | | (1,163) | | (73,954) | | | 26,743 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 01/28/2019 | 01/28/2020 | 532 | 1,333,914 | 1655.404 | | (68,945) | | (2,873) | | (196,917) | | | 66,072 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 01/29/2019 | 01/29/2020 | 1,170 | 3,013,938 | 1658.097 | | (172,789) | | (7,200) | | (512,661) | | | 165,590 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 01/30/2019 | 01/30/2020 | 1,055 | 2,832,237 | 2731.09 | | (150,409) | | (6,267) | | (416,429) | | | 144,142 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/01/2019 | 01/31/2020 | 2,528 | 5,900,231 | 1665.863 | | (327,996) | | (31,645) | | (899,927) | | | 296,351 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/01/2019 | 02/02/2020 | 14 | 36,595 | 2706.53 | | (1,006) | | (126) | | (1,735) | | | 881 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/01/2019 | 02/03/2020 | 328 | 887,003 | 2706.53 | | (44,414) | | (5,552) | | (117,140) | | | 38,863 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 02/04/2019 | 02/04/2020 | 535 | 1,458,640 | 2746.01 | | (66,732) | | (8,342) | | (167,991) | | | 58,391 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/05/2019 | 02/05/2020 | 1,316 | 3,189,611 | 1670.046 | | (155,006) | | (19,376) | | (408,798) | | | 135,630 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/06/2019 | 02/06/2020 | 784 | 2,077,907 | 1669.528 | | (114,352) | | (14,294) | | (308,882) | | | 100,058 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/08/2019 | 02/07/2020 | 2,319 | 6,124,075 | 1669.035 | | (330,055) | | (41,257) | | (905,213) | | | 288,798 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/08/2019 | 02/09/2020 | 5 | 12,744 | 2707.88 | | (342) | | (43) | | (1,001) | | | 299 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/08/2019 | 02/10/2020 | 183 | 495,091 | 2707.88 | | (24,031) | | (3,004) | | (63,298) | | | 21,027 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/11/2019 | 02/11/2020 | 575 | 1,557,180 | 2709.8 | | (89,814) | | (11,227) | | (253,775) | | | 78,587 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 02/12/2019 | 02/12/2020 | 928 | 2,546,123 | 2763.41 | | (141,761) | | (17,720) | | (376,498) | | | 124,041 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/13/2019 | 02/13/2020 | 790 | 2,105,635 | 1680.051 | | (111,116) | | (13,889) | | (286,905) | | | 97,226 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/15/2019 | 02/14/2020 | 2,399 | 6,579,268 | 1684.191 | | (342,841) | | (42,855) | | (847,380) | | | 299,986 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/15/2019 | 02/16/2020 | 10 | 28,829 | 2775.6 | | (683) | | (85) | | (1,850) | | | 598 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/15/2019 | 02/18/2020 | 157 | 434,668 | 2775.6 | | (17,854) | | (2,232) | | (39,582) | | | 15,623 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/19/2019 | 02/19/2020 | 912 | 2,501,682 | 1685.151 | | (129,920) | | (16,240) | | (317,365) | | | 113,680 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/20/2019 | 02/20/2020 | 1,389 | 3,732,941 | 1685.986 | | (194,577) | | (24,322) | | (478,350) | | | 170,255 | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | EGL | 02/20/2019 | 02/21/2020 | 2,528 | 5,945,213 | 98 | | (285,471) | | (35,684) | | (683,374) | | | 249,787 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/22/2019 | 02/23/2020 | 11 | 30,845 | 2792.67 | | (750) | | (94) | | (902) | | | 656 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 02/22/2019 | 02/24/2020 | 300 | 837,497 | 2783.97 | | (34,230) | | (4,279) | | (76,269) | | | 29,951 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/25/2019 | 02/25/2020 | 705 | 1,909,233 | 1688.598 | | (100,952) | | (12,619) | | (247,767) | | | 88,333 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 02/26/2019 | 02/26/2020 | 1,463 | 3,749,064 | 1686.742 | | (169,126) | | (21,141) | | (393,360) | | | 147,985 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 02/27/2019 | 02/27/2020 | 778 | 2,170,589 | 2783.15 | | (112,701) | | (14,088) | | (274,268) | | | 98,614 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/01/2019 | 02/28/2020 | 2,342 | 6,457,676 | 1687.333 | | (346,408) | | (58,507) | | (844,667) | | | 287,901 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/01/2019 | 03/01/2020 | 3 | 7,509 | 2803.69 | | (210) | | (44) | | (392) | | | 166 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/01/2019 | 03/02/2020 | 528 | 1,480,672 | 2803.69 | | (67,773) | | (14,119) | | (152,614) | | | 53,653 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/01/2019 | 03/03/2020 | 319 | 894,771 | 2782.97 | | (47,682) | | (9,934) | | (113,071) | | | 37,748 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/04/2019 | 03/04/2020 | 1,172 | 2,849,876 | 1685.224 | | (132,187) | | (27,539) | | (314,865) | | | 104,648 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/05/2019 | 03/05/2020 | 592 | 1,651,034 | 2778.34 | | (84,421) | | (17,588) | | (204,208) | | | 66,833 | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | EGL | 03/06/2019 | 03/06/2020 | 3,409 | 8,285,620 | 100 | | (414,269) | | (86,306) | | (1,030,602) | | | 327,963 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/08/2019 | 03/09/2020 | 335 | 919,504 | 2763.78 | | (45,826) | | (9,547) | | (112,824) | | | 36,279 | | | | |
| S&P Digital | | | Equity/Index | EGL | 03/08/2019 | 03/10/2020 | 295 | 808,222 | 2743.07 | | (35,793) | | (7,457) | | (84,445) | | | 28,336 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/11/2019 | 03/11/2020 | 629 | 1,726,727 | 1682.361 | | (94,537) | | (19,695) | | (228,701) | | | 74,842 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/12/2019 | 03/12/2020 | 840 | 2,280,000 | 1683.152 | | (109,992) | | (22,915) | | (256,952) | | | 87,077 | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | EGL | 03/13/2019 | 03/13/2020 | 3,122 | 7,776,353 | 98 | | (388,850) | | (81,010) | | (894,605) | | | 307,840 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/15/2019 | 03/16/2020 | 490 | 1,380,427 | 2786.74 | | (61,796) | | (12,874) | | (134,888) | | | 48,921 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/15/2019 | 03/17/2020 | 245 | 691,273 | 2786.74 | | (32,070) | | (6,681) | | (71,123) | | | 25,389 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/18/2019 | 03/18/2020 | 532 | 1,473,894 | 1690.28 | | (72,372) | | (15,078) | | (157,455) | | | 57,295 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/19/2019 | 03/19/2020 | 1,349 | 3,794,649 | 1689.922 | | (212,993) | | (44,374) | | (487,078) | | | 168,620 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/22/2019 | 03/20/2020 | 3,671 | 10,066,995 | 1681.723 | | (508,800) | | (106,000) | | (1,139,983) | | | 402,800 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/22/2019 | 03/23/2020 | 474 | 1,327,005 | 2778.25 | | (58,868) | | (12,264) | | (128,736) | | | 46,604 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/22/2019 | 03/24/2020 | 548 | 1,533,897 | 2778.25 | | (61,093) | | (12,728) | | (126,639) | | | 48,366 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/25/2019 | 03/25/2020 | 981 | 2,425,112 | 1682.432 | | (132,459) | | (27,596) | | (313,604) | | | 104,863 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 03/26/2019 | 03/26/2020 | 1,078 | 2,970,143 | 1688.292 | | (152,816) | | (31,837) | | (342,207) | | | 120,980 | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | EGL | 03/27/2019 | 03/27/2020 | 4,328 | 10,830,937 | 98 | | (554,142) | | (115,446) | | (1,233,887) | | | 438,695 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/29/2019 | 03/29/2020 | 12 | 34,276 | 2834.4 | | (833) | | (174) | | (1,204) | | | 659 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/29/2019 | 03/30/2020 | 350 | 990,864 | 2834.4 | | (45,825) | | (9,547) | | (96,986) | | | 36,278 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 03/29/2019 | 03/31/2020 | 420 | 1,190,778 | 2805.55 | | (54,705) | | (11,397) | | (113,797) | | | 43,309 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/01/2019 | 04/01/2020 | 839 | 2,316,875 | 1702.637 | | (115,961) | | (33,822) | | (237,777) | | | 82,139 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/02/2019 | 04/02/2020 | 1,318 | 3,692,228 | 1699.64 | | (198,129) | | (57,788) | | (415,197) | | | 140,342 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/05/2019 | 04/03/2020 | 4,218 | 11,851,228 | 1705.326 | | (585,939) | | (170,899) | | (1,159,586) | | | 415,040 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 04/05/2019 | 04/06/2020 | 405 | 1,169,610 | 2820.31 | | (59,712) | | (17,416) | | (117,251) | | | 42,296 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/05/2019 | 04/07/2020 | 394 | 1,140,057 | 2892.74 | | (54,998) | | (16,041) | | (106,573) | | | 38,957 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/08/2019 | 04/08/2020 | 822 | 2,365,059 | 1705.511 | | (117,201) | | (34,184) | | (227,224) | | | 83,017 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/12/2019 | 04/09/2020 | 4,053 | 11,282,538 | 1705.241 | | (568,202) | | (165,726) | | (1,114,720) | | | 402,476 | | | | |
| UST 2.625% 02/15/29 Total Return Options | | | Equity/Index | EGL | 04/10/2019 | 04/10/2020 | 188 | 24,987 | 98 | | (312) | | (91) | | (282) | | | 221 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 04/12/2019 | 04/13/2020 | 756 | 2,188,980 | 2821.61 | | (91,657) | | (26,733) | | (164,625) | | | 64,924 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/12/2019 | 04/14/2020 | 155 | 451,831 | 2907.41 | | (17,825) | | (5,199) | | (31,628) | | | 12,626 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/15/2019 | 04/15/2020 | 1,054 | 2,918,407 | 1704.836 | | (145,349) | | (42,394) | | (274,859) | | | 102,956 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/16/2019 | 04/16/2020 | 959 | 2,649,938 | 1706.599 | | (141,493) | | (41,269) | | (272,072) | | | 100,224 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/18/2019 | 04/17/2020 | 3,632 | 9,488,415 | 1704.791 | | (446,199) | | (130,141) | | (839,904) | | | 316,058 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 04/18/2019 | 04/20/2020 | 647 | 1,875,910 | 2822.21 | | (89,424) | | (26,082) | | (167,034) | | | 63,342 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 04/18/2019 | 04/21/2020 | 402 | 1,166,590 | 2822.21 | | (55,480) | | (16,182) | | (103,342) | | | 39,299 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/22/2019 | 04/22/2020 | 867 | 2,355,694 | 1701.541 | | (114,212) | | (33,312) | | (213,833) | | | 80,900 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/23/2019 | 04/23/2020 | 1,116 | 3,198,433 | 1705.641 | | (173,220) | | (50,522) | | (314,967) | | | 122,697 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/26/2019 | 04/24/2020 | 4,659 | 11,994,576 | 1703.98 | | (557,513) | | (162,608) | | (988,712) | | | 394,905 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 04/25/2019 | 04/25/2020 | 5 | 15,954 | 2926.17 | | (514) | | (150) | | (534) | | | 364 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 04/26/2019 | 04/27/2020 | 595 | 1,744,196 | 2822.63 | | (78,830) | | (22,992) | | (135,312) | | | 55,838 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/26/2019 | 04/28/2020 | 417 | 1,226,604 | 2939.88 | | (56,017) | | (16,338) | | (96,317) | | | 39,679 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/29/2019 | 04/29/2020 | 920 | 2,526,628 | 1703.993 | | (117,569) | | (34,291) | | (202,628) | | | 83,278 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 04/30/2019 | 04/30/2020 | 857 | 2,483,778 | 1707.909 | | (129,290) | | (37,710) | | (222,265) | | | 91,580 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/03/2019 | 05/01/2020 | 3,355 | 9,691,420 | 1706.501 | | (479,166) | | (179,687) | | (854,047) | | | 299,479 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/03/2019 | 05/04/2020 | 629 | 1,852,771 | 2828.42 | | (88,573) | | (33,215) | | (151,070) | | | 55,358 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/03/2019 | 05/05/2020 | 301 | 881,917 | 2828.42 | | (38,178) | | (14,317) | | (63,714) | | | 23,861 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/06/2019 | 05/06/2020 | 427 | 1,169,040 | 1702.323 | | (56,941) | | (21,353) | | (99,019) | | | 35,588 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/07/2019 | 05/07/2020 | 558 | 1,443,376 | 1690.731 | | (76,949) | | (28,856) | | (146,299) | | | 48,093 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/10/2019 | 05/08/2020 | 3,805 | 10,391,675 | 1693.047 | | (533,345) | | (200,004) | | (1,036,119) | | | 333,341 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 05/10/2019 | 05/11/2020 | 449 | 1,293,947 | 2881.4 | | (62,304) | | (23,364) | | (117,092) | | | 38,940 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/10/2019 | 05/12/2020 | 407 | 1,171,664 | 2807.81 | | (53,049) | | (19,893) | | (97,813) | | | 33,155 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/13/2019 | 05/13/2020 | 619 | 1,655,127 | 1678.306 | | (94,331) | | (35,374) | | (216,582) | | | 58,957 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/14/2019 | 05/14/2020 | 811 | 2,169,917 | 1682.611 | | (120,467) | | (45,175) | | (267,116) | | | 75,292 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/17/2019 | 05/15/2020 | 3,332 | 9,048,337 | 1685.622 | | (473,187) | | (177,445) | | (992,825) | | | 295,742 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/17/2019 | 05/18/2020 | 760 | 2,171,191 | 2797.03 | | (115,283) | | (43,231) | | (243,353) | | | 72,052 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/17/2019 | 05/19/2020 | 316 | 903,832 | 2797.03 | | (40,491) | | (15,184) | | (81,191) | | | 25,307 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/20/2019 | 05/20/2020 | 810 | 2,156,057 | 1683.695 | | (98,060) | | (36,772) | | (206,434) | | | 61,287 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/21/2019 | 05/21/2020 | 740 | 2,116,331 | 2805.23 | | (102,706) | | (38,515) | | (210,914) | | | 64,191 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/24/2019 | 05/22/2020 | 4,392 | 12,158,563 | 2794.8 | | (629,864) | | (236,199) | | (1,390,190) | | | 393,665 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/24/2019 | 05/26/2020 | 427 | 1,205,499 | 2794.8 | | (53,397) | | (20,024) | | (113,317) | | | 33,373 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/24/2019 | 05/27/2020 | 217 | 612,830 | 2794.8 | | (21,450) | | (8,044) | | (41,417) | | | 13,406 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 05/28/2019 | 05/28/2020 | 581 | 1,523,877 | 1674.156 | | (77,759) | | (29,160) | | (183,013) | | | 48,599 | | | | |
| UST 2.375% 05/29/20 Total Return Options | | | Equity/Index | EGL | 05/29/2019 | 05/29/2020 | 4,290 | 11,337,193 | 98 | | (598,716) | | (224,518) | | (1,461,649) | | | 374,197 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/31/2019 | 06/01/2020 | 1,018 | 2,803,710 | 2765.79 | | (136,884) | | (51,332) | | (334,408) | | | 85,553 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 05/31/2019 | 06/02/2020 | 412 | 1,132,962 | 2765.79 | | (51,231) | | (19,212) | | (121,438) | | | 32,020 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/03/2019 | 06/03/2020 | 590 | 1,555,843 | 1672.443 | | (90,801) | | (41,617) | | (240,951) | | | 49,184 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/04/2019 | 06/04/2020 | 749 | 2,047,054 | 1684.125 | | (97,504) | | (44,689) | | (226,855) | | | 52,815 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/07/2019 | 06/05/2020 | 3,645 | 10,091,247 | 1701.853 | | (494,606) | | (226,694) | | (1,086,691) | | | 267,912 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 06/07/2019 | 06/08/2020 | 563 | 1,616,302 | 2828.72 | | (77,151) | | (35,361) | | (159,181) | | | 41,790 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 06/07/2019 | 06/09/2020 | 263 | 753,343 | 2828.72 | | (24,609) | | (11,279) | | (43,703) | | | 13,330 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/10/2019 | 06/10/2020 | 1,359 | 3,677,817 | 1702.31 | | (184,897) | | (84,744) | | (380,068) | | | 100,153 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/11/2019 | 06/11/2020 | 778 | 2,087,572 | 1701.732 | | (101,120) | | (46,347) | | (202,190) | | | 54,773 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/14/2019 | 06/12/2020 | 3,048 | 8,638,132 | 1704.256 | | (460,648) | | (211,130) | | (952,438) | | | 249,518 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/14/2019 | 06/15/2020 | 450 | 1,299,814 | 2886.98 | | (66,245) | | (30,362) | | (134,686) | | | 35,883 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/14/2019 | 06/16/2020 | 347 | 1,002,420 | 2886.98 | | (46,620) | | (21,368) | | (92,576) | | | 25,253 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/17/2019 | 06/17/2020 | 756 | 2,044,968 | 1700.806 | | (85,329) | | (39,109) | | (164,419) | | | 46,220 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/18/2019 | 06/18/2020 | 1,455 | 3,910,161 | 1704.393 | | (178,172) | | (81,662) | | (336,128) | | | 96,510 | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 06/19/2019 | 06/19/2020 | 3,866 | 10,023,260 | 98 | | (487,762) | | (223,558) | | (893,948) | | | 264,204 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 06/21/2019 | 06/22/2020 | 611 | 1,795,109 | 2846.96 | | (82,812) | | (37,956) | | (146,532) | | | 44,857 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 06/21/2019 | 06/23/2020 | 313 | 924,376 | 2950.46 | | (40,234) | | (18,441) | | (69,818) | | | 21,794 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/24/2019 | 06/24/2020 | 714 | 2,082,026 | 1711.268 | | (101,565) | | (46,551) | | (183,707) | | | 55,015 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 06/25/2019 | 06/25/2020 | 911 | 2,405,177 | 1706.534 | | (122,877) | | (56,319) | | (237,051) | | | 66,559 | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 06/26/2019 | 06/26/2020 | 3,865 | 9,637,111 | 100 | | (444,649) | | (203,798) | | (827,504) | | | 240,852 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 06/28/2019 | 06/29/2020 | 671 | 1,967,154 | 2849.28 | | (92,178) | | (42,248) | | (165,577) | | | 49,930 | | | | |
| S&P Digital | | | Equity/Index | EGL | 06/28/2019 | 06/30/2020 | 319 | 937,925 | 2941.76 | | (42,319) | | (19,396) | | (75,364) | | | 22,923 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/01/2019 | 07/01/2020 | 806 | 2,104,245 | 1715.916 | | (85,669) | | (46,404) | | (144,148) | | | 39,265 | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 07/03/2019 | 07/02/2020 | 3,807 | 9,221,508 | 98 | | (437,283) | | (236,862) | | (749,333) | | | 200,421 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/05/2019 | 07/06/2020 | 640 | 1,900,799 | 2868.67 | | (83,070) | | (44,996) | | (136,772) | | | 38,074 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/05/2019 | 07/07/2020 | 403 | 1,202,818 | 2868.67 | | (54,174) | | (29,344) | | (90,369) | | | 24,830 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/08/2019 | 07/08/2020 | 393 | 1,168,180 | 2862.31 | | (54,757) | | (29,660) | | (94,891) | | | 25,097 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/09/2019 | 07/09/2020 | 748 | 2,159,504 | 1715.156 | | (112,294) | | (60,826) | | (194,489) | | | 51,468 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/12/2019 | 07/10/2020 | 2,179 | 6,360,500 | 2872.22 | | (292,499) | | (158,437) | | (474,603) | | | 134,062 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/12/2019 | 07/13/2020 | 554 | 1,667,034 | 2872.22 | | (78,648) | | (42,601) | | (124,622) | | | 36,047 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 07/12/2019 | 07/14/2020 | 285 | 859,439 | 3013.77 | | (36,626) | | (19,839) | | (57,087) | | | 16,787 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/15/2019 | 07/15/2020 | 613 | 1,754,525 | 1723.444 | | (78,533) | | (42,539) | | (121,583) | | | 35,994 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/16/2019 | 07/16/2020 | 768 | 2,094,376 | 1722.272 | | (94,648) | | (51,268) | | (151,326) | | | 43,380 | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 07/17/2019 | 07/17/2020 | 3,057 | 8,740,622 | 98 | | (427,466) | | (231,544) | | (712,832) | | | 195,922 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/19/2019 | 07/20/2020 | 448 | 1,328,984 | 2858.18 | | (61,625) | | (33,380) | | (103,730) | | | 28,245 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/19/2019 | 07/21/2020 | 382 | 1,135,343 | 2858.18 | | (42,184) | | (22,850) | | (66,782) | | | 19,334 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/22/2019 | 07/22/2020 | 388 | 1,113,627 | 1712.377 | | (49,170) | | (26,634) | | (80,605) | | | 22,536 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/23/2019 | 07/23/2020 | 935 | 2,772,205 | 1722.026 | | (143,163) | | (77,547) | | (232,686) | | | 65,616 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 07/24/2019 | 07/24/2020 | 3,537 | 10,003,000 | 100 | | (454,586) | | (246,234) | | (703,091) | | | 208,352 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/26/2019 | 07/27/2020 | 584 | 1,761,142 | 2879.43 | | (86,975) | | (47,111) | | (134,215) | | | 39,863 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 07/26/2019 | 07/28/2020 | 309 | 930,138 | 2879.43 | | (40,520) | | (21,948) | | (60,784) | | | 18,572 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/29/2019 | 07/29/2020 | 617 | 1,757,856 | 1725.122 | | (75,226) | | (40,747) | | (113,718) | | | 34,479 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 07/30/2019 | 07/30/2020 | 634 | 1,803,560 | 1726.584 | | (90,465) | | (49,002) | | (142,060) | | | 41,463 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/02/2019 | 07/31/2020 | 4,466 | 12,292,598 | 2838.1 | | (613,709) | | (366,568) | | (1,078,438) | | | 247,141 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/02/2019 | 08/03/2020 | 443 | 1,298,630 | 2838.1 | | (62,224) | | (38,890) | | (110,738) | | | 23,334 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/02/2019 | 08/04/2020 | 399 | 1,169,864 | 2838.1 | | (54,435) | | (34,022) | | (95,534) | | | 20,413 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/05/2019 | 08/05/2020 | 796 | 2,232,547 | 1679.671 | | (105,063) | | (65,664) | | (224,442) | | | 39,398 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/06/2019 | 08/06/2020 | 1,170 | 3,320,866 | 1687.824 | | (179,630) | | (112,269) | | (365,168) | | | 67,361 | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 08/07/2019 | 08/07/2020 | 2,899 | 7,252,959 | 98 | | (377,178) | | (235,736) | | (743,291) | | | 141,442 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/09/2019 | 08/10/2020 | 480 | 1,396,950 | 2837.13 | | (61,174) | | (38,234) | | (114,181) | | | 22,940 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 08/09/2019 | 08/11/2020 | 231 | 675,192 | 2918.65 | | (29,512) | | (18,445) | | (54,179) | | | 11,067 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/12/2019 | 08/12/2020 | 322 | 762,053 | 1692.02 | | (33,565) | | (20,978) | | (66,713) | | | 12,587 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/13/2019 | 08/13/2020 | 686 | 1,982,387 | 1699.281 | | (99,257) | | (62,036) | | (184,236) | | | 37,221 | | | | |
| UST 2.375% 05/15/29 Total Return Options | | | Equity/Index | EGL | 08/14/2019 | 08/14/2020 | 2,504 | 6,417,598 | 98 | | (319,948) | | (199,967) | | (648,272) | | | 119,980 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/16/2019 | 08/17/2020 | 495 | 1,422,077 | 2831.05 | | (63,024) | | (39,390) | | (123,136) | | | 23,634 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/16/2019 | 08/18/2020 | 314 | 905,142 | 2831.05 | | (38,935) | | (24,334) | | (72,235) | | | 14,601 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/19/2019 | 08/19/2020 | 346 | 959,136 | 1699.015 | | (45,447) | | (28,404) | | (83,775) | | | 17,043 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/20/2019 | 08/20/2020 | 700 | 1,806,033 | 1695.351 | | (81,853) | | (51,158) | | (156,948) | | | 30,695 | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | EGL | 08/21/2019 | 08/21/2020 | 3,315 | 8,316,368 | 98 | | (382,044) | | (238,778) | | (738,803) | | | 143,267 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/23/2019 | 08/24/2020 | 484 | 1,376,758 | 2822.9 | | (79,090) | | (49,432) | | (168,240) | | | 29,659 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 08/23/2019 | 08/25/2020 | 234 | 666,105 | 2847.11 | | (26,719) | | (16,699) | | (49,693) | | | 10,020 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/26/2019 | 08/26/2020 | 687 | 1,692,593 | 1692.699 | | (70,698) | | (44,186) | | (136,276) | | | 26,512 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/27/2019 | 08/27/2020 | 435 | 1,231,756 | 1692.112 | | (65,784) | | (41,115) | | (129,505) | | | 24,669 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/30/2019 | 08/28/2020 | 2,526 | 6,974,053 | 1701.116 | | (351,057) | | (219,411) | | (652,169) | | | 131,646 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/30/2019 | 08/31/2020 | 501 | 1,466,049 | 2844.59 | | (70,461) | | (44,038) | | (125,008) | | | 26,423 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/30/2019 | 09/01/2020 | 478 | 1,396,371 | 2844.59 | | (65,060) | | (40,662) | | (114,213) | | | 24,397 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 08/30/2019 | 09/02/2020 | 97 | 282,296 | 2844.59 | | (12,125) | | (7,578) | | (20,865) | | | 4,547 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/03/2019 | 09/03/2020 | 533 | 1,226,437 | 1698.697 | | (50,761) | | (35,956) | | (92,153) | | | 14,805 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/06/2019 | 09/04/2020 | 2,150 | 6,325,441 | 1711.644 | | (333,984) | | (236,572) | | (561,349) | | | 97,412 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 09/06/2019 | 09/08/2020 | 382 | 1,136,789 | 2863.57 | | (64,608) | | (45,764) | | (108,290) | | | 18,844 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/09/2019 | 09/09/2020 | 300 | 869,104 | 1711.716 | | (33,065) | | (23,421) | | (52,273) | | | 9,644 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/10/2019 | 09/10/2020 | 610 | 1,611,895 | 1713.663 | | (79,245) | | (56,132) | | (129,726) | | | 23,113 | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | EGL | 09/11/2019 | 09/11/2020 | 2,342 | 6,176,844 | 98 | | (286,366) | | (202,842) | | (444,585) | | | 83,523 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 09/13/2019 | 09/14/2020 | 391 | 1,167,865 | 2876.32 | | (57,343) | | (40,618) | | (89,159) | | | 16,725 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 09/13/2019 | 09/15/2020 | 206 | 619,207 | 3007.39 | | (26,768) | | (18,961) | | (39,896) | | | 7,807 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 09/16/2019 | 09/16/2020 | 299 | 893,792 | 2868.72 | | (40,769) | | (28,878) | | (63,341) | | | 11,891 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/17/2019 | 09/17/2020 | 637 | 1,826,789 | 1716.425 | | (91,306) | | (64,675) | | (139,706) | | | 26,631 | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | EGL | 09/18/2019 | 09/18/2020 | 2,821 | 7,274,046 | 98 | | (382,246) | | (270,757) | | (590,871) | | | 111,488 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 09/20/2019 | 09/21/2020 | 552 | 1,645,564 | 2869.17 | | (85,183) | | (60,338) | | (134,039) | | | 24,845 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 09/20/2019 | 09/22/2020 | 409 | 1,223,553 | 2992.07 | | (64,485) | | (45,677) | | (101,021) | | | 18,808 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/23/2019 | 09/23/2020 | 276 | 772,479 | 1713.966 | | (33,130) | | (23,467) | | (50,893) | | | 9,663 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/24/2019 | 09/24/2020 | 741 | 2,111,141 | 1710.495 | | (113,811) | | (80,616) | | (188,162) | | | 33,195 | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | EGL | 09/25/2019 | 09/25/2020 | 4,017 | 9,878,340 | 98 | | (448,647) | | (317,792) | | (721,920) | | | 130,855 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 09/27/2019 | 09/27/2020 | 3 | 8,400 | 2961.79 | | (221) | | (156) | | (441) | | | 64 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 09/27/2019 | 09/28/2020 | 576 | 1,694,611 | 2871.55 | | (81,063) | | (57,420) | | (134,064) | | | 23,643 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 09/27/2019 | 09/29/2020 | 546 | 1,616,685 | 2871.55 | | (73,143) | | (51,809) | | (116,278) | | | 21,333 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/30/2019 | 09/30/2020 | 726 | 1,668,785 | 1717.112 | | (56,906) | | (40,308) | | (86,144) | | | 16,598 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/01/2019 | 10/01/2020 | 874 | 2,371,682 | 1707.946 | | (118,617) | | (93,905) | | (207,814) | | | 24,712 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/04/2019 | 10/02/2020 | 2,747 | 7,668,024 | 2861.83 | | (413,185) | | (327,104) | | (764,270) | | | 86,080 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 10/04/2019 | 10/04/2020 | 6 | 17,558 | 2952.01 | | (400) | | (317) | | (875) | | | 83 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/04/2019 | 10/05/2020 | 559 | 1,514,825 | 1707.474 | | (67,971) | | (53,810) | | (112,629) | | | 14,161 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 10/04/2019 | 10/06/2020 | 348 | 1,027,981 | 2952.01 | | (49,693) | | (39,340) | | (81,858) | | | 10,353 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/07/2019 | 10/07/2020 | 263 | 769,399 | 2855.69 | | (34,321) | | (27,171) | | (59,206) | | | 7,150 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/08/2019 | 10/08/2020 | 723 | 1,952,425 | 1693.963 | | (107,532) | | (85,130) | | (213,019) | | | 22,403 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/11/2019 | 10/09/2020 | 2,655 | 7,342,788 | 1711.267 | | (365,490) | | (289,346) | | (642,104) | | | 76,144 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/11/2019 | 10/12/2020 | 616 | 1,819,112 | 2869.74 | | (87,823) | | (69,527) | | (147,391) | | | 18,296 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/11/2019 | 10/13/2020 | 389 | 1,152,711 | 2869.74 | | (58,835) | | (46,578) | | (98,531) | | | 12,257 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/14/2019 | 10/14/2020 | 508 | 1,437,390 | 1708.957 | | (70,324) | | (55,673) | | (120,380) | | | 14,651 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/15/2019 | 10/15/2020 | 532 | 1,502,966 | 1712.384 | | (71,823) | | (56,860) | | (118,891) | | | 14,963 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/18/2019 | 10/16/2020 | 3,763 | 10,245,292 | 1716.984 | | (480,705) | | (380,558) | | (805,361) | | | 100,147 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/18/2019 | 10/19/2020 | 517 | 1,532,504 | 2880.65 | | (76,992) | | (60,952) | | (130,638) | | | 16,040 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/18/2019 | 10/20/2020 | 407 | 1,212,498 | 2880.65 | | (62,160) | | (49,210) | | (103,766) | | | 12,950 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/21/2019 | 10/21/2020 | 287 | 818,583 | 1718.769 | | (35,843) | | (28,376) | | (55,987) | | | 7,467 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/22/2019 | 10/22/2020 | 531 | 1,508,876 | 1717.657 | | (65,230) | | (51,641) | | (104,644) | | | 13,590 | | | | |
| UST 1.625% 08/15/29 Total Return Options | | | Equity/Index | EGL | 10/23/2019 | 10/23/2020 | 2,510 | 6,939,837 | 98 | | (304,977) | | (241,440) | | (480,214) | | | 63,537 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 10/25/2019 | 10/26/2020 | 698 | 2,102,743 | 2885.61 | | (113,114) | | (89,549) | | (180,361) | | | 23,565 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 10/25/2019 | 10/27/2020 | 417 | 1,259,144 | 3022.55 | | (65,805) | | (52,095) | | (103,342) | | | 13,709 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/28/2019 | 10/28/2020 | 198 | 497,956 | 1720.818 | | (18,521) | | (14,663) | | (26,954) | | | 3,859 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 10/29/2019 | 10/29/2020 | 567 | 1,509,329 | 3036.89 | | (67,821) | | (53,692) | | (101,729) | | | 14,129 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/01/2019 | 10/30/2020 | 2,684 | 7,627,375 | 1728.277 | | (352,305) | | (288,679) | | (517,164) | | | 63,626 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/01/2019 | 11/02/2020 | 525 | 1,566,176 | 3066.91 | | (82,736) | | (72,394) | | (119,907) | | | 10,342 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/01/2019 | 11/03/2020 | 506 | 1,538,891 | 2902.38 | | (61,591) | | (53,892) | | (85,424) | | | 7,699 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/04/2019 | 11/04/2020 | 188 | 553,726 | 1730.734 | | (24,307) | | (21,268) | | (33,508) | | | 3,038 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/05/2019 | 11/05/2020 | 399 | 1,156,527 | 1731.778 | | (49,513) | | (43,324) | | (67,331) | | | 6,189 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/08/2019 | 11/06/2020 | 2,077 | 6,085,361 | 1735.737 | | (304,126) | | (266,111) | | (407,536) | | | 38,016 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/08/2019 | 11/09/2020 | 547 | 1,588,425 | 1735.737 | | (76,670) | | (67,086) | | (99,203) | | | 9,584 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/08/2019 | 11/10/2020 | 408 | 1,255,683 | 2916.08 | | (57,342) | | (50,174) | | (73,832) | | | 7,168 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/11/2019 | 11/11/2020 | 326 | 1,004,721 | 2914.81 | | (36,403) | | (31,852) | | (46,287) | | | 4,550 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/12/2019 | 11/12/2020 | 386 | 1,019,436 | 1734.836 | | (48,718) | | (42,629) | | (64,007) | | | 6,090 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/15/2019 | 11/13/2020 | 2,206 | 6,583,522 | 1740.242 | | (307,951) | | (269,457) | | (390,876) | | | 38,494 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/15/2019 | 11/16/2020 | 393 | 1,225,674 | 3120.46 | | (70,266) | | (61,483) | | (87,962) | | | 8,783 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/15/2019 | 11/17/2020 | 389 | 1,207,995 | 2924.81 | | (58,529) | | (51,213) | | (71,980) | | | 7,316 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/18/2019 | 11/18/2020 | 253 | 786,890 | 2922.46 | | (33,758) | | (29,538) | | (41,382) | | | 4,220 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/19/2019 | 11/19/2020 | 515 | 1,401,587 | 1736.626 | | (60,192) | | (52,668) | | (74,638) | | | 7,524 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/22/2019 | 11/20/2020 | 2,637 | 7,637,959 | 2919.09 | | (352,058) | | (308,051) | | (444,443) | | | 44,007 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 11/21/2019 | 11/21/2020 | 9 | 27,605 | 3103.54 | | (654) | | (572) | | (949) | | | 82 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/22/2019 | 11/23/2020 | 484 | 1,302,947 | 1736.153 | | (56,913) | | (49,799) | | (70,889) | | | 7,114 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/22/2019 | 11/24/2020 | 492 | 1,530,740 | 3110.29 | | (78,688) | | (68,852) | | (98,943) | | | 9,836 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/26/2019 | 11/25/2020 | 610 | 1,790,849 | 1743.65 | | (77,988) | | (68,240) | | (92,548) | | | 9,749 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/29/2019 | 11/27/2020 | 1,413 | 4,345,813 | 3140.98 | | (230,212) | | (201,435) | | (270,530) | | | 28,776 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/29/2019 | 11/30/2020 | 910 | 2,564,263 | 1742.905 | | (116,580) | | (102,008) | | (138,067) | | | 14,573 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 11/29/2019 | 12/01/2020 | 747 | 2,341,336 | 2931.64 | | (106,051) | | (92,794) | | (124,674) | | | 13,256 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/02/2019 | 12/02/2020 | 304 | 814,452 | 1736.243 | | (31,262) | | (29,960) | | (38,439) | | | 1,303 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/03/2019 | 12/03/2020 | 520 | 1,556,897 | 1730.884 | | (81,370) | | (77,980) | | (105,453) | | | 3,390 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 12/06/2019 | 12/04/2020 | 2,068 | 6,251,982 | 2937.82 | | (315,821) | | (302,662) | | (385,324) | | | 13,159 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 12/06/2019 | 12/06/2020 | 3 | 10,963 | 3145.91 | | (261) | | (250) | | (345) | | | 11 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/06/2019 | 12/07/2020 | 673 | 1,829,796 | 1745.743 | | (80,099) | | (76,761) | | (93,074) | | | 3,337 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 12/06/2019 | 12/08/2020 | 348 | 1,090,265 | 2937.82 | | (53,386) | | (51,162) | | (62,665) | | | 2,224 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/09/2019 | 12/09/2020 | 212 | 636,807 | 1744.504 | | (28,307) | | (27,128) | | (33,470) | | | 1,179 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/10/2019 | 12/10/2020 | 346 | 961,216 | 1740.576 | | (47,060) | | (45,099) | | (56,712) | | | 1,961 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/13/2019 | 12/11/2020 | 2,312 | 6,403,298 | 1748.551 | | (305,917) | | (293,170) | | (346,842) | | | 12,747 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/13/2019 | 12/14/2020 | 515 | 1,459,320 | 1748.551 | | (64,643) | | (61,949) | | (72,678) | | | 2,693 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 12/13/2019 | 12/15/2020 | 321 | 1,016,556 | 3168.8 | | (48,070) | | (46,067) | | (54,088) | | | 2,003 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/16/2019 | 12/16/2020 | 394 | 927,854 | 1752.148 | | (31,764) | | (30,441) | | (33,260) | | | 1,324 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/17/2019 | 12/17/2020 | 496 | 1,534,186 | 1751.727 | | (73,070) | | (70,025) | | (78,569) | | | 3,045 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/20/2019 | 12/18/2020 | 2,854 | 8,070,939 | 1757.877 | | (351,855) | | (337,194) | | (362,352) | | | 14,661 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 12/20/2019 | 12/21/2020 | 679 | 2,180,912 | 2960.33 | | (123,855) | | (118,695) | | (122,633) | | | 5,161 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 12/20/2019 | 12/22/2020 | 635 | 2,038,188 | 2960.33 | | (96,051) | | (92,049) | | (95,119) | | | 4,002 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/23/2019 | 12/23/2020 | 419 | 1,182,194 | 1758.114 | | (46,477) | | (44,541) | | (45,143) | | | 1,937 | | | | |
| UST 1.75% 11/15/29 Total Return Options | | | Equity/Index | EGL | 12/26/2019 | 12/24/2020 | 2,384 | 6,470,429 | 98 | | (301,630) | | (289,062) | | (286,773) | | | 12,568 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 12/27/2019 | 12/28/2020 | 965 | 3,076,069 | 2966.36 | | (150,166) | | (143,909) | | (142,566) | | | 6,257 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 12/27/2019 | 12/29/2020 | 304 | 986,296 | 3240.02 | | (49,376) | | (47,318) | | (46,780) | | | 2,057 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/30/2019 | 12/30/2020 | 669 | 1,882,638 | 1756.966 | | (77,038) | | (73,828) | | (75,189) | | | 3,210 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/31/2019 | 12/31/2020 | 478 | 1,488,748 | 1758.862 | | (74,683) | | (71,571) | | (71,265) | | | 3,112 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/20/2019 | 09/20/2021 | 137 | 235,627 | 1713.787 | | (7,493) | | (6,400) | | (7,957) | | | 1,093 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 02/28/2020 | 180 | 500,000 | 2782.97 | | (14,193) | | (7,097) | | (18,125) | | | 7,097 | | | | |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/02/2020 | 180 | 500,000 | 2782.97 | | (14,330) | | (7,165) | | (18,237) | | | 7,165 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/03/2020 | 144 | 400,000 | 2782.97 | | (10,708) | | (5,354) | | (13,725) | | | 5,354 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/05/2020 | 180 | 500,000 | 2778.34 | | (15,196) | | (9,498) | | (19,160) | | | 5,699 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/06/2020 | 686 | 1,900,000 | 2766.19 | | (59,158) | | (36,974) | | (74,391) | | | 22,184 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/09/2020 | 425 | 1,175,000 | 2763.78 | | (40,590) | | (25,369) | | (50,505) | | | 15,221 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/10/2020 | 398 | 1,100,000 | 2763.78 | | (33,618) | | (21,012) | | (42,361) | | | 12,607 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/12/2020 | 252 | 700,000 | 2778.41 | | (20,244) | | (12,652) | | (25,603) | | | 7,591 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/13/2020 | 923 | 2,570,000 | 2783.55 | | (66,640) | | (41,650) | | (85,084) | | | 24,990 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/16/2020 | 161 | 450,000 | 2786.74 | | (12,030) | | (7,519) | | (15,339) | | | 4,511 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/17/2020 | 520 | 1,450,000 | 2786.74 | | (41,652) | | (26,032) | | (52,678) | | | 15,619 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/20/2020 | 179 | 500,000 | 2796.16 | | (12,224) | | (7,640) | | (15,684) | | | 4,584 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/27/2020 | 921 | 2,575,000 | 2805.55 | | (64,578) | | (40,361) | | (82,357) | | | 24,217 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/30/2020 | 392 | 1,100,000 | 2805.55 | | (26,920) | | (16,825) | | (34,449) | | | 10,095 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | JPM | 11/19/2019 | 03/31/2020 | 303 | 850,000 | 2805.55 | | (19,384) | | (12,115) | | (25,007) | | | 7,269 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM | 04/18/2019 | 02/05/2021 | 587 | 980,000 | 1670.046 | | (38,413) | | (23,571) | | (56,971) | | | 14,841 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM | 04/18/2019 | 02/08/2021 | 336 | 560,000 | 1669.035 | | (22,171) | | (13,605) | | (32,883) | | | 8,566 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM | 04/18/2019 | 02/12/2021 | 471 | 790,000 | 1678.074 | | (28,829) | | (17,679) | | (42,740) | | | 11,133 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM | 04/18/2019 | 03/05/2021 | 446 | 750,000 | 1680.529 | | (28,277) | | (17,827) | | (39,940) | | | 10,450 | | | | |
| 0699999999. Subtotal - Written Options - Hedging Other - Other | | | | | | | | | | | (37,502,537) | | (17,848,901) | XXX | (72,318,541) | | | 19,653,636 | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | (37,502,537) | | (17,848,901) | XXX | (72,318,541) | | | 19,653,636 | | | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | (37,502,537) | | (17,848,901) | XXX | (72,318,541) | | | 19,653,636 | | | XXX | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | (37,502,537) | | (17,848,901) | XXX | (72,318,541) | | | 19,653,636 | | | XXX | XXX |

# SCHEDULE DB - PART A - SECTION 1

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule/ Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Number of Contracts | 9<br>Notional Amount | 10<br>Strike Price, Rate or Index Received (Paid) | 11<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 12<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 13<br>Current Year Income | 14<br>Book/ Adjusted Carrying Value | 15<br>Code | 16<br>Fair Value | 17<br>Unrealized Valuation Increase/ (Decrease) | 18<br>Total Foreign Exchange Change in B./A.C.V. | 19<br>Current Year's (Amorti-zation)/ Accretion | 20<br>Adjustment to Carrying Value of Hedged Item | 21<br>Potential Exposure | 22<br>Credit Quality of Refer-ence Entity | 23<br>Hedge Effectiveness at Inception and at Year-end (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | 2,801,137 | 781,606,455 | | 394,697,120 | XXX | 1,284,814,692 | | | (389,362,058) | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 2,801,137 | 781,606,455 | | 394,697,120 | XXX | 1,284,814,692 | | | (389,362,058) | | | XXX | XXX |

(a)

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

(b)

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

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| S&P 500 Index Option PTPT UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/02/2018 | 01/02/2019 | 01/02/2019 | Expiration | 1,319 | 22,096,662 | 2695.81 | 521,968 | | 2,369 | | | | | | (21,749) | 2,369 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/10/2018 | 01/11/2019 | 01/11/2019 | Expiration | 29,408 | 25,278,622 | 98 | 395,752 | | 175,630 | | | | | | (16,490) | 175,630 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/12/2018 | 01/12/2019 | 01/12/2019 | Expiration | 33 | 2,289,037 | 25803.19 | 36,070 | | | | | | | | (1,503) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/12/2018 | 01/13/2019 | 01/13/2019 | Expiration | 16 | 2,676,992 | 25803.19 | 45,155 | | | | | | | | (1,881) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/12/2018 | 01/14/2019 | 01/14/2019 | Expiration | 43 | 4,011,262 | 25803.19 | 72,621 | | | | | | | | (3,026) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/12/2018 | 01/15/2019 | 01/15/2019 | Expiration | 55 | 4,753,425 | 25803.19 | 88,250 | | | | | | | | (3,677) | | | | |
| S&P 500 Index Option PTPT UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/24/2018 | 01/24/2019 | 01/24/2019 | Expiration | 1,589 | 24,482,781 | 2837.54 | 712,788 | | | | | | | | (29,700) | | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/24/2018 | 01/25/2019 | 01/25/2019 | Expiration | 27,755 | 13,594,000 | 98 | 191,000 | | 204,479 | | | | | | (7,958) | 204,479 | | | |
| S&P 500 Index Option PTPT UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 01/31/2018 | 01/31/2019 | 01/31/2019 | Expiration | 499 | 25,439,814 | 2823.81 | 695,682 | | | | | | | | (28,987) | | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/07/2018 | 02/08/2019 | 02/08/2019 | Expiration | 16,204 | 13,221,000 | 98 | 194,000 | | 292,328 | | | | | | (24,250) | 292,328 | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/14/2018 | 02/15/2019 | 02/15/2019 | Expiration | 26,969 | 13,481,000 | 98 | 200,000 | | 289,947 | | | | | | (25,000) | 289,947 | | | |
| S&P 500 Index Option PTPT UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/20/2018 | 02/20/2019 | 02/20/2019 | Expiration | 425 | 22,173,466 | 2716.26 | 758,896 | | 546,161 | | | | | | (94,862) | 546,161 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/21/2018 | 02/22/2019 | 02/22/2019 | Expiration | 23,163 | 13,471,000 | 98 | 209,000 | | 280,671 | | | | | | (26,125) | 280,671 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 02/28/2018 | 02/28/2019 | 02/28/2019 | Expiration | 23 | 6,353,270 | 25029.2 | 138,538 | | 106,171 | | | | | | (17,317) | 106,171 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/02/2018 | 03/01/2019 | 03/01/2019 | Expiration | 24 | 7,547,711 | 24538.06 | 165,371 | | 276,818 | | | | | | (34,452) | 276,818 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/02/2018 | 03/02/2019 | 03/02/2019 | Expiration | 41 | 999,449 | 24538.06 | 24,287 | | 18,212 | | | | | | (5,060) | 18,212 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/02/2018 | 03/03/2019 | 03/03/2019 | Expiration | 32 | 2,310,808 | 24538.06 | 50,343 | | 42,741 | | | | | | (10,488) | 42,741 | | | |
| Dow Index Option PTPT UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/02/2018 | 03/04/2019 | 03/04/2019 | Expiration | 50 | 5,617,645 | 24538.06 | 110,830 | | 160,265 | | | | | | (23,090) | 160,265 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/07/2018 | 03/08/2019 | 03/08/2019 | Expiration | 31,296 | 16,366,000 | 98 | 244,000 | | 329,068 | | | | | | (50,833) | 329,068 | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/14/2018 | 03/15/2019 | 03/15/2019 | Expiration | 30,184 | 18,013,484 | 98 | 257,801 | | 348,154 | | | | | | (53,104) | 348,154 | | | |
| Dow Index Option PTPT UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/21/2018 | 03/21/2019 | 03/21/2019 | Expiration | 27 | 5,420,295 | 24682.31 | 106,885 | | 138,068 | | | | | | (22,268) | 138,068 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/21/2018 | 03/22/2019 | 03/22/2019 | Expiration | 35,827 | 17,081,000 | 98 | 263,000 | | 381,547 | | | | | | (54,792) | 381,547 | | | |
| Dow Index Option PTPT UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/26/2018 | 03/26/2019 | 03/26/2019 | Expiration | 24 | 4,015,783 | 24202.6 | 82,639 | | 125,952 | | | | | | (17,216) | 125,952 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 03/28/2018 | 03/29/2019 | 03/29/2019 | Expiration | 26,602 | 16,759,000 | 98 | 261,000 | | 365,562 | | | | | | (54,375) | 365,562 | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/11/2018 | 04/12/2019 | 04/12/2019 | Expiration | 42,133 | 18,811,000 | 98 | 273,000 | | 366,701 | | | | | | (79,625) | 366,701 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/18/2018 | 04/18/2019 | 04/18/2019 | Expiration | 47,888 | 27,709,178 | 98 | 449,695 | | 653,387 | | | | | | (131,161) | 653,387 | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/20/2018 | 04/20/2019 | 04/20/2019 | Expiration | 25 | 2,474,738 | 24462.94 | 45,101 | | 67,797 | | | | | | (13,154) | 67,797 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/20/2018 | 04/21/2019 | 04/21/2019 | Expiration | 40 | 2,936,029 | 24462.94 | 55,776 | | 85,111 | | | | | | (16,268) | 85,111 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | 35 | 2,564,781 | 24462.94 | 53,140 | | 82,177 | | | | | | (15,499) | 82,177 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/24/2018 | 04/24/2019 | 04/24/2019 | Expiration | 25 | 5,054,680 | 24024.13 | 96,087 | | 171,581 | | | | | | (28,025) | 171,581 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/25/2018 | 04/25/2019 | 04/25/2019 | Expiration | 935 | 51,132,031 | 2639.4 | 1,306,940 | | 2,176,015 | | | | | | (381,191) | 2,176,015 | | | |
| S&P 500 Index Option PTPT UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/25/2018 | 04/26/2019 | 04/26/2019 | Expiration | 33,510 | 18,638,000 | 98 | 277,000 | | 384,878 | | | | | | (80,792) | 384,878 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 04/30/2018 | 04/30/2019 | 04/30/2019 | Expiration | 220 | 32,273,636 | 2648.05 | 797,366 | | 1,398,554 | | | | | | (232,565) | 1,398,554 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | 2,764 | 36,505,813 | 2635.67 | 1,058,801 | | 1,816,888 | | | | | | (397,050) | 1,816,888 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/07/2018 | 05/07/2019 | 05/07/2019 | Expiration | 956 | 27,648,231 | 2672.63 | 636,654 | | 1,035,929 | | | | | | (238,745) | 1,035,929 | | | |
| S&P 500 Index Option PTPT UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/08/2018 | 05/08/2019 | 05/08/2019 | Expiration | 2,551 | 34,482,435 | 2671.92 | 984,463 | | 1,480,908 | | | | | | (369,173) | 1,480,908 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/09/2018 | 05/10/2019 | 05/10/2019 | Expiration | 43,041 | 26,143,502 | 98 | 397,149 | | 619,349 | | | | | | (148,931) | 619,349 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/14/2018 | 05/14/2019 | 05/14/2019 | Expiration | 1,397 | 32,335,558 | 2730.13 | 785,648 | | 1,023,290 | | | | | | (294,618) | 1,023,290 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/18/2018 | 05/17/2019 | 05/17/2019 | Expiration | 17 | 7,162,234 | 24715.09 | 145,023 | | 236,105 | | | | | | (54,384) | 236,105 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/18/2018 | 05/18/2019 | 05/18/2019 | Expiration | 38 | 1,797,455 | 24715.09 | 39,271 | | 53,439 | | | | | | (14,726) | 53,439 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/18/2018 | 05/19/2019 | 05/19/2019 | Expiration | 35 | 2,166,167 | 24715.09 | 39,529 | | 55,016 | | | | | | (14,823) | 55,016 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | 39 | 4,539,530 | 24715.09 | 90,760 | | 141,860 | | | | | | (34,035) | 141,860 | | | |
| Dow Index Option PTPT UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/22/2018 | 05/22/2019 | 05/22/2019 | Expiration | 19 | 42,076,212 | 24834.41 | 1,150,507 | | 1,456,610 | | | | | | (431,440) | 1,456,610 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/23/2018 | 05/24/2019 | 05/24/2019 | Expiration | 33,898 | 18,749,000 | 98 | 273,000 | | 386,615 | | | | | | (102,375) | 386,615 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 05/29/2018 | 05/29/2019 | 05/29/2019 | Expiration | 20 | 24,531,355 | 24361.45 | 583,581 | | 702,836 | | | | | | (218,843) | 702,836 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/01/2018 | 05/31/2019 | 05/31/2019 | Expiration | 4,836 | 88,278,180 | 2734.62 | 2,413,021 | | 604,155 | | | | | | (1,100,874) | 604,155 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | 1,210 | 34,138,869 | 2734.62 | 838,328 | | 122,717 | | | | | | (384,233) | 122,717 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/04/2018 | 06/04/2019 | 06/04/2019 | Expiration | 17 | 34,456,344 | 24813.69 | 841,783 | | 700,282 | | | | | | (385,817) | 700,282 | | | |
| S&P 500 Index Option PTPT UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | 2,570 | 34,171,380 | 2772.35 | 958,302 | | 839,100 | | | | | | (439,222) | 839,100 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/06/2018 | 06/07/2019 | 06/07/2019 | Expiration | 41,041 | 17,521,000 | 98 | 251,000 | | 347,895 | | | | | | (115,042) | 347,895 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/13/2018 | 06/14/2019 | 06/14/2019 | Expiration | 49,469 | 26,883,999 | 98 | 403,357 | | 504,518 | | | | | | (184,872) | 504,518 | | | |
| Dow Index Option PTPT UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | 57 | 5,743,998 | 24117.59 | 112,915 | | 198,470 | | | | | | (51,753) | 198,470 | | | |
| | | | Equity/Index | BAR G5GSEF7VJP5I7OUK5573 | 06/27/2018 | 06/28/2019 | 06/28/2019 | Expiration | 43,765 | 53,771,083 | 98 | 1,274,975 | | 1,937,092 | | | | | | (584,363) | 1,937,092 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 14 | 33,985,401 | 24700.45 | 911,194 | | 1,431,694 | | | | | | (493,564) | 1,431,694 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/11/2018 | 07/12/2019 | 07/12/2019 | Expiration | 39,571 | 16,454,000 | 98 | 245,000 | | 357,560 | | | | | | (132,708) | 357,560 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/17/2018 | 07/17/2019 | 07/17/2019 | Expiration | 269 | 9,542,685 | 2809.55 | 175,987 | | | | | | | | (95,326) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/18/2018 | 07/18/2019 | 07/18/2019 | Expiration | 305 | 8,761,208 | 2815.62 | 158,897 | | | | | | | | (86,069) | | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/18/2018 | 07/19/2019 | 07/19/2019 | Expiration | 44,643 | 19,491,000 | 98 | 276,000 | | 385,600 | | | | | | (149,500) | 385,600 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/25/2018 | 07/26/2019 | 07/26/2019 | Expiration | 33,408 | 18,629,000 | 98 | 276,000 | | 432,450 | | | | | | (149,500) | 432,450 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 07/31/2018 | 07/31/2019 | 07/31/2019 | Expiration | 2,284 | 39,804,614 | 2816.29 | 1,081,186 | | 1,517,176 | | | | | | (585,643) | 1,517,176 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/06/2018 | 08/06/2019 | 08/06/2019 | Expiration | 1,104 | 38,238,840 | 2850.4 | 883,213 | | 308,037 | | | | | | (552,008) | 308,037 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/08/2018 | 08/09/2019 | 08/09/2019 | Expiration | 34,929 | 15,044,000 | 98 | 221,000 | | 305,685 | | | | | | (138,125) | 305,685 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/13/2018 | 08/13/2019 | 08/13/2019 | Expiration | 1,215 | 30,982,316 | 2821.93 | 775,866 | | 1,002,856 | | | | | | (484,916) | 1,002,856 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/15/2018 | 08/15/2019 | 08/15/2019 | Expiration | 49 | 5,854,424 | 25162.41 | 113,816 | | 99,367 | | | | | | (71,135) | 99,367 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/15/2018 | 08/16/2019 | 08/16/2019 | Expiration | 40,694 | 27,550,753 | 98 | 471,340 | | 382,673 | | | | | | (294,587) | 382,673 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/21/2018 | 08/21/2019 | 08/21/2019 | Expiration | 17 | 5,232,650 | 25822.29 | 103,293 | | 42,100 | | | | | | (64,558) | 42,100 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/27/2018 | 08/27/2019 | 08/27/2019 | Expiration | 319 | 12,368,879 | 2896.74 | 244,874 | | | | | | | | (153,046) | | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 08/29/2018 | 08/30/2019 | 08/30/2019 | Expiration | 41,673 | 17,563,000 | 98 | 259,000 | | 378,420 | | | | | | (161,875) | 378,420 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/07/2018 | 09/06/2019 | 09/06/2019 | Expiration | 17 | 6,376,376 | 25916.54 | 130,981 | | 199,052 | | | | | | (92,778) | 199,052 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/07/2018 | 09/07/2019 | 09/07/2019 | Expiration | 19 | 1,996,589 | 25916.54 | 37,000 | | | | | | | | (26,208) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/07/2018 | 09/08/2019 | 09/08/2019 | Expiration | 50 | 1,967,437 | 25916.54 | 45,427 | | | | | | | | (32,178) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 20 | 6,036,259 | 25916.54 | 119,944 | | 87,934 | | | | | | (84,960) | 87,934 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/11/2018 | 09/11/2019 | 09/11/2019 | Expiration | 2,001 | 31,076,260 | 2887.89 | 888,139 | | 1,007,386 | | | | | | (629,098) | 1,007,386 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/12/2018 | 09/13/2019 | 09/13/2019 | Expiration | 34,990 | 17,541,000 | 98 | 255,000 | | 358,098 | | | | | | (180,625) | 358,098 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/18/2018 | 09/18/2019 | 09/18/2019 | Expiration | 20 | 51,277,048 | 26246.96 | 1,362,303 | | 1,175,794 | | | | | | (964,964) | 1,175,794 | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/20/2018 | 09/20/2019 | 09/20/2019 | Expiration | 30 | 46,837,916 | 26656.98 | 1,198,006 | | 863,449 | | | | | | (848,587) | 863,449 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/26/2018 | 09/26/2019 | 09/26/2019 | Expiration | 2,518 | 31,971,931 | 2905.97 | 960,149 | | 761,714 | | | | | | (680,105) | 761,714 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 09/26/2018 | 09/27/2019 | 09/27/2019 | Expiration | 27,612 | 17,130,000 | 98 | 265,000 | | 396,510 | | | | | | (187,708) | 396,510 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/03/2018 | 10/04/2019 | 10/04/2019 | Expiration | 38,531 | 19,386,000 | 98 | 272,000 | | 366,510 | | | | | | (215,333) | 366,510 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/08/2018 | 10/08/2019 | 10/08/2019 | Expiration | 1,164 | 30,216,515 | 2884.43 | 792,364 | | 88,676 | | | | | | (627,288) | 88,676 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/10/2018 | 10/11/2019 | 10/11/2019 | Expiration | 29,327 | 91,412,249 | 98 | 2,460,354 | | 3,558,343 | | | | | | (1,947,780) | 3,558,343 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | 592 | 28,911,134 | 2767.13 | 698,142 | | 1,099,788 | | | | | | (552,696) | 1,099,788 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/19/2018 | 10/18/2019 | 10/18/2019 | Expiration | 982 | 73,566,360 | 2767.78 | 2,065,666 | | 3,101,269 | | | | | | (1,635,319) | 3,101,269 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | 870 | 33,408,718 | 2767.78 | 802,925 | | 1,289,099 | | | | | | (635,649) | 1,289,099 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/24/2018 | 10/25/2019 | 10/25/2019 | Expiration | 38,939 | 17,080,000 | 98 | 253,000 | | 356,530 | | | | | | (200,292) | 356,530 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 10/31/2018 | 11/01/2019 | 11/01/2019 | Expiration | 34,949 | 18,688,000 | 98 | 277,000 | | 380,360 | | | | | | (219,292) | 380,360 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/07/2018 | 11/08/2019 | 11/08/2019 | Expiration | 37,592 | 36,367,192 | 98 | 614,647 | | 781,249 | | | | | | (537,816) | 781,249 | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/09/2018 | 11/09/2019 | 11/09/2019 | Expiration | 21 | 3,251,710 | 25989.3 | 65,797 | | | | | | | | (57,572) | | | | |
| Dow Index Option MAV | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/09/2018 | 11/10/2019 | 11/10/2019 | Expiration | 54 | 2,696,453 | 25989.3 | 49,612 | | | | | | | | (43,410) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/09/2018 | 11/11/2019 | 11/11/2019 | Expiration | 60 | 4,838,500 | 25989.3 | 98,728 | | 88,566 | | | | | | (86,387) | 88,566 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/14/2018 | 11/15/2019 | 11/15/2019 | Expiration | 39,265 | 19,322,000 | 98 | 266,000 | | 342,228 | | | | | | (232,750) | 342,228 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | 2,775 | 30,736,243 | 2649.93 | 1,049,488 | | 2,137,671 | | | | | | (918,302) | 2,137,671 | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/21/2018 | 11/22/2019 | 11/22/2019 | Expiration | 58,184 | 57,614,152 | 98 | 1,169,806 | | 2,037,110 | | | | | | (1,023,580) | 2,037,110 | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 11/28/2018 | 11/29/2019 | 11/29/2019 | Expiration | 29,949 | 13,655,000 | 98 | 207,000 | | 293,160 | | | | | | (181,125) | 293,160 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 12/07/2018 | 12/06/2019 | 12/06/2019 | Expiration | 4,177 | 80,072,800 | 2633.08 | 2,221,039 | | 4,592,772 | | | | | | (2,128,495) | 4,592,772 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 12/07/2018 | 12/09/2019 | 12/09/2019 | Expiration | 1,263 | 34,144,159 | 2633.08 | 866,270 | | 1,752,570 | | | | | | (830,175) | 1,752,570 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 12/12/2018 | 12/12/2019 | 12/12/2019 | Expiration | 2,743 | 33,358,952 | 2651.07 | 1,003,888 | | 2,212,127 | | | | | | (962,059) | 2,212,127 | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 12/26/2018 | 12/27/2019 | 12/27/2019 | Expiration | 45,745 | 112,127,814 | 98 | 2,885,812 | | 7,427,416 | | | | | | (2,765,570) | 7,427,416 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | BAR G5GSEF7VJP5I70UK5573 | 12/28/2018 | 12/30/2019 | 12/30/2019 | Expiration | 2,015 | 46,696,974 | 2485.74 | 1,195,732 | | 3,006,499 | | | | | | (1,145,910) | 3,006,499 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/02/2018 | 01/02/2019 | 01/02/2019 | Expiration | 274 | 24,060,533 | 2695.81 | 485,277 | | | | | | | | (20,220) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/03/2018 | 01/03/2019 | 01/03/2019 | Expiration | 427 | 33,734,094 | 2713.06 | 682,385 | | | | | | | | (28,433) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/05/2018 | 01/04/2019 | 01/04/2019 | Expiration | 19 | 5,783,408 | 25295.87 | 115,510 | | | | | | | | (4,813) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/05/2018 | 01/05/2019 | 01/05/2019 | Expiration | 21 | 2,848,793 | 25295.87 | 49,325 | | | | | | | | (2,055) | | | | |
| Dow Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/05/2018 | 01/06/2019 | 01/06/2019 | Expiration | 22 | 1,834,787 | 25295.87 | 30,449 | | | | | | | | (1,269) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/05/2018 | 01/07/2019 | 01/07/2019 | Expiration | 25 | 4,263,851 | 25295.87 | 81,079 | | | | | | | | (3,378) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/08/2018 | 01/08/2019 | 01/08/2019 | Expiration | 265 | 38,254,588 | 2747.71 | 757,749 | | | | | | | | (31,573) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/09/2018 | 01/09/2019 | 01/09/2019 | Expiration | 17 | 31,044,112 | 25385.8 | 606,184 | | | | | | | | (25,258) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/10/2018 | 01/10/2019 | 01/10/2019 | Expiration | 24 | 57,340,935 | 25369.13 | 1,230,609 | | | | | | | | (51,275) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZO031MB27 | 01/11/2018 | 01/11/2019 | 01/11/2019 | Expiration | 227 | 40,013,511 | 2767.56 | 852,046 | | 13,271 | | | | | | (35,440) | 13,271 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/12/2018 | 01/12/2019 | 01/12/2019 | Expiration | 479 | 52,799,246 | 2786.24 | 1,088,717 | | | | | | | | (45,363) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/12/2018 | 01/13/2019 | 01/13/2019 | Expiration | 667 | 41,077,816 | 2786.24 | 831,921 | | | | | | | | (34,663) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/12/2018 | 01/14/2019 | 01/14/2019 | Expiration | 1,496 | 40,372,474 | 2786.24 | 804,683 | | | | | | | | (33,528) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/12/2018 | 01/15/2019 | 01/15/2019 | Expiration | 587 | 29,996,110 | 2786.24 | 596,394 | | | | | | | | (24,850) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/17/2018 | 01/17/2019 | 01/17/2019 | Expiration | 582 | 39,244,649 | 2802.56 | 824,908 | | | | | | | | (34,371) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/19/2018 | 01/18/2019 | 01/18/2019 | Expiration | 1,403 | 92,794,102 | 2810.3 | 2,280,157 | | | | | | | | (95,007) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/19/2018 | 01/19/2019 | 01/19/2019 | Expiration | 391 | 14,009,632 | 2810.3 | 242,066 | | | | | | | | (10,086) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/19/2018 | 01/20/2019 | 01/20/2019 | Expiration | 197 | 10,599,149 | 2810.3 | 196,451 | | | | | | | | (8,185) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/19/2018 | 01/21/2019 | 01/21/2019 | Expiration | 212 | 8,858,755 | 2810.3 | 152,213 | | | | | | | | (6,342) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/22/2018 | 01/22/2019 | 01/22/2019 | Expiration | 181 | 40,527,999 | 2832.97 | 805,921 | | | | | | | | (33,580) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/25/2017 | 01/25/2019 | 01/25/2019 | Expiration | 47 | 107,606 | 2298.37 | 2,120 | | 8,851 | | | | | | (44) | 8,851 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 01/31/2018 | 01/31/2019 | 01/31/2019 | Expiration | 2,389 | 47,474,990 | 2823.81 | 967,511 | | | | | | | | (40,313) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/02/2018 | 02/02/2019 | 02/02/2019 | Expiration | 685 | 40,237,922 | 2762.13 | 830,853 | | | | | | | | (103,857) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/02/2018 | 02/03/2019 | 02/03/2019 | Expiration | 1,381 | 38,514,056 | 2762.13 | 773,306 | | | | | | | | (96,663) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/02/2018 | 02/04/2019 | 02/04/2019 | Expiration | 1,117 | 40,929,149 | 2762.13 | 809,159 | | | | | | | | (101,145) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/05/2018 | 02/05/2019 | 02/05/2019 | Expiration | 457 | 38,634,804 | 2648.94 | 717,738 | | | | | | | | (89,717) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/07/2018 | 02/07/2019 | 02/07/2019 | Expiration | 2,324 | 40,889,973 | 2681.66 | 818,839 | | | | | | | | (102,355) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/12/2018 | 02/12/2019 | 02/12/2019 | Expiration | 401 | 41,013,359 | 2656 | 766,431 | | | | | | | | (95,804) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/13/2018 | 02/13/2019 | 02/13/2019 | Expiration | 663 | 36,696,295 | 2662.94 | 696,604 | | | | | | | | (87,075) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/15/2018 | 02/15/2019 | 02/15/2019 | Expiration | 186 | 27,646,015 | 2731.2 | 533,774 | | | | | | | | (66,722) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/16/2018 | 02/16/2019 | 02/16/2019 | Expiration | 337 | 38,963,820 | 2732.22 | 788,213 | | | | | | | | (98,527) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/16/2018 | 02/17/2019 | 02/17/2019 | Expiration | 2,389 | 40,505,470 | 2732.22 | 797,566 | | | | | | | | (99,696) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/16/2018 | 02/18/2019 | 02/18/2019 | Expiration | 150 | 32,728,428 | 2732.22 | 649,342 | | | | | | | | (81,168) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/16/2018 | 02/19/2019 | 02/19/2019 | Expiration | 270 | 33,478,611 | 2732.22 | 661,399 | | | | | | | | (82,675) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/20/2018 | 02/20/2019 | 02/20/2019 | Expiration | 509 | 1,381,773 | 2716.26 | 21,694 | | 34,544 | | | | | | (2,712) | 34,544 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/21/2018 | 02/21/2019 | 02/21/2019 | Expiration | 5,250 | 41,854,239 | 2701.33 | 836,243 | | | | | | | | (104,530) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/22/2018 | 02/22/2019 | 02/22/2019 | Expiration | 980 | 38,642,920 | 2703.96 | 791,884 | | | | | | | | (98,986) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/26/2018 | 02/26/2019 | 02/26/2019 | Expiration | 903 | 39,141,554 | 2779.6 | 781,315 | | | | | | | | (97,664) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 02/27/2018 | 02/27/2019 | 02/27/2019 | Expiration | 588 | 39,688,175 | 2744.28 | 785,426 | | | | | | | | (98,178) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/02/2018 | 03/02/2019 | 03/02/2019 | Expiration | 746 | 48,131,662 | 2691.25 | 983,774 | | | | | | | | (204,953) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/02/2018 | 03/03/2019 | 03/03/2019 | Expiration | 1,467 | 42,094,812 | 2691.25 | 844,096 | | | | | | | | (175,853) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/02/2018 | 03/04/2019 | 03/04/2019 | Expiration | 1,556 | 41,197,085 | 2691.25 | 801,488 | | | | | | | | (166,977) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/06/2018 | 03/06/2019 | 03/06/2019 | Expiration | 2,066 | 39,113,669 | 2728.12 | 762,805 | | | | | | | | (158,918) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/07/2018 | 03/07/2019 | 03/07/2019 | Expiration | 306 | 44,615,894 | 2726.8 | 845,166 | | | | | | | | (176,076) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/09/2018 | 03/08/2019 | 03/08/2019 | Expiration | 1,007 | 50,062,766 | 2786.57 | 919,449 | | 28,605 | | | | | | (191,552) | 28,605 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/09/2018 | 03/09/2019 | 03/09/2019 | Expiration | 2,056 | 38,123,542 | 2786.57 | 786,987 | | | | | | | | (163,956) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/09/2018 | 03/10/2019 | 03/10/2019 | Expiration | 781 | 50,412,557 | 2786.57 | 981,423 | | | | | | | | (204,463) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/09/2018 | 03/11/2019 | 03/11/2019 | Expiration | 424 | 46,488,054 | 2786.57 | 907,447 | | | | | | | | (189,051) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/13/2018 | 03/13/2019 | 03/13/2019 | Expiration | 402 | 39,150,907 | 2765.31 | 757,570 | | | | | | | | (157,827) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/14/2018 | 03/14/2019 | 03/14/2019 | Expiration | 447 | 1,229,704 | 2749.48 | 19,675 | | 30,743 | | | | | | (4,099) | 30,743 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/16/2018 | 03/15/2019 | 03/15/2019 | Expiration | 961 | 2,643,511 | 2752.01 | 42,561 | | 66,088 | | | | | | (8,867) | 66,088 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/16/2018 | 03/16/2019 | 03/16/2019 | Expiration | 554 | 42,131,062 | 2752.01 | 852,768 | | | | | | | | (177,660) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/16/2018 | 03/17/2019 | 03/17/2019 | Expiration | 3,976 | 44,433,098 | 2752.01 | 879,324 | | | | | | | | (183,192) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/16/2018 | 03/18/2019 | 03/18/2019 | Expiration | 514 | 45,546,436 | 2752.01 | 886,405 | | 35,382 | | | | | | (184,668) | 35,382 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/19/2018 | 03/19/2019 | 03/19/2019 | Expiration | 166 | 35,061,506 | 2712.92 | 702,090 | | | | | | | | (146,269) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/21/2018 | 03/21/2019 | 03/21/2019 | Expiration | 4,308 | 42,081,889 | 2711.93 | 828,369 | | | | | | | | (172,577) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/23/2018 | 03/23/2019 | 03/23/2019 | Expiration | 923 | 41,714,783 | 2588.26 | 784,534 | | | | | | | | (163,445) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/23/2018 | 03/24/2019 | 03/24/2019 | Expiration | 4,345 | 49,865,184 | 2588.26 | 983,698 | | | | | | | | (204,937) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/23/2018 | 03/25/2019 | 03/25/2019 | Expiration | 1,737 | 40,887,288 | 2588.26 | 800,084 | | | | | | | | (166,684) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/29/2018 | 03/29/2019 | 03/29/2019 | Expiration | 3,033 | 37,928,033 | 2640.87 | 664,241 | | | | | | | | (138,383) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/29/2018 | 03/30/2019 | 03/30/2019 | Expiration | 1,928 | 33,490,231 | 2640.87 | 642,414 | | | | | | | | (133,836) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/29/2018 | 03/31/2019 | 03/31/2019 | Expiration | 3,168 | 49,614,339 | 2640.87 | 906,326 | | | | | | | | (188,818) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | 1,114 | 46,789,470 | 2640.87 | 821,924 | | | | | | | | (171,234) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/03/2018 | 04/03/2019 | 04/03/2019 | Expiration | 921 | 34,848,958 | 2614.45 | 621,007 | | | | | | | | (181,127) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/04/2018 | 04/04/2019 | 04/04/2019 | Expiration | 5,430 | 44,466,088 | 2644.69 | 748,554 | | | | | | | | (218,328) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/05/2018 | 04/05/2019 | 04/05/2019 | Expiration | 734 | 41,186,506 | 2662.84 | 723,861 | | 48,840 | | | | | | (211,126) | 48,840 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/06/2018 | 04/06/2019 | 04/06/2019 | Expiration | 326 | 36,571,201 | 2604.47 | 680,631 | | | | | | | | (198,517) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/06/2018 | 04/07/2019 | 04/07/2019 | Expiration | 1,540 | 46,010,582 | 2604.47 | 834,526 | | 2,512 | | | | | | (243,403) | 2,512 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | 2,059 | 42,665,803 | 2604.47 | 795,923 | | 7,370 | | | | | | (232,144) | 7,370 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/09/2018 | 04/09/2019 | 04/09/2019 | Expiration | 3,022 | 47,029,054 | 2613.16 | 861,378 | | 110,250 | | | | | | (251,235) | 110,250 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/12/2018 | 04/12/2019 | 04/12/2019 | Expiration | 2,185 | 45,353,712 | 2663.99 | 840,635 | | 168,654 | | | | | | (245,185) | 168,654 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/13/2018 | 04/13/2019 | 04/13/2019 | Expiration | 2,447 | 45,639,280 | 2656.3 | 888,369 | | 280,705 | | | | | | (259,108) | 280,705 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/13/2018 | 04/14/2019 | 04/14/2019 | Expiration | 1,776 | 43,790,118 | 2656.3 | 832,470 | | 250,511 | | | | | | (242,804) | 250,511 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/13/2018 | 04/15/2019 | 04/15/2019 | Expiration | 2,635 | 46,959,339 | 2656.3 | 890,849 | | 246,912 | | | | | | (259,831) | 246,912 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/16/2018 | 04/16/2019 | 04/16/2019 | Expiration | 1,410 | 38,968,951 | 2677.84 | 740,877 | | 292,119 | | | | | | (216,089) | 292,119 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | 1,144 | 3,095,393 | 2706.39 | 48,598 | | 77,385 | | | | | | (14,174) | 77,385 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/18/2018 | 04/18/2019 | 04/18/2019 | Expiration | 369 | 38,869,784 | 2708.64 | 749,713 | | 88,677 | | | | | | (218,666) | 88,677 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/20/2018 | 04/20/2019 | 04/20/2019 | Expiration | 1,916 | 37,979,749 | 2670.14 | 752,651 | | | | | | | | (219,523) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/20/2018 | 04/21/2019 | 04/21/2019 | Expiration | 3,888 | 49,763,887 | 2670.14 | 971,981 | | | | | | | | (283,494) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | 2,713 | 30,559,258 | 2670.14 | 604,942 | | | | | | | | (176,441) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/25/2018 | 04/25/2019 | 04/25/2019 | Expiration | 413 | 40,322,346 | 2639.4 | 760,947 | | | | | | | | (221,943) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/26/2018 | 04/26/2019 | 04/26/2019 | Expiration | 1,581 | 31,893,561 | 2666.94 | 606,962 | | | | | | | | (177,031) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 04/30/2018 | 04/30/2019 | 04/30/2019 | Expiration | 1,222 | 38,428,986 | 2648.05 | 731,151 | | | | | | | | (213,252) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/01/2018 | 05/01/2019 | 05/01/2019 | Expiration | 1,168 | 40,424,401 | 2654.8 | 774,740 | | | | | | | | (290,528) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/04/2018 | 05/03/2019 | 05/03/2019 | Expiration | 939 | 40,207,675 | 2663.42 | 758,139 | | 62,548 | | | | | | (284,302) | 62,548 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/04/2018 | 05/06/2019 | 05/06/2019 | Expiration | 519 | 1,381,783 | 2663.42 | 21,832 | | 34,545 | | | | | | (8,187) | 34,545 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/07/2018 | 05/07/2019 | 05/07/2019 | Expiration | 463 | 35,804,925 | 2672.63 | 680,756 | | | | | | | | (255,283) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/09/2018 | 05/09/2019 | 05/09/2019 | Expiration | 276 | 39,336,055 | 2697.79 | 753,886 | | | | | | | | (282,707) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/11/2018 | 05/11/2019 | 05/11/2019 | Expiration | 588 | 48,271,443 | 2727.72 | 993,434 | | 56,432 | | | | | | (372,538) | 56,432 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/11/2018 | 05/12/2019 | 05/12/2019 | Expiration | 1,490 | 47,026,274 | 2727.72 | 964,479 | | | | | | | | (361,679) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | 973 | 43,496,279 | 2727.72 | 879,578 | | | | | | | | (329,842) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | 805 | 52,624,457 | 2711.45 | 998,133 | | | | | | | | (374,300) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | 364 | 39,986,822 | 2722.46 | 800,401 | | 7,112 | | | | | | (300,150) | 7,112 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/21/2018 | 05/21/2019 | 05/21/2019 | Expiration | 302 | 824,685 | 2733.01 | 13,277 | | 20,617 | | | | | | (4,979) | 20,617 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/29/2018 | 05/29/2019 | 05/29/2019 | Expiration | 493 | 1,327,227 | 2689.86 | 19,245 | | 29,863 | | | | | | (7,217) | 29,863 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 05/30/2018 | 05/30/2019 | 05/30/2019 | Expiration | 563 | 1,556,611 | 1679.165 | 30,104 | | | | | | | | (11,289) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/01/2018 | 06/01/2019 | 06/01/2019 | Expiration | 688 | 47,961,765 | 2734.62 | 966,395 | | | | | | | | (442,931) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/01/2018 | 06/02/2019 | 06/02/2019 | Expiration | 1,280 | 50,241,820 | 2734.62 | 1,072,189 | | | | | | | | (491,420) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | 467 | 44,073,243 | 2734.62 | 909,511 | | | | | | | | (416,859) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/04/2018 | 06/04/2019 | 06/04/2019 | Expiration | 495 | 43,014,033 | 2746.87 | 876,514 | | | | | | | | (401,735) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/07/2018 | 06/07/2019 | 06/07/2019 | Expiration | 225 | 35,721,016 | 2770.37 | 731,093 | | 11,237 | | | | | | (334,236) | 11,237 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/08/2018 | 06/08/2019 | 06/08/2019 | Expiration | 717 | 45,805,958 | 2779.03 | 997,390 | | | | | | | | (457,137) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/08/2018 | 06/09/2019 | 06/09/2019 | Expiration | 1,054 | 46,319,391 | 2779.03 | 948,809 | | | | | | | | (434,871) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/08/2018 | 06/10/2019 | 06/10/2019 | Expiration | 483 | 44,362,300 | 2779.03 | 912,654 | | | | | | | | (418,300) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/12/2018 | 06/12/2019 | 06/12/2019 | Expiration | 509 | 48,263,531 | 2786.85 | 974,234 | | | | | | | | (446,524) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/19/2018 | 06/19/2019 | 06/19/2019 | Expiration | 540 | 1,492,921 | 2762.59 | 21,797 | | 33,591 | | | | | | (9,990) | 33,591 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | 408 | 1,101,568 | 2699.63 | 16,138 | | 24,785 | | | | | | (7,397) | 24,785 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/02/2018 | 07/02/2019 | 07/02/2019 | Expiration | 823 | 2,244,252 | 2726.71 | 32,878 | | 50,496 | | | | | | (17,809) | 50,496 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/03/2018 | 07/03/2019 | 07/03/2019 | Expiration | 173 | 27,762,171 | 2713.22 | 527,658 | | | | | | | | (285,815) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/06/2018 | 07/06/2019 | 07/06/2019 | Expiration | 1,242 | 52,703,206 | 2759.82 | 1,013,201 | | | | | | | | (548,817) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/06/2018 | 07/07/2019 | 07/07/2019 | Expiration | 363 | 47,770,863 | 2759.82 | 979,429 | | | | | | | | (530,524) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/06/2018 | 07/08/2019 | 07/08/2019 | Expiration | 206 | 32,405,071 | 2759.82 | 632,360 | | | | | | | | (342,528) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/09/2018 | 07/09/2019 | 07/09/2019 | Expiration | 1,006 | 42,964,567 | 2784.17 | 818,171 | | | | | | | | (443,176) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 803 | 32,867,296 | 2774.02 | 625,719 | | 5,876 | | | | | | (338,931) | 5,876 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/12/2018 | 07/12/2019 | 07/12/2019 | Expiration | 158 | 35,249,944 | 2798.29 | 716,829 | | | | | | | | (388,282) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/13/2018 | 07/13/2019 | 07/13/2019 | Expiration | 151 | 38,883,179 | 2801.31 | 804,530 | | | | | | | | (435,787) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/13/2018 | 07/14/2019 | 07/14/2019 | Expiration | 356 | 41,531,650 | 2801.31 | 822,904 | | | | | | | | (445,739) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/13/2018 | 07/15/2019 | 07/15/2019 | Expiration | 262 | 38,093,027 | 2801.31 | 747,918 | | | | | | | | (405,122) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/20/2018 | 07/19/2019 | 07/19/2019 | Expiration | 1,135 | 3,179,470 | 2801.83 | 47,056 | | 71,538 | | | | | | (25,489) | 71,538 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/20/2018 | 07/22/2019 | 07/22/2019 | Expiration | 737 | 2,066,262 | 2801.83 | 30,581 | | 46,491 | | | | | | (16,565) | 46,491 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 384 | 1,077,707 | 2806.98 | 16,112 | | 24,248 | | | | | | (8,727) | 24,248 | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/25/2018 | 07/25/2019 | 07/25/2019 | Expiration | 456 | 1,299,075 | 2846.07 | 19,421 | | 29,229 | | | | | | (10,520) | 29,229 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/27/2018 | 07/27/2019 | 07/27/2019 | Expiration | 1,350 | 39,067,341 | 2818.82 | 811,242 | | | | | | | | (439,423) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/27/2018 | 07/28/2019 | 07/28/2019 | Expiration | 215 | 38,989,749 | 2818.82 | 813,964 | | | | | | | | (440,897) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 197 | 42,579,001 | 2818.82 | 863,319 | | | | | | | | (467,631) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/03/2018 | 08/03/2019 | 08/03/2019 | Expiration | 166 | 39,614,658 | 2840.35 | 805,692 | | | | | | | | (503,557) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/03/2018 | 08/04/2019 | 08/04/2019 | Expiration | 296 | 41,379,169 | 2840.35 | 833,793 | | | | | | | | (521,121) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/03/2018 | 08/05/2019 | 08/05/2019 | Expiration | 146 | 38,057,610 | 2840.35 | 711,687 | | | | | | | | (444,804) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 433 | 47,312,172 | 2839.96 | 934,466 | | | | | | | | (584,041) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/15/2018 | 08/15/2019 | 08/15/2019 | Expiration | 558 | 38,369,279 | 2818.37 | 740,143 | | | | | | | | (462,589) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/21/2018 | 08/21/2019 | 08/21/2019 | Expiration | 501 | 42,909,368 | 2862.96 | 813,794 | | | | | | | | (508,621) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/31/2018 | 08/31/2019 | 08/31/2019 | Expiration | 270 | 40,629,298 | 2901.52 | 818,422 | | | | | | | | (511,514) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/31/2018 | 09/01/2019 | 09/01/2019 | Expiration | 269 | 30,151,942 | 2901.52 | 582,869 | | | | | | | | (364,293) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/31/2018 | 09/02/2019 | 09/02/2019 | Expiration | 272 | 28,862,442 | 2901.52 | 553,114 | | | | | | | | (345,696) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 08/31/2018 | 09/03/2019 | 09/03/2019 | Expiration | 237 | 25,382,061 | 2901.52 | 490,797 | | | | | | | | (306,748) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 09/05/2018 | 09/05/2019 | 09/05/2019 | Expiration | 97 | 31,077,813 | 2888.6 | 596,277 | | | | | | | | (422,363) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 09/11/2018 | 09/11/2019 | 09/11/2019 | Expiration | 315 | 11,624,980 | 2887.89 | 221,973 | | | | | | | | (157,231) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 09/13/2018 | 09/13/2019 | 09/13/2019 | Expiration | 334 | 969,785 | 2904.18 | 14,547 | | 21,820 | | | | | | (10,304) | 21,820 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 09/17/2018 | 09/17/2019 | 09/17/2019 | Expiration | 260 | 37,618,515 | 2888.8 | 715,275 | | | | | | | | (506,653) | | | | |
| S&P Digital | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 09/18/2018 | 09/18/2019 | 09/18/2019 | Expiration | 352 | 1,023,271 | 2904.31 | 15,503 | | 23,024 | | | | | | (10,981) | 23,024 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 09/19/2018 | 09/19/2019 | 09/19/2019 | Expiration | 97 | 37,391,891 | 2907.95 | 715,995 | | | | | | | | (507,163) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/01/2018 | 10/01/2019 | 10/01/2019 | Expiration | 388 | 14,044,709 | 2924.59 | 287,001 | | | | | | | | (227,209) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/03/2018 | 10/03/2019 | 10/03/2019 | Expiration | 213 | 41,459,932 | 2925.51 | 784,191 | | | | | | | | (620,818) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/04/2017 | 10/04/2019 | 10/04/2019 | Expiration | 52 | 132,439 | 2537.74 | 2,453 | | 6,043 | | | | | | (971) | 6,043 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/09/2018 | 10/09/2019 | 10/09/2019 | Expiration | 227 | 42,916,038 | 2880.34 | 812,296 | | | | | | | | (643,067) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/12/2018 | 10/12/2019 | 10/12/2019 | Expiration | 418 | 37,653,508 | 2767.13 | 673,794 | | | | | | | | (533,420) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/12/2018 | 10/13/2019 | 10/13/2019 | Expiration | 195 | 38,184,480 | 2767.13 | 657,000 | | | | | | | | (520,125) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | 207 | 34,070,600 | 2767.13 | 566,850 | | | | | | | | (448,756) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | 135 | 32,275,591 | 2750.79 | 573,828 | | | | | | | | (454,280) | | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/16/2018 | 10/16/2019 | 10/16/2019 | Expiration | 16 | 6,105,439 | 25798.42 | 125,270 | | 116,758 | | | | | | (99,172) | 116,758 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/19/2018 | 10/19/2019 | 10/19/2019 | Expiration | 444 | 38,616,329 | 2767.78 | 688,351 | | | | | | | | (544,944) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/19/2018 | 10/20/2019 | 10/20/2019 | Expiration | 132 | 39,679,898 | 2767.78 | 679,377 | | | | | | | | (537,840) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | 267 | 40,753,102 | 2767.78 | 700,109 | | | | | | | | (554,253) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/24/2018 | 10/24/2019 | 10/24/2019 | Expiration | 90 | 43,957,741 | 2656.1 | 740,750 | | 326,806 | | | | | | (586,427) | 326,806 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/25/2018 | 10/25/2019 | 10/25/2019 | Expiration | 166 | 36,480,009 | 2705.57 | 616,151 | | | | | | | | (487,786) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/26/2018 | 10/26/2019 | 10/26/2019 | Expiration | 256 | 43,075,121 | 2658.69 | 722,457 | | | | | | | | (571,945) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/26/2018 | 10/27/2019 | 10/27/2019 | Expiration | 672 | 37,927,193 | 2658.69 | 613,944 | | | | | | | | (486,039) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/26/2018 | 10/28/2019 | 10/28/2019 | Expiration | 150 | 40,782,043 | 2658.69 | 644,130 | | | | | | | | (509,937) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 10/31/2018 | 10/31/2019 | 10/31/2019 | Expiration | 294 | 10,930,361 | 2711.74 | 215,013 | | 358,555 | | | | | | (170,218) | 358,555 | | | |
| Dow Index Option PTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/01/2018 | 11/01/2019 | 11/01/2019 | Expiration | 76 | 4,440,665 | 25380.74 | 90,741 | | 134,772 | | | | | | (79,399) | 134,772 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/02/2018 | 11/02/2019 | 11/02/2019 | Expiration | 816 | 35,507,570 | 2723.06 | 588,346 | | | | | | | | (514,803) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/02/2018 | 11/03/2019 | 11/03/2019 | Expiration | 184 | 37,893,714 | 2723.06 | 598,685 | | | | | | | | (523,849) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | 307 | 38,942,300 | 2723.06 | 605,938 | | | | | | | | (530,196) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/08/2018 | 11/08/2019 | 11/08/2019 | Expiration | 176 | 36,782,184 | 2806.83 | 627,461 | | | | | | | | (549,029) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/16/2018 | 11/16/2019 | 11/16/2019 | Expiration | 252 | 39,395,286 | 2736.27 | 642,878 | | 40,529 | | | | | | (562,518) | 40,529 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/16/2018 | 11/17/2019 | 11/17/2019 | Expiration | 265 | 36,519,853 | 2736.27 | 578,653 | | 43,024 | | | | | | (506,321) | 43,024 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | 496 | 40,613,537 | 2736.27 | 614,866 | | 675 | | | | | | (538,008) | 675 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | 193 | 42,366,451 | 2641.89 | 607,106 | | 12,402 | | | | | | (531,218) | 12,402 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | 193 | 38,082,573 | 2649.93 | 562,515 | | 30,535 | | | | | | (492,201) | 30,535 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/21/2018 | 11/22/2019 | 11/22/2019 | Expiration | 202 | 34,492,703 | 2649.93 | 528,101 | | | | | | | | (462,089) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/23/2018 | 11/23/2019 | 11/23/2019 | Expiration | 630 | 32,620,891 | 2632.56 | 498,912 | | | | | | | | (436,548) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/23/2018 | 11/24/2019 | 11/24/2019 | Expiration | 199 | 30,154,400 | 2632.56 | 436,568 | | | | | | | | (381,997) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/23/2018 | 11/25/2019 | 11/25/2019 | Expiration | 942 | 33,994,591 | 2632.56 | 493,858 | | | | | | | | (432,126) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/27/2018 | 11/27/2019 | 11/27/2019 | Expiration | 163 | 23,907,475 | 2682.17 | 350,597 | | | | | | | | (306,772) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/28/2018 | 11/28/2019 | 11/28/2019 | Expiration | 133 | 17,703,358 | 2743.79 | 264,280 | | | | | | | | (231,245) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/30/2018 | 11/30/2019 | 11/30/2019 | Expiration | 161 | 42,247,839 | 2760.17 | 662,461 | | | | | | | | (579,653) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/30/2018 | 12/01/2019 | 12/01/2019 | Expiration | 428 | 42,765,438 | 2760.17 | 619,245 | | | | | | | | (541,839) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 11/30/2018 | 12/02/2019 | 12/02/2019 | Expiration | 151 | 43,109,693 | 2760.17 | 630,867 | | | | | | | | (552,009) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/03/2018 | 12/03/2019 | 12/03/2019 | Expiration | 629 | 35,130,475 | 2790.37 | 537,685 | | | | | | | | (515,281) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/07/2018 | 12/07/2019 | 12/07/2019 | Expiration | 227 | 38,054,327 | 2633.08 | 551,164 | | 294,175 | | | | | | (528,199) | 294,175 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/07/2018 | 12/08/2019 | 12/08/2019 | Expiration | 289 | 46,317,034 | 2633.08 | 658,457 | | 805,825 | | | | | | (631,022) | 805,825 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/07/2018 | 12/09/2019 | 12/09/2019 | Expiration | 315 | 38,757,995 | 2633.08 | 537,326 | | 1,067,147 | | | | | | (514,937) | 1,067,147 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | 306 | 38,954,013 | 2637.72 | 513,331 | | 1,208,001 | | | | | | (491,942) | 1,208,001 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/13/2018 | 12/13/2019 | 12/13/2019 | Expiration | 198 | 38,308,515 | 2650.54 | 554,116 | | 450,115 | | | | | | (531,027) | 450,115 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/14/2018 | 12/14/2019 | 12/14/2019 | Expiration | 162 | 42,460,353 | 2599.95 | 576,423 | | 288,702 | | | | | | (552,405) | 288,702 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/14/2018 | 12/15/2019 | 12/15/2019 | Expiration | 211 | 42,859,317 | 2599.95 | 567,406 | | 1,138,942 | | | | | | (543,764) | 1,138,942 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | 221 | 42,239,691 | 2599.95 | 550,831 | | 1,947,379 | | | | | | (527,880) | 1,947,379 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/17/2018 | 12/17/2019 | 12/17/2019 | Expiration | 356 | 37,293,898 | 2545.94 | 457,795 | | 2,290,380 | | | | | | (438,720) | 2,290,380 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | 183 | 20,765,553 | 2467.7 | 249,495 | | 620,172 | | | | | | (239,099) | 620,172 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | BOA B4TYDEB6GKMZ0031MB27 | 12/31/2018 | 12/31/2019 | 12/31/2019 | Expiration | 202 | 47,649,885 | 2506.85 | 646,531 | | 2,067,385 | | | | | | (619,592) | 2,067,385 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/02/2018 | 01/02/2019 | 01/02/2019 | Expiration | 588 | 9,165,296 | 2691.12 | 171,339 | | 78,119 | | | | | | (7,139) | 78,119 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/03/2018 | 01/03/2019 | 01/03/2019 | Expiration | 368 | 8,566,236 | 2695.69 | 169,539 | | | | | | | | (7,064) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/04/2018 | 01/04/2019 | 01/04/2019 | Expiration | 1,004 | 22,024,122 | 2723.99 | 395,436 | | 73,548 | | | | | | (16,476) | 73,548 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/08/2018 | 01/08/2019 | 01/08/2019 | Expiration | 142 | 8,359,809 | 2720.47 | 164,150 | | | | | | | | (6,840) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/10/2018 | 01/10/2019 | 01/10/2019 | Expiration | 597 | 49,592,751 | 2748.23 | 1,112,490 | | | | | | | | (46,354) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/16/2018 | 01/16/2019 | 01/16/2019 | Expiration | 289 | 8,967,122 | 2729.56 | 173,672 | | | | | | | | (7,236) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/17/2018 | 01/17/2019 | 01/17/2019 | Expiration | 1,130 | 50,901,218 | 2747.26 | 1,096,196 | | | | | | | | (45,675) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/18/2018 | 01/18/2019 | 01/18/2019 | Expiration | 164 | 58,063,613 | 2798.03 | 1,305,706 | | | | | | | | (54,404) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/19/2018 | 01/19/2019 | 01/19/2019 | Expiration | 18 | 3,031,016 | 26071.72 | 49,172 | | | | | | | | (2,049) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/19/2018 | 01/20/2019 | 01/20/2019 | Expiration | 30 | 1,768,117 | 26071.72 | 28,936 | | | | | | | | (1,206) | | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/19/2018 | 01/21/2019 | 01/21/2019 | Expiration | 43 | 1,120,550 | 26071.72 | 16,696 | | | | | | | | (696) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/22/2018 | 01/22/2019 | 01/22/2019 | Expiration | 349 | 8,872,753 | 2832.97 | 154,796 | | | | | | | | (6,450) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/23/2018 | 01/23/2019 | 01/23/2019 | Expiration | 318 | 22,138,620 | 2763.48 | 414,838 | | | | | | | | (17,285) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/24/2018 | 01/24/2019 | 01/24/2019 | Expiration | 782 | 24,946,402 | 2775.92 | 507,399 | | | | | | | | (21,142) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/26/2018 | 01/25/2019 | 01/25/2019 | Expiration | 1,302 | 4,702,788 | 2872.87 | 74,304 | | | | | | | | (3,096) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/26/2018 | 01/26/2019 | 01/26/2019 | Expiration | 361 | 11,847,072 | 2872.87 | 215,309 | | | | | | | | (8,971) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/26/2018 | 01/27/2019 | 01/27/2019 | Expiration | 283 | 13,126,765 | 2872.87 | 239,451 | | | | | | | | (9,977) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/26/2018 | 01/28/2019 | 01/28/2019 | Expiration | 190 | 8,783,949 | 2872.87 | 156,388 | | | | | | | | (6,516) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/29/2018 | 01/29/2019 | 01/29/2019 | Expiration | 185 | 18,402,058 | 2789.92 | 359,431 | | | | | | | | (14,976) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 01/31/2018 | 01/31/2019 | 01/31/2019 | Expiration | 564 | 11,572,888 | 2823.81 | 209,363 | | | | | | | | (8,723) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/01/2018 | 02/01/2019 | 02/01/2019 | Expiration | 260 | 23,695,517 | 2759.77 | 470,029 | | | | | | | | (58,754) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/02/2018 | 02/02/2019 | 02/02/2019 | Expiration | 221 | 12,348,938 | 2762.13 | 245,331 | | | | | | | | (30,666) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/02/2018 | 02/03/2019 | 02/03/2019 | Expiration | 442 | 9,982,261 | 2762.13 | 184,368 | | | | | | | | (23,046) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/02/2018 | 02/04/2019 | 02/04/2019 | Expiration | 400 | 10,998,843 | 2762.13 | 212,170 | | | | | | | | (26,521) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/05/2018 | 02/05/2019 | 02/05/2019 | Expiration | 460 | 9,046,303 | 2648.94 | 181,490 | | 256,541 | | | | | | (22,686) | 256,541 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/06/2018 | 02/06/2019 | 02/06/2019 | Expiration | 382 | 12,301,175 | 2695.14 | 259,353 | | 190,183 | | | | | | (32,419) | 190,183 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/07/2018 | 02/07/2019 | 02/07/2019 | Expiration | 747 | 24,885,076 | 2691.28 | 513,689 | | 245,646 | | | | | | (64,211) | 245,646 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/08/2018 | 02/08/2019 | 02/08/2019 | Expiration | 435 | 78,094,483 | 2581 | 2,066,233 | | 2,438,516 | | | | | | (258,279) | 2,438,516 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/09/2018 | 02/09/2019 | 02/09/2019 | Expiration | 171 | 12,683,323 | 2619.55 | 289,425 | | 457,431 | | | | | | (36,178) | 457,431 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/09/2018 | 02/10/2019 | 02/10/2019 | Expiration | 429 | 11,998,611 | 2619.55 | 268,575 | | 418,060 | | | | | | (33,572) | 418,060 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/09/2018 | 02/11/2019 | 02/11/2019 | Expiration | 261 | 36,359,982 | 2619.55 | 980,076 | | 1,161,357 | | | | | | (122,509) | 1,161,357 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/12/2018 | 02/12/2019 | 02/12/2019 | Expiration | 301 | 9,885,698 | 2656 | 201,716 | | 287,185 | | | | | | (25,214) | 287,185 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/13/2018 | 02/13/2019 | 02/13/2019 | Expiration | 432 | 34,563,513 | 2689.67 | 938,721 | | 745,242 | | | | | | (117,340) | 745,242 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | 346 | 933,598 | 2698.63 | 14,657 | | 23,340 | | | | | | (1,832) | 23,340 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/15/2018 | 02/15/2019 | 02/15/2019 | Expiration | 336 | 17,006,980 | 2731.2 | 342,736 | | 279,139 | | | | | | (42,842) | 279,139 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/16/2018 | 02/16/2019 | 02/16/2019 | Expiration | 349 | 15,913,425 | 2732.22 | 296,551 | | 93,268 | | | | | | (37,069) | 93,268 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/16/2018 | 02/17/2019 | 02/17/2019 | Expiration | 308 | 12,203,509 | 2732.22 | 231,712 | | 75,249 | | | | | | (28,964) | 75,249 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/16/2018 | 02/18/2019 | 02/18/2019 | Expiration | 395 | 9,025,293 | 2732.22 | 172,942 | | 57,085 | | | | | | (21,618) | 57,085 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/16/2018 | 02/19/2019 | 02/19/2019 | Expiration | 326 | 13,373,082 | 2732.22 | 255,152 | | 82,362 | | | | | | (31,894) | 82,362 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/20/2018 | 02/20/2019 | 02/20/2019 | Expiration | 332 | 7,864,884 | 2716.26 | 164,323 | | 63,732 | | | | | | (20,540) | 63,732 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/21/2018 | 02/21/2019 | 02/21/2019 | Expiration | 418 | 9,393,622 | 2701.33 | 169,071 | | 105,566 | | | | | | (21,134) | 105,566 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/22/2018 | 02/22/2019 | 02/22/2019 | Expiration | 421 | 20,431,784 | 2695.63 | 418,351 | | 167,027 | | | | | | (52,294) | 167,027 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/23/2018 | 02/23/2019 | 02/23/2019 | Expiration | 249 | 11,901,786 | 2747.3 | 241,765 | | | | | | | | (30,221) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/23/2018 | 02/24/2019 | 02/24/2019 | Expiration | 468 | 10,511,018 | 2747.3 | 217,787 | | | | | | | | (27,223) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/23/2018 | 02/25/2019 | 02/25/2019 | Expiration | 321 | 10,656,950 | 2747.3 | 208,819 | | 22,081 | | | | | | (26,102) | 22,081 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/26/2018 | 02/26/2019 | 02/26/2019 | Expiration | 572 | 5,372,908 | 2779.6 | 99,453 | | 64,654 | | | | | | (12,432) | 64,654 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/27/2018 | 02/27/2019 | 02/27/2019 | Expiration | 220 | 24,811,513 | 2701.35 | 481,650 | | 78,254 | | | | | | (60,206) | 78,254 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 02/28/2018 | 02/28/2019 | 02/28/2019 | Expiration | 1,576 | 23,984,182 | 2692.21 | 500,946 | | 115,992 | | | | | | (62,618) | 115,992 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/01/2018 | 03/01/2019 | 03/01/2019 | Expiration | 627 | 6,742,814 | 2677.67 | 120,002 | | 170,676 | | | | | | (25,000) | 170,676 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/02/2018 | 03/02/2019 | 03/02/2019 | Expiration | 317 | 11,454,068 | 2691.25 | 239,275 | | 183,962 | | | | | | (49,849) | 183,962 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/02/2018 | 03/03/2019 | 03/03/2019 | Expiration | 489 | 9,633,519 | 2691.25 | 226,634 | | 152,232 | | | | | | (47,215) | 152,232 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/02/2018 | 03/04/2019 | 03/04/2019 | Expiration | 371 | 9,064,531 | 2691.25 | 189,701 | | 164,091 | | | | | | (39,521) | 164,091 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/05/2018 | 03/05/2019 | 03/05/2019 | Expiration | 220 | 8,891,036 | 2720.94 | 185,195 | | 74,222 | | | | | | (38,582) | 74,222 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/06/2018 | 03/06/2019 | 03/06/2019 | Expiration | 752 | 13,257,392 | 2728.12 | 245,502 | | 152,885 | | | | | | (51,146) | 152,885 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/07/2018 | 03/07/2019 | 03/07/2019 | Expiration | 293 | 19,795,211 | 2697 | 417,149 | | 76,968 | | | | | | (86,906) | 76,968 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/09/2018 | 03/08/2019 | 03/08/2019 | Expiration | 2,011 | 65,950,650 | 2786.57 | 1,773,362 | | | | | | | | (369,450) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/09/2018 | 03/11/2019 | 03/11/2019 | Expiration | 1,900 | 29,431,369 | 2786.57 | 743,561 | | | | | | | | (154,908) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/12/2018 | 03/12/2019 | 03/12/2019 | Expiration | 62 | 6,632,032 | 25178.61 | 127,362 | | 52,481 | | | | | | (26,534) | 52,481 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/13/2018 | 03/13/2019 | 03/13/2019 | Expiration | 1,509 | 15,558,043 | 2711.15 | 309,439 | | 67,399 | | | | | | (64,466) | 67,399 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/16/2018 | 03/15/2019 | 03/15/2019 | Expiration | 3,893 | 67,303,471 | 2752.01 | 1,913,067 | | 1,662,218 | | | | | | (398,556) | 1,662,218 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/16/2018 | 03/16/2019 | 03/16/2019 | Expiration | 898 | 11,296,334 | 2752.01 | 234,246 | | 20,613 | | | | | | (48,801) | 20,613 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/16/2018 | 03/17/2019 | 03/17/2019 | Expiration | 364 | 10,838,507 | 2752.01 | 217,910 | | 17,125 | | | | | | (45,398) | 17,125 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/16/2018 | 03/18/2019 | 03/18/2019 | Expiration | 2,906 | 38,905,015 | 2752.01 | 1,000,326 | | 823,702 | | | | | | (208,401) | 823,702 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/19/2018 | 03/19/2019 | 03/19/2019 | Expiration | 1,074 | 32,345,326 | 2712.92 | 756,163 | | 1,040,611 | | | | | | (157,534) | 1,040,611 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/20/2018 | 03/20/2019 | 03/20/2019 | Expiration | 687 | 32,463,152 | 2716.94 | 912,390 | | 1,019,594 | | | | | | (190,081) | 1,019,594 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/21/2018 | 03/21/2019 | 03/21/2019 | Expiration | 466 | 10,475,810 | 2711.93 | 210,996 | | 123,292 | | | | | | (43,957) | 123,292 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/22/2018 | 03/22/2019 | 03/22/2019 | Expiration | 578 | 80,590,359 | 2643.69 | 2,319,374 | | 3,462,156 | | | | | | (483,203) | 3,462,156 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/23/2018 | 03/23/2019 | 03/23/2019 | Expiration | 553 | 9,474,180 | 2588.26 | 206,470 | | 355,394 | | | | | | (43,015) | 355,394 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/23/2018 | 03/24/2019 | 03/24/2019 | Expiration | 463 | 10,654,272 | 2588.26 | 236,928 | | 414,100 | | | | | | (49,360) | 414,100 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/23/2018 | 03/25/2019 | 03/25/2019 | Expiration | 760 | 33,056,061 | 2588.26 | 755,747 | | 1,238,043 | | | | | | (157,447) | 1,238,043 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 03/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | 544 | 10,939,380 | 2605 | 223,227 | | 347,691 | | | | | | (46,506) | 347,691 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/02/2018 | 04/02/2019 | 04/02/2019 | Expiration | 998 | 6,819,588 | 2581.88 | 133,513 | | 228,526 | | | | | | (38,941) | 228,526 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/05/2018 | 04/05/2019 | 04/05/2019 | Expiration | 286 | 56,580,635 | 2662.84 | 1,699,016 | | 2,561,007 | | | | | | (495,546) | 2,561,007 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/06/2018 | 04/06/2019 | 04/06/2019 | Expiration | 431 | 8,666,312 | 2604.47 | 183,056 | | 331,215 | | | | | | (53,391) | 331,215 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/06/2018 | 04/07/2019 | 04/07/2019 | Expiration | 164 | 9,270,192 | 2604.47 | 196,898 | | 351,695 | | | | | | (57,429) | 351,695 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | 298 | 13,121,299 | 2604.47 | 280,895 | | 503,473 | | | | | | (81,928) | 503,473 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/09/2018 | 04/09/2019 | 04/09/2019 | Expiration | 509 | 13,056,146 | 2613.16 | 248,713 | | 431,148 | | | | | | (72,541) | 431,148 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/12/2018 | 04/12/2019 | 04/12/2019 | Expiration | 42 | 4,898,288 | 24483.05 | 95,513 | | 159,716 | | | | | | (27,858) | 159,716 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/18/2018 | 04/18/2019 | 04/18/2019 | Expiration | 166 | 39,528,963 | 2708.64 | 1,071,137 | | 1,505,093 | | | | | | (312,415) | 1,505,093 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/19/2018 | 04/19/2019 | 04/19/2019 | Expiration | 393 | 10,423,019 | 2693.13 | 209,223 | | 265,031 | | | | | | (61,023) | 265,031 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/20/2018 | 04/20/2019 | 04/20/2019 | Expiration | 377 | 10,808,399 | 2670.14 | 218,801 | | 324,165 | | | | | | (63,817) | 324,165 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/20/2018 | 04/21/2019 | 04/21/2019 | Expiration | 658 | 11,007,567 | 2670.14 | 215,458 | | 320,349 | | | | | | (62,842) | 320,349 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | 311 | 9,883,835 | 2670.14 | 198,704 | | 263,170 | | | | | | (57,955) | 263,170 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/23/2018 | 04/23/2019 | 04/23/2019 | Expiration | 307 | 42,424,375 | 2670.29 | 1,072,334 | | 1,718,361 | | | | | | (312,764) | 1,718,361 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/24/2018 | 04/24/2019 | 04/24/2019 | Expiration | 475 | 12,253,980 | 2634.56 | 221,777 | | 357,871 | | | | | | (64,685) | 357,871 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/26/2018 | 04/26/2019 | 04/26/2019 | Expiration | 291 | 14,501,272 | 2666.94 | 286,536 | | 449,005 | | | | | | (83,573) | 449,005 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/27/2018 | 04/27/2019 | 04/27/2019 | Expiration | 517 | 10,611,858 | 2669.91 | 216,563 | | 314,681 | | | | | | (63,164) | 314,681 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/27/2018 | 04/28/2019 | 04/28/2019 | Expiration | 221 | 10,136,311 | 2669.91 | 195,081 | | 295,734 | | | | | | (56,899) | 295,734 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | 534 | 9,750,337 | 2669.91 | 201,492 | | 285,722 | | | | | | (58,768) | 285,722 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 04/30/2018 | 04/30/2019 | 04/30/2019 | Expiration | 288 | 10,560,479 | 2648.05 | 208,766 | | 358,750 | | | | | | (60,890) | 358,750 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/01/2018 | 05/01/2019 | 05/01/2019 | Expiration | 725 | 12,442,408 | 2654.8 | 243,429 | | 426,151 | | | | | | (91,286) | 426,151 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | 380 | 11,467,644 | 2635.67 | 218,451 | | 403,537 | | | | | | (81,919) | 403,537 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/03/2018 | 05/03/2019 | 05/03/2019 | Expiration | 484 | 10,756,769 | 2629.73 | 199,862 | | 373,937 | | | | | | (74,948) | 373,937 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/08/2018 | 05/08/2019 | 05/08/2019 | Expiration | 482 | 16,080,943 | 2681.79 | 335,197 | | 247,352 | | | | | | (125,699) | 247,352 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/10/2018 | 05/10/2019 | 05/10/2019 | Expiration | 228 | 9,025,029 | 2723.07 | 167,425 | | 173,461 | | | | | | (62,784) | 173,461 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/14/2018 | 05/14/2019 | 05/14/2019 | Expiration | 49 | 15,922,246 | 24899.41 | 300,097 | | 279,364 | | | | | | (112,536) | 279,364 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | 325 | 9,130,964 | 2722.46 | 181,631 | | 215,758 | | | | | | (68,112) | 215,758 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/17/2018 | 05/17/2019 | 05/17/2019 | Expiration | 397 | 12,393,002 | 2720.13 | 238,716 | | 282,069 | | | | | | (89,519) | 282,069 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/22/2018 | 05/22/2019 | 05/22/2019 | Expiration | 453 | 12,151,645 | 2724.44 | 221,855 | | 187,088 | | | | | | (83,196) | 187,088 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/23/2018 | 05/23/2019 | 05/23/2019 | Expiration | 591 | 11,310,866 | 2733.29 | 203,481 | | 120,754 | | | | | | (76,305) | 120,754 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/25/2018 | 05/24/2019 | 05/24/2019 | Expiration | 1,704 | 4,638,065 | 2721.33 | 67,252 | | 104,356 | | | | | | (25,219) | 104,356 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/25/2018 | 05/25/2019 | 05/25/2019 | Expiration | 208 | 7,483,775 | 2721.33 | 147,995 | | 91,237 | | | | | | (55,498) | 91,237 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/25/2018 | 05/26/2019 | 05/26/2019 | Expiration | 266 | 6,147,198 | 2721.33 | 123,330 | | 99,410 | | | | | | (46,249) | 99,410 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/25/2018 | 05/27/2019 | 05/27/2019 | Expiration | 408 | 13,884,865 | 2721.33 | 268,466 | | 217,680 | | | | | | (100,675) | 217,680 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/25/2018 | 05/28/2019 | 05/28/2019 | Expiration | 312 | 11,655,949 | 2721.33 | 223,037 | | 179,378 | | | | | | (83,639) | 179,378 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 05/30/2018 | 05/30/2019 | 05/30/2019 | Expiration | 422 | 7,640,784 | 2724.01 | 138,532 | | 143,024 | | | | | | (51,950) | 143,024 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/01/2018 | 05/31/2019 | 05/31/2019 | Expiration | 42 | 7,767,543 | 24635.21 | 155,465 | | 56,701 | | | | | | (71,255) | 56,701 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/01/2018 | 06/01/2019 | 06/01/2019 | Expiration | 27 | 1,989,298 | 24635.21 | 42,370 | | 63,518 | | | | | | (19,419) | 63,518 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/01/2018 | 06/02/2019 | 06/02/2019 | Expiration | 63 | 3,362,657 | 24635.21 | 61,243 | | 96,469 | | | | | | (28,070) | 96,469 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | 21 | 3,855,329 | 24635.21 | 80,273 | | 58,181 | | | | | | (36,792) | 58,181 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/04/2018 | 06/04/2019 | 06/04/2019 | Expiration | 451 | 1,237,665 | 2746.87 | 17,946 | | 27,847 | | | | | | (8,225) | 27,847 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | 8 | 5,683,876 | 25146.39 | 106,609 | | 94,561 | | | | | | (48,863) | 94,561 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/08/2018 | 06/07/2019 | 06/07/2019 | Expiration | 47 | 15,340,524 | 25316.53 | 299,947 | | 235,198 | | | | | | (137,476) | 235,198 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/08/2018 | 06/08/2019 | 06/08/2019 | Expiration | 24 | 13,298,955 | 25316.53 | 244,665 | | 62,131 | | | | | | (112,138) | 62,131 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/08/2018 | 06/09/2019 | 06/09/2019 | Expiration | 43 | 14,076,805 | 25316.53 | 276,454 | | 51,256 | | | | | | (126,708) | 51,256 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/08/2018 | 06/10/2019 | 06/10/2019 | Expiration | 59 | 18,574,983 | 25316.53 | 353,386 | | 119,687 | | | | | | (161,969) | 119,687 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/12/2018 | 06/12/2019 | 06/12/2019 | Expiration | 562 | 13,714,347 | 2786.85 | 272,283 | | 43,939 | | | | | | (124,796) | 43,939 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/15/2018 | 06/14/2019 | 06/14/2019 | Expiration | 43 | 115,312,864 | 25090.48 | 3,086,855 | | 3,847,494 | | | | | | (1,414,809) | 3,847,494 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/15/2018 | 06/15/2019 | 06/15/2019 | Expiration | 47 | 2,709,226 | 25090.48 | 51,040 | | 34,294 | | | | | | (23,393) | 34,294 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/15/2018 | 06/16/2019 | 06/16/2019 | Expiration | 47 | 2,721,536 | 25090.48 | 49,774 | | 48,344 | | | | | | (22,813) | 48,344 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/15/2018 | 06/17/2019 | 06/17/2019 | Expiration | 44 | 40,682,629 | 25090.48 | 997,947 | | 1,318,524 | | | | | | (457,392) | 1,318,524 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/18/2018 | 06/18/2019 | 06/18/2019 | Expiration | 316 | 10,870,623 | 2773.75 | 207,841 | | 109,162 | | | | | | (95,261) | 109,162 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/20/2018 | 06/20/2019 | 06/20/2019 | Expiration | 164 | 47,238,131 | 1678.615 | 1,264,971 | | 1,576,252 | | | | | | (579,778) | 1,576,252 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/22/2018 | 06/21/2019 | 06/21/2019 | Expiration | 3,702 | 85,304,477 | 2754.88 | 2,201,401 | | 3,192,991 | | | | | | (1,008,976) | 3,192,991 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/22/2018 | 06/22/2019 | 06/22/2019 | Expiration | 513 | 12,569,625 | 2754.88 | 268,637 | | 113,371 | | | | | | (123,125) | 113,371 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/22/2018 | 06/23/2019 | 06/23/2019 | Expiration | 401 | 11,869,773 | 2754.88 | 235,920 | | 86,751 | | | | | | (108,130) | 86,751 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/22/2018 | 06/24/2019 | 06/24/2019 | Expiration | 944 | 43,613,729 | 2754.88 | 1,047,028 | | 1,345,326 | | | | | | (479,888) | 1,345,326 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/25/2018 | 06/25/2019 | 06/25/2019 | Expiration | 40 | 15,506,802 | 24252.8 | 322,704 | | 367,885 | | | | | | (147,906) | 367,885 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/26/2018 | 06/26/2019 | 06/26/2019 | Expiration | 2,435 | 45,941,408 | 2723.06 | 1,183,593 | | 1,612,533 | | | | | | (542,480) | 1,612,533 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | 386 | 11,707,323 | 2699.63 | 234,576 | | 300,392 | | | | | | (107,514) | 300,392 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/02/2018 | 07/02/2019 | 07/02/2019 | Expiration | 1,313 | 39,710,695 | 2726.71 | 1,007,587 | | 1,567,545 | | | | | | (545,776) | 1,567,545 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/03/2018 | 07/03/2019 | 07/03/2019 | Expiration | 178 | 7,548,666 | 2713.22 | 148,841 | | 216,049 | | | | | | (80,622) | 216,049 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/05/2018 | 07/05/2019 | 07/05/2019 | Expiration | 11 | 11,648,542 | 24356.74 | 231,098 | | 333,631 | | | | | | (125,178) | 333,631 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/09/2018 | 07/09/2019 | 07/09/2019 | Expiration | 557 | 39,029,945 | 2784.17 | 882,029 | | 1,127,793 | | | | | | (477,766) | 1,127,793 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 275 | 9,727,131 | 2774.02 | 179,325 | | 82,849 | | | | | | (97,134) | 82,849 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/12/2018 | 07/12/2019 | 07/12/2019 | Expiration | 271 | 12,170,696 | 2798.29 | 232,923 | | 51,773 | | | | | | (126,166) | 51,773 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/13/2018 | 07/13/2019 | 07/13/2019 | Expiration | 494 | 12,849,739 | 2801.31 | 254,380 | | 13,432 | | | | | | (137,789) | 13,432 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/13/2018 | 07/14/2019 | 07/14/2019 | Expiration | 293 | 14,066,228 | 2801.31 | 269,147 | | | | | | | | (145,788) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/13/2018 | 07/15/2019 | 07/15/2019 | Expiration | 266 | 10,127,039 | 2801.31 | 198,739 | | 15,720 | | | | | | (107,650) | 15,720 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/16/2018 | 07/16/2019 | 07/16/2019 | Expiration | 454 | 10,504,136 | 2798.43 | 203,389 | | 79,796 | | | | | | (110,169) | 79,796 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/17/2018 | 07/17/2019 | 07/17/2019 | Expiration | 551 | 2,942,619 | 1692.589 | 51,385 | | 54,498 | | | | | | (27,834) | 54,498 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/18/2018 | 07/18/2019 | 07/18/2019 | Expiration | 22 | 5,997,633 | 25199.29 | 116,310 | | 175,878 | | | | | | (63,001) | 175,878 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/20/2018 | 07/19/2019 | 07/19/2019 | Expiration | 16 | 14,553,566 | 25058.12 | 300,848 | | 209,973 | | | | | | (162,959) | 209,973 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/20/2018 | 07/20/2019 | 07/20/2019 | Expiration | 38 | 13,138,543 | 25058.12 | 246,310 | | 45,972 | | | | | | (133,418) | 45,972 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/20/2018 | 07/21/2019 | 07/21/2019 | Expiration | 33 | 15,201,455 | 25058.12 | 296,095 | | 42,151 | | | | | | (160,385) | 42,151 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/20/2018 | 07/22/2019 | 07/22/2019 | Expiration | 44 | 17,772,295 | 25058.12 | 358,185 | | 141,348 | | | | | | (194,017) | 141,348 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 204 | 8,393,019 | 2806.98 | 161,901 | | | | | | | | (87,696) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 349 | 9,237,434 | 2820.4 | 186,466 | | | | | | | | (101,002) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/26/2018 | 07/26/2019 | 07/26/2019 | Expiration | 437 | 1,240,674 | 2837.44 | 18,486 | | 27,915 | | | | | | (10,013) | 27,915 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/27/2018 | 07/27/2019 | 07/27/2019 | Expiration | 243 | 12,510,481 | 2818.82 | 257,789 | | | | | | | | (139,635) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/27/2018 | 07/28/2019 | 07/28/2019 | Expiration | 323 | 13,695,705 | 2818.82 | 258,725 | | | | | | | | (140,142) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 447 | 13,640,476 | 2818.82 | 276,679 | | | | | | | | (149,868) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/30/2018 | 07/30/2019 | 07/30/2019 | Expiration | 267 | 9,202,566 | 2802.6 | 179,226 | | 25,978 | | | | | | (97,081) | 25,978 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 07/31/2018 | 07/31/2019 | 07/31/2019 | Expiration | 305 | 12,830,541 | 2772.59 | 305,171 | | 73,186 | | | | | | (165,301) | 73,186 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 355 | 9,470,874 | 2813.36 | 191,172 | | 12,081 | | | | | | (119,483) | 12,081 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/03/2018 | 08/02/2019 | 08/02/2019 | Expiration | 1,489 | 4,229,876 | 2840.35 | 63,448 | | 95,172 | | | | | | (39,655) | 95,172 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/03/2018 | 08/05/2019 | 08/05/2019 | Expiration | 504 | 1,431,305 | 2840.35 | 21,470 | | 32,204 | | | | | | (13,418) | 32,204 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/07/2018 | 08/07/2019 | 08/07/2019 | Expiration | 377 | 16,365,836 | 2777.7 | 359,801 | | 29,339 | | | | | | (224,875) | 29,339 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/09/2018 | 08/09/2019 | 08/09/2019 | Expiration | 473 | 49,650,078 | 2853.58 | 1,252,104 | | 882,157 | | | | | | (780,900) | 882,157 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/13/2018 | 08/13/2019 | 08/13/2019 | Expiration | 180 | 20,621,489 | 2760.31 | 453,385 | | 35,590 | | | | | | (283,365) | 35,590 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/15/2018 | 08/15/2019 | 08/15/2019 | Expiration | 1,514 | 43,198,784 | 2818.37 | 1,064,142 | | 325,214 | | | | | | (665,089) | 325,214 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/17/2018 | 08/16/2019 | 08/16/2019 | Expiration | 1,340 | 83,771,108 | 2850.13 | 2,110,643 | | 1,167,333 | | | | | | (1,319,152) | 1,167,333 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/17/2018 | 08/17/2019 | 08/17/2019 | Expiration | 375 | 13,385,024 | 2850.13 | 284,561 | | | | | | | | (177,851) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/17/2018 | 08/18/2019 | 08/18/2019 | Expiration | 470 | 14,859,836 | 2850.13 | 295,529 | | | | | | | | (184,706) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/17/2018 | 08/19/2019 | 08/19/2019 | Expiration | 372 | 41,800,786 | 2850.13 | 965,559 | | 803,996 | | | | | | (603,474) | 803,996 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 229 | 9,379,471 | 2857.05 | 180,428 | | | | | | | | (112,768) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/22/2018 | 08/22/2019 | 08/22/2019 | Expiration | 325 | 11,023,565 | 2861.82 | 209,920 | | | | | | | | (131,200) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/24/2018 | 08/23/2019 | 08/23/2019 | Expiration | 1,040 | 16,293,019 | 2874.69 | 354,157 | | 14,726 | | | | | | (220,195) | 14,726 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/24/2018 | 08/24/2019 | 08/24/2019 | Expiration | 331 | 10,663,032 | 2874.69 | 214,201 | | | | | | | | (133,876) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/24/2018 | 08/25/2019 | 08/25/2019 | Expiration | 468 | 15,024,538 | 2874.69 | 302,747 | | | | | | | | (189,217) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/24/2018 | 08/26/2019 | 08/26/2019 | Expiration | 538 | 15,971,990 | 2874.69 | 321,822 | | 34,792 | | | | | | (201,139) | 34,792 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/29/2018 | 08/29/2019 | 08/29/2019 | Expiration | 653 | 33,847,805 | 2810.43 | 736,684 | | 23,106 | | | | | | (460,428) | 23,106 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/31/2018 | 08/30/2019 | 08/30/2019 | Expiration | 1,498 | 99,779,649 | 2901.52 | 2,572,582 | | 938,726 | | | | | | (1,607,864) | 938,726 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/31/2018 | 08/31/2019 | 08/31/2019 | Expiration | 372 | 10,429,748 | 2901.52 | 215,358 | | | | | | | | (134,599) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/31/2018 | 09/01/2019 | 09/01/2019 | Expiration | 240 | 10,852,789 | 2901.52 | 216,329 | | | | | | | | (135,205) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/31/2018 | 09/02/2019 | 09/02/2019 | Expiration | 239 | 10,195,831 | 2901.52 | 208,657 | | | | | | | | (130,411) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 08/31/2018 | 09/03/2019 | 09/03/2019 | Expiration | 411 | 32,903,807 | 2901.52 | 770,429 | | 64,024 | | | | | | (481,518) | 64,024 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/04/2018 | 09/04/2019 | 09/04/2019 | Expiration | 33 | 12,965,984 | 25952.48 | 244,473 | | 20,580 | | | | | | (173,169) | 20,580 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/06/2018 | 09/06/2019 | 09/06/2019 | Expiration | 447 | 8,981,312 | 1729.497 | 176,444 | | | | | | | | (124,981) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/07/2018 | 09/07/2019 | 09/07/2019 | Expiration | 372 | 12,521,366 | 2871.68 | 265,418 | | | | | | | | (188,004) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/07/2018 | 09/08/2019 | 09/08/2019 | Expiration | 263 | 13,638,661 | 2871.68 | 281,292 | | | | | | | | (199,249) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 450 | 14,708,489 | 2871.68 | 293,672 | | | | | | | | (208,018) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/10/2018 | 09/10/2019 | 09/10/2019 | Expiration | 1,122 | 37,614,910 | 2877.13 | 944,554 | | 850,464 | | | | | | (669,059) | 850,464 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/11/2018 | 09/11/2019 | 09/11/2019 | Expiration | 53 | 6,986,023 | 25971.06 | 128,075 | | 120,745 | | | | | | (90,720) | 120,745 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/12/2018 | 09/12/2019 | 09/12/2019 | Expiration | 20 | 31,248,252 | 25998.92 | 811,286 | | 941,988 | | | | | | (574,661) | 941,988 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/14/2018 | 09/13/2019 | 09/13/2019 | Expiration | 857 | 14,114,940 | 2904.98 | 268,035 | | 56,046 | | | | | | (189,858) | 56,046 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/14/2018 | 09/14/2019 | 09/14/2019 | Expiration | 408 | 14,085,908 | 2904.98 | 287,687 | | | | | | | | (203,778) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/14/2018 | 09/15/2019 | 09/15/2019 | Expiration | 352 | 16,701,085 | 2904.98 | 321,181 | | | | | | | | (227,503) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/14/2018 | 09/16/2019 | 09/16/2019 | Expiration | 606 | 13,992,628 | 2904.98 | 278,285 | | 39,624 | | | | | | (197,119) | 39,624 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/17/2018 | 09/17/2019 | 09/17/2019 | Expiration | 441 | 13,206,429 | 1738.62 | 247,227 | | 20,230 | | | | | | (175,119) | 20,230 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/19/2018 | 09/19/2019 | 09/19/2019 | Expiration | 18 | 17,565,427 | 26405.76 | 343,907 | | 52,994 | | | | | | (243,600) | 52,994 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/20/2018 | 09/20/2019 | 09/20/2019 | Expiration | 268 | 1,746,496 | 1749.165 | 30,235 | | 28,761 | | | | | | (21,417) | 28,761 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/24/2018 | 09/24/2019 | 09/24/2019 | Expiration | 21 | 19,772,573 | 26562.05 | 398,002 | | 47,955 | | | | | | (281,918) | 47,955 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | 467 | 13,161,973 | 2915.56 | 264,906 | | 30,629 | | | | | | (187,642) | 30,629 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/26/2018 | 09/26/2019 | 09/26/2019 | Expiration | 17 | 16,409,555 | 26385.28 | 321,397 | | 59,673 | | | | | | (227,656) | 59,673 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/27/2018 | 09/27/2019 | 09/27/2019 | Expiration | 494 | 14,934,805 | 2914 | 312,008 | | | | | | | | (221,006) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/28/2018 | 09/28/2019 | 09/28/2019 | Expiration | 368 | 14,401,545 | 2913.98 | 298,976 | | | | | | | | (211,774) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/28/2018 | 09/29/2019 | 09/29/2019 | Expiration | 444 | 15,661,450 | 2913.98 | 310,579 | | | | | | | | (219,993) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | 365 | 14,908,348 | 2913.98 | 310,197 | | | | | | | | (219,723) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/03/2018 | 10/03/2019 | 10/03/2019 | Expiration | 13 | 20,598,711 | 26828.39 | 405,346 | | | | | | | | (320,899) | | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/04/2018 | 10/04/2019 | 10/04/2019 | Expiration | 26 | 22,061,107 | 26627.48 | 455,222 | | | | | | | | (360,384) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/05/2018 | 10/05/2019 | 10/05/2019 | Expiration | 335 | 14,596,611 | 2885.57 | 317,399 | | | | | | | | (251,274) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/05/2018 | 10/06/2019 | 10/06/2019 | Expiration | 404 | 14,543,120 | 2885.57 | 302,408 | | | | | | | | (239,407) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/05/2018 | 10/07/2019 | 10/07/2019 | Expiration | 337 | 16,715,595 | 2885.57 | 357,190 | | | | | | | | (282,775) | | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/08/2018 | 10/08/2019 | 10/08/2019 | Expiration | 338 | 12,186,484 | 2884.43 | 246,819 | | 21,908 | | | | | | (195,398) | 21,908 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | 265 | 10,157,855 | 2785.68 | 217,159 | | 144,500 | | | | | | (171,918) | 144,500 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/11/2018 | 10/11/2019 | 10/11/2019 | Expiration | 308 | 16,007,044 | 2728.37 | 352,639 | | 565,379 | | | | | | (279,173) | 565,379 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | 38 | 13,502,603 | 25250.55 | 267,818 | | 344,272 | | | | | | (212,022) | 344,272 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/16/2018 | 10/16/2019 | 10/16/2019 | Expiration | 3,015 | 43,850,468 | 2809.92 | 1,303,167 | | 1,460,281 | | | | | | (1,031,674) | 1,460,281 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/17/2018 | 10/17/2019 | 10/17/2019 | Expiration | 32 | 17,262,812 | 25706.68 | 352,181 | | 249,695 | | | | | | (278,810) | 249,695 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/18/2018 | 10/18/2019 | 10/18/2019 | Expiration | 334 | 15,122,025 | 2768.78 | 325,192 | | 375,137 | | | | | | (257,444) | 375,137 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/19/2018 | 10/19/2019 | 10/19/2019 | Expiration | 456 | 13,775,360 | 2767.78 | 315,574 | | 349,203 | | | | | | (249,829) | 349,203 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/19/2018 | 10/20/2019 | 10/20/2019 | Expiration | 346 | 13,382,624 | 2767.78 | 288,897 | | 281,855 | | | | | | (228,710) | 281,855 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | 358 | 14,845,709 | 2767.78 | 301,946 | | 326,964 | | | | | | (239,040) | 326,964 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/22/2018 | 10/22/2019 | 10/22/2019 | Expiration | 314 | 10,151,448 | 2755.88 | 210,461 | | 252,789 | | | | | | (166,615) | 252,789 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/23/2018 | 10/23/2019 | 10/23/2019 | Expiration | 267 | 11,156,297 | 2740.69 | 237,882 | | 278,507 | | | | | | (188,324) | 278,507 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/24/2018 | 10/24/2019 | 10/24/2019 | Expiration | 2,385 | 32,311,317 | 2656.1 | 1,015,803 | | 1,774,470 | | | | | | (804,178) | 1,774,470 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/26/2018 | 10/25/2019 | 10/25/2019 | Expiration | 15 | 103,907,179 | 24688.31 | 2,903,038 | | 5,132,206 | | | | | | (2,298,238) | 5,132,206 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/26/2018 | 10/26/2019 | 10/26/2019 | Expiration | 23 | 16,074,740 | 24688.31 | 330,747 | | 591,727 | | | | | | (261,841) | 591,727 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/26/2018 | 10/27/2019 | 10/27/2019 | Expiration | 51 | 17,257,684 | 24688.31 | 372,314 | | 673,399 | | | | | | (294,748) | 673,399 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/26/2018 | 10/28/2019 | 10/28/2019 | Expiration | 112 | 47,916,855 | 24688.31 | 1,061,999 | | 1,908,253 | | | | | | (840,749) | 1,908,253 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/29/2018 | 10/29/2019 | 10/29/2019 | Expiration | 1,699 | 40,241,302 | 2641.25 | 1,045,603 | | 1,906,522 | | | | | | (827,769) | 1,906,522 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 10/30/2018 | 10/30/2019 | 10/30/2019 | Expiration | 379 | 11,614,012 | 2682.63 | 235,322 | | 399,728 | | | | | | (186,297) | 399,728 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/01/2018 | 11/01/2019 | 11/01/2019 | Expiration | 361 | 12,449,264 | 2740.37 | 249,075 | | 412,366 | | | | | | (217,941) | 412,366 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/02/2018 | 11/02/2019 | 11/02/2019 | Expiration | 500 | 15,821,134 | 2723.06 | 338,473 | | 556,587 | | | | | | (296,164) | 556,587 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/02/2018 | 11/03/2019 | 11/03/2019 | Expiration | 344 | 13,428,317 | 2723.06 | 277,654 | | 477,105 | | | | | | (242,947) | 477,105 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | 430 | 11,142,143 | 2723.06 | 231,161 | | 375,754 | | | | | | (202,266) | 375,754 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | 309 | 10,457,677 | 2738.31 | 208,540 | | 341,016 | | | | | | (182,473) | 341,016 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 296 | 10,155,490 | 2755.45 | 196,920 | | 290,384 | | | | | | (172,305) | 290,384 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/07/2018 | 11/07/2019 | 11/07/2019 | Expiration | 207 | 7,750,243 | 2813.89 | 150,895 | | 77,581 | | | | | | (132,033) | 77,581 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/09/2018 | 11/09/2019 | 11/09/2019 | Expiration | 368 | 13,383,458 | 2781.01 | 293,742 | | 318,130 | | | | | | (257,025) | 318,130 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/09/2018 | 11/10/2019 | 11/10/2019 | Expiration | 449 | 14,746,834 | 2781.01 | 297,159 | | 359,170 | | | | | | (260,014) | 359,170 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/09/2018 | 11/11/2019 | 11/11/2019 | Expiration | 284 | 10,344,966 | 2781.01 | 198,253 | | 276,050 | | | | | | (173,472) | 276,050 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/12/2018 | 11/12/2019 | 11/12/2019 | Expiration | 360 | 10,542,184 | 2726.22 | 221,214 | | 383,933 | | | | | | (193,562) | 383,933 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | 329 | 10,514,248 | 2722.18 | 201,650 | | 342,115 | | | | | | (176,444) | 342,115 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/14/2018 | 11/14/2019 | 11/14/2019 | Expiration | 294 | 10,716,972 | 2701.58 | 218,904 | | 380,662 | | | | | | (191,541) | 380,662 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/15/2018 | 11/15/2019 | 11/15/2019 | Expiration | 389 | 12,126,919 | 2730.2 | 233,268 | | 399,668 | | | | | | (204,110) | 399,668 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/19/2018 | 11/19/2019 | 11/19/2019 | Expiration | 280 | 12,025,344 | 2690.73 | 237,279 | | 421,966 | | | | | | (207,619) | 421,966 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | 406 | 11,622,684 | 2641.89 | 237,179 | | 441,039 | | | | | | (207,531) | 441,039 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | 282 | 10,147,343 | 2649.93 | 204,528 | | 387,971 | | | | | | (178,962) | 387,971 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/21/2018 | 11/22/2019 | 11/22/2019 | Expiration | 368 | 10,264,793 | 2649.93 | 216,585 | | 400,313 | | | | | | (189,512) | 400,313 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/26/2018 | 11/26/2019 | 11/26/2019 | Expiration | 300 | 23,667,904 | 2673.45 | 622,117 | | 1,252,745 | | | | | | (544,352) | 1,252,745 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/28/2018 | 11/27/2019 | 11/27/2019 | Expiration | 21 | 2,247,683 | 25366.43 | 57,515 | | 105,990 | | | | | | (50,326) | 105,990 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/28/2018 | 11/28/2019 | 11/28/2019 | Expiration | 27 | 3,180,620 | 25366.43 | 57,391 | | 83,973 | | | | | | (50,217) | 83,973 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/29/2018 | 11/29/2019 | 11/29/2019 | Expiration | 371 | 42,845,517 | 2737.76 | 1,114,193 | | 2,061,339 | | | | | | (974,919) | 2,061,339 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/30/2018 | 11/30/2019 | 11/30/2019 | Expiration | 321 | 14,540,238 | 2760.17 | 294,431 | | 523,571 | | | | | | (257,627) | 523,571 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/30/2018 | 12/01/2019 | 12/01/2019 | Expiration | 401 | 14,055,652 | 2760.17 | 279,015 | | 475,626 | | | | | | (244,138) | 475,626 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 11/30/2018 | 12/02/2019 | 12/02/2019 | Expiration | 302 | 12,190,009 | 2760.17 | 236,704 | | 399,095 | | | | | | (207,116) | 399,095 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/03/2018 | 12/03/2019 | 12/03/2019 | Expiration | 441 | 12,359,106 | 2790.37 | 233,866 | | 322,743 | | | | | | (224,122) | 322,743 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 297 | 9,635,549 | 2700.06 | 183,488 | | 332,294 | | | | | | (175,842) | 332,294 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | 273 | 7,920,237 | 2700.06 | 149,507 | | 266,847 | | | | | | (143,277) | 266,847 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/07/2018 | 12/06/2019 | 12/06/2019 | Expiration | 31 | 64,712,178 | 24388.95 | 1,867,790 | | 3,643,218 | | | | | | (1,789,966) | 3,643,218 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/07/2018 | 12/07/2019 | 12/07/2019 | Expiration | 19 | 15,423,545 | 24388.95 | 337,540 | | 651,504 | | | | | | (323,476) | 651,504 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/07/2018 | 12/08/2019 | 12/08/2019 | Expiration | 22 | 15,953,967 | 24388.95 | 304,402 | | 575,561 | | | | | | (291,718) | 575,561 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/07/2018 | 12/09/2019 | 12/09/2019 | Expiration | 66 | 18,647,434 | 24388.95 | 365,990 | | 677,347 | | | | | | (350,740) | 677,347 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | 38 | 13,384,732 | 24423.26 | 263,990 | | 495,550 | | | | | | (252,990) | 495,550 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/11/2018 | 12/11/2019 | 12/11/2019 | Expiration | 367 | 11,492,128 | 2636.78 | 226,959 | | 444,035 | | | | | | (217,502) | 444,035 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/12/2018 | 12/12/2019 | 12/12/2019 | Expiration | 579 | 14,328,939 | 2651.07 | 256,194 | | 488,031 | | | | | | (245,519) | 488,031 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/14/2018 | 12/13/2019 | 12/13/2019 | Expiration | 29 | 23,380,004 | 24100.51 | 462,042 | | 864,179 | | | | | | (442,791) | 864,179 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/14/2018 | 12/14/2019 | 12/14/2019 | Expiration | 24 | 3,789,398 | 24100.51 | 68,108 | | 137,683 | | | | | | (65,270) | 137,683 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/14/2018 | 12/15/2019 | 12/15/2019 | Expiration | 38 | 2,347,856 | 24100.51 | 38,366 | | 76,199 | | | | | | (36,767) | 76,199 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | 68 | 6,422,464 | 24100.51 | 113,744 | | 204,145 | | | | | | (109,005) | 204,145 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/17/2018 | 12/17/2019 | 12/17/2019 | Expiration | 26 | 17,069,131 | 23592.98 | 315,520 | | 641,872 | | | | | | (302,374) | 641,872 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/19/2018 | 12/19/2019 | 12/19/2019 | Expiration | 258 | 12,103,300 | 2506.96 | 211,205 | | 467,108 | | | | | | (202,405) | 467,108 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/21/2018 | 12/20/2019 | 12/20/2019 | Expiration | 32 | 28,767,044 | 22445.37 | 511,646 | | 1,050,623 | | | | | | (490,328) | 1,050,623 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/21/2018 | 12/21/2019 | 12/21/2019 | Expiration | 45 | 17,445,991 | 22445.37 | 350,063 | | 816,411 | | | | | | (335,477) | 816,411 | | | |
| Dow Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/21/2018 | 12/22/2019 | 12/22/2019 | Expiration | 64 | 19,868,475 | 22445.37 | 371,457 | | 864,110 | | | | | | (355,979) | 864,110 | | | |
| Dow Index Option PTPT | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/21/2018 | 12/23/2019 | 12/23/2019 | Expiration | 68 | 21,200,892 | 22445.37 | 382,201 | | 818,079 | | | | | | (366,276) | 818,079 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | 146 | 5,848,766 | 2467.7 | 111,277 | | 260,285 | | | | | | (106,641) | 260,285 | | | |
| S&P Digital | | | Equity/Index | CIBC 21GI190L770X0HC3ZE78 | 12/31/2018 | 12/31/2019 | 12/31/2019 | Expiration | 899 | 15,812,592 | 2506.85 | 272,993 | | 587,567 | | | | | | (261,619) | 587,567 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 01/04/2019 | 01/04/2019 | Expiration | 918 | 2,490,000 | 2712.84 | 34,113 | | | | | | | | (1,706) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 01/11/2019 | 01/11/2019 | Expiration | 1,339 | 3,660,000 | 2734.23 | 46,116 | | | | | | | | (2,306) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 01/14/2019 | 01/14/2019 | Expiration | 464 | 1,270,000 | 2734.23 | 17,145 | | | | | | | | (857) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 01/18/2019 | 01/18/2019 | Expiration | 1,270 | 40,561,516 | 2756.59 | 884,701 | | | | | | | | (37,154) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/25/2018 | 01/25/2019 | 01/25/2019 | Expiration | 267 | 39,680,791 | 2839.25 | 843,237 | | | | | | | | (35,135) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 01/29/2018 | 01/29/2019 | 01/29/2019 | Expiration | 1,431 | 28,791,911 | 2853.53 | 753,018 | | | | | | | | (31,376) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 02/01/2019 | 02/01/2019 | Expiration | 824 | 36,593,075 | 2730.72 | 985,974 | | | | | | | | (120,817) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/06/2018 | 02/06/2019 | 02/06/2019 | Expiration | 342 | 59,014,379 | 2695.14 | 1,396,824 | | 314,878 | | | | | | (174,603) | 314,878 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 02/08/2019 | 02/08/2019 | Expiration | 485 | 48,175,877 | 2680.58 | 952,544 | | | | | | | | (119,458) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/12/2018 | 02/12/2019 | 02/12/2019 | Expiration | 2,126 | 27,486,697 | 2656 | 858,040 | | 820,255 | | | | | | (107,255) | 820,255 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | 2,050 | 24,523,450 | 2698.63 | 721,441 | | 428,015 | | | | | | (90,180) | 428,015 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 02/15/2019 | 02/15/2019 | Expiration | 1,098 | 41,473,850 | 2704.87 | 873,707 | | 56,443 | | | | | | (109,855) | 56,443 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/16/2018 | 02/19/2019 | 02/19/2019 | Expiration | 275 | 7,215,838 | 2704.87 | 147,521 | | 8,612 | | | | | | (18,440) | 8,612 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/20/2018 | 02/20/2019 | 02/20/2019 | Expiration | 252 | 12,842,371 | 2696.72 | 248,062 | | 18,043 | | | | | | (31,008) | 18,043 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/21/2018 | 02/21/2019 | 02/21/2019 | Expiration | 1,169 | 22,999,370 | 2701.33 | 588,044 | | 564,915 | | | | | | (73,505) | 564,915 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 02/26/2019 | 02/26/2019 | Expiration | 526 | 37,588,477 | 2710.01 | 952,264 | | 147,213 | | | | | | (119,354) | 147,213 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 02/28/2018 | 02/28/2019 | 02/28/2019 | Expiration | 536 | 50,289,121 | 2713.83 | 1,015,581 | | | | | | | | (126,948) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 03/01/2019 | 03/01/2019 | Expiration | 744 | 113,493,978 | 2686.43 | 2,862,566 | | 2,235,730 | | | | | | (592,539) | 2,235,730 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/20/2018 | 03/04/2019 | 03/04/2019 | Expiration | 503 | 28,034,419 | 2686.43 | 689,155 | | 875,821 | | | | | | (140,989) | 875,821 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/12/2018 | 03/12/2019 | 03/12/2019 | Expiration | 147 | 46,495,936 | 2712.24 | 930,183 | | 6,613 | | | | | | (193,788) | 6,613 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/14/2018 | 03/14/2019 | 03/14/2019 | Expiration | 505 | 79,801,278 | 2749.48 | 1,928,978 | | 714,579 | | | | | | (401,870) | 714,579 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/15/2018 | 03/15/2019 | 03/15/2019 | Expiration | 2,251 | 39,630,448 | 2747.33 | 1,183,353 | | 1,044,012 | | | | | | (246,532) | 1,044,012 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/22/2018 | 03/22/2019 | 03/22/2019 | Expiration | 1,572 | 40,564,295 | 2643.69 | 779,532 | | | | | | | | (162,402) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/26/2018 | 03/26/2019 | 03/26/2019 | Expiration | 454 | 37,580,707 | 2658.55 | 721,012 | | | | | | | | (150,211) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/29/2018 | 03/29/2019 | 03/29/2019 | Expiration | 1,975 | 105,235,739 | 2640.87 | 3,099,069 | | 4,542,668 | | | | | | (645,639) | 4,542,668 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | 2,388 | 36,305,900 | 2640.87 | 941,989 | | 1,450,383 | | | | | | (196,248) | 1,450,383 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/06/2018 | 04/05/2019 | 04/05/2019 | Expiration | 281 | 63,876,456 | 2604.47 | 1,958,592 | | 3,280,216 | | | | | | (571,256) | 3,280,216 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | 2,727 | 28,111,573 | 2604.47 | 704,384 | | 1,214,295 | | | | | | (205,445) | 1,214,295 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/09/2018 | 04/09/2019 | 04/09/2019 | Expiration | 265 | 44,519,189 | 2682.21 | 1,103,774 | | 1,580,531 | | | | | | (321,934) | 1,580,531 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | 1,204 | 34,503,228 | 2642.19 | 1,041,210 | | 1,597,759 | | | | | | (303,686) | 1,597,759 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/13/2018 | 04/12/2019 | 04/12/2019 | Expiration | 3,497 | 71,546,071 | 2656.3 | 1,960,295 | | 3,194,641 | | | | | | (571,753) | 3,194,641 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/13/2018 | 04/15/2019 | 04/15/2019 | Expiration | 792 | 34,891,998 | 2656.3 | 888,754 | | 1,451,752 | | | | | | (259,220) | 1,451,752 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | 471 | 18,116,578 | 1681.481 | 372,142 | | 200,001 | | | | | | (108,541) | 200,001 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/19/2018 | 04/18/2019 | 04/18/2019 | Expiration | 294 | 75,207,321 | 1678.567 | 2,154,081 | | 3,404,743 | | | | | | (628,274) | 3,404,743 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/19/2018 | 04/19/2019 | 04/19/2019 | Expiration | 678 | 39,673,038 | 2693.13 | 771,678 | | 34,314 | | | | | | (225,073) | 34,314 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | 466 | 24,480,787 | 2670.14 | 635,597 | | 1,021,411 | | | | | | (185,383) | 1,021,411 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 04/23/2018 | 04/23/2019 | 04/23/2019 | Expiration | 320 | 35,701,513 | 2670.29 | 687,594 | | | | | | | | (200,548) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/01/2018 | 05/01/2019 | 05/01/2019 | Expiration | 2,568 | 34,884,798 | 2654.8 | 997,186 | | 1,672,754 | | | | | | (373,945) | 1,672,754 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/08/2018 | 05/08/2019 | 05/08/2019 | Expiration | 493 | 46,752,767 | 2671.92 | 857,596 | | | | | | | | (321,598) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/10/2018 | 05/10/2019 | 05/10/2019 | Expiration | 218 | 12,137,899 | 2696.28 | 261,346 | | 133,870 | | | | | | (98,005) | 133,870 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/14/2018 | 05/14/2019 | 05/14/2019 | Expiration | 439 | 11,462,894 | 2699.9 | 231,202 | | 29,571 | | | | | | (86,701) | 29,571 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | 2,422 | 34,055,856 | 2711.45 | 960,892 | | 1,258,227 | | | | | | (360,335) | 1,258,227 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/18/2018 | 05/17/2019 | 05/17/2019 | Expiration | 4,396 | 168,302,769 | 2712.97 | 4,276,547 | | 4,324,064 | | | | | | (1,603,705) | 4,324,064 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | 904 | 32,083,327 | 2712.97 | 780,629 | | 1,170,942 | | | | | | (292,736) | 1,170,942 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/21/2018 | 05/21/2019 | 05/21/2019 | Expiration | 813 | 48,505,254 | 2711.65 | 1,005,579 | | 52,993 | | | | | | (377,092) | 52,993 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/23/2018 | 05/23/2019 | 05/23/2019 | Expiration | 333 | 66,039,609 | 2705.78 | 1,330,745 | | 57,138 | | | | | | (499,029) | 57,138 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/24/2018 | 05/24/2019 | 05/24/2019 | Expiration | 2,576 | 31,838,297 | 2727.76 | 923,413 | | 1,017,382 | | | | | | (346,280) | 1,017,382 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/25/2018 | 05/25/2019 | 05/25/2019 | Expiration | 1,328 | 28,556,393 | 2721.33 | 617,814 | | | | | | | | (231,680) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/25/2018 | 05/26/2019 | 05/26/2019 | Expiration | 694 | 30,613,534 | 2721.33 | 642,166 | | | | | | | | (240,812) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/25/2018 | 05/27/2019 | 05/27/2019 | Expiration | 892 | 40,201,441 | 2721.33 | 843,220 | | | | | | | | (316,207) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/25/2018 | 05/28/2019 | 05/28/2019 | Expiration | 649 | 34,177,282 | 2721.33 | 739,174 | | | | | | | | (277,190) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/29/2018 | 05/29/2019 | 05/29/2019 | Expiration | 721 | 38,339,319 | 2689.86 | 738,354 | | | | | | | | (276,883) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 05/30/2018 | 05/30/2019 | 05/30/2019 | Expiration | 858 | 46,144,324 | 2709.62 | 944,016 | | 35,044 | | | | | | (354,006) | 35,044 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/01/2018 | 05/31/2019 | 05/31/2019 | Expiration | 401 | 672,136 | 1674.898 | 15,392 | | | | | | | | (7,055) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/04/2018 | 06/04/2019 | 06/04/2019 | Expiration | 472 | 8,740,391 | 2708.5 | 180,286 | | 23,853 | | | | | | (82,631) | 23,853 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | 145 | 20,647,855 | 1682.938 | 462,228 | | 170,349 | | | | | | (211,854) | 170,349 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/08/2018 | 06/07/2019 | 06/07/2019 | Expiration | 406 | 37,648,132 | 2725.99 | 825,979 | | 300,822 | | | | | | (378,574) | 300,822 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/08/2018 | 06/10/2019 | 06/10/2019 | Expiration | 1,713 | 10,998,805 | 2725.99 | 234,634 | | 76,703 | | | | | | (107,541) | 76,703 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/13/2018 | 06/13/2019 | 06/13/2019 | Expiration | 222 | 41,736,218 | 2775.63 | 837,651 | | | | | | | | (383,923) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/14/2018 | 06/14/2019 | 06/14/2019 | Expiration | 310 | 44,581,554 | 2782.49 | 932,088 | | | | | | | | (427,207) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/15/2018 | 06/15/2019 | 06/15/2019 | Expiration | 447 | 41,728,615 | 2779.66 | 886,567 | | | | | | | | (406,343) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/15/2018 | 06/16/2019 | 06/16/2019 | Expiration | 1,036 | 48,953,577 | 2779.66 | 996,503 | | | | | | | | (456,731) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/15/2018 | 06/17/2019 | 06/17/2019 | Expiration | 989 | 42,402,342 | 2779.66 | 888,731 | | | | | | | | (407,335) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/22/2018 | 06/21/2019 | 06/21/2019 | Expiration | 210 | 114,060,656 | 2712.71 | 2,794,370 | | 2,501,956 | | | | | | (1,280,753) | 2,501,956 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/22/2018 | 06/22/2019 | 06/22/2019 | Expiration | 882 | 44,072,473 | 2754.88 | 923,555 | | | | | | | | (423,296) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/22/2018 | 06/23/2019 | 06/23/2019 | Expiration | 868 | 39,974,437 | 2754.88 | 844,702 | | | | | | | | (387,155) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/22/2018 | 06/24/2019 | 06/24/2019 | Expiration | 249 | 53,197,293 | 2712.71 | 1,118,650 | | 255,200 | | | | | | (512,715) | 255,200 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/29/2018 | 06/28/2019 | 06/28/2019 | Expiration | 4,288 | 75,006,220 | 2718.37 | 2,124,766 | | 3,293,897 | | | | | | (973,851) | 3,293,897 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 06/29/2018 | 07/01/2019 | 07/01/2019 | Expiration | 1,233 | 31,611,731 | 2718.37 | 819,548 | | 1,323,488 | | | | | | (375,626) | 1,323,488 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 07/18/2018 | 07/18/2019 | 07/18/2019 | Expiration | 632 | 38,516,780 | 2815.62 | 736,122 | | | | | | | | (398,733) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 07/20/2018 | 07/20/2019 | 07/20/2019 | Expiration | 190 | 38,477,013 | 2801.83 | 816,253 | | | | | | | | (442,137) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 07/20/2018 | 07/21/2019 | 07/21/2019 | Expiration | 377 | 40,499,859 | 2801.83 | 835,874 | | | | | | | | (452,765) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 07/20/2018 | 07/22/2019 | 07/22/2019 | Expiration | 1,059 | 42,869,655 | 2801.83 | 837,862 | | | | | | | | (453,842) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 07/31/2018 | 07/31/2019 | 07/31/2019 | Expiration | 229 | 43,486,389 | 2816.29 | 861,377 | | | | | | | | (466,579) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/06/2018 | 08/06/2019 | 08/06/2019 | Expiration | 245 | 29,373,630 | 2850.4 | 546,465 | | | | | | | | (341,541) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/10/2018 | 08/10/2019 | 08/10/2019 | Expiration | 199 | 35,082,310 | 2833.28 | 682,216 | | | | | | | | (426,385) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/10/2018 | 08/11/2019 | 08/11/2019 | Expiration | 290 | 46,270,014 | 2833.28 | 928,141 | | | | | | | | (580,088) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/10/2018 | 08/12/2019 | 08/12/2019 | Expiration | 143 | 43,748,574 | 2833.28 | 814,134 | | | | | | | | (508,834) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/13/2018 | 08/13/2019 | 08/13/2019 | Expiration | 172 | 36,974,384 | 2821.93 | 706,116 | | | | | | | | (441,323) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/23/2018 | 08/23/2019 | 08/23/2019 | Expiration | 295 | 69,403,726 | 2856.98 | 1,601,417 | | | | | | | | (1,000,886) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/29/2018 | 08/29/2019 | 08/29/2019 | Expiration | 196 | 64,053,307 | 2914.04 | 1,523,769 | | 110,460 | | | | | | (952,356) | 110,460 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 08/30/2018 | 08/30/2019 | 08/30/2019 | Expiration | 135 | 68,223,539 | 2901.13 | 1,604,234 | | 299,646 | | | | | | (1,002,647) | 299,646 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 09/05/2018 | 09/05/2019 | 09/05/2019 | Expiration | 2,133 | 24,627,473 | 2888.6 | 755,495 | | 680,019 | | | | | | (535,142) | 680,019 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 09/11/2018 | 09/11/2019 | 09/11/2019 | Expiration | 199 | 34,327,806 | 2887.89 | 652,344 | | | | | | | | (462,077) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 09/13/2018 | 09/13/2019 | 09/13/2019 | Expiration | 189 | 36,097,624 | 2904.18 | 716,033 | | | | | | | | (507,190) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 09/24/2018 | 09/24/2019 | 09/24/2019 | Expiration | 1,191 | 29,066,883 | 2919.37 | 742,887 | | 455,234 | | | | | | (526,212) | 455,234 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | 421 | 36,439,921 | 2915.56 | 696,739 | | | | | | | | (493,523) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 09/27/2018 | 09/27/2019 | 09/27/2019 | Expiration | 152 | 66,941,349 | 2914 | 1,606,082 | | 597,747 | | | | | | (1,137,642) | 597,747 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | 139 | 38,419,117 | 2923.43 | 742,688 | | | | | | | | (587,961) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/05/2018 | 10/04/2019 | 10/04/2019 | Expiration | 3,378 | 72,124,359 | 2885.57 | 1,996,218 | | 1,649,088 | | | | | | (1,580,340) | 1,649,088 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/05/2018 | 10/07/2019 | 10/07/2019 | Expiration | 764 | 33,544,925 | 2885.57 | 846,874 | | 618,686 | | | | | | (670,442) | 618,686 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | 2,686 | 36,633,947 | 2785.68 | 1,162,399 | | 1,435,315 | | | | | | (920,233) | 1,435,315 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/11/2018 | 10/11/2019 | 10/11/2019 | Expiration | 1,565 | 37,201,390 | 2728.37 | 1,012,257 | | 1,577,667 | | | | | | (801,370) | 1,577,667 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/17/2018 | 10/17/2019 | 10/17/2019 | Expiration | 532 | 100,630,192 | 1674.91 | 2,410,911 | | 2,149,171 | | | | | | (1,908,638) | 2,149,171 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/18/2018 | 10/18/2019 | 10/18/2019 | Expiration | 208 | 39,685,388 | 2768.78 | 714,019 | | | | | | | | (565,265) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/29/2018 | 10/29/2019 | 10/29/2019 | Expiration | 749 | 53,457,538 | 2699.13 | 901,527 | | 511,660 | | | | | | (713,709) | 511,660 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 10/30/2018 | 10/30/2019 | 10/30/2019 | Expiration | 1,353 | 2,966,317 | 1666.037 | 62,518 | | 104,879 | | | | | | (49,494) | 104,879 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | 523 | 1,888,508 | 1675.843 | 34,074 | | 62,145 | | | | | | (29,814) | 62,145 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/08/2018 | 11/08/2019 | 11/08/2019 | Expiration | 253 | 46,259,467 | 1688.347 | 1,229,340 | | 1,794,408 | | | | | | (1,075,672) | 1,794,408 | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/09/2018 | 11/09/2019 | 11/09/2019 | Expiration | 396 | 1,101,795 | 2781.01 | 29,198 | | 2,237 | | | | | | (25,548) | 2,237 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/12/2018 | 11/12/2019 | 11/12/2019 | Expiration | 1,625 | 29,055,566 | 2726.22 | 771,620 | | 1,369,022 | | | | | | (675,167) | 1,369,022 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/16/2018 | 11/15/2019 | 11/15/2019 | Expiration | 4,485 | 108,786,075 | 2736.27 | 2,733,514 | | 4,054,997 | | | | | | (2,391,825) | 4,054,997 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | 1,319 | 34,175,004 | 2736.27 | 901,265 | | 1,624,706 | | | | | | (788,607) | 1,624,706 | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | 339 | 2,912,866 | 2649.93 | 66,520 | | 109,326 | | | | | | (58,205) | 109,326 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/28/2018 | 11/27/2019 | 11/27/2019 | Expiration | 3,584 | 23,777,477 | 2743.79 | 1,019,264 | | 2,007,718 | | | | | | (891,856) | 2,007,718 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 11/30/2018 | 11/29/2019 | 11/29/2019 | Expiration | 910 | 37,222,431 | 1691.193 | 581,742 | | 60,243 | | | | | | (509,024) | 60,243 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 1,336 | 2,924,607 | 1678.993 | 61,416 | | 99,267 | | | | | | (58,857) | 99,267 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/07/2018 | 12/06/2019 | 12/06/2019 | Expiration | 1,094 | 6,468,803 | 1666.179 | 132,663 | | 263,794 | | | | | | (127,136) | 263,794 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | 921 | 2,205,936 | 1666.244 | 44,402 | | 90,285 | | | | | | (42,552) | 90,285 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/11/2018 | 12/11/2019 | 12/11/2019 | Expiration | 1,450 | 4,110,728 | 1666.512 | 78,093 | | 166,906 | | | | | | (74,840) | 166,906 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/14/2018 | 12/13/2019 | 12/13/2019 | Expiration | 1,261 | 2,957,402 | 1661.393 | 60,326 | | 137,945 | | | | | | (57,813) | 137,945 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | 1,294 | 3,776,922 | 1649.673 | 71,472 | | 182,332 | | | | | | (68,494) | 182,332 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/19/2018 | 12/19/2019 | 12/19/2019 | Expiration | 3,070 | 30,651,133 | 2506.96 | 1,048,727 | | 2,920,690 | | | | | | (1,005,030) | 2,920,690 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/21/2018 | 12/20/2019 | 12/20/2019 | Expiration | 6,475 | 88,174,946 | 2416.62 | 2,726,229 | | 7,928,348 | | | | | | (2,612,636) | 7,928,348 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/21/2018 | 12/23/2019 | 12/23/2019 | Expiration | 1,245 | 35,133,447 | 2416.62 | 833,314 | | 2,083,455 | | | | | | (798,593) | 2,083,455 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/24/2018 | 12/24/2019 | 12/24/2019 | Expiration | 526 | 20,902,984 | 2351.1 | 237,176 | | 399,612 | | | | | | (227,293) | 399,612 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/28/2018 | 12/27/2019 | 12/27/2019 | Expiration | 567 | 41,789,622 | 1642.456 | 554,162 | | 1,400,152 | | | | | | (531,071) | 1,400,152 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/28/2018 | 12/28/2019 | 12/28/2019 | Expiration | 306 | 69,358,174 | 2485.74 | 937,292 | | 2,513,448 | | | | | | (898,238) | 2,513,448 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/28/2018 | 12/29/2019 | 12/29/2019 | Expiration | 184 | 41,329,363 | 2485.74 | 542,560 | | 1,675,316 | | | | | | (519,953) | 1,675,316 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CITI E570DZWZ7FF32TWEFA76 | 12/28/2018 | 12/30/2019 | 12/30/2019 | Expiration | 330 | 58,628,566 | 2485.74 | 733,119 | | 2,394,159 | | | | | | (702,572) | 2,394,159 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/02/2018 | 01/02/2019 | 01/02/2019 | Expiration | 428 | 1,155,129 | 2695.81 | 18,482 | | | | | | | | (770) | | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/03/2018 | 01/04/2019 | 01/04/2019 | Expiration | 29,306 | 22,411,983 | 98 | 308,106 | | 223,982 | | | | | | (12,838) | 223,982 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/05/2018 | 01/05/2019 | 01/05/2019 | Expiration | 216 | 46,074,367 | 2743.15 | 939,216 | | | | | | | | (39,134) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/05/2018 | 01/06/2019 | 01/06/2019 | Expiration | 3,214 | 38,314,414 | 2743.15 | 791,883 | | | | | | | | (32,995) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/05/2018 | 01/07/2019 | 01/07/2019 | Expiration | 706 | 43,509,246 | 2743.15 | 919,004 | | | | | | | | (38,292) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/08/2018 | 01/08/2019 | 01/08/2019 | Expiration | 353 | 25,182,517 | 2747.71 | 594,217 | | | | | | | | (24,759) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/09/2018 | 01/09/2019 | 01/09/2019 | Expiration | 423 | 15,944,841 | 2721.28 | 292,055 | | | | | | | | (12,169) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/11/2018 | 01/11/2019 | 01/11/2019 | Expiration | 166 | 128,861,048 | 2724.53 | 2,970,440 | | | | | | | | (123,768) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/12/2018 | 01/14/2019 | 01/14/2019 | Expiration | 464 | 29,797,491 | 2786.24 | 670,224 | | | | | | | | (27,926) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/12/2018 | 01/15/2019 | 01/15/2019 | Expiration | 421 | 26,127,311 | 2786.24 | 609,035 | | | | | | | | (25,376) | | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/17/2018 | 01/18/2019 | 01/18/2019 | Expiration | 27,306 | 14,396,000 | 98 | 197,000 | | 106,652 | | | | | | (8,208) | 106,652 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/19/2018 | 01/19/2019 | 01/19/2019 | Expiration | 4,563 | 45,868,250 | 2810.3 | 1,003,223 | | | | | | | | (41,801) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/19/2018 | 01/20/2019 | 01/20/2019 | Expiration | 262 | 46,378,538 | 2810.3 | 924,432 | | | | | | | | (38,518) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/19/2018 | 01/21/2019 | 01/21/2019 | Expiration | 2,515 | 31,644,500 | 2810.3 | 645,928 | | | | | | | | (26,914) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/22/2018 | 01/22/2019 | 01/22/2019 | Expiration | 304 | 7,763,270 | 2768.02 | 154,548 | | | | | | | | (6,440) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/23/2018 | 01/23/2019 | 01/23/2019 | Expiration | 2,055 | 60,252,087 | 2839.13 | 1,386,876 | | | | | | | | (57,786) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/26/2018 | 01/26/2019 | 01/26/2019 | Expiration | 366 | 49,028,434 | 2872.87 | 1,002,808 | | | | | | | | (41,784) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/26/2018 | 01/27/2019 | 01/27/2019 | Expiration | 863 | 36,695,166 | 2872.87 | 714,192 | | | | | | | | (29,758) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/26/2018 | 01/28/2019 | 01/28/2019 | Expiration | 1,113 | 36,715,075 | 2872.87 | 712,699 | | | | | | | | (29,694) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/29/2018 | 01/29/2019 | 01/29/2019 | Expiration | 1,979 | 37,793,233 | 2853.53 | 722,323 | | | | | | | | (30,097) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/30/2018 | 01/30/2019 | 01/30/2019 | Expiration | 1,489 | 33,947,212 | 2822.43 | 652,871 | | | | | | | | (27,203) | | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/31/2018 | 02/01/2019 | 02/01/2019 | Expiration | 24,929 | 12,978,000 | 98 | 182,000 | | 235,582 | | | | | | (7,583) | 235,582 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/08/2018 | 02/08/2019 | 02/08/2019 | Expiration | 336 | 11,378,314 | 2669.44 | 234,105 | | 27,107 | | | | | | (29,263) | 27,107 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | 1,281 | 14,375,614 | 2695.52 | 298,503 | | 22,373 | | | | | | (37,313) | 22,373 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/20/2018 | 02/20/2019 | 02/20/2019 | Expiration | 1,048 | 30,312,314 | 2716.26 | 594,133 | | | | | | | | (74,267) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 02/21/2018 | 02/21/2019 | 02/21/2019 | Expiration | 147 | 18,601,663 | 2692.79 | 376,095 | | 50,722 | | | | | | (47,012) | 50,722 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 01/14/2019 | 02/25/2019 | 02/25/2019 | Expiration | 3,270 | 2,690,000 | 1650.758 | 60,256 | | 90,131 | | | | | | | 90,131 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/02/2018 | 03/01/2019 | 03/01/2019 | Expiration | 1,112 | 17,338,753 | 2691.25 | 258,971 | | 361,891 | | | | | | (36,286) | 361,891 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/02/2018 | 03/04/2019 | 03/04/2019 | Expiration | 383 | 1,031,997 | 2691.25 | 16,202 | | 25,800 | | | | | | (3,375) | 25,800 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/08/2018 | 03/08/2019 | 03/08/2019 | Expiration | 144 | 12,807,188 | 2702.37 | 266,424 | | 22,575 | | | | | | (55,505) | 22,575 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/15/2018 | 03/15/2019 | 03/15/2019 | Expiration | 195 | 12,194,856 | 2704.09 | 258,407 | | 45,194 | | | | | | (53,835) | 45,194 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/19/2018 | 03/19/2019 | 03/19/2019 | Expiration | 329 | 9,033,184 | 2699.09 | 174,415 | | 12,866 | | | | | | (36,336) | 12,866 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/23/2018 | 03/22/2019 | 03/22/2019 | Expiration | 747 | 1,932,191 | 2588.26 | 30,722 | | 48,305 | | | | | | (6,400) | 48,305 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/23/2018 | 03/25/2019 | 03/25/2019 | Expiration | 373 | 965,568 | 2588.26 | 15,353 | | 24,139 | | | | | | (3,198) | 24,139 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/29/2018 | 03/29/2019 | 03/29/2019 | Expiration | 1,413 | 3,731,605 | 2640.87 | 57,840 | | 93,290 | | | | | | (12,050) | 93,290 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | 712 | 1,879,296 | 2640.87 | 29,505 | | 46,982 | | | | | | (6,147) | 46,982 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/02/2018 | 04/02/2019 | 04/02/2019 | Expiration | 360 | 929,340 | 2581.88 | 14,312 | | 23,234 | | | | | | (4,174) | 23,234 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/03/2018 | 04/03/2019 | 04/03/2019 | Expiration | 373 | 8,472,150 | 2680.19 | 171,442 | | 150,615 | | | | | | (50,004) | 150,615 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/04/2018 | 04/04/2019 | 04/04/2019 | Expiration | 1,473 | 18,300,890 | 2690.18 | 398,867 | | 304,585 | | | | | | (116,336) | 304,585 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/06/2018 | 04/05/2019 | 04/05/2019 | Expiration | 1,199 | 3,122,426 | 2604.47 | 48,398 | | 78,061 | | | | | | (14,116) | 78,061 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | 429 | 1,117,702 | 2604.47 | 17,324 | | 27,943 | | | | | | (5,053) | 27,943 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/10/2018 | 04/10/2019 | 04/10/2019 | Expiration | 401 | 1,064,835 | 2656.87 | 16,505 | | 26,621 | | | | | | (4,814) | 26,621 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/13/2018 | 04/12/2019 | 04/12/2019 | Expiration | 1,135 | 3,844,959 | 2656.3 | 59,981 | | 96,124 | | | | | | (17,495) | 96,124 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/13/2018 | 04/15/2019 | 04/15/2019 | Expiration | 743 | 1,974,162 | 2656.3 | 30,797 | | 49,354 | | | | | | (8,982) | 49,354 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/19/2018 | 04/18/2019 | 04/18/2019 | Expiration | 208 | 14,982,476 | 2698.66 | 291,054 | | 263,127 | | | | | | (84,891) | 263,127 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | 411 | 1,096,461 | 2670.14 | 17,434 | | 27,412 | | | | | | (5,085) | 27,412 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/23/2018 | 04/23/2019 | 04/23/2019 | Expiration | 504 | 1,345,172 | 2670.29 | 21,388 | | 33,629 | | | | | | (6,238) | 33,629 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/26/2018 | 04/26/2019 | 04/26/2019 | Expiration | 1,437 | 16,507,019 | 2688.74 | 332,972 | | 342,428 | | | | | | (97,117) | 342,428 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | 468 | 1,250,083 | 2669.91 | 19,876 | | 31,252 | | | | | | (5,797) | 31,252 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | 669 | 21,380,424 | 2675.64 | 468,416 | | 513,412 | | | | | | (175,656) | 513,412 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/09/2018 | 05/09/2019 | 05/09/2019 | Expiration | 387 | 1,045,354 | 2697.79 | 16,621 | | 26,134 | | | | | | (6,233) | 26,134 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/11/2018 | 05/10/2019 | 05/10/2019 | Expiration | 1,074 | 4,220,489 | 2727.72 | 66,977 | | 105,512 | | | | | | (25,116) | 105,512 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | 627 | 1,711,145 | 2727.72 | 27,207 | | 42,779 | | | | | | (10,203) | 42,779 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | 554 | 1,501,831 | 2711.45 | 23,954 | | 37,546 | | | | | | (8,983) | 37,546 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | 491 | 1,336,329 | 2722.46 | 21,381 | | 33,408 | | | | | | (8,018) | 33,408 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/18/2018 | 05/17/2019 | 05/17/2019 | Expiration | 517 | 4,043,220 | 1676.921 | 70,591 | | 83,892 | | | | | | (26,472) | 83,892 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | 599 | 1,623,912 | 2712.97 | 26,307 | | 40,598 | | | | | | (9,865) | 40,598 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/21/2018 | 05/21/2019 | 05/21/2019 | Expiration | 1,808 | 38,938,708 | 2733.01 | 970,096 | | 1,215,192 | | | | | | (363,786) | 1,215,192 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/25/2018 | 05/24/2019 | 05/24/2019 | Expiration | 320 | 45,481,196 | 1677.155 | 965,564 | | 232,835 | | | | | | (362,087) | 232,835 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 05/25/2018 | 05/28/2019 | 05/28/2019 | Expiration | 578 | 8,502,472 | 2705.18 | 179,565 | | 9,766 | | | | | | (67,337) | 9,766 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/01/2018 | 05/31/2019 | 05/31/2019 | Expiration | 1,574 | 5,599,367 | 2734.62 | 81,751 | | 125,986 | | | | | | (35,893) | 125,986 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | 538 | 1,471,132 | 2734.62 | 21,626 | | 33,100 | | | | | | (9,912) | 33,100 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | 588 | 1,616,041 | 2748.8 | 23,594 | | 36,361 | | | | | | (10,814) | 36,361 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | 461 | 1,277,013 | 2772.35 | 18,772 | | 28,733 | | | | | | (8,604) | 28,733 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/08/2018 | 06/07/2019 | 06/07/2019 | Expiration | 1,354 | 16,604,964 | 2779.03 | 309,974 | | 200,120 | | | | | | (142,071) | 200,120 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/08/2018 | 06/10/2019 | 06/10/2019 | Expiration | 562 | 1,560,990 | 2779.03 | 22,947 | | 35,122 | | | | | | (10,517) | 35,122 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | 539 | 1,498,866 | 2782 | 22,033 | | 33,724 | | | | | | (10,099) | 33,724 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/13/2018 | 06/13/2019 | 06/13/2019 | Expiration | 507 | 1,407,911 | 2775.63 | 20,556 | | 31,678 | | | | | | (9,421) | 31,678 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/15/2018 | 06/14/2019 | 06/14/2019 | Expiration | 742 | 2,062,520 | 2779.66 | 30,010 | | 46,407 | | | | | | (13,754) | 46,407 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/15/2018 | 06/17/2019 | 06/17/2019 | Expiration | 604 | 1,679,982 | 2779.66 | 24,612 | | 37,800 | | | | | | (11,280) | 37,800 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/18/2018 | 06/18/2019 | 06/18/2019 | Expiration | 210 | 36,887,153 | 2773.75 | 747,220 | | 1,635 | | | | | | (342,476) | 1,635 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/22/2018 | 06/21/2019 | 06/21/2019 | Expiration | 967 | 3,231,971 | 2754.88 | 52,176 | | 72,139 | | | | | | (23,914) | 72,139 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/22/2018 | 06/24/2019 | 06/24/2019 | Expiration | 553 | 1,522,416 | 2754.88 | 22,380 | | 34,254 | | | | | | (10,257) | 34,254 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/25/2018 | 06/25/2019 | 06/25/2019 | Expiration | 286 | 43,739,702 | 1674.236 | 878,871 | | 42,897 | | | | | | (402,816) | 42,897 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/26/2018 | 06/26/2019 | 06/26/2019 | Expiration | 696 | 20,329,960 | 1674.469 | 416,551 | | 324,448 | | | | | | (190,919) | 324,448 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/29/2018 | 06/28/2019 | 06/28/2019 | Expiration | 1,266 | 6,064,954 | 2718.37 | 95,735 | | 137,064 | | | | | | (43,879) | 137,064 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 06/29/2018 | 07/01/2019 | 07/01/2019 | Expiration | 485 | 1,319,649 | 2718.37 | 19,399 | | 29,692 | | | | | | (8,891) | 29,692 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/02/2018 | 07/02/2019 | 07/02/2019 | Expiration | 246 | 11,775,889 | 2704.71 | 249,985 | | 302,194 | | | | | | (135,409) | 302,194 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/03/2018 | 07/03/2019 | 07/03/2019 | Expiration | 219 | 593,132 | 2713.22 | 8,719 | | 13,345 | | | | | | (4,723) | 13,345 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/06/2018 | 07/05/2019 | 07/05/2019 | Expiration | 1,803 | 27,743,611 | 2759.82 | 519,999 | | 135,583 | | | | | | (281,666) | 135,583 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/06/2018 | 07/08/2019 | 07/08/2019 | Expiration | 604 | 1,667,958 | 2759.82 | 24,686 | | 37,529 | | | | | | (13,371) | 37,529 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/10/2018 | 07/10/2019 | 07/10/2019 | Expiration | 421 | 16,172,603 | 1690.829 | 347,747 | | 232,797 | | | | | | (188,363) | 232,797 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 413 | 1,146,276 | 2774.02 | 16,965 | | 25,791 | | | | | | (9,189) | 25,791 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/13/2018 | 07/12/2019 | 07/12/2019 | Expiration | 341 | 40,995,608 | 1691.255 | 884,983 | | 783,028 | | | | | | (479,366) | 783,028 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/13/2018 | 07/15/2019 | 07/15/2019 | Expiration | 1,835 | 11,640,429 | 2738.47 | 245,696 | | 216,380 | | | | | | (133,085) | 216,380 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/18/2018 | 07/18/2019 | 07/18/2019 | Expiration | 302 | 25,992,093 | 1693.363 | 570,340 | | 389,728 | | | | | | (308,934) | 389,728 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/19/2018 | 07/19/2019 | 07/19/2019 | Expiration | 329 | 921,821 | 2804.49 | 13,643 | | 20,741 | | | | | | (7,390) | 20,741 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 245 | 12,130,258 | 1693.016 | 257,407 | | 169,080 | | | | | | (139,429) | 169,080 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 436 | 1,230,086 | 2820.4 | 18,328 | | 27,677 | | | | | | (9,928) | 27,677 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/27/2018 | 07/26/2019 | 07/26/2019 | Expiration | 1,054 | 13,428,143 | 2818.82 | 274,975 | | 163,017 | | | | | | (148,945) | 163,017 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 530 | 1,494,663 | 2818.82 | 22,420 | | 33,630 | | | | | | (12,144) | 33,630 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 07/30/2018 | 07/30/2019 | 07/30/2019 | Expiration | 367 | 11,187,888 | 2759.1 | 234,396 | | 144,256 | | | | | | (126,965) | 144,256 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 143 | 54,522,932 | 2758.69 | 1,137,073 | | 83,649 | | | | | | (710,671) | 83,649 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/02/2018 | 08/02/2019 | 08/02/2019 | Expiration | 379 | 1,070,359 | 2827.22 | 15,948 | | 24,083 | | | | | | (9,968) | 24,083 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/06/2018 | 08/06/2019 | 08/06/2019 | Expiration | 143 | 10,738,811 | 2774.91 | 241,129 | | 24,350 | | | | | | (150,706) | 24,350 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/08/2018 | 08/08/2019 | 08/08/2019 | Expiration | 1,532 | 22,620,030 | 2774.36 | 522,719 | | 68,763 | | | | | | (326,699) | 68,763 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/10/2018 | 08/09/2019 | 08/09/2019 | Expiration | 1,176 | 3,330,993 | 2833.28 | 49,299 | | 74,947 | | | | | | (30,812) | 74,947 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/10/2018 | 08/12/2019 | 08/12/2019 | Expiration | 760 | 2,151,897 | 2833.28 | 32,063 | | 48,418 | | | | | | (20,040) | 48,418 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/13/2018 | 08/13/2019 | 08/13/2019 | Expiration | 438 | 1,236,145 | 2821.93 | 18,419 | | 27,813 | | | | | | (11,512) | 27,813 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 409 | 1,160,815 | 2839.96 | 17,296 | | 26,118 | | | | | | (10,810) | 26,118 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/15/2018 | 08/15/2019 | 08/15/2019 | Expiration | 261 | 17,314,384 | 2770.78 | 392,963 | | 40,030 | | | | | | (245,602) | 40,030 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/16/2018 | 08/16/2019 | 08/16/2019 | Expiration | 306 | 868,143 | 2840.69 | 12,935 | | 19,533 | | | | | | (8,085) | 19,533 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 422 | 1,206,500 | 2857.05 | 17,977 | | 27,146 | | | | | | (11,236) | 27,146 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/21/2018 | 08/21/2019 | 08/21/2019 | Expiration | 206 | 15,686,742 | 2800.98 | 348,599 | | 31,071 | | | | | | (217,874) | 31,071 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/22/2018 | 08/22/2019 | 08/22/2019 | Expiration | 486 | 1,391,485 | 2861.82 | 20,733 | | 31,308 | | | | | | (12,958) | 31,308 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/23/2018 | 08/23/2019 | 08/23/2019 | Expiration | 485 | 1,386,817 | 2856.98 | 20,664 | | | | | | | | (12,915) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/27/2018 | 08/27/2019 | 08/27/2019 | Expiration | 359 | 1,039,129 | 2896.74 | 15,483 | | | | | | | | (9,677) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 514 | 1,490,641 | 2897.52 | 22,211 | | | | | | | | (13,882) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/04/2018 | 09/04/2019 | 09/04/2019 | Expiration | 405 | 1,172,375 | 2896.72 | 17,468 | | 26,378 | | | | | | (12,373) | 26,378 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/05/2018 | 09/05/2019 | 09/05/2019 | Expiration | 131 | 19,842,148 | 2811.18 | 459,528 | | 35,112 | | | | | | (325,499) | 35,112 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/07/2018 | 09/06/2019 | 09/06/2019 | Expiration | 418 | 5,464,590 | 1726.561 | 87,148 | | 92,973 | | | | | | (61,730) | 92,973 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 658 | 1,888,164 | 2871.68 | 28,134 | | 42,484 | | | | | | (19,928) | 42,484 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/10/2018 | 09/10/2019 | 09/10/2019 | Expiration | 405 | 33,835,645 | 1730.936 | 636,903 | | 22,452 | | | | | | (451,139) | 22,452 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/19/2018 | 09/19/2019 | 09/19/2019 | Expiration | 552 | 3,727,217 | 1741.443 | 63,007 | | 34,487 | | | | | | (44,630) | 34,487 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/21/2018 | 09/20/2019 | 09/20/2019 | Expiration | 388 | 21,215,313 | 1750.646 | 490,074 | | 57,999 | | | | | | (347,136) | 57,999 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/21/2018 | 09/23/2019 | 09/23/2019 | Expiration | 712 | 2,085,472 | 2929.67 | 31,595 | | 46,923 | | | | | | (22,380) | 46,923 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/28/2018 | 09/27/2019 | 09/27/2019 | Expiration | 1,131 | 4,552,667 | 2913.98 | 68,086 | | 102,435 | | | | | | (48,228) | 102,435 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | 401 | 1,168,844 | 2913.98 | 17,416 | | 26,299 | | | | | | (12,336) | 26,299 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/01/2018 | 10/01/2019 | 10/01/2019 | Expiration | 418 | 35,500,651 | 2924.59 | 683,217 | | 27,478 | | | | | | (540,880) | 27,478 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | 400 | 1,170,301 | 2923.43 | 17,555 | | | | | | | | (13,897) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/05/2018 | 10/04/2019 | 10/04/2019 | Expiration | 1,043 | 4,240,803 | 2885.57 | 63,311 | | 95,418 | | | | | | (50,121) | 95,418 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/05/2018 | 10/05/2019 | 10/05/2019 | Expiration | 238 | 44,048,247 | 2885.57 | 862,829 | | | | | | | | (683,073) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/05/2018 | 10/06/2019 | 10/06/2019 | Expiration | 593 | 42,009,560 | 2885.57 | 772,535 | | | | | | | | (611,590) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/05/2018 | 10/07/2019 | 10/07/2019 | Expiration | 392 | 43,131,701 | 2885.57 | 802,785 | | 25,463 | | | | | | (635,538) | 25,463 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/09/2018 | 10/09/2019 | 10/09/2019 | Expiration | 378 | 1,087,878 | 2880.34 | 16,209 | | 24,477 | | | | | | (12,832) | 24,477 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | 278 | 2,618,892 | 1688.307 | 44,241 | | 36,418 | | | | | | (35,024) | 36,418 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | 334 | 918,439 | 2750.79 | 13,501 | | 20,665 | | | | | | (10,688) | 20,665 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/16/2018 | 10/16/2019 | 10/16/2019 | Expiration | 1,494 | 21,437,854 | 2731.62 | 469,938 | | 409,949 | | | | | | (372,035) | 409,949 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/19/2018 | 10/18/2019 | 10/18/2019 | Expiration | 497 | 23,776,667 | 1671.411 | 507,137 | | 600,044 | | | | | | (401,483) | 600,044 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | 491 | 1,358,784 | 2767.78 | 19,974 | | 30,573 | | | | | | (15,813) | 30,573 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/22/2018 | 10/22/2019 | 10/22/2019 | Expiration | 188 | 12,649,396 | 2721.68 | 271,156 | | 306,087 | | | | | | (214,665) | 306,087 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/24/2018 | 10/24/2019 | 10/24/2019 | Expiration | 726 | 23,207,842 | 1654.751 | 531,797 | | 839,748 | | | | | | (421,006) | 839,748 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/26/2018 | 10/25/2019 | 10/25/2019 | Expiration | 913 | 2,428,154 | 2658.69 | 34,844 | | 54,633 | | | | | | (27,585) | 54,633 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/26/2018 | 10/28/2019 | 10/28/2019 | Expiration | 513 | 1,364,805 | 2658.69 | 19,585 | | 30,708 | | | | | | (15,505) | 30,708 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/30/2018 | 10/30/2019 | 10/30/2019 | Expiration | 201 | 60,237,932 | 2718.89 | 1,065,425 | | 654,612 | | | | | | (843,461) | 654,612 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 10/31/2018 | 10/31/2019 | 10/31/2019 | Expiration | 421 | 31,330,491 | 2711.74 | 484,847 | | 25,671 | | | | | | (383,837) | 25,671 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/02/2018 | 11/01/2019 | 11/01/2019 | Expiration | 1,352 | 40,358,990 | 2723.06 | 648,564 | | 82,807 | | | | | | (567,493) | 82,807 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | 588 | 1,601,642 | 2723.06 | 22,903 | | 36,037 | | | | | | (20,041) | 36,037 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | 192 | 39,413,323 | 2738.31 | 625,665 | | | | | | | | (547,457) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 428 | 1,178,249 | 2755.45 | 16,967 | | 26,511 | | | | | | (14,846) | 26,511 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/07/2018 | 11/07/2019 | 11/07/2019 | Expiration | 1,135 | 62,747,196 | 1687.186 | 1,170,772 | | 671,426 | | | | | | (1,024,425) | 671,426 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/09/2018 | 11/08/2019 | 11/08/2019 | Expiration | 1,118 | 48,643,197 | 1686.059 | 1,071,000 | | 1,310,935 | | | | | | (937,125) | 1,310,935 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/09/2018 | 11/09/2019 | 11/09/2019 | Expiration | 494 | 34,845,787 | 2781.01 | 633,980 | | | | | | | | (554,732) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/09/2018 | 11/10/2019 | 11/10/2019 | Expiration | 233 | 43,970,584 | 2781.01 | 726,149 | | | | | | | | (635,380) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/09/2018 | 11/11/2019 | 11/11/2019 | Expiration | 701 | 59,581,905 | 2753.3 | 1,037,393 | | 372,385 | | | | | | (907,719) | 372,385 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/12/2018 | 11/12/2019 | 11/12/2019 | Expiration | 388 | 33,808,235 | 2726.22 | 558,981 | | 23,801 | | | | | | (489,108) | 23,801 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | 394 | 20,387,549 | 2744.48 | 449,885 | | 604,143 | | | | | | (393,649) | 604,143 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/14/2018 | 11/14/2019 | 11/14/2019 | Expiration | 176 | 33,041,345 | 2701.58 | 520,700 | | | | | | | | (455,612) | | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/16/2018 | 11/15/2019 | 11/15/2019 | Expiration | 1,345 | 3,680,046 | 2736.27 | 52,993 | | 82,801 | | | | | | (46,369) | 82,801 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | 615 | 1,682,781 | 2736.27 | 24,232 | | 37,863 | | | | | | (21,203) | 37,863 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | 2,058 | 22,107,878 | 1670.568 | 476,546 | | 792,082 | | | | | | (416,978) | 792,082 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/28/2018 | 11/27/2019 | 11/27/2019 | Expiration | 1,764 | 19,365,821 | 1685.569 | 427,691 | | 683,017 | | | | | | (374,229) | 683,017 | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/28/2018 | 11/28/2019 | 11/28/2019 | Expiration | 309 | 847,320 | 2743.79 | 22,708 | | 27,000 | | | | | | (19,870) | 27,000 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/30/2018 | 11/29/2019 | 11/29/2019 | Expiration | 321 | 42,542,699 | 2766.05 | 960,926 | | 1,213,369 | | | | | | (840,810) | 1,213,369 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 11/30/2018 | 12/02/2019 | 12/02/2019 | Expiration | 772 | 18,456,833 | 2766.05 | 389,507 | | 399,718 | | | | | | (340,819) | 399,718 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 689 | 1,861,466 | 2700.06 | 26,433 | | 41,883 | | | | | | (25,331) | 41,883 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | 610 | 1,645,761 | 2700.06 | 23,370 | | 37,030 | | | | | | (22,396) | 37,030 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/07/2018 | 12/06/2019 | 12/06/2019 | Expiration | 687 | 42,415,958 | 2726.74 | 904,972 | | 1,787,241 | | | | | | (867,265) | 1,787,241 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/07/2018 | 12/09/2019 | 12/09/2019 | Expiration | 1,017 | 15,485,695 | 2726.74 | 306,529 | | 590,640 | | | | | | (293,757) | 590,640 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | 669 | 1,764,713 | 2637.72 | 24,353 | | 39,706 | | | | | | (23,338) | 39,706 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/14/2018 | 12/13/2019 | 12/13/2019 | Expiration | 1,720 | 19,320,390 | 2599.95 | 388,330 | | 759,418 | | | | | | (372,150) | 759,418 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | 752 | 1,955,648 | 2599.95 | 26,597 | | 44,002 | | | | | | (25,489) | 44,002 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | 310 | 43,950,405 | 2546.16 | 509,739 | | 2,219,954 | | | | | | (488,500) | 2,219,954 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/19/2018 | 12/19/2019 | 12/19/2019 | Expiration | 1,221 | 45,647,360 | 1643.4 | 568,987 | | 3,269,773 | | | | | | (545,279) | 3,269,773 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/21/2018 | 12/21/2019 | 12/21/2019 | Expiration | 175 | 39,605,063 | 2416.62 | 508,364 | | 3,485,610 | | | | | | (487,182) | 3,485,610 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/21/2018 | 12/22/2019 | 12/22/2019 | Expiration | 254 | 50,182,957 | 2416.62 | 618,735 | | 3,340,642 | | | | | | (592,954) | 3,340,642 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/21/2018 | 12/23/2019 | 12/23/2019 | Expiration | 732 | 46,987,382 | 2416.62 | 556,799 | | 787,229 | | | | | | (533,599) | 787,229 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/28/2018 | 12/27/2019 | 12/27/2019 | Expiration | 1,733 | 19,758,932 | 2485.74 | 377,297 | | 1,069,959 | | | | | | (361,576) | 1,069,959 | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/28/2018 | 12/28/2019 | 12/28/2019 | Expiration | 242 | 602,172 | 2485.74 | 15,416 | | 90,511 | | | | | | (14,773) | 90,511 | | | |
| S&P Digital | | | Equity/Index | CS E58DKGMJYYYJLN8C3868 | 12/28/2018 | 12/30/2019 | 12/30/2019 | Expiration | 1,128 | 2,804,014 | 2485.74 | 37,293 | | 63,090 | | | | | | (35,739) | 63,090 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/04/2018 | 01/04/2019 | 01/04/2019 | Expiration | 310 | 46,957,202 | 2702.61 | 985,485 | | | | | | | | (41,062) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/05/2018 | 01/07/2019 | 01/07/2019 | Expiration | 1,139 | 7,369,680 | 2712.84 | 142,401 | | | | | | | | (5,933) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/10/2018 | 01/10/2019 | 01/10/2019 | Expiration | 217 | 15,810,605 | 2711.47 | 338,753 | | | | | | | | (14,115) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/12/2018 | 01/11/2019 | 01/11/2019 | Expiration | 416 | 32,563,025 | 2734.23 | 688,386 | | | | | | | | (28,683) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/12/2018 | 01/14/2019 | 01/14/2019 | Expiration | 793 | 10,158,134 | 2734.23 | 213,711 | | | | | | | | (8,905) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/12/2018 | 01/15/2019 | 01/15/2019 | Expiration | 295 | 7,586,025 | 2734.23 | 155,938 | | | | | | | | (6,497) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/19/2018 | 01/18/2019 | 01/18/2019 | Expiration | 249 | 44,578,609 | 2756.59 | 942,806 | | | | | | | | (39,284) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/26/2018 | 01/25/2019 | 01/25/2019 | Expiration | 478 | 39,362,567 | 2806.5 | 859,494 | | | | | | | | (35,812) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 01/26/2018 | 01/28/2019 | 01/28/2019 | Expiration | 192 | 8,874,089 | 2806.5 | 180,220 | | | | | | | | (7,509) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/02/2018 | 02/01/2019 | 02/01/2019 | Expiration | 654 | 29,980,983 | 2730.72 | 655,337 | | | | | | | | (81,917) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/02/2018 | 02/04/2019 | 02/04/2019 | Expiration | 900 | 11,204,865 | 2730.72 | 233,401 | | | | | | | | (29,175) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/06/2018 | 02/06/2019 | 02/06/2019 | Expiration | 470 | 11,058,727 | 2693.98 | 226,273 | | 12,674 | | | | | | (28,284) | 12,674 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 02/08/2019 | 02/08/2019 | Expiration | 398 | 30,554,077 | 2680.58 | 628,202 | | 29,845 | | | | | | (78,525) | 29,845 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 02/11/2019 | 02/11/2019 | Expiration | 796 | 8,976,203 | 2680.58 | 186,308 | | 2,180 | | | | | | (23,288) | 2,180 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/15/2018 | 02/15/2019 | 02/15/2019 | Expiration | 1,003 | 8,168,203 | 2703.16 | 164,195 | | 16,667 | | | | | | (20,524) | 16,667 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/23/2018 | 02/22/2019 | 02/22/2019 | Expiration | 340 | 32,132,868 | 2702.81 | 675,161 | | 76,074 | | | | | | (84,395) | 76,074 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 02/23/2018 | 02/25/2019 | 02/25/2019 | Expiration | 1,249 | 9,065,926 | 2702.81 | 185,665 | | 8,510 | | | | | | (23,208) | 8,510 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/01/2018 | 03/01/2019 | 03/01/2019 | Expiration | 281 | 39,799,239 | 2684.74 | 860,585 | | 334,414 | | | | | | (179,289) | 334,414 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/02/2018 | 03/04/2019 | 03/04/2019 | Expiration | 288 | 10,226,958 | 2686.43 | 197,432 | | 22,389 | | | | | | (41,132) | 22,389 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/06/2018 | 03/06/2019 | 03/06/2019 | Expiration | 336 | 13,306,952 | 2697.35 | 280,070 | | 45,022 | | | | | | (58,348) | 45,022 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/09/2018 | 03/08/2019 | 03/08/2019 | Expiration | 4,209 | 32,163,039 | 2714.03 | 658,446 | | 12,628 | | | | | | (137,176) | 12,628 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/09/2018 | 03/11/2019 | 03/11/2019 | Expiration | 197 | 8,174,295 | 2714.03 | 166,004 | | 9,183 | | | | | | (34,584) | 9,183 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/14/2018 | 03/14/2019 | 03/14/2019 | Expiration | 279 | 23,229,329 | 2705.41 | 485,626 | | 43,702 | | | | | | (101,172) | 43,702 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/20/2018 | 03/20/2019 | 03/20/2019 | Expiration | 406 | 14,156,116 | 2700.23 | 308,398 | | 57,191 | | | | | | (64,249) | 57,191 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/21/2018 | 03/21/2019 | 03/21/2019 | Expiration | 603 | 21,804,326 | 2698.95 | 460,549 | | 105,728 | | | | | | (95,948) | 105,728 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 03/22/2019 | 03/22/2019 | Expiration | 1,189 | 11,584,268 | 2677.49 | 250,401 | | 88,364 | | | | | | (52,167) | 88,364 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/27/2018 | 03/27/2019 | 03/27/2019 | Expiration | 1,597 | 13,344,139 | 2675.05 | 275,465 | | 155,496 | | | | | | (57,388) | 155,496 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | 430 | 21,164,874 | 2676.47 | 465,999 | | 346,889 | | | | | | (97,083) | 346,889 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/29/2018 | 03/29/2019 | 03/29/2019 | Expiration | 210 | 40,173,242 | 2684.79 | 865,571 | | 603,114 | | | | | | (180,327) | 603,114 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | 1,733 | 12,519,901 | 2684.79 | 258,069 | | 207,266 | | | | | | (53,764) | 207,266 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/02/2018 | 04/02/2019 | 04/02/2019 | Expiration | 293 | 12,966,418 | 2669.53 | 266,776 | | 267,580 | | | | | | (77,810) | 267,580 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/06/2018 | 04/05/2019 | 04/05/2019 | Expiration | 275 | 28,494,876 | 1669.447 | 588,518 | | 584,954 | | | | | | (171,651) | 584,954 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | 937 | 9,866,584 | 2681.01 | 206,456 | | 209,413 | | | | | | (60,216) | 209,413 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | 327 | 21,696,815 | 1672.931 | 467,643 | | 388,997 | | | | | | (136,396) | 388,997 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/13/2018 | 04/12/2019 | 04/12/2019 | Expiration | 294 | 43,884,304 | 1673.535 | 945,852 | | 819,257 | | | | | | (275,873) | 819,257 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/13/2018 | 04/15/2019 | 04/15/2019 | Expiration | 184 | 12,510,832 | 2689.17 | 267,289 | | 228,883 | | | | | | (77,959) | 228,883 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/20/2018 | 04/18/2019 | 04/18/2019 | Expiration | 714 | 54,873,142 | 1673.284 | 1,197,606 | | 941,637 | | | | | | (349,302) | 941,637 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | 176 | 9,608,659 | 2690.4 | 205,732 | | 157,220 | | | | | | (60,005) | 157,220 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/24/2018 | 04/24/2019 | 04/24/2019 | Expiration | 493 | 1,376,988 | 1666.768 | 26,258 | | 31,621 | | | | | | (7,659) | 31,621 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/25/2018 | 04/25/2019 | 04/25/2019 | Expiration | 208 | 16,157,707 | 1668.886 | 351,855 | | 305,144 | | | | | | (102,624) | 305,144 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/27/2018 | 04/26/2019 | 04/26/2019 | Expiration | 304 | 39,195,101 | 1672.732 | 843,752 | | 724,437 | | | | | | (246,094) | 724,437 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | 369 | 14,367,340 | 2691.24 | 305,795 | | 259,471 | | | | | | (89,190) | 259,471 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 04/30/2018 | 04/30/2019 | 04/30/2019 | Expiration | 231 | 9,586,027 | 2683.74 | 199,486 | | 213,861 | | | | | | (58,183) | 213,861 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/01/2018 | 05/01/2019 | 05/01/2019 | Expiration | 641 | 15,214,147 | 1667.381 | 322,890 | | 268,656 | | | | | | (121,084) | 268,656 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | 273 | 759,897 | 1662.267 | 14,778 | | 17,409 | | | | | | (5,542) | 17,409 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/04/2018 | 05/03/2019 | 05/03/2019 | Expiration | 195 | 50,692,757 | 2681.76 | 1,105,647 | | 1,308,402 | | | | | | (414,618) | 1,308,402 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/04/2018 | 05/06/2019 | 05/06/2019 | Expiration | 1,495 | 11,463,645 | 2681.76 | 242,570 | | 239,557 | | | | | | (90,964) | 239,557 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/09/2018 | 05/09/2019 | 05/09/2019 | Expiration | 347 | 19,651,947 | 1669.397 | 425,969 | | 242,061 | | | | | | (159,739) | 242,061 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/11/2018 | 05/10/2019 | 05/10/2019 | Expiration | 386 | 36,192,875 | 1674.952 | 760,243 | | 362,701 | | | | | | (285,091) | 362,701 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | 396 | 15,583,393 | 2698.2 | 322,826 | | 31,091 | | | | | | (121,060) | 31,091 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | 1,072 | 19,055,724 | 1672.85 | 389,368 | | 99,198 | | | | | | (146,013) | 99,198 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | 301 | 22,344,444 | 1675.875 | 484,570 | | 172,239 | | | | | | (181,714) | 172,239 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/18/2018 | 05/17/2019 | 05/17/2019 | Expiration | 382 | 35,038,147 | 2703.14 | 763,475 | | 186,703 | | | | | | (286,303) | 186,703 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | 233 | 11,872,262 | 2703.14 | 243,861 | | 28,975 | | | | | | (91,448) | 28,975 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/22/2018 | 05/22/2019 | 05/22/2019 | Expiration | 743 | 17,001,902 | 2704.45 | 355,678 | | 89,757 | | | | | | (133,379) | 89,757 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/24/2018 | 05/24/2019 | 05/24/2019 | Expiration | 273 | 9,317,960 | 1678.277 | 199,670 | | 29,072 | | | | | | (74,876) | 29,072 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 05/29/2018 | 05/29/2019 | 05/29/2019 | Expiration | 405 | 12,235,140 | 1670.16 | 243,263 | | 25,088 | | | | | | (91,224) | 25,088 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/01/2018 | 05/31/2019 | 05/31/2019 | Expiration | 451 | 52,531,929 | 2703.08 | 1,108,333 | | 60,671 | | | | | | (486,209) | 60,671 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | 1,618 | 9,908,046 | 2703.08 | 215,353 | | 25,508 | | | | | | (98,703) | 25,508 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | 603 | 19,077,725 | 1678.725 | 401,991 | | 136,159 | | | | | | (184,246) | 136,159 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/08/2018 | 06/07/2019 | 06/07/2019 | Expiration | 738 | 1,691,417 | 1688.162 | 33,655 | | 13,721 | | | | | | (15,425) | 13,721 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | 317 | 12,333,272 | 1688.489 | 253,048 | | 61,347 | | | | | | (115,980) | 61,347 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/12/2018 | 06/12/2019 | 06/12/2019 | Expiration | 789 | 17,641,552 | 1689.242 | 381,546 | | 125,821 | | | | | | (174,875) | 125,821 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/13/2018 | 06/13/2019 | 06/13/2019 | Expiration | 399 | 21,815,622 | 1684.854 | 488,203 | | 292,899 | | | | | | (223,760) | 292,899 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/15/2018 | 06/14/2019 | 06/14/2019 | Expiration | 555 | 42,785,143 | 1687.73 | 942,155 | | 434,152 | | | | | | (431,821) | 434,152 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/15/2018 | 06/17/2019 | 06/17/2019 | Expiration | 1,713 | 12,160,029 | 2726.78 | 256,800 | | 71,378 | | | | | | (117,700) | 71,378 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/18/2018 | 06/18/2019 | 06/18/2019 | Expiration | 303 | 11,144,520 | 1682.403 | 231,439 | | 111,551 | | | | | | (106,076) | 111,551 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/19/2018 | 06/19/2019 | 06/19/2019 | Expiration | 350 | 70,636,677 | 1679.152 | 1,436,408 | | 357,900 | | | | | | (658,354) | 357,900 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/20/2018 | 06/20/2019 | 06/20/2019 | Expiration | 367 | 56,730,532 | 2713.16 | 1,163,057 | | 353,248 | | | | | | (533,068) | 353,248 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/22/2018 | 06/21/2019 | 06/21/2019 | Expiration | 529 | 887,854 | 1678.089 | 11,276 | | 17,271 | | | | | | (5,168) | 17,271 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | 155 | 36,688,724 | 1670.763 | 730,193 | | 5,386 | | | | | | (334,672) | 5,386 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/03/2018 | 07/03/2019 | 07/03/2019 | Expiration | 539 | 9,558,849 | 1671.427 | 203,210 | | 293,740 | | | | | | (110,072) | 293,740 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/06/2018 | 07/05/2019 | 07/05/2019 | Expiration | 319 | 57,343,141 | 1680.988 | 1,292,060 | | 1,450,047 | | | | | | (699,866) | 1,450,047 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/06/2018 | 07/08/2019 | 07/08/2019 | Expiration | 1,519 | 11,271,355 | 2720.36 | 257,924 | | 257,809 | | | | | | (139,709) | 257,809 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/09/2018 | 07/09/2019 | 07/09/2019 | Expiration | 269 | 12,479,888 | 1685.816 | 263,775 | | 190,726 | | | | | | (142,878) | 190,726 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/10/2018 | 07/10/2019 | 07/10/2019 | Expiration | 143 | 41,872,908 | 2793.84 | 809,131 | | 607 | | | | | | (438,279) | 607 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/17/2018 | 07/17/2019 | 07/17/2019 | Expiration | 1,641 | 47,116,819 | 2809.55 | 918,008 | | | | | | | | (497,255) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/20/2018 | 07/19/2019 | 07/19/2019 | Expiration | 282 | 41,395,934 | 2747.78 | 942,940 | | 439,656 | | | | | | (510,759) | 439,656 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/20/2018 | 07/22/2019 | 07/22/2019 | Expiration | 238 | 14,129,793 | 2747.78 | 300,972 | | 94,797 | | | | | | (163,026) | 94,797 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 148 | 54,495,801 | 2749.83 | 1,109,779 | | 192,857 | | | | | | (601,130) | 192,857 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/25/2018 | 07/25/2019 | 07/25/2019 | Expiration | 339 | 21,700,727 | 1702.092 | 498,977 | | 260,608 | | | | | | (270,279) | 260,608 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/27/2018 | 07/26/2019 | 07/26/2019 | Expiration | 632 | 69,789,396 | 1703.767 | 1,506,476 | | 428,519 | | | | | | (816,008) | 428,519 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 1,562 | 14,214,193 | 2761.77 | 308,076 | | 153,218 | | | | | | (166,875) | 153,218 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 07/31/2018 | 07/31/2019 | 07/31/2019 | Expiration | 451 | 1,899,743 | 1709.916 | 33,932 | | 6,787 | | | | | | (18,380) | 6,787 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 157 | 266,785 | 1701.227 | 3,655 | | 613 | | | | | | (2,284) | 613 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/03/2018 | 08/02/2019 | 08/02/2019 | Expiration | 440 | 35,269,125 | 1709.218 | 809,299 | | 45,445 | | | | | | (505,812) | 45,445 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/03/2018 | 08/05/2019 | 08/05/2019 | Expiration | 1,731 | 13,689,474 | 2772.14 | 311,080 | | 1,050 | | | | | | (194,425) | 1,050 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/06/2018 | 08/06/2019 | 08/06/2019 | Expiration | 711 | 1,718,446 | 1710.536 | 35,438 | | | | | | | | (22,149) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/07/2018 | 08/07/2019 | 08/07/2019 | Expiration | 645 | 1,695,330 | 1712.122 | 34,115 | | | | | | | | (21,322) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/09/2018 | 08/09/2019 | 08/09/2019 | Expiration | 326 | 13,641,318 | 2772.19 | 308,526 | | 14,319 | | | | | | (192,829) | 14,319 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 887 | 2,168,580 | 1707.236 | 44,788 | | | | | | | | (27,993) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/15/2018 | 08/15/2019 | 08/15/2019 | Expiration | 242 | 731,013 | 1706.697 | 14,445 | | | | | | | | (9,028) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/17/2018 | 08/16/2019 | 08/16/2019 | Expiration | 533 | 94,023,872 | 1720.57 | 2,016,817 | | 11,826 | | | | | | (1,260,511) | 11,826 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/17/2018 | 08/19/2019 | 08/19/2019 | Expiration | 1,678 | 14,309,659 | 2793.67 | 319,875 | | 2,936 | | | | | | (199,922) | 2,936 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/22/2018 | 08/22/2019 | 08/22/2019 | Expiration | 332 | 56,313,110 | 1721.239 | 1,175,420 | | 13,590 | | | | | | (734,637) | 13,590 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/24/2018 | 08/23/2019 | 08/23/2019 | Expiration | 563 | 41,649,876 | 1722.171 | 950,698 | | | | | | | | (594,186) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/24/2018 | 08/26/2019 | 08/26/2019 | Expiration | 1,313 | 14,806,902 | 2797.8 | 343,297 | | 663 | | | | | | (214,560) | 663 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 617 | 1,899,020 | 1725.768 | 35,683 | | | | | | | | (22,302) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/29/2018 | 08/29/2019 | 08/29/2019 | Expiration | 611 | 1,582,485 | 1729.312 | 32,515 | | | | | | | | (20,322) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 08/31/2018 | 08/30/2019 | 08/30/2019 | Expiration | 256 | 1,075,662 | 1724.357 | 18,593 | | | | | | | | (11,621) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/04/2018 | 09/04/2019 | 09/04/2019 | Expiration | 261 | 14,828,480 | 1722.395 | 317,198 | | | | | | | | (224,682) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/05/2018 | 09/05/2019 | 09/05/2019 | Expiration | 613 | 2,061,039 | 1728.916 | 41,574 | | | | | | | | (29,448) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 09/06/2019 | 09/06/2019 | Expiration | 204 | 32,006,410 | 2807.74 | 755,274 | | 29,894 | | | | | | (534,986) | 29,894 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 3,695 | 26,962,430 | 2807.74 | 625,719 | | 29,406 | | | | | | (443,217) | 29,406 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/11/2018 | 09/11/2019 | 09/11/2019 | Expiration | 513 | 23,253,705 | 1731.481 | 526,680 | | 19,437 | | | | | | (373,065) | 19,437 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/12/2018 | 09/12/2019 | 09/12/2019 | Expiration | 555 | 25,711,237 | 1734.304 | 598,827 | | 16,769 | | | | | | (424,169) | 16,769 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/14/2018 | 09/13/2019 | 09/13/2019 | Expiration | 268 | 40,813,379 | 1739.458 | 956,783 | | 14,688 | | | | | | (677,721) | 14,688 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/14/2018 | 09/14/2019 | 09/14/2019 | Expiration | 513 | 44,447,828 | 2904.98 | 920,409 | | | | | | | | (651,956) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/14/2018 | 09/15/2019 | 09/15/2019 | Expiration | 237 | 38,037,941 | 2904.98 | 740,136 | | | | | | | | (524,263) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/14/2018 | 09/16/2019 | 09/16/2019 | Expiration | 2,341 | 60,977,502 | 2830.13 | 1,245,037 | | | | | | | | (881,902) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/18/2018 | 09/18/2019 | 09/18/2019 | Expiration | 636 | 1,612,681 | 1741.375 | 33,136 | | | | | | | | (23,471) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/24/2018 | 09/24/2019 | 09/24/2019 | Expiration | 239 | 416,092 | 1739.493 | 9,903 | | | | | | | | (7,015) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | 656 | 1,509,971 | 1735.374 | 32,410 | | | | | | | | (22,957) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/28/2018 | 09/27/2019 | 09/27/2019 | Expiration | 610 | 53,446,438 | 1730.82 | 1,272,659 | | 47,765 | | | | | | (901,467) | 47,765 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | 1,731 | 18,523,420 | 2818.57 | 436,601 | | 5,810 | | | | | | (309,259) | 5,810 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/01/2018 | 10/01/2019 | 10/01/2019 | Expiration | 268 | 14,800,329 | 1734.665 | 349,852 | | 4,143 | | | | | | (276,966) | 4,143 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | 515 | 17,087,512 | 2827.42 | 402,672 | | | | | | | | (318,782) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/05/2018 | 10/04/2019 | 10/04/2019 | Expiration | 511 | 58,114,290 | 1722.705 | 1,385,912 | | 32,134 | | | | | | (1,097,180) | 32,134 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/05/2018 | 10/07/2019 | 10/07/2019 | Expiration | 1,699 | 20,864,100 | 2806.71 | 511,958 | | 9,837 | | | | | | (405,300) | 9,837 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/08/2018 | 10/08/2019 | 10/08/2019 | Expiration | 521 | 12,437,717 | 1726.741 | 297,912 | | | | | | | | (235,847) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/09/2018 | 10/09/2019 | 10/09/2019 | Expiration | 432 | 15,123,119 | 1715.88 | 369,943 | | 14,103 | | | | | | (292,872) | 14,103 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | 439 | 23,915,110 | 2751.63 | 605,534 | | 242,990 | | | | | | (479,381) | 242,990 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/12/2018 | 10/11/2019 | 10/11/2019 | Expiration | 354 | 62,459,830 | 2718.06 | 1,466,124 | | 1,710,431 | | | | | | (1,160,682) | 1,710,431 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | 1,044 | 19,375,257 | 2718.06 | 425,068 | | 423,345 | | | | | | (336,512) | 423,345 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | 612 | 12,423,583 | 2718.47 | 268,842 | | 288,193 | | | | | | (212,834) | 288,193 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/19/2018 | 10/18/2019 | 10/18/2019 | Expiration | 877 | 45,632,949 | 2725.64 | 1,075,519 | | 1,200,253 | | | | | | (851,453) | 1,200,253 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | 146 | 17,633,344 | 2725.64 | 373,436 | | 403,776 | | | | | | (295,636) | 403,776 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/23/2018 | 10/23/2019 | 10/23/2019 | Expiration | 576 | 21,000,740 | 1665.818 | 470,282 | | 621,380 | | | | | | (372,307) | 621,380 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/26/2018 | 10/25/2019 | 10/25/2019 | Expiration | 673 | 60,142,076 | 1652.391 | 1,334,732 | | 2,240,550 | | | | | | (1,056,662) | 2,240,550 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/26/2018 | 10/28/2019 | 10/28/2019 | Expiration | 674 | 20,122,330 | 2695.86 | 420,899 | | 749,073 | | | | | | (333,211) | 749,073 | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 10/31/2018 | 10/31/2019 | 10/31/2019 | Expiration | 304 | 27,972,911 | 2711.74 | 598,901 | | 796,923 | | | | | | (474,130) | 796,923 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/02/2018 | 11/01/2019 | 11/01/2019 | Expiration | 714 | 40,604,439 | 1672.25 | 913,976 | | 1,246,604 | | | | | | (799,729) | 1,246,604 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | 629 | 19,486,229 | 2729.35 | 436,139 | | 616,360 | | | | | | (381,622) | 616,360 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | 728 | 16,090,239 | 2735.84 | 346,939 | | 452,229 | | | | | | (303,571) | 452,229 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 970 | 2,233,666 | 1679.287 | 46,366 | | 72,344 | | | | | | (40,570) | 72,344 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | 1,073 | 2,199,375 | 1680.074 | 47,250 | | 72,703 | | | | | | (41,344) | 72,703 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/16/2018 | 11/15/2019 | 11/15/2019 | Expiration | 649 | 56,038,449 | 1686.572 | 1,273,343 | | 1,709,159 | | | | | | (1,114,175) | 1,709,159 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | 780 | 19,490,625 | 2755.65 | 407,354 | | 492,828 | | | | | | (356,434) | 492,828 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/19/2018 | 11/19/2019 | 11/19/2019 | Expiration | 944 | 16,245,391 | 2747.48 | 329,869 | | 453,136 | | | | | | (288,635) | 453,136 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | 2,354 | 24,108,707 | 2732.76 | 513,118 | | 777,819 | | | | | | (448,978) | 777,819 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/21/2018 | 11/22/2019 | 11/22/2019 | Expiration | 716 | 43,480,497 | 2732.76 | 961,847 | | 1,581,617 | | | | | | (841,616) | 1,581,617 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/23/2018 | 11/25/2019 | 11/25/2019 | Expiration | 576 | 14,877,471 | 2729.94 | 312,180 | | 542,701 | | | | | | (273,157) | 542,701 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/26/2018 | 11/26/2019 | 11/26/2019 | Expiration | 660 | 4,145,541 | 2738.11 | 82,254 | | 137,346 | | | | | | (71,972) | 137,346 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/27/2018 | 11/27/2019 | 11/27/2019 | Expiration | 620 | 6,612,100 | 2740.44 | 144,605 | | 252,286 | | | | | | (126,529) | 252,286 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 11/29/2018 | 11/29/2019 | 11/29/2019 | Expiration | 437 | 14,284,227 | 2756.86 | 335,485 | | 471,207 | | | | | | (293,549) | 471,207 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/03/2018 | 12/03/2019 | 12/03/2019 | Expiration | 389 | 10,325,539 | 2773.47 | 214,176 | | 144,440 | | | | | | (205,252) | 144,440 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 473 | 16,000,488 | 2747.05 | 351,337 | | 479,728 | | | | | | (336,698) | 479,728 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | 518 | 14,470,131 | 2747.05 | 317,123 | | 450,587 | | | | | | (303,909) | 450,587 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/06/2018 | 12/06/2019 | 12/06/2019 | Expiration | 344 | 19,066,272 | 2743.22 | 423,008 | | 753,223 | | | | | | (405,383) | 753,223 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | 209 | 13,634,980 | 2727.6 | 271,484 | | 524,520 | | | | | | (260,172) | 524,520 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/11/2018 | 12/11/2019 | 12/11/2019 | Expiration | 626 | 15,801,121 | 2728.27 | 345,280 | | 675,173 | | | | | | (330,893) | 675,173 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/12/2018 | 12/12/2019 | 12/12/2019 | Expiration | 1,355 | 3,162,630 | 1667.96 | 65,432 | | 143,006 | | | | | | (62,705) | 143,006 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/14/2018 | 12/13/2019 | 12/13/2019 | Expiration | 670 | 41,301,249 | 2720.57 | 909,745 | | 2,040,202 | | | | | | (871,839) | 2,040,202 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | 951 | 17,308,153 | 2720.57 | 357,004 | | 847,124 | | | | | | (342,129) | 847,124 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/21/2018 | 12/20/2019 | 12/20/2019 | Expiration | 605 | 58,117,206 | 1632.952 | 1,265,168 | | 4,180,521 | | | | | | (1,212,452) | 4,180,521 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/21/2018 | 12/23/2019 | 12/23/2019 | Expiration | 1,363 | 21,598,164 | 2675.55 | 464,093 | | 1,565,508 | | | | | | (444,756) | 1,565,508 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/24/2018 | 12/24/2019 | 12/24/2019 | Expiration | 915 | 4,421,303 | 2654.32 | 78,880 | | 325,666 | | | | | | (75,594) | 325,666 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/28/2018 | 12/27/2019 | 12/27/2019 | Expiration | 137 | 44,264,854 | 2693.05 | 971,137 | | 3,070,645 | | | | | | (930,673) | 3,070,645 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/28/2018 | 12/30/2019 | 12/30/2019 | Expiration | 1,235 | 27,310,712 | 2693.05 | 589,757 | | 1,808,753 | | | | | | (565,183) | 1,808,753 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM 7H6GLXDRUGQFU57RNE97 | 12/31/2018 | 12/31/2019 | 12/31/2019 | Expiration | 247 | 18,982,637 | 2697.85 | 396,411 | | 1,226,637 | | | | | | (379,894) | 1,226,637 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/04/2018 | 01/04/2019 | 01/04/2019 | Expiration | 1,327 | 64,581,926 | 2723.99 | 1,457,119 | | | | | | | | (60,713) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 01/24/2018 | 01/24/2019 | 01/24/2019 | Expiration | 189 | 44,538,467 | 2837.54 | 916,662 | | | | | | | | (38,194) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/01/2018 | 02/01/2019 | 02/01/2019 | Expiration | 154 | 39,705,378 | 2821.98 | 803,390 | | | | | | | | (100,424) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/09/2018 | 02/09/2019 | 02/09/2019 | Expiration | 882 | 49,714,907 | 2619.55 | 899,248 | | | | | | | | (112,406) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/09/2018 | 02/10/2019 | 02/10/2019 | Expiration | 5,414 | 45,969,449 | 2619.55 | 810,141 | | | | | | | | (101,268) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/09/2018 | 02/11/2019 | 02/11/2019 | Expiration | 3,036 | 39,252,979 | 2619.55 | 705,463 | | | | | | | | (88,183) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | 548 | 38,628,266 | 2698.63 | 734,849 | | | | | | | | (91,856) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/23/2018 | 02/23/2019 | 02/23/2019 | Expiration | 515 | 41,278,994 | 2747.3 | 827,578 | | | | | | | | (103,447) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/23/2018 | 02/24/2019 | 02/24/2019 | Expiration | 1,091 | 45,745,877 | 2747.3 | 917,336 | | | | | | | | (114,667) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 02/23/2018 | 02/25/2019 | 02/25/2019 | Expiration | 1,707 | 39,861,773 | 2747.3 | 794,268 | | | | | | | | (99,283) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 03/05/2018 | 03/05/2019 | 03/05/2019 | Expiration | 966 | 31,288,730 | 2720.94 | 618,749 | | | | | | | | (128,906) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 03/15/2018 | 03/15/2019 | 03/15/2019 | Expiration | 370 | 34,989,678 | 2747.33 | 673,163 | | 25,441 | | | | | | (140,242) | 25,441 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 03/20/2018 | 03/20/2019 | 03/20/2019 | Expiration | 2,146 | 40,759,854 | 2716.94 | 788,914 | | | | | | | | (164,357) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 03/27/2018 | 03/27/2019 | 03/27/2019 | Expiration | 744 | 46,659,747 | 2612.62 | 838,392 | | | | | | | | (174,665) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 03/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | 470 | 44,401,973 | 2605 | 781,236 | | | | | | | | (162,758) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/02/2018 | 04/02/2019 | 04/02/2019 | Expiration | 384 | 38,033,841 | 2581.88 | 624,120 | | | | | | | | (182,035) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/10/2018 | 04/10/2019 | 04/10/2019 | Expiration | 2,398 | 39,267,755 | 2656.87 | 666,595 | | 138,316 | | | | | | (194,424) | 138,316 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | 587 | 45,584,417 | 2642.19 | 803,493 | | 131,765 | | | | | | (234,352) | 131,765 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | 2,252 | 50,436,557 | 2706.39 | 944,864 | | 112,804 | | | | | | (275,585) | 112,804 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/24/2018 | 04/24/2019 | 04/24/2019 | Expiration | 6,092 | 43,855,463 | 2634.56 | 822,445 | | | | | | | | (239,880) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/25/2018 | 04/25/2019 | 04/25/2019 | Expiration | 658 | 1,735,903 | 2639.4 | 27,427 | | 43,398 | | | | | | (8,000) | 43,398 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/27/2018 | 04/27/2019 | 04/27/2019 | Expiration | 4,248 | 39,283,619 | 2669.91 | 797,279 | | | | | | | | (232,540) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/27/2018 | 04/28/2019 | 04/28/2019 | Expiration | 1,420 | 44,784,256 | 2669.91 | 904,751 | | | | | | | | (263,886) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | 1,496 | 43,989,804 | 2669.91 | 843,014 | | | | | | | | (245,879) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | 433 | 41,610,883 | 2635.67 | 783,231 | | | | | | | | (293,712) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/04/2018 | 05/04/2019 | 05/04/2019 | Expiration | 1,021 | 43,865,999 | 2663.42 | 875,885 | | | | | | | | (328,457) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/04/2018 | 05/05/2019 | 05/05/2019 | Expiration | 1,098 | 42,704,838 | 2663.42 | 828,417 | | 4,387 | | | | | | (310,656) | 4,387 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/04/2018 | 05/06/2019 | 05/06/2019 | Expiration | 503 | 40,696,047 | 2663.42 | 772,633 | | | | | | | | (289,738) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/10/2018 | 05/10/2019 | 05/10/2019 | Expiration | 340 | 38,170,076 | 2723.07 | 729,765 | | 7,884 | | | | | | (273,662) | 7,884 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/14/2018 | 05/14/2019 | 05/14/2019 | Expiration | 295 | 37,225,804 | 2730.13 | 732,301 | | | | | | | | (274,613) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/18/2018 | 05/18/2019 | 05/18/2019 | Expiration | 457 | 41,572,020 | 2712.97 | 836,423 | | 3,487 | | | | | | (313,659) | 3,487 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/18/2018 | 05/19/2019 | 05/19/2019 | Expiration | 1,537 | 49,935,583 | 2712.97 | 989,348 | | | | | | | | (371,006) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | 658 | 41,316,293 | 2712.97 | 838,363 | | | | | | | | (314,386) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/22/2018 | 05/22/2019 | 05/22/2019 | Expiration | 373 | 47,313,733 | 2724.44 | 973,680 | | | | | | | | (365,130) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/24/2018 | 05/24/2019 | 05/24/2019 | Expiration | 235 | 34,902,312 | 2727.76 | 706,079 | | | | | | | | (264,780) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 05/31/2018 | 05/31/2019 | 05/31/2019 | Expiration | 202 | 32,369,424 | 2705.27 | 607,483 | | | | | | | | (227,806) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | 686 | 40,828,852 | 2748.8 | 843,027 | | | | | | | | (386,387) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | 379 | 36,065,211 | 2772.35 | 718,429 | | | | | | | | (329,280) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | 532 | 38,269,891 | 2782 | 783,167 | | | | | | | | (358,951) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/26/2018 | 06/26/2019 | 06/26/2019 | Expiration | 276 | 42,676,276 | 2723.06 | 833,805 | | | | | | | | (382,161) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/29/2018 | 06/28/2019 | 06/28/2019 | Expiration | 201 | 68,361,308 | 2707 | 1,425,408 | | 760,873 | | | | | | (653,312) | 760,873 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/29/2018 | 06/29/2019 | 06/29/2019 | Expiration | 561 | 41,462,130 | 2718.37 | 859,596 | | | | | | | | (393,981) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/29/2018 | 06/30/2019 | 06/30/2019 | Expiration | 376 | 52,289,571 | 2718.37 | 1,017,107 | | | | | | | | (466,174) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 06/29/2018 | 07/01/2019 | 07/01/2019 | Expiration | 294 | 48,910,482 | 2707 | 979,173 | | 265,799 | | | | | | (448,788) | 265,799 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/02/2018 | 07/02/2019 | 07/02/2019 | Expiration | 301 | 37,711,882 | 2726.71 | 722,186 | | | | | | | | (391,184) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/16/2018 | 07/16/2019 | 07/16/2019 | Expiration | 324 | 46,741,185 | 2734.3 | 930,187 | | 160,634 | | | | | | (503,851) | 160,634 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/19/2018 | 07/19/2019 | 07/19/2019 | Expiration | 157 | 51,633,843 | 2743.87 | 1,077,764 | | 152,628 | | | | | | (583,789) | 152,628 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 938 | 37,507,680 | 2806.98 | 740,932 | | | | | | | | (401,338) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 470 | 1,560,866 | 1696.785 | 29,011 | | 24,519 | | | | | | (15,714) | 24,519 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 07/25/2018 | 07/25/2019 | 07/25/2019 | Expiration | 214 | 34,019,153 | 2846.07 | 670,083 | | | | | | | | (362,962) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/02/2018 | 08/02/2019 | 08/02/2019 | Expiration | 229 | 32,716,436 | 2827.22 | 643,817 | | | | | | | | (402,386) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/09/2018 | 08/09/2019 | 08/09/2019 | Expiration | 532 | 37,503,632 | 2853.58 | 747,386 | | | | | | | | (467,116) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/17/2018 | 08/17/2019 | 08/17/2019 | Expiration | 140 | 40,306,191 | 2850.13 | 812,375 | | | | | | | | (507,734) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/17/2018 | 08/18/2019 | 08/18/2019 | Expiration | 142 | 44,536,025 | 2850.13 | 864,086 | | | | | | | | (540,053) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/17/2018 | 08/19/2019 | 08/19/2019 | Expiration | 247 | 38,211,595 | 2850.13 | 745,960 | | | | | | | | (466,225) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 171 | 31,797,927 | 2857.05 | 606,712 | | | | | | | | (379,195) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/24/2018 | 08/24/2019 | 08/24/2019 | Expiration | 215 | 34,840,079 | 2874.69 | 687,645 | | | | | | | | (429,778) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/24/2018 | 08/25/2019 | 08/25/2019 | Expiration | 319 | 44,765,725 | 2874.69 | 886,116 | | | | | | | | (553,822) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/24/2018 | 08/26/2019 | 08/26/2019 | Expiration | 234 | 31,470,849 | 2874.69 | 596,469 | | | | | | | | (372,793) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/27/2018 | 08/27/2019 | 08/27/2019 | Expiration | 585 | 35,040,242 | 2896.74 | 651,134 | | | | | | | | (406,959) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 144 | 39,256,414 | 2897.52 | 758,522 | | | | | | | | (474,076) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/04/2018 | 09/04/2019 | 09/04/2019 | Expiration | 172 | 35,613,815 | 2896.72 | 650,224 | | | | | | | | (460,575) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/06/2018 | 09/06/2019 | 09/06/2019 | Expiration | 170 | 26,543,134 | 2878.05 | 510,736 | | | | | | | | (361,771) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/07/2018 | 09/07/2019 | 09/07/2019 | Expiration | 242 | 31,295,410 | 2871.68 | 619,501 | | | | | | | | (438,813) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/07/2018 | 09/08/2019 | 09/08/2019 | Expiration | 150 | 30,398,728 | 2871.68 | 582,445 | | | | | | | | (412,565) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 210 | 46,143,787 | 2871.68 | 862,079 | | | | | | | | (610,639) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/12/2018 | 09/12/2019 | 09/12/2019 | Expiration | 178 | 31,892,868 | 2888.92 | 613,009 | | | | | | | | (434,215) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/18/2018 | 09/18/2019 | 09/18/2019 | Expiration | 264 | 43,793,329 | 2904.31 | 826,556 | | | | | | | | (585,477) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/21/2018 | 09/21/2019 | 09/21/2019 | Expiration | 126 | 44,307,271 | 2929.67 | 908,618 | | | | | | | | (643,604) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/21/2018 | 09/22/2019 | 09/22/2019 | Expiration | 319 | 39,600,959 | 2929.67 | 781,529 | | | | | | | | (553,583) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/21/2018 | 09/23/2019 | 09/23/2019 | Expiration | 136 | 36,138,061 | 2929.67 | 724,490 | | | | | | | | (513,180) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/26/2018 | 09/26/2019 | 09/26/2019 | Expiration | 145 | 32,468,660 | 2905.97 | 635,113 | | | | | | | | (449,871) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/28/2018 | 09/28/2019 | 09/28/2019 | Expiration | 311 | 41,196,203 | 2913.98 | 849,570 | | | | | | | | (601,779) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/28/2018 | 09/29/2019 | 09/29/2019 | Expiration | 182 | 41,418,728 | 2913.98 | 819,813 | | | | | | | | (580,701) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | 150 | 40,887,295 | 2913.98 | 796,229 | | | | | | | | (563,996) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/04/2018 | 10/04/2019 | 10/04/2019 | Expiration | 166 | 41,905,426 | 2901.61 | 806,466 | | | | | | | | (638,452) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/08/2018 | 10/08/2019 | 10/08/2019 | Expiration | 193 | 40,137,178 | 2884.43 | 741,869 | | | | | | | | (587,313) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | 278 | 36,058,749 | 2785.68 | 649,486 | | | | | | | | (514,176) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/11/2018 | 10/11/2019 | 10/11/2019 | Expiration | 234 | 36,066,742 | 2728.37 | 640,489 | | | | | | | | (507,054) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/16/2018 | 10/16/2019 | 10/16/2019 | Expiration | 133 | 37,056,546 | 2809.92 | 661,178 | | | | | | | | (523,433) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/22/2018 | 10/22/2019 | 10/22/2019 | Expiration | 389 | 36,616,716 | 2755.88 | 636,826 | | | | | | | | (504,154) | | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 10/23/2018 | 10/23/2019 | 10/23/2019 | Expiration | 392 | 36,829,991 | 2740.69 | 623,656 | | 24,148 | | | | | | (493,728) | 24,148 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 290 | 41,583,381 | 2755.45 | 657,361 | | | | | | | | (575,191) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | 287 | 39,765,299 | 2722.18 | 638,096 | | 17,849 | | | | | | (558,334) | 17,849 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 11/19/2018 | 11/19/2019 | 11/19/2019 | Expiration | 193 | 31,914,611 | 2690.73 | 481,430 | | 104,261 | | | | | | (421,252) | 104,261 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 11/26/2018 | 11/26/2019 | 11/26/2019 | Expiration | 171 | 20,286,478 | 2673.45 | 289,331 | | | | | | | | (253,165) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 179 | 41,577,729 | 2700.06 | 601,589 | | 2,963 | | | | | | (576,523) | 2,963 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | 141 | 30,853,249 | 2700.06 | 465,053 | | | | | | | | (445,676) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/06/2018 | 12/06/2019 | 12/06/2019 | Expiration | 221 | 46,879,607 | 2695.95 | 692,284 | | | | | | | | (663,439) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/11/2018 | 12/11/2019 | 12/11/2019 | Expiration | 235 | 38,093,739 | 2636.78 | 490,168 | | 1,187,974 | | | | | | (469,744) | 1,187,974 | | | |
| S&P Digital | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/24/2018 | 12/24/2019 | 12/24/2019 | Expiration | 316 | 743,810 | 2351.1 | 9,967 | | 16,736 | | | | | | (9,552) | 16,736 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | 867 | 3,022,398 | 1636.939 | 55,259 | | 159,937 | | | | | | (52,957) | 159,937 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | MS 4PQUHN3JPFGFNF3BB653 | 12/31/2018 | 12/31/2019 | 12/31/2019 | Expiration | 1,063 | 2,177,326 | 1644.905 | 46,091 | | 135,062 | | | | | | (44,171) | 135,062 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 01/04/2018 | 01/04/2019 | 01/04/2019 | Expiration | 23,600 | | 250.75 | 178,416 | | | | | | | | (7,434) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 01/11/2018 | 01/11/2019 | 01/11/2019 | Expiration | 12,100 | | 255.75 | 94,723 | | | | | | | | (3,947) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 01/29/2018 | 01/29/2019 | 01/29/2019 | Expiration | 10,000 | | 264.39 | 76,601 | | | | | | | | (3,192) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 01/31/2018 | 01/31/2019 | 01/31/2019 | Expiration | 1,100 | | 270.64 | 96,521 | | | | | | | | (4,022) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 02/01/2018 | 02/01/2019 | 02/01/2019 | Expiration | 11,600 | | 261.87 | 85,555 | | | | | | | | (10,694) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 02/12/2018 | 02/12/2019 | 02/12/2019 | Expiration | 1,900 | | 254.62 | 101,257 | | 113,567 | | | | | | (12,657) | 113,567 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 02/15/2018 | 02/15/2019 | 02/15/2019 | Expiration | 8,600 | | 252 | 60,629 | | 56,429 | | | | | | (7,579) | 56,429 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 02/21/2018 | 02/21/2019 | 02/21/2019 | Expiration | 800 | | 254.18 | 79,164 | | 71,899 | | | | | | (9,896) | 71,899 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 02/27/2018 | 02/27/2019 | 02/27/2019 | Expiration | 14,000 | | 254.1 | 99,554 | | 80,296 | | | | | | (12,444) | 80,296 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 03/05/2018 | 03/05/2019 | 03/05/2019 | Expiration | 11,500 | | 248.75 | 82,351 | | 103,170 | | | | | | (17,157) | 103,170 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 03/27/2018 | 03/27/2019 | 03/27/2019 | Expiration | 21,300 | | 238.58 | 147,917 | | 271,941 | | | | | | (30,816) | 271,941 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/04/2018 | 04/04/2019 | 04/04/2019 | Expiration | 12,000 | | 242.64 | 106,241 | | 182,126 | | | | | | (30,987) | 182,126 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/05/2018 | 04/05/2019 | 04/05/2019 | Expiration | 15,400 | | 245.05 | 121,565 | | 204,960 | | | | | | (35,456) | 204,960 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/10/2018 | 04/10/2019 | 04/10/2019 | Expiration | (4,125) | | 254.45 | 62,558 | | 106,107 | | | | | | (18,246) | 106,107 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | 1,300 | | 250.36 | 86,921 | | 142,965 | | | | | | (25,352) | 142,965 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/16/2018 | 04/16/2019 | 04/16/2019 | Expiration | 1,700 | | 254.33 | 80,196 | | 134,181 | | | | | | (23,390) | 134,181 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | 1,600 | | 256.55 | 120,136 | | 184,075 | | | | | | (35,040) | 184,075 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/20/2018 | 04/19/2019 | 04/19/2019 | Expiration | 13,700 | | 246.65 | 99,582 | | 165,171 | | | | | | (29,045) | 165,171 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 04/25/2018 | 04/25/2019 | 04/25/2019 | Expiration | 2,000 | | 249.27 | 130,130 | | 238,674 | | | | | | (37,955) | 238,674 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | 1,300 | | 247.62 | 116,817 | | 220,806 | | | | | | (43,807) | 220,806 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 05/08/2018 | 05/08/2019 | 05/08/2019 | Expiration | 10,400 | | 243.6 | 76,256 | | 141,141 | | | | | | (28,596) | 141,141 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 05/30/2018 | 05/30/2019 | 05/30/2019 | Expiration | 2,200 | | 255.31 | 122,393 | | 123,236 | | | | | | (45,898) | 123,236 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | 10,700 | | 248 | 78,861 | | 117,158 | | | | | | (36,145) | 117,158 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 06/19/2018 | 06/19/2019 | 06/19/2019 | Expiration | 10,800 | | 247 | 94,734 | | 161,910 | | | | | | (43,420) | 161,910 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 07/09/2018 | 07/09/2019 | 07/09/2019 | Expiration | 10,500 | | 247.77 | 83,536 | | 144,801 | | | | | | (45,249) | 144,801 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 07/10/2018 | 07/10/2019 | 07/10/2019 | Expiration | 10,000 | | 249.19 | 77,904 | | 120,881 | | | | | | (42,198) | 120,881 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 07/12/2018 | 07/12/2019 | 07/12/2019 | Expiration | 8,000 | | 249.25 | 67,889 | | 110,317 | | | | | | (36,773) | 110,317 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 07/17/2018 | 07/17/2019 | 07/17/2019 | Expiration | 12,700 | | 251.2 | 90,828 | | 138,888 | | | | | | (49,198) | 138,888 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 8,200 | | 250.44 | 67,441 | | 101,695 | | | | | | (36,531) | 101,695 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 08/06/2018 | 08/06/2019 | 08/06/2019 | Expiration | 1,800 | | 263.95 | 93,839 | | 66,009 | | | | | | (58,649) | 66,009 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 08/08/2018 | 08/08/2019 | 08/08/2019 | Expiration | 1,300 | | 264.79 | 94,015 | | 78,013 | | | | | | (58,759) | 78,013 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 08/13/2018 | 08/13/2019 | 08/13/2019 | Expiration | 2,100 | | 260.7 | 108,342 | | 141,547 | | | | | | (67,714) | 141,547 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 11,400 | | 260.64 | 113,976 | | | | | | | | (71,235) | | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 08/29/2018 | 08/29/2019 | 08/29/2019 | Expiration | 1,700 | | 270.39 | 81,355 | | 21,712 | | | | | | (50,847) | 21,712 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 09/17/2018 | 09/17/2019 | 09/17/2019 | Expiration | 9,600 | | 260.62 | 87,607 | | 79,118 | | | | | | (62,055) | 79,118 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | 10,300 | | 264.92 | 85,645 | | 49,234 | | | | | | (60,665) | 49,234 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 10/11/2018 | 10/11/2019 | 10/11/2019 | Expiration | 17,200 | | 250.53 | 151,260 | | 248,329 | | | | | | (119,748) | 248,329 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 10/22/2018 | 10/22/2019 | 10/22/2019 | Expiration | 8,700 | | 253.17 | 64,634 | | 94,113 | | | | | | (51,169) | 94,113 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 10/29/2018 | 10/29/2019 | 10/29/2019 | Expiration | 8,400 | | 244.43 | 67,966 | | 122,715 | | | | | | (53,806) | 122,715 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 10/31/2018 | 10/31/2019 | 10/31/2019 | Expiration | 8,800 | | 251.16 | 92,512 | | 146,344 | | | | | | (73,239) | 146,344 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | 6,500 | | 254.62 | 55,434 | | 81,482 | | | | | | (48,505) | 81,482 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 10,000 | | 256.35 | 89,056 | | 111,380 | | | | | | (77,924) | 111,380 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 11/07/2018 | 11/07/2019 | 11/07/2019 | Expiration | 1,500 | | 270.96 | 117,418 | | 135,561 | | | | | | (102,741) | 135,561 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | 1,600 | | 253.22 | 114,999 | | 213,261 | | | | | | (100,624) | 213,261 | | | |
| Dow Index Option PTPT | | | Equity/Index | OCC 549300CI16SLYGXNHA04 | 12/27/2018 | 12/27/2019 | 12/27/2019 | Expiration | 18,000 | | 231.39 | 119,710 | | 232,399 | | | | | | (114,722) | 232,399 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/03/2018 | 01/03/2019 | 01/03/2019 | Expiration | 336 | 33,061,862 | 2713.06 | 773,189 | | 44,731 | | | | | | (32,216) | 44,731 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/08/2018 | 01/08/2019 | 01/08/2019 | Expiration | 256 | 8,820,895 | 2747.71 | 148,885 | | | | | | | | (6,204) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/18/2018 | 01/18/2019 | 01/18/2019 | Expiration | 29 | 5,258,137 | 26017.81 | 116,668 | | | | | | | | (4,861) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/22/2018 | 01/22/2019 | 01/22/2019 | Expiration | 40 | 2,393,746 | 26214.6 | 47,964 | | | | | | | | (1,998) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 01/24/2018 | 01/24/2019 | 01/24/2019 | Expiration | 33 | 4,177,157 | 26252.12 | 76,320 | | | | | | | | (3,180) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/02/2018 | 02/01/2019 | 02/01/2019 | Expiration | 17 | 6,493,204 | 25520.96 | 149,034 | | | | | | | | (18,629) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/02/2018 | 02/02/2019 | 02/02/2019 | Expiration | 18 | 4,368,712 | 25520.96 | 79,780 | | | | | | | | (9,973) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/02/2018 | 02/03/2019 | 02/03/2019 | Expiration | 17 | 895,313 | 25520.96 | 17,080 | | | | | | | | (2,135) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/02/2018 | 02/04/2019 | 02/04/2019 | Expiration | 20 | 3,966,695 | 25520.96 | 77,044 | | | | | | | | (9,630) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/07/2018 | 02/07/2019 | 02/07/2019 | Expiration | 12 | 4,309,541 | 24893.35 | 89,208 | | 32,357 | | | | | | (11,151) | 32,357 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/23/2018 | 02/22/2019 | 02/22/2019 | Expiration | 3,893 | 63,557,046 | 2747.3 | 1,775,512 | | 1,057,544 | | | | | | (221,699) | 1,057,544 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/23/2018 | 02/25/2019 | 02/25/2019 | Expiration | 456 | 23,308,482 | 2747.3 | 585,701 | | 414,111 | | | | | | (73,213) | 414,111 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 02/26/2018 | 02/26/2019 | 02/26/2019 | Expiration | 324 | 8,813,211 | 2779.6 | 171,849 | | | | | | | | (21,481) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/07/2018 | 03/07/2019 | 03/07/2019 | Expiration | 719 | 31,686,103 | 2726.8 | 899,348 | | 250,967 | | | | | | (187,364) | 250,967 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/08/2018 | 03/08/2019 | 03/08/2019 | Expiration | 372 | 56,900,631 | 2738.97 | 1,496,886 | | 156,436 | | | | | | (311,851) | 156,436 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/09/2018 | 03/09/2019 | 03/09/2019 | Expiration | 975 | 11,944,196 | 2786.57 | 250,874 | | | | | | | | (52,265) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/09/2018 | 03/10/2019 | 03/10/2019 | Expiration | 726 | 14,244,316 | 2786.57 | 288,865 | | | | | | | | (60,180) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/09/2018 | 03/11/2019 | 03/11/2019 | Expiration | 406 | 19,609,226 | 2786.57 | 391,128 | | 36,677 | | | | | | (81,485) | 36,677 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/14/2018 | 03/14/2019 | 03/14/2019 | Expiration | 245 | 16,188,853 | 2749.48 | 334,887 | | 149,665 | | | | | | (69,768) | 149,665 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/16/2018 | 03/15/2019 | 03/15/2019 | Expiration | 475 | 35,330,750 | 2708.02 | 751,223 | | 214,126 | | | | | | (156,505) | 214,126 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/16/2018 | 03/18/2019 | 03/18/2019 | Expiration | 248 | 12,143,724 | 2708.02 | 255,975 | | 31,719 | | | | | | (53,328) | 31,719 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/20/2018 | 03/20/2019 | 03/20/2019 | Expiration | 37 | 6,287,282 | 24727.27 | 124,781 | | 160,279 | | | | | | (25,996) | 160,279 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/22/2018 | 03/22/2019 | 03/22/2019 | Expiration | 19 | 6,519,594 | 23957.89 | 132,268 | | 225,556 | | | | | | (27,556) | 225,556 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/26/2018 | 03/26/2019 | 03/26/2019 | Expiration | 312 | 9,341,770 | 2658.55 | 206,608 | | 246,436 | | | | | | (43,043) | 246,436 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/29/2018 | 03/29/2019 | 03/29/2019 | Expiration | 28 | 12,906,636 | 24103.11 | 260,349 | | 451,009 | | | | | | (54,239) | 451,009 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/29/2018 | 03/30/2019 | 03/30/2019 | Expiration | 39 | 1,866,670 | 24103.11 | 35,527 | | 61,877 | | | | | | (7,401) | 61,877 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/29/2018 | 03/31/2019 | 03/31/2019 | Expiration | 15 | 1,400,195 | 24103.11 | 31,339 | | 55,013 | | | | | | (6,529) | 55,013 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | 25 | 5,146,602 | 24103.11 | 101,984 | | 182,659 | | | | | | (21,247) | 182,659 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/10/2018 | 04/10/2019 | 04/10/2019 | Expiration | 299 | 7,795,597 | 2656.87 | 149,545 | | 228,943 | | | | | | (43,617) | 228,943 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | 415 | 9,738,400 | 2642.19 | 206,193 | | 328,325 | | | | | | (60,140) | 328,325 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/12/2018 | 04/12/2019 | 04/12/2019 | Expiration | 500 | 17,345,517 | 2663.99 | 352,802 | | 591,298 | | | | | | (102,900) | 591,298 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/13/2018 | 04/13/2019 | 04/13/2019 | Expiration | 420 | 16,085,920 | 2656.3 | 333,923 | | 567,360 | | | | | | (97,394) | 567,360 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/13/2018 | 04/14/2019 | 04/14/2019 | Expiration | 428 | 11,645,191 | 2656.3 | 248,425 | | 401,825 | | | | | | (72,457) | 401,825 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/13/2018 | 04/15/2019 | 04/15/2019 | Expiration | 840 | 17,852,162 | 2656.3 | 381,785 | | 624,085 | | | | | | (111,354) | 624,085 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/16/2018 | 04/16/2019 | 04/16/2019 | Expiration | 680 | 10,036,336 | 2677.84 | 205,347 | | 306,749 | | | | | | (59,893) | 306,749 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | 333 | 12,036,467 | 2706.39 | 231,436 | | 276,144 | | | | | | (67,502) | 276,144 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/19/2017 | 04/19/2019 | 04/19/2019 | Expiration | 84 | 195,907 | 2338.17 | 4,161 | | 18,440 | | | | | | (607) | 18,440 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/27/2018 | 04/26/2019 | 04/26/2019 | Expiration | 70 | 9,508,663 | 24311.19 | 200,614 | | 363,072 | | | | | | (58,512) | 363,072 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/27/2018 | 04/27/2019 | 04/27/2019 | Expiration | 30 | 3,642,545 | 24311.19 | 64,988 | | 110,304 | | | | | | (18,955) | 110,304 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/27/2018 | 04/28/2019 | 04/28/2019 | Expiration | 26 | 2,250,114 | 24311.19 | 45,411 | | 79,368 | | | | | | (13,245) | 79,368 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | 32 | 4,835,591 | 24311.19 | 97,316 | | 170,103 | | | | | | (28,384) | 170,103 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/01/2018 | 05/01/2019 | 05/01/2019 | Expiration | 72 | 5,366,508 | 24099.05 | 108,025 | | 204,120 | | | | | | (40,509) | 204,120 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/07/2018 | 05/07/2019 | 05/07/2019 | Expiration | 347 | 9,254,379 | 2672.63 | 185,202 | | 302,072 | | | | | | (69,451) | 302,072 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/08/2018 | 05/08/2019 | 05/08/2019 | Expiration | 324 | 10,195,393 | 2671.92 | 184,996 | | 316,173 | | | | | | (69,374) | 316,173 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/09/2018 | 05/09/2019 | 05/09/2019 | Expiration | 26 | 19,220,789 | 24542.54 | 360,955 | | 521,203 | | | | | | (135,358) | 521,203 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/11/2018 | 05/10/2019 | 05/10/2019 | Expiration | 43 | 7,239,944 | 24831.17 | 151,076 | | 269,397 | | | | | | (56,653) | 269,397 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/11/2018 | 05/11/2019 | 05/11/2019 | Expiration | 67 | 3,148,413 | 24831.17 | 62,478 | | 58,437 | | | | | | (23,429) | 58,437 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/11/2018 | 05/12/2019 | 05/12/2019 | Expiration | 31 | 1,444,948 | 24831.17 | 25,272 | | 29,916 | | | | | | (9,477) | 29,916 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | 25 | 6,717,916 | 24831.17 | 130,829 | | 119,934 | | | | | | (49,061) | 119,934 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | 39 | 4,784,496 | 24706.41 | 86,816 | | 134,894 | | | | | | (32,556) | 134,894 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/17/2017 | 05/17/2019 | 05/17/2019 | Expiration | 100 | 234,713 | 2357.03 | 5,194 | | 22,266 | | | | | | (974) | 22,266 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/18/2018 | 05/18/2019 | 05/18/2019 | Expiration | 283 | 11,878,427 | 2712.97 | 237,696 | | 308,518 | | | | | | (89,136) | 308,518 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/18/2018 | 05/19/2019 | 05/19/2019 | Expiration | 523 | 11,764,342 | 2712.97 | 230,628 | | 273,593 | | | | | | (86,485) | 273,593 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | 484 | 11,962,798 | 2712.97 | 245,799 | | 245,501 | | | | | | (92,175) | 245,501 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/21/2018 | 05/21/2019 | 05/21/2019 | Expiration | 21 | 3,505,472 | 25013.29 | 67,017 | | 63,162 | | | | | | (25,131) | 63,162 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/22/2018 | 05/22/2019 | 05/22/2019 | Expiration | 581 | 1,458,207 | 1677.167 | 29,622 | | 9,961 | | | | | | (11,108) | 9,961 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/23/2018 | 05/23/2019 | 05/23/2019 | Expiration | 15 | 7,406,625 | 24886.81 | 137,183 | | 128,358 | | | | | | (51,444) | 128,358 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/24/2018 | 05/24/2019 | 05/24/2019 | Expiration | 34 | 16,752,921 | 24811.76 | 319,797 | | 198,127 | | | | | | (119,924) | 198,127 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 05/29/2018 | 05/29/2019 | 05/29/2019 | Expiration | 219 | 7,270,696 | 2689.86 | 135,742 | | 179,381 | | | | | | (50,903) | 179,381 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/01/2018 | 06/01/2019 | 06/01/2019 | Expiration | 451 | 14,115,642 | 2734.62 | 293,052 | | 259,378 | | | | | | (134,316) | 259,378 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/01/2018 | 06/02/2019 | 06/02/2019 | Expiration | 424 | 13,507,412 | 2734.62 | 267,026 | | 232,324 | | | | | | (122,387) | 232,324 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | 527 | 11,409,145 | 2734.62 | 227,389 | | 208,672 | | | | | | (104,220) | 208,672 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | 2,615 | 35,961,651 | 2748.8 | 972,043 | | 911,805 | | | | | | (445,520) | 911,805 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | 421 | 10,417,354 | 2772.35 | 195,033 | | 72,660 | | | | | | (89,390) | 72,660 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | 302 | 10,315,062 | 2782 | 203,138 | | 664 | | | | | | (93,105) | 664 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/13/2018 | 06/13/2019 | 06/13/2019 | Expiration | 2,605 | 43,821,603 | 2775.63 | 1,178,194 | | 1,241,475 | | | | | | (540,006) | 1,241,475 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/14/2017 | 06/14/2019 | 06/14/2019 | Expiration | 130 | 315,756 | 2437.92 | 6,505 | | 19,174 | | | | | | (1,491) | 19,174 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/15/2018 | 06/15/2019 | 06/15/2019 | Expiration | 291 | 8,829,186 | 2779.66 | 171,254 | | 26,888 | | | | | | (78,492) | 26,888 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/15/2018 | 06/16/2019 | 06/16/2019 | Expiration | 373 | 11,856,959 | 2779.66 | 227,722 | | 77,798 | | | | | | (104,372) | 77,798 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/15/2018 | 06/17/2019 | 06/17/2019 | Expiration | 417 | 11,840,933 | 2779.66 | 226,812 | | 51,967 | | | | | | (103,956) | 51,967 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/19/2018 | 06/19/2019 | 06/19/2019 | Expiration | 375 | 11,894,079 | 2762.59 | 220,235 | | 125,940 | | | | | | (100,941) | 125,940 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/22/2018 | 06/21/2019 | 06/21/2019 | Expiration | 34 | 6,254,702 | 24580.89 | 124,540 | | 234,288 | | | | | | (55,465) | 234,288 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/22/2018 | 06/22/2019 | 06/22/2019 | Expiration | 36 | 1,492,450 | 24580.89 | 33,791 | | 49,268 | | | | | | (15,487) | 49,268 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/22/2018 | 06/23/2019 | 06/23/2019 | Expiration | 31 | 1,816,749 | 24580.89 | 31,842 | | 50,603 | | | | | | (14,594) | 50,603 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/22/2018 | 06/24/2019 | 06/24/2019 | Expiration | 52 | 5,146,445 | 24580.89 | 108,438 | | 170,928 | | | | | | (49,701) | 170,928 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 06/28/2017 | 06/28/2019 | 06/28/2019 | Expiration | 47 | 114,261 | 2440.69 | 2,290 | | 6,949 | | | | | | (525) | 6,949 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/06/2018 | 07/05/2019 | 07/05/2019 | Expiration | 21 | 7,883,431 | 24456.48 | 170,301 | | 311,854 | | | | | | (92,246) | 311,854 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/06/2018 | 07/06/2019 | 07/06/2019 | Expiration | 22 | 3,756,055 | 24456.48 | 75,272 | | 149,262 | | | | | | (40,772) | 149,262 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/06/2018 | 07/07/2019 | 07/07/2019 | Expiration | 27 | 1,958,065 | 24456.48 | 33,390 | | 63,947 | | | | | | (18,086) | 63,947 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/06/2018 | 07/08/2019 | 07/08/2019 | Expiration | 43 | 3,248,118 | 24456.48 | 68,922 | | 130,206 | | | | | | (37,333) | 130,206 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/10/2018 | 07/10/2019 | 07/10/2019 | Expiration | 346 | 8,426,290 | 2793.84 | 165,288 | | 20,189 | | | | | | (89,531) | 20,189 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/12/2017 | 07/12/2019 | 07/12/2019 | Expiration | 117 | 286,585 | 2443.25 | 5,689 | | 19,788 | | | | | | (1,541) | 19,788 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/16/2018 | 07/16/2019 | 07/16/2019 | Expiration | 26 | 3,820,088 | 25064.36 | 66,745 | | 99,378 | | | | | | (36,154) | 99,378 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/19/2018 | 07/19/2019 | 07/19/2019 | Expiration | 28 | 2,456,733 | 25064.5 | 55,249 | | 92,563 | | | | | | (29,927) | 92,563 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 17 | 4,181,235 | 25241.94 | 89,235 | | 97,229 | | | | | | (48,336) | 97,229 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/25/2018 | 07/25/2019 | 07/25/2019 | Expiration | 10 | 16,777,009 | 25414.1 | 314,568 | | 71,390 | | | | | | (170,391) | 71,390 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/27/2018 | 07/26/2019 | 07/26/2019 | Expiration | 29 | 22,132,792 | 25451.06 | 428,029 | | 384,357 | | | | | | (231,849) | 384,357 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/27/2018 | 07/27/2019 | 07/27/2019 | Expiration | 39 | 1,884,283 | 25451.06 | 33,254 | | 11,406 | | | | | | (18,013) | 11,406 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/27/2018 | 07/28/2019 | 07/28/2019 | Expiration | 52 | 1,720,164 | 25451.06 | 34,540 | | 11,670 | | | | | | (18,709) | 11,670 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 50 | 6,383,013 | 25451.06 | 121,899 | | 135,298 | | | | | | (66,028) | 135,298 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 07/31/2018 | 07/31/2019 | 07/31/2019 | Expiration | 18 | 17,126,683 | 25415.19 | 315,526 | | 133,448 | | | | | | (170,910) | 133,448 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 604 | 1,699,334 | 2813.36 | 25,473 | | 38,235 | | | | | | (15,921) | 38,235 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/08/2018 | 08/08/2019 | 08/08/2019 | Expiration | 462 | 11,737,041 | 2857.7 | 226,333 | | | | | | | | (141,458) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/17/2018 | 08/16/2019 | 08/16/2019 | Expiration | 25 | 10,298,148 | 25669.32 | 206,111 | | 98,018 | | | | | | (128,819) | 98,018 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/17/2018 | 08/17/2019 | 08/17/2019 | Expiration | 34 | 1,977,368 | 25669.32 | 34,140 | | 1,780 | | | | | | (21,337) | 1,780 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/17/2018 | 08/18/2019 | 08/18/2019 | Expiration | 50 | 3,077,871 | 25669.32 | 57,816 | | 10,843 | | | | | | (36,135) | 10,843 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/17/2018 | 08/19/2019 | 08/19/2019 | Expiration | 64 | 5,479,193 | 25669.32 | 112,145 | | 72,242 | | | | | | (70,091) | 72,242 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/21/2018 | 08/21/2019 | 08/21/2019 | Expiration | 360 | 13,213,311 | 2862.96 | 255,877 | | | | | | | | (159,923) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/23/2018 | 08/23/2019 | 08/23/2019 | Expiration | 32 | 5,726,431 | 25656.98 | 115,787 | | | | | | | | (72,367) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/27/2018 | 08/27/2019 | 08/27/2019 | Expiration | 16 | 5,922,651 | 26049.64 | 116,763 | | | | | | | | (72,977) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/31/2018 | 08/30/2019 | 08/30/2019 | Expiration | 16 | 13,150,265 | 25964.82 | 260,844 | | 170,587 | | | | | | (162,427) | 170,587 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/31/2018 | 08/31/2019 | 08/31/2019 | Expiration | 48 | 1,658,929 | 25964.82 | 37,470 | | | | | | | | (23,419) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/31/2018 | 09/01/2019 | 09/01/2019 | Expiration | 25 | 1,562,510 | 25964.82 | 27,098 | | | | | | | | (16,936) | | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/31/2018 | 09/02/2019 | 09/02/2019 | Expiration | 26 | 1,594,903 | 25964.82 | 33,394 | | | | | | | | (20,871) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 08/31/2018 | 09/03/2019 | 09/03/2019 | Expiration | 33 | 4,194,024 | 25964.82 | 83,439 | | 12,495 | | | | | | (52,149) | 12,495 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 09/13/2018 | 09/13/2019 | 09/13/2019 | Expiration | 18 | 3,913,636 | 26145.99 | 79,614 | | 85,132 | | | | | | (56,393) | 85,132 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 09/20/2018 | 09/20/2019 | 09/20/2019 | Expiration | 217 | 45,126,353 | 2930.75 | 893,623 | | | | | | | | (632,983) | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 09/24/2018 | 09/24/2019 | 09/24/2019 | Expiration | 465 | 30,570,628 | 2919.37 | 595,553 | | | | | | | | (421,850) | | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 09/27/2018 | 09/27/2019 | 09/27/2019 | Expiration | 40 | 6,262,837 | 26439.93 | 126,304 | | 50,894 | | | | | | (89,465) | 50,894 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/01/2018 | 10/01/2019 | 10/01/2019 | Expiration | 855 | 28,081,484 | 2924.59 | 680,086 | | 142,814 | | | | | | (538,402) | 142,814 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | 633 | 1,542,535 | 1735.756 | 32,521 | | | | | | | | (25,746) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/04/2018 | 10/04/2019 | 10/04/2019 | Expiration | 1,665 | 34,698,494 | 2901.61 | 937,486 | | 592,299 | | | | | | (742,176) | 592,299 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/08/2018 | 10/08/2019 | 10/08/2019 | Expiration | 33 | 5,045,555 | 26486.78 | 95,483 | | | | | | | | (75,591) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/09/2018 | 10/09/2019 | 10/09/2019 | Expiration | 1,986 | 31,181,081 | 2880.34 | 888,376 | | 422,843 | | | | | | (703,298) | 422,843 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/12/2018 | 10/11/2019 | 10/11/2019 | Expiration | 1,404 | 3,884,547 | 2767.13 | 57,025 | | 87,402 | | | | | | (45,145) | 87,402 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | 528 | 1,460,142 | 2767.13 | 21,435 | | 32,853 | | | | | | (16,969) | 32,853 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | 1,688 | 29,372,816 | 2750.79 | 838,178 | | 1,275,671 | | | | | | (663,558) | 1,275,671 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/16/2018 | 10/16/2019 | 10/16/2019 | Expiration | 821 | 1,374,921 | 1675.384 | 31,774 | | 30,012 | | | | | | (25,155) | 30,012 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/18/2018 | 10/18/2019 | 10/18/2019 | Expiration | 425 | 1,178,089 | 2768.78 | 17,353 | | 26,507 | | | | | | (13,738) | 26,507 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/22/2018 | 10/22/2019 | 10/22/2019 | Expiration | 356 | 29,487,671 | 2755.88 | 766,280 | | 1,174,317 | | | | | | (606,639) | 1,174,317 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/24/2018 | 10/24/2019 | 10/24/2019 | Expiration | 297 | 787,944 | 2656.1 | 11,409 | | 17,729 | | | | | | (9,032) | 17,729 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/25/2018 | 10/25/2019 | 10/25/2019 | Expiration | 2,054 | 45,784,633 | 2705.57 | 1,260,396 | | 2,117,877 | | | | | | (997,814) | 2,117,877 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 10/29/2018 | 10/29/2019 | 10/29/2019 | Expiration | 918 | 2,403,977 | 1654.033 | 47,676 | | 84,639 | | | | | | (37,744) | 84,639 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/01/2018 | 11/01/2019 | 11/01/2019 | Expiration | 378 | 39,299,286 | 2740.37 | 1,164,874 | | 1,975,121 | | | | | | (1,019,265) | 1,975,121 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | 435 | 33,411,727 | 2738.31 | 826,186 | | 1,421,780 | | | | | | (722,912) | 1,421,780 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/07/2018 | 11/07/2019 | 11/07/2019 | Expiration | 2,307 | 29,184,948 | 2813.89 | 918,754 | | 1,444,090 | | | | | | (803,910) | 1,444,090 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/14/2018 | 11/14/2019 | 11/14/2019 | Expiration | 2,197 | 29,236,879 | 2701.58 | 879,629 | | 1,622,025 | | | | | | (769,676) | 1,622,025 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/15/2018 | 11/15/2019 | 11/15/2019 | Expiration | 17 | 38,652,384 | 25289.27 | 1,146,502 | | 2,075,950 | | | | | | (1,003,189) | 2,075,950 | | | |
| S&P Digital | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | 716 | 1,892,748 | 2641.89 | 26,726 | | 42,587 | | | | | | (23,385) | 42,587 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | 29 | 7,423,803 | 24464.69 | 122,531 | | 224,580 | | | | | | (107,214) | 224,580 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/21/2018 | 11/22/2019 | 11/22/2019 | Expiration | 68 | 13,835,852 | 24464.69 | 242,814 | | 423,814 | | | | | | (212,462) | 423,814 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/23/2018 | 11/23/2019 | 11/23/2019 | Expiration | 42 | 1,800,403 | 24285.95 | 39,234 | | 74,572 | | | | | | (34,330) | 74,572 | | | |
| Dow Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/23/2018 | 11/24/2019 | 11/24/2019 | Expiration | 29 | 1,780,449 | 24285.95 | 31,140 | | 56,810 | | | | | | (27,248) | 56,810 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/23/2018 | 11/25/2019 | 11/25/2019 | Expiration | 41 | 5,532,382 | 24285.95 | 100,790 | | 173,086 | | | | | | (88,191) | 173,086 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/26/2018 | 11/26/2019 | 11/26/2019 | Expiration | 884 | 2,015,024 | 1674.535 | 41,339 | | 78,472 | | | | | | (36,172) | 78,472 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/27/2018 | 11/27/2019 | 11/27/2019 | Expiration | 2,017 | 25,831,661 | 2682.17 | 766,173 | | 1,600,366 | | | | | | (670,401) | 1,600,366 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 11/29/2018 | 11/29/2019 | 11/29/2019 | Expiration | 858 | 1,446,795 | 1685.604 | 33,334 | | 49,183 | | | | | | (29,167) | 49,183 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/03/2018 | 12/03/2019 | 12/03/2019 | Expiration | 1,458 | 37,287,299 | 1695.24 | 1,008,271 | | 1,638,813 | | | | | | (966,260) | 1,638,813 | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/06/2018 | 12/06/2019 | 12/06/2019 | Expiration | 63,704 | 28,911,000 | 98 | 402,000 | | 527,053 | | | | | | (385,250) | 527,053 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/11/2018 | 12/11/2019 | 12/11/2019 | Expiration | 49 | 39,205,292 | 24370.24 | 1,175,909 | | 2,513,590 | | | | | | (1,126,913) | 2,513,590 | | | |
| Dow Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/12/2018 | 12/12/2019 | 12/12/2019 | Expiration | 42 | 48,823,756 | 24527.27 | 703,533 | | 420,228 | | | | | | (674,219) | 420,228 | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/12/2018 | 12/13/2019 | 12/13/2019 | Expiration | 50,224 | 64,717,995 | 98 | 1,476,336 | | 2,915,846 | | | | | | (1,414,822) | 2,915,846 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/17/2018 | 12/17/2019 | 12/17/2019 | Expiration | 1,125 | 2,334,436 | 1650.784 | 50,210 | | 129,071 | | | | | | (48,118) | 129,071 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | 299 | 20,254,803 | 2702.31 | 417,032 | | 1,078,305 | | | | | | (399,655) | 1,078,305 | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/19/2018 | 12/20/2019 | 12/20/2019 | Expiration | 73,490 | 25,785,000 | 98 | 328,000 | | 389,925 | | | | | | (314,333) | 389,925 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option MAV | | | Equity/Index | RBC ES7IP3U3RHIGC71XBU11 | 12/24/2018 | 12/24/2019 | 12/24/2019 | Expiration | 221 | 4,364,238 | 2351.1 | 80,013 | | 220,915 | | | | | | (76,680) | 220,915 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 03/23/2018 | 03/22/2019 | 03/22/2019 | Expiration | 651 | 28,050,004 | 2663.13 | 596,673 | | 359,231 | | | | | | (124,307) | 359,231 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 03/23/2018 | 03/25/2019 | 03/25/2019 | Expiration | 393 | 9,873,614 | 2663.13 | 204,054 | | 119,806 | | | | | | (42,511) | 119,806 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 03/26/2018 | 03/26/2019 | 03/26/2019 | Expiration | 455 | 25,845,939 | 2658.55 | 707,803 | | 955,130 | | | | | | (147,459) | 955,130 | | | |
| S&P Digital | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 03/27/2018 | 03/27/2019 | 03/27/2019 | Expiration | 746 | 1,948,543 | 2612.62 | 30,397 | | 48,714 | | | | | | (6,333) | 48,714 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 03/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | 50 | 5,682,712 | 23848.42 | 113,958 | | 204,356 | | | | | | (23,741) | 204,356 | | | |
| S&P Digital | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/04/2018 | 04/04/2019 | 04/04/2019 | Expiration | 508 | 38,225,988 | 2644.69 | 1,125,252 | | 1,690,998 | | | | | | (328,199) | 1,690,998 | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/04/2018 | 04/05/2019 | 04/05/2019 | Expiration | 34,112 | 17,732,000 | 98 | 268,740 | | 374,166 | | | | | | (78,383) | 374,166 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/09/2018 | 04/09/2019 | 04/09/2019 | Expiration | 17 | 5,136,048 | 23979.1 | 94,083 | | 174,029 | | | | | | (27,441) | 174,029 | | | |
| S&P Digital | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | 530 | 1,400,812 | 2642.19 | 21,713 | | 35,020 | | | | | | (6,333) | 35,020 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/12/2018 | 04/12/2019 | 04/12/2019 | Expiration | 266 | 39,059,429 | 2663.99 | 1,200,779 | | 1,849,496 | | | | | | (350,227) | 1,849,496 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/23/2018 | 04/23/2019 | 04/23/2019 | Expiration | 15 | 5,246,529 | 24448.69 | 103,853 | | 170,663 | | | | | | (30,290) | 170,663 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 04/26/2018 | 04/26/2019 | 04/26/2019 | Expiration | 2,906 | 38,809,671 | 2666.94 | 1,153,590 | | 1,937,759 | | | | | | (336,464) | 1,937,759 | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 05/02/2018 | 05/03/2019 | 05/03/2019 | Expiration | 44,592 | 58,751,357 | 98 | 1,375,730 | | 2,350,689 | | | | | | (515,899) | 2,350,689 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 05/07/2018 | 05/07/2019 | 05/07/2019 | Expiration | 26 | 6,009,677 | 24357.32 | 98,494 | | 175,984 | | | | | | (36,935) | 175,984 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | 2,225 | 28,751,679 | 2722.46 | 819,551 | | 1,125,836 | | | | | | (307,331) | 1,125,836 | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 05/16/2018 | 05/17/2019 | 05/17/2019 | Expiration | 29,867 | 17,426,000 | 98 | 253,700 | | 357,598 | | | | | | (95,138) | 357,598 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 05/30/2018 | 05/30/2019 | 05/30/2019 | Expiration | 3,061 | 30,164,470 | 2724.01 | 960,714 | | 681,432 | | | | | | (360,268) | 681,432 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 05/30/2018 | 05/31/2019 | 05/31/2019 | Expiration | 37,133 | 16,633,000 | 98 | 242,000 | | 336,170 | | | | | | (90,750) | 336,170 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/07/2018 | 06/07/2019 | 06/07/2019 | Expiration | 30 | 34,553,131 | 25241.41 | 924,509 | | 1,092,276 | | | | | | (423,733) | 1,092,276 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | 17 | 4,148,132 | 25322.31 | 84,979 | | 68,078 | | | | | | (38,949) | 68,078 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/12/2018 | 06/12/2019 | 06/12/2019 | Expiration | 1,910 | 32,518,917 | 2786.85 | 853,216 | | 944,676 | | | | | | (391,057) | 944,676 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/13/2018 | 06/13/2019 | 06/13/2019 | Expiration | 24 | 4,616,063 | 25201.2 | 87,651 | | 95,082 | | | | | | (40,174) | 95,082 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/19/2018 | 06/19/2019 | 06/19/2019 | Expiration | 2,235 | 35,466,432 | 2762.59 | 974,936 | | 1,372,008 | | | | | | (446,846) | 1,372,008 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/20/2018 | 06/21/2019 | 06/21/2019 | Expiration | 29,918 | 29,693,087 | 98 | 500,804 | | 589,421 | | | | | | (229,535) | 589,421 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/25/2018 | 06/25/2019 | 06/25/2019 | Expiration | 705 | 11,196,069 | 2707.09 | 247,719 | | 215,497 | | | | | | (113,538) | 215,497 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | 312 | 23,100,374 | 2701.92 | 518,345 | | 498,236 | | | | | | (237,575) | 498,236 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 06/28/2018 | 06/28/2019 | 06/28/2019 | Expiration | 299 | 10,397,194 | 2705.53 | 236,633 | | 254,085 | | | | | | (108,457) | 254,085 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/05/2018 | 07/05/2019 | 07/05/2019 | Expiration | 43,337 | 43,646,277 | 98 | 1,108,513 | | 1,707,657 | | | | | | (600,444) | 1,707,657 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/10/2018 | 07/10/2019 | 07/10/2019 | Expiration | 2,058 | 29,462,588 | 2793.84 | 814,266 | | 1,188,918 | | | | | | (441,061) | 1,188,918 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 314 | 949,590 | 1684.437 | 18,159 | | 18,890 | | | | | | (9,836) | 18,890 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/12/2018 | 07/12/2019 | 07/12/2019 | Expiration | 340 | 43,405,964 | 2732.48 | 1,167,897 | | 1,642,432 | | | | | | (632,611) | 1,642,432 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/16/2018 | 07/16/2019 | 07/16/2019 | Expiration | 614 | 27,781,643 | 1688.265 | 700,117 | | 1,085,882 | | | | | | (379,230) | 1,085,882 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/17/2018 | 07/17/2019 | 07/17/2019 | Expiration | 248 | 48,749,421 | 2741.54 | 1,228,862 | | 1,467,507 | | | | | | (665,633) | 1,467,507 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/19/2018 | 07/19/2019 | 07/19/2019 | Expiration | 2,433 | 37,623,628 | 2804.49 | 1,053,169 | | 1,526,559 | | | | | | (570,466) | 1,526,559 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 1,122 | 30,391,083 | 2806.98 | 724,690 | | 1,115,234 | | | | | | (392,540) | 1,115,234 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 1,753 | 28,970,590 | 2820.4 | 794,380 | | 1,183,046 | | | | | | (430,289) | 1,183,046 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/25/2018 | 07/25/2019 | 07/25/2019 | Expiration | 2,448 | 35,670,905 | 2846.07 | 963,922 | | 1,312,109 | | | | | | (522,124) | 1,312,109 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 07/30/2018 | 07/30/2019 | 07/30/2019 | Expiration | 245 | 66,247,446 | 2802.6 | 1,470,122 | | 1,213,392 | | | | | | (796,316) | 1,213,392 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 2,476 | 32,681,282 | 2813.36 | 979,370 | | 1,259,644 | | | | | | (612,107) | 1,259,644 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/01/2018 | 08/02/2019 | 08/02/2019 | Expiration | 37,286 | 18,330,000 | 98 | 261,500 | | 361,800 | | | | | | (163,438) | 361,800 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/07/2018 | 08/07/2019 | 08/07/2019 | Expiration | 190 | 71,783,559 | 2858.45 | 1,631,175 | | 304,019 | | | | | | (1,019,484) | 304,019 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/08/2018 | 08/08/2019 | 08/08/2019 | Expiration | 406 | 66,013,973 | 1709.921 | 1,477,922 | | 852,441 | | | | | | (923,701) | 852,441 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/10/2018 | 08/09/2019 | 08/09/2019 | Expiration | 309 | 36,226,156 | 1702.973 | 832,967 | | 68,775 | | | | | | (520,605) | 68,775 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/10/2018 | 08/12/2019 | 08/12/2019 | Expiration | 1,850 | 15,032,448 | 2763.54 | 336,452 | | 5,079 | | | | | | (210,283) | 5,079 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 1,532 | 28,980,247 | 2839.96 | 774,940 | | 6,438 | | | | | | (484,338) | 6,438 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/16/2018 | 08/16/2019 | 08/16/2019 | Expiration | 1,946 | 33,751,202 | 2840.69 | 937,338 | | 564,097 | | | | | | (585,836) | 564,097 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 393 | 27,893,349 | 1723.348 | 701,299 | | 401,039 | | | | | | (438,312) | 401,039 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/21/2018 | 08/21/2019 | 08/21/2019 | Expiration | 413 | 37,122,207 | 1724.504 | 981,951 | | 735,042 | | | | | | (613,720) | 735,042 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/22/2018 | 08/23/2019 | 08/23/2019 | Expiration | 37,612 | 17,664,000 | 98 | 254,500 | | 343,168 | | | | | | (159,063) | 343,168 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/27/2018 | 08/27/2019 | 08/27/2019 | Expiration | 192 | 44,220,266 | 2805.09 | 1,051,771 | | | | | | | | (657,357) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 161 | 16,484,957 | 2804.44 | 375,653 | | | | | | | | (234,783) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 08/30/2018 | 08/30/2019 | 08/30/2019 | Expiration | 287 | 15,031,794 | 2800.85 | 346,931 | | 4,152 | | | | | | (216,832) | 4,152 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 09/04/2018 | 09/04/2019 | 09/04/2019 | Expiration | 1,843 | 30,378,875 | 2896.72 | 851,730 | | 411,395 | | | | | | (603,308) | 411,395 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 09/05/2018 | 09/06/2019 | 09/06/2019 | Expiration | 26,816 | 53,874,682 | 98 | 1,306,787 | | 1,210,633 | | | | | | (925,641) | 1,210,633 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 09/10/2018 | 09/10/2019 | 09/10/2019 | Expiration | 1,153 | 9,353,895 | 2815.45 | 209,593 | | | | | | | | (148,462) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4ROTD8PU41 | 09/13/2018 | 09/13/2019 | 09/13/2019 | Expiration | 155 | 46,983,082 | 2828.31 | 1,215,955 | | 1,034,078 | | | | | | (861,301) | 1,034,078 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/17/2018 | 09/17/2019 | 09/17/2019 | Expiration | 415 | 47,316,158 | 2829.37 | 1,178,978 | | 1,044,719 | | | | | | (835,109) | 1,044,719 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/18/2018 | 09/18/2019 | 09/18/2019 | Expiration | 987 | 20,690,640 | 2834.05 | 477,622 | | 4,562 | | | | | | (338,316) | 4,562 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/19/2018 | 09/19/2019 | 09/19/2019 | Expiration | 822 | 53,681,929 | 2834.38 | 1,470,351 | | 911,988 | | | | | | (1,041,498) | 911,988 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/19/2018 | 09/20/2019 | 09/20/2019 | Expiration | 29,051 | 16,251,000 | 98 | 241,000 | | 366,438 | | | | | | (170,708) | 366,438 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/24/2018 | 09/24/2019 | 09/24/2019 | Expiration | 142 | 13,026,610 | 2832.02 | 298,938 | | | | | | | | (211,748) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | 390 | 18,646,771 | 2825.51 | 432,248 | | 6,339 | | | | | | (306,176) | 6,339 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/26/2018 | 09/26/2019 | 09/26/2019 | Expiration | 342 | 27,880,869 | 1731.322 | 658,635 | | 18,911 | | | | | | (466,533) | 18,911 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 09/27/2018 | 09/27/2019 | 09/27/2019 | Expiration | 308 | 14,774,830 | 2815.8 | 353,674 | | 8,697 | | | | | | (250,519) | 8,697 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/03/2018 | 10/03/2019 | 10/03/2019 | Expiration | 467 | 31,514,331 | 1729.586 | 760,320 | | 2,066 | | | | | | (601,920) | 2,066 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/04/2018 | 10/04/2019 | 10/04/2019 | Expiration | 357 | 1,125,065 | 1724.181 | 22,033 | | | | | | | | (17,443) | | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/09/2018 | 10/09/2019 | 10/09/2019 | Expiration | 21 | 5,749,606 | 26430.57 | 116,168 | | | | | | | | (91,967) | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | 523 | 1,731,057 | 1667.391 | 32,173 | | 46,711 | | | | | | (25,471) | 46,711 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/17/2018 | 10/18/2019 | 10/18/2019 | Expiration | 27,806 | 67,826,076 | 98 | 1,603,215 | | 2,382,705 | | | | | | (1,269,212) | 2,382,705 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/23/2018 | 10/23/2019 | 10/23/2019 | Expiration | 2,500 | 35,519,432 | 2740.69 | 1,060,463 | | 1,630,485 | | | | | | (839,533) | 1,630,485 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 10/30/2018 | 10/30/2019 | 10/30/2019 | Expiration | 2,957 | 32,483,828 | 2682.63 | 1,068,181 | | 1,881,795 | | | | | | (845,643) | 1,881,795 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 3,426 | 37,947,270 | 2755.45 | 1,238,173 | | 2,064,806 | | | | | | (1,083,401) | 2,064,806 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 11/12/2018 | 11/12/2019 | 11/12/2019 | Expiration | 532 | 16,641,203 | 1680.312 | 361,339 | | 474,424 | | | | | | (316,172) | 474,424 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 11/14/2018 | 11/14/2019 | 11/14/2019 | Expiration | 34 | 24,132,759 | 25080.5 | 518,194 | | 764,800 | | | | | | (453,420) | 764,800 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 11/26/2018 | 11/26/2019 | 11/26/2019 | Expiration | 22 | 1,323,672 | 24640.24 | 25,848 | | 44,416 | | | | | | (22,617) | 44,416 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 3,450 | 37,900,730 | 2700.06 | 1,227,740 | | 2,387,895 | | | | | | (1,176,584) | 2,387,895 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | 1,661 | 26,288,564 | 2700.06 | 728,137 | | 1,388,601 | | | | | | (697,798) | 1,388,601 | | | |
| Nasdaq 100 Indx Opt MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/06/2018 | 12/06/2019 | 12/06/2019 | Expiration | 410 | 1,106,377 | 2695.95 | 26,553 | | 35,648 | | | | | | (25,447) | 35,648 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | 1,787 | 34,919,495 | 2637.72 | 925,536 | | 1,910,894 | | | | | | (886,972) | 1,910,894 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/17/2018 | 12/17/2019 | 12/17/2019 | Expiration | 1,951 | 35,524,008 | 2545.94 | 957,214 | | 2,275,220 | | | | | | (917,330) | 2,275,220 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | 3,909 | 39,864,990 | 2546.16 | 1,376,495 | | 3,605,167 | | | | | | (1,319,141) | 3,605,167 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/20/2018 | 12/20/2019 | 12/20/2019 | Expiration | 235 | 90,939,398 | 2467.42 | 1,847,344 | | 6,326,305 | | | | | | (1,770,371) | 6,326,305 | | | |
| Dow Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/24/2018 | 12/24/2019 | 12/24/2019 | Expiration | 36 | 16,177,382 | 21792.2 | 293,909 | | 672,444 | | | | | | (281,663) | 672,444 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | 2,425 | 21,575,347 | 2467.7 | 779,071 | | 2,480,128 | | | | | | (746,609) | 2,480,128 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | SG 02RNE8IBXP4R0TD8PU41 | 12/27/2018 | 12/27/2019 | 12/27/2019 | Expiration | 283 | 12,067,346 | 2488.83 | 228,533 | | 493,163 | | | | | | (219,011) | 493,163 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/05/2018 | 01/05/2019 | 01/05/2019 | Expiration | 148 | 13,672,803 | 2743.15 | 235,907 | | | | | | | | (9,829) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/05/2018 | 01/06/2019 | 01/06/2019 | Expiration | 334 | 10,004,901 | 2743.15 | 171,755 | | | | | | | | (7,156) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/05/2018 | 01/07/2019 | 01/07/2019 | Expiration | 636 | 10,839,288 | 2743.15 | 191,995 | | | | | | | | (8,000) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/08/2018 | 01/08/2019 | 01/08/2019 | Expiration | 57 | 4,643,971 | 25283 | 82,887 | | | | | | | | (3,454) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/25/2018 | 01/25/2019 | 01/25/2019 | Expiration | 189 | 56,752,016 | 2839.25 | 1,330,057 | | | | | | | | (55,419) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/26/2018 | 01/26/2019 | 01/26/2019 | Expiration | 18 | 2,369,593 | 26616.71 | 39,741 | | | | | | | | (1,656) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/26/2018 | 01/27/2019 | 01/27/2019 | Expiration | 19 | 1,236,621 | 26616.71 | 23,307 | | | | | | | | (971) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/26/2018 | 01/28/2019 | 01/28/2019 | Expiration | 16 | 2,838,276 | 26616.71 | 61,537 | | | | | | | | (2,564) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 01/30/2018 | 01/30/2019 | 01/30/2019 | Expiration | 50 | 4,228,068 | 26076.89 | 78,194 | | | | | | | | (3,258) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/02/2018 | 02/01/2019 | 02/01/2019 | Expiration | 3,722 | 63,454,425 | 2762.13 | 1,738,358 | | | | | | | | (217,295) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/02/2018 | 02/04/2019 | 02/04/2019 | Expiration | 911 | 31,268,621 | 2762.13 | 797,694 | | | | | | | | (99,712) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/07/2018 | 02/07/2019 | 02/07/2019 | Expiration | 496 | 26,262,542 | 2681.66 | 708,556 | | 238,861 | | | | | | (88,569) | 238,861 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/08/2018 | 02/08/2019 | 02/08/2019 | Expiration | 24 | 4,005,089 | 23860.46 | 82,043 | | 140,737 | | | | | | (10,255) | 140,737 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/13/2018 | 02/13/2019 | 02/13/2019 | Expiration | 153 | 12,245,786 | 2662.94 | 237,072 | | 317,979 | | | | | | (29,634) | 317,979 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | 15 | 5,186,844 | 24893.49 | 99,884 | | 56,132 | | | | | | (12,486) | 56,132 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/22/2018 | 02/22/2019 | 02/22/2019 | Expiration | 368 | 35,176,404 | 2703.96 | 940,110 | | 1,025,104 | | | | | | (117,514) | 1,025,104 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 02/28/2018 | 02/28/2019 | 02/28/2019 | Expiration | 662 | 32,005,655 | 2713.83 | 975,527 | | 785,400 | | | | | | (121,941) | 785,400 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/07/2018 | 03/07/2019 | 03/07/2019 | Expiration | 38 | 6,559,262 | 24801.36 | 129,590 | | 122,631 | | | | | | (26,998) | 122,631 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/12/2018 | 03/12/2019 | 03/12/2019 | Expiration | 213 | 38,094,201 | 2783.02 | 864,946 | | 86,024 | | | | | | (180,197) | 86,024 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/13/2018 | 03/13/2019 | 03/13/2019 | Expiration | 194 | 47,932,034 | 2765.31 | 1,204,569 | | 639,237 | | | | | | (250,952) | 639,237 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/16/2018 | 03/15/2019 | 03/15/2019 | Expiration | 67 | 8,264,869 | 24946.51 | 183,969 | | 263,044 | | | | | | (38,327) | 263,044 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/16/2018 | 03/16/2019 | 03/16/2019 | Expiration | 45 | 1,578,404 | 24946.51 | 33,220 | | 16,364 | | | | | | (6,921) | 16,364 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/16/2018 | 03/17/2019 | 03/17/2019 | Expiration | 39 | 1,684,640 | 24946.51 | 33,566 | | 16,316 | | | | | | (6,993) | 16,316 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/16/2018 | 03/18/2019 | 03/18/2019 | Expiration | 21 | 4,398,324 | 24946.51 | 96,723 | | 102,413 | | | | | | (20,151) | 102,413 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/21/2018 | 03/21/2019 | 03/21/2019 | Expiration | 144 | 33,382,272 | 2711.93 | 985,177 | | 1,244,192 | | | | | | (205,245) | 1,244,192 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/23/2018 | 03/22/2019 | 03/22/2019 | Expiration | 58 | 6,067,225 | 23533.2 | 132,213 | | 241,742 | | | | | | (27,085) | 241,742 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/23/2018 | 03/23/2019 | 03/23/2019 | Expiration | 33 | 3,226,706 | 23533.2 | 58,110 | | 106,880 | | | | | | (12,106) | 106,880 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/23/2018 | 03/24/2019 | 03/24/2019 | Expiration | 69 | 1,612,482 | 23533.2 | 39,183 | | 76,593 | | | | | | (8,163) | 76,593 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 03/23/2018 | 03/25/2019 | 03/25/2019 | Expiration | 36 | 5,311,385 | 23533.2 | 110,864 | | 200,503 | | | | | | (23,097) | 200,503 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/03/2018 | 04/03/2019 | 04/03/2019 | Expiration | 756 | 26,216,223 | 2614.45 | 791,983 | | 1,246,362 | | | | | | (230,995) | 1,246,362 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/06/2018 | 04/05/2019 | 04/05/2019 | Expiration | 24 | 5,806,574 | 23932.76 | 128,190 | | 235,712 | | | | | | (37,389) | 235,712 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/06/2018 | 04/06/2019 | 04/06/2019 | Expiration | 33 | 1,584,340 | 23932.76 | 35,590 | | 69,372 | | | | | | (10,381) | 69,372 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/06/2018 | 04/07/2019 | 04/07/2019 | Expiration | 17 | 1,768,077 | 23932.76 | 31,437 | | 58,343 | | | | | | (9,169) | 58,343 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | 19 | 4,448,053 | 23932.76 | 88,883 | | 160,090 | | | | | | (25,924) | 160,090 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/16/2018 | 04/16/2019 | 04/16/2019 | Expiration | 392 | 28,034,602 | 2677.84 | 722,251 | | 1,173,298 | | | | | | (210,656) | 1,173,298 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | 523 | 40,540,171 | 2706.39 | 1,175,703 | | 1,686,051 | | | | | | (342,913) | 1,686,051 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JKK32MCHIID171265Z06 | 04/18/2018 | 04/18/2019 | 04/18/2019 | Expiration | 52 | 5,408,069 | 24748.07 | 108,051 | | 155,804 | | | | | | (31,515) | 155,804 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 04/30/2018 | 04/30/2019 | 04/30/2019 | Expiration | 42 | 4,253,510 | 24163.15 | 86,686 | | 162,728 | | | | | | (25,283) | 162,728 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/04/2018 | 05/03/2019 | 05/03/2019 | Expiration | 32 | 9,900,303 | 24262.51 | 206,416 | | 387,279 | | | | | | (77,406) | 387,279 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/04/2018 | 05/04/2019 | 05/04/2019 | Expiration | 45 | 3,004,678 | 24262.51 | 57,350 | | 115,724 | | | | | | (21,506) | 115,724 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/04/2018 | 05/05/2019 | 05/05/2019 | Expiration | 45 | 2,150,961 | 24262.51 | 41,210 | | 83,684 | | | | | | (15,454) | 83,684 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/04/2018 | 05/06/2019 | 05/06/2019 | Expiration | 20 | 6,261,295 | 24262.51 | 122,549 | | 231,583 | | | | | | (45,956) | 231,583 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/11/2018 | 05/11/2019 | 05/11/2019 | Expiration | 329 | 11,725,048 | 2727.72 | 231,225 | | 196,938 | | | | | | (86,709) | 196,938 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/11/2018 | 05/12/2019 | 05/12/2019 | Expiration | 351 | 12,318,852 | 2727.72 | 229,041 | | 226,153 | | | | | | (85,890) | 226,153 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | 338 | 13,125,185 | 2727.72 | 250,757 | | 236,479 | | | | | | (94,034) | 236,479 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | 10 | 5,330,201 | 24768.93 | 106,561 | | 159,320 | | | | | | (39,960) | 159,320 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/17/2018 | 05/17/2019 | 05/17/2019 | Expiration | 28 | 5,102,650 | 24713.98 | 94,299 | | 156,495 | | | | | | (35,362) | 156,495 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/25/2018 | 05/24/2019 | 05/24/2019 | Expiration | 56 | 8,567,279 | 24753.09 | 182,720 | | 266,383 | | | | | | (68,520) | 266,383 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/25/2018 | 05/25/2019 | 05/25/2019 | Expiration | 22 | 2,021,647 | 24753.09 | 37,789 | | 29,734 | | | | | | (14,171) | 29,734 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/25/2018 | 05/26/2019 | 05/26/2019 | Expiration | 30 | 1,490,030 | 24753.09 | 27,466 | | 28,782 | | | | | | (10,300) | 28,782 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/25/2018 | 05/27/2019 | 05/27/2019 | Expiration | 48 | 1,661,430 | 24753.09 | 34,888 | | 33,974 | | | | | | (13,083) | 33,974 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/25/2018 | 05/28/2019 | 05/28/2019 | Expiration | 103 | 4,374,159 | 24753.09 | 97,449 | | 101,131 | | | | | | (36,543) | 101,131 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 05/31/2018 | 05/31/2019 | 05/31/2019 | Expiration | 214 | 7,478,595 | 2705.27 | 130,136 | | 180,130 | | | | | | (48,801) | 180,130 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/04/2018 | 06/04/2019 | 06/04/2019 | Expiration | 196 | 11,389,613 | 2746.87 | 213,103 | | 162,956 | | | | | | (97,672) | 162,956 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | 270 | 10,216,688 | 2748.8 | 188,127 | | 163,452 | | | | | | (86,225) | 163,452 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/12/2018 | 06/12/2019 | 06/12/2019 | Expiration | 73 | 5,837,186 | 25320.73 | 114,898 | | 92,187 | | | | | | (52,662) | 92,187 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/14/2018 | 06/14/2019 | 06/14/2019 | Expiration | 276 | 10,023,864 | 2782.49 | 185,778 | | | | | | | | (85,148) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/18/2018 | 06/18/2019 | 06/18/2019 | Expiration | 18 | 38,109,508 | 24987.47 | 938,523 | | 1,322,382 | | | | | | (430,156) | 1,322,382 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/20/2018 | 06/20/2019 | 06/20/2019 | Expiration | 17 | 7,207,429 | 24657.8 | 141,301 | | 236,540 | | | | | | (64,763) | 236,540 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | 2,371 | 33,074,752 | 2699.63 | 971,125 | | 1,481,059 | | | | | | (445,099) | 1,481,059 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/28/2018 | 06/28/2019 | 06/28/2019 | Expiration | 348 | 10,869,544 | 2716.31 | 225,608 | | 270,086 | | | | | | (103,403) | 270,086 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/29/2018 | 06/29/2019 | 06/29/2019 | Expiration | 450 | 11,304,524 | 2718.37 | 247,481 | | 277,065 | | | | | | (113,429) | 277,065 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/29/2018 | 06/30/2019 | 06/30/2019 | Expiration | 385 | 12,143,337 | 2718.37 | 248,310 | | 306,217 | | | | | | (113,809) | 306,217 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 06/29/2018 | 07/01/2019 | 07/01/2019 | Expiration | 389 | 11,355,881 | 2718.37 | 237,876 | | 323,277 | | | | | | (109,027) | 323,277 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/02/2018 | 07/02/2019 | 07/02/2019 | Expiration | 33 | 4,622,850 | 24307.18 | 89,284 | | 164,368 | | | | | | (48,362) | 164,368 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/03/2018 | 07/03/2019 | 07/03/2019 | Expiration | 35 | 23,579,591 | 24174.82 | 624,063 | | 1,042,282 | | | | | | (338,034) | 1,042,282 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/13/2018 | 07/12/2019 | 07/12/2019 | Expiration | 23 | 6,253,891 | 25019.41 | 133,934 | | 243,655 | | | | | | (72,548) | 243,655 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/13/2018 | 07/13/2019 | 07/13/2019 | Expiration | 20 | 3,308,075 | 25019.41 | 59,387 | | 74,295 | | | | | | (32,168) | 74,295 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/13/2018 | 07/14/2019 | 07/14/2019 | Expiration | 60 | 1,934,346 | 25019.41 | 40,244 | | 39,738 | | | | | | (21,799) | 39,738 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/13/2018 | 07/15/2019 | 07/15/2019 | Expiration | 36 | 4,411,938 | 25019.41 | 92,155 | | 137,304 | | | | | | (49,917) | 137,304 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 07/30/2018 | 07/30/2019 | 07/30/2019 | Expiration | 36 | 3,855,862 | 25306.83 | 76,292 | | 83,513 | | | | | | (41,325) | 83,513 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 12 | 3,812,583 | 25333.82 | 77,949 | | 103,002 | | | | | | (48,718) | 103,002 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/03/2018 | 08/02/2019 | 08/02/2019 | Expiration | 29 | 11,495,327 | 25462.58 | 231,598 | | 367,190 | | | | | | (144,749) | 367,190 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/03/2018 | 08/03/2019 | 08/03/2019 | Expiration | 31 | 17,562,648 | 25462.58 | 348,128 | | 34,826 | | | | | | (217,580) | 34,826 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/03/2018 | 08/04/2019 | 08/04/2019 | Expiration | 32 | 15,028,544 | 25462.58 | 281,372 | | 16,602 | | | | | | (175,858) | 16,602 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/03/2018 | 08/05/2019 | 08/05/2019 | Expiration | 42 | 20,988,639 | 25462.58 | 407,986 | | 55,370 | | | | | | (254,991) | 55,370 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/07/2018 | 08/07/2019 | 08/07/2019 | Expiration | 30 | 13,961,896 | 25628.91 | 266,742 | | 38,843 | | | | | | (166,714) | 38,843 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/10/2018 | 08/09/2019 | 08/09/2019 | Expiration | 30 | 12,651,061 | 25313.14 | 245,365 | | 332,227 | | | | | | (153,353) | 332,227 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/10/2018 | 08/10/2019 | 08/10/2019 | Expiration | 45 | 13,420,500 | 25313.14 | 274,969 | | 26,335 | | | | | | (171,856) | 26,335 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/10/2018 | 08/11/2019 | 08/11/2019 | Expiration | 52 | 23,536,820 | 25313.14 | 452,881 | | 57,107 | | | | | | (283,051) | 57,107 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/10/2018 | 08/12/2019 | 08/12/2019 | Expiration | 40 | 18,262,262 | 25313.14 | 377,060 | | 80,600 | | | | | | (235,663) | 80,600 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 47 | 4,632,750 | 25299.92 | 90,222 | | 38,652 | | | | | | (56,389) | 38,652 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 35 | 3,808,650 | 25758.69 | 75,885 | | 18,686 | | | | | | (47,428) | 18,686 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/22/2018 | 08/22/2019 | 08/22/2019 | Expiration | 12 | 5,865,215 | 25733.6 | 110,624 | | 46,956 | | | | | | (69,140) | 46,956 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/24/2018 | 08/23/2019 | 08/23/2019 | Expiration | 34 | 6,549,177 | 25790.35 | 131,266 | | | | | | | | (82,041) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/24/2018 | 08/24/2019 | 08/24/2019 | Expiration | 72 | 3,081,798 | 25790.35 | 60,148 | | | | | | | | (37,593) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/24/2018 | 08/25/2019 | 08/25/2019 | Expiration | 59 | 2,706,771 | 25790.35 | 50,996 | | | | | | | | (31,872) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/24/2018 | 08/26/2019 | 08/26/2019 | Expiration | 28 | 5,660,248 | 25790.35 | 109,130 | | 10,271 | | | | | | (68,206) | 10,271 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/28/2018<br>08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 2,261 | 43,048,961 | 2897.52 | 1,153,391 | | | | | | | | (720,869) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 08/30/2018 | 08/30/2019 | 08/30/2019 | Expiration | 397 | 11,215,896 | 2901.13 | 230,784 | | | | | | | | (144,240) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/05/2018 | 09/05/2019 | 09/05/2019 | Expiration | 17 | 13,637,831 | 25974.99 | 278,997 | | 62,174 | | | | | | (197,623) | 62,174 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/06/2018 | 09/06/2019 | 09/06/2019 | Expiration | 20 | 5,988,049 | 25995.87 | 110,897 | | 79,956 | | | | | | (78,552) | 79,956 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/10/2018 | 09/10/2019 | 09/10/2019 | Expiration | 15 | 5,601,655 | 25857.07 | 112,986 | | 111,915 | | | | | | (80,031) | 111,915 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/12/2018 | 09/12/2019 | 09/12/2019 | Expiration | 275 | 10,355,226 | 2888.92 | 209,698 | | | | | | | | (148,536) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/14/2018 | 09/13/2019 | 09/13/2019 | Expiration | 28 | 5,775,062 | 26154.67 | 118,729 | | 201,234 | | | | | | (84,100) | 201,234 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/14/2018 | 09/14/2019 | 09/14/2019 | Expiration | 50 | 3,946,565 | 26154.67 | 74,182 | | | | | | | | (52,545) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/14/2018 | 09/15/2019 | 09/15/2019 | Expiration | 48 | 2,500,942 | 26154.67 | 46,620 | | | | | | | | (33,023) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/14/2018 | 09/16/2019 | 09/16/2019 | Expiration | 28 | 4,682,558 | 26154.67 | 99,514 | | 95,372 | | | | | | (70,489) | 95,372 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/21/2018 | 09/20/2019 | 09/20/2019 | Expiration | 17 | 23,707,624 | 26743.5 | 476,042 | | 39,444 | | | | | | (337,197) | 39,444 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/21/2018 | 09/21/2019 | 09/21/2019 | Expiration | 36 | 2,086,502 | 26743.5 | 37,211 | | | | | | | | (26,358) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/21/2018 | 09/22/2019 | 09/22/2019 | Expiration | 49 | 2,732,430 | 26743.5 | 55,157 | | | | | | | | (39,069) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/21/2018 | 09/23/2019 | 09/23/2019 | Expiration | 29 | 5,026,044 | 26743.5 | 103,812 | | 16,537 | | | | | | (73,533) | 16,537 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | 2,053 | 32,412,411 | 2915.56 | 933,810 | | 752,184 | | | | | | (661,449) | 752,184 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/28/2018 | 09/27/2019 | 09/27/2019 | Expiration | 43 | 7,420,123 | 26458.31 | 153,860 | | 101,505 | | | | | | (108,984) | 101,505 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/28/2018 | 09/28/2019 | 09/28/2019 | Expiration | 45 | 4,051,088 | 26458.31 | 78,306 | | | | | | | | (55,467) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/28/2018 | 09/29/2019 | 09/29/2019 | Expiration | 22 | 3,280,896 | 26458.31 | 62,746 | | | | | | | | (44,445) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | 40 | 6,078,437 | 26458.31 | 125,578 | | 56,221 | | | | | | (88,951) | 56,221 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 10/01/2018 | 10/01/2019 | 10/01/2019 | Expiration | 17 | 3,570,214 | 26651.21 | 70,865 | | | | | | | | (56,102) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIID171265Z06 | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | 14 | 35,159,981 | 26773.94 | 983,906 | | | | | | | | (778,925) | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/03/2018 | 10/03/2019 | 10/03/2019 | Expiration | 2,446 | 36,113,938 | 2925.51 | 1,079,843 | | | | | | | | (854,875) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/05/2018 | 10/04/2019 | 10/04/2019 | Expiration | 15 | 6,794,466 | 26447.05 | 150,233 | | 30,617 | | | | | | (118,934) | 30,617 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/05/2018 | 10/05/2019 | 10/05/2019 | Expiration | 56 | 4,282,225 | 26447.05 | 91,116 | | | | | | | | (72,133) | | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/05/2018 | 10/06/2019 | 10/06/2019 | Expiration | 47 | 1,242,388 | 26447.05 | 30,190 | | | | | | | | (23,900) | | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/05/2018 | 10/07/2019 | 10/07/2019 | Expiration | 60 | 6,390,176 | 26447.05 | 146,019 | | 3,637 | | | | | | (115,599) | 3,637 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | 20 | 6,267,893 | 25598.74 | 135,300 | | 123,643 | | | | | | (107,113) | 123,643 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/12/2018 | 10/11/2019 | 10/11/2019 | Expiration | 26 | 5,135,761 | 25339.99 | 103,967 | | 179,918 | | | | | | (82,307) | 179,918 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/12/2018 | 10/12/2019 | 10/12/2019 | Expiration | 51 | 2,163,831 | 25339.99 | 43,038 | | 45,606 | | | | | | (34,072) | 45,606 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/12/2018 | 10/13/2019 | 10/13/2019 | Expiration | 33 | 1,493,382 | 25339.99 | 29,462 | | 32,110 | | | | | | (23,324) | 32,110 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | 79 | 5,999,178 | 25339.99 | 122,574 | | 154,279 | | | | | | (97,038) | 154,279 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/19/2018 | 10/18/2019 | 10/18/2019 | Expiration | 17 | 6,852,156 | 25444.34 | 138,503 | | 227,481 | | | | | | (109,648) | 227,481 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/19/2018 | 10/19/2019 | 10/19/2019 | Expiration | 47 | 1,783,744 | 25444.34 | 34,554 | | 31,994 | | | | | | (27,355) | 31,994 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/19/2018 | 10/20/2019 | 10/20/2019 | Expiration | 21 | 3,641,110 | 25444.34 | 69,328 | | 50,254 | | | | | | (54,885) | 50,254 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | 43 | 5,505,289 | 25444.34 | 110,009 | | 140,616 | | | | | | (87,091) | 140,616 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/23/2018 | 10/23/2019 | 10/23/2019 | Expiration | 41 | 5,040,090 | 25191.43 | 94,482 | | 130,581 | | | | | | (74,798) | 130,581 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/24/2018 | 10/24/2019 | 10/24/2019 | Expiration | 34 | 6,428,228 | 24583.42 | 126,548 | | 213,125 | | | | | | (100,184) | 213,125 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/25/2018 | 10/25/2019 | 10/25/2019 | Expiration | 15 | 6,060,217 | 24984.55 | 126,763 | | 199,390 | | | | | | (100,354) | 199,390 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/30/2018 | 10/30/2019 | 10/30/2019 | Expiration | 17 | 4,809,345 | 24874.64 | 87,929 | | 155,998 | | | | | | (69,610) | 155,998 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 10/31/2018 | 10/31/2019 | 10/31/2019 | Expiration | 2,759 | 34,602,047 | 2711.74 | 1,104,277 | | 1,853,115 | | | | | | (874,219) | 1,853,115 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/02/2018 | 11/01/2019 | 11/01/2019 | Expiration | 21 | 5,827,189 | 25270.83 | 116,721 | | 203,156 | | | | | | (102,131) | 203,156 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/02/2018 | 11/02/2019 | 11/02/2019 | Expiration | 19 | 4,081,562 | 25270.83 | 79,436 | | 95,170 | | | | | | (69,506) | 95,170 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/02/2018 | 11/03/2019 | 11/03/2019 | Expiration | 35 | 2,433,336 | 25270.83 | 47,421 | | 56,275 | | | | | | (41,493) | 56,275 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | 35 | 4,777,032 | 25270.83 | 101,646 | | 170,070 | | | | | | (88,940) | 170,070 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/08/2018 | 11/08/2019 | 11/08/2019 | Expiration | 79 | 5,481,072 | 26191.22 | 108,091 | | 103,978 | | | | | | (94,580) | 103,978 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/12/2018 | 11/12/2019 | 11/12/2019 | Expiration | 49 | 5,415,084 | 25387.18 | 106,206 | | 158,222 | | | | | | (92,930) | 158,222 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | 21 | 3,597,848 | 25286.49 | 86,819 | | 148,061 | | | | | | (75,967) | 148,061 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/16/2018 | 11/15/2019 | 11/15/2019 | Expiration | 39 | 6,266,159 | 25413.22 | 127,573 | | 218,852 | | | | | | (111,626) | 218,852 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/16/2018 | 11/16/2019 | 11/16/2019 | Expiration | 24 | 2,731,399 | 25413.22 | 52,930 | | 72,986 | | | | | | (46,314) | 72,986 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/16/2018 | 11/17/2019 | 11/17/2019 | Expiration | 16 | 2,709,754 | 25413.22 | 55,283 | | 72,366 | | | | | | (48,373) | 72,366 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | 69 | 5,443,820 | 25413.22 | 107,062 | | 173,060 | | | | | | (93,679) | 173,060 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/19/2018 | 11/19/2019 | 11/19/2019 | Expiration | 50 | 4,537,853 | 25017.44 | 91,027 | | 161,703 | | | | | | (79,648) | 161,703 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/27/2018 | 11/27/2019 | 11/27/2019 | Expiration | 45 | 2,767,012 | 24748.73 | 59,579 | | 110,527 | | | | | | (52,132) | 110,527 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/30/2018 | 11/29/2019 | 11/29/2019 | Expiration | 32 | 12,767,336 | 25538.46 | 249,624 | | 424,797 | | | | | | (218,421) | 424,797 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/30/2018 | 11/30/2019 | 11/30/2019 | Expiration | 18 | 4,643,155 | 25538.46 | 86,506 | | 112,626 | | | | | | (75,693) | 112,626 | | | |
| Dow Index Option MAV | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/30/2018 | 12/01/2019 | 12/01/2019 | Expiration | 47 | 1,745,304 | 25538.46 | 34,383 | | 40,638 | | | | | | (30,085) | 40,638 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 11/30/2018 | 12/02/2019 | 12/02/2019 | Expiration | 72 | 5,893,674 | 25538.46 | 112,292 | | 166,367 | | | | | | (98,255) | 166,367 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 12/03/2018 | 12/03/2019 | 12/03/2019 | Expiration | 20 | 5,290,250 | 25826.43 | 108,342 | | 144,807 | | | | | | (103,828) | 144,807 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | 35 | 5,465,550 | 25027.07 | 104,336 | | 183,656 | | | | | | (99,989) | 183,656 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | 43 | 2,610,703 | 25027.07 | 52,807 | | 93,183 | | | | | | (50,606) | 93,183 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 12/06/2018 | 12/06/2019 | 12/06/2019 | Expiration | 9 | 9,415,063 | 24947.67 | 183,896 | | 331,899 | | | | | | (176,234) | 331,899 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 12/14/2018 | 12/13/2019 | 12/13/2019 | Expiration | 5,088 | 88,398,945 | 2599.95 | 2,498,388 | | 5,590,444 | | | | | | (2,394,289) | 5,590,444 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | 1,150 | 35,762,621 | 2599.95 | 838,929 | | 1,827,756 | | | | | | (803,973) | 1,827,756 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | 20 | 7,596,878 | 23675.64 | 131,128 | | 246,707 | | | | | | (125,664) | 246,707 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 12/20/2018 | 12/20/2019 | 12/20/2019 | Expiration | 20 | 5,763,548 | 22859.6 | 88,778 | | 160,737 | | | | | | (85,079) | 160,737 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | 13 | 3,234,444 | 22878.45 | 56,251 | | 106,666 | | | | | | (53,907) | 106,666 | | | |
| Dow Index Option PTPT | | | Equity/Index | TRUIST JJKC32MCHIDI71265Z06 | 12/31/2018 | 12/31/2019 | 12/31/2019 | Expiration | 93 | 48,090,764 | 23327.46 | 1,297,763 | | 3,373,824 | | | | | | (1,243,689) | 3,373,824 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/05/2018 | 01/04/2019 | 01/04/2019 | Expiration | 711 | 117,325,315 | 2743.15 | 2,754,322 | | | | | | | | (114,763) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/05/2018 | 01/07/2019 | 01/07/2019 | Expiration | 205 | 30,829,588 | 2743.15 | 702,975 | | | | | | | | (29,291) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/09/2018 | 01/09/2019 | 01/09/2019 | Expiration | 524 | 20,911,759 | 2751.29 | 536,158 | | | | | | | | (22,340) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/12/2018 | 01/12/2019 | 01/12/2019 | Expiration | 325 | 13,035,906 | 2786.24 | 225,847 | | | | | | | | (9,410) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/12/2018 | 01/13/2019 | 01/13/2019 | Expiration | 295 | 10,579,492 | 2786.24 | 185,622 | | | | | | | | (7,734) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/12/2018 | 01/14/2019 | 01/14/2019 | Expiration | 375 | 9,920,305 | 2786.24 | 168,165 | | | | | | | | (7,007) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/12/2018 | 01/15/2019 | 01/15/2019 | Expiration | 448 | 9,608,008 | 2786.24 | 166,265 | | | | | | | | (6,928) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/16/2018 | 01/16/2019 | 01/16/2019 | Expiration | 497 | 49,181,965 | 2776.42 | 1,168,947 | | | | | | | | (48,706) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/17/2018 | 01/17/2019 | 01/17/2019 | Expiration | 13 | 4,811,325 | 26115.65 | 78,141 | | | | | | | | (3,256) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/22/2018 | 01/22/2019 | 01/22/2019 | Expiration | 1,173 | 26,570,890 | 2832.97 | 703,315 | | | | | | | | (29,305) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/26/2018 | 01/25/2019 | 01/25/2019 | Expiration | 199 | 62,590,481 | 2872.87 | 1,637,570 | | | | | | | | (68,232) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/26/2018 | 01/28/2019 | 01/28/2019 | Expiration | 274 | 24,033,043 | 2872.87 | 570,883 | | | | | | | | (23,787) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/30/2018 | 01/30/2019 | 01/30/2019 | Expiration | 598 | 44,144,489 | 2770.69 | 1,108,637 | | | | | | | | (46,193) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 01/31/2018 | 01/31/2019 | 01/31/2019 | Expiration | 176 | 13,924,427 | 2764.58 | 290,949 | | | | | | | | (12,123) | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/05/2018 | 02/05/2019 | 02/05/2019 | Expiration | 451 | 37,237,099 | 2674.58 | 1,021,068 | | 772,568 | | | | | | (127,634) | 772,568 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/08/2018 | 02/08/2019 | 02/08/2019 | Expiration | 1,723 | 30,653,898 | 2581 | 890,802 | | 1,163,877 | | | | | | (111,350) | 1,163,877 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/12/2018 | 02/12/2019 | 02/12/2019 | Expiration | 308 | 10,457,116 | 2688.63 | 210,774 | | 12,061 | | | | | | (26,347) | 12,061 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | 137 | 8,844,801 | 2698.63 | 165,673 | | 120,097 | | | | | | (20,709) | 120,097 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/15/2018 | 02/15/2019 | 02/15/2019 | Expiration | 1,326 | 105,988,174 | 2731.2 | 2,990,056 | | 1,672,005 | | | | | | (373,757) | 1,672,005 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/16/2018 | 02/19/2019 | 02/19/2019 | Expiration | 278 | 22,451,863 | 2732.22 | 498,883 | | 390,657 | | | | | | (62,360) | 390,657 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/23/2018 | 02/22/2019 | 02/22/2019 | Expiration | 36 | 5,728,272 | 25309.99 | 128,383 | | 149,007 | | | | | | (16,048) | 149,007 | | | |
| Dow Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/23/2018 | 02/23/2019 | 02/23/2019 | Expiration | 29 | 742,720 | 25309.99 | 17,305 | | | | | | | | (2,163) | | | | |
| Dow Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/23/2018 | 02/24/2019 | 02/24/2019 | Expiration | 16 | 2,195,096 | 25309.99 | 40,335 | | | | | | | | (5,042) | | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/23/2018 | 02/25/2019 | 02/25/2019 | Expiration | 20 | 3,167,142 | 25309.99 | 64,011 | | 44,815 | | | | | | (8,001) | 44,815 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 02/27/2018 | 02/27/2019 | 02/27/2019 | Expiration | 1,754 | 27,931,636 | 2744.28 | 761,323 | | 481,691 | | | | | | (95,165) | 481,691 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 03/01/2018 | 03/01/2019 | 03/01/2019 | Expiration | 320 | 55,517,086 | 2677.67 | 1,525,960 | | 1,883,931 | | | | | | (317,908) | 1,883,931 | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFX09 | 03/05/2018 | 03/05/2019 | 03/05/2019 | Expiration | 1,041 | 34,781,602 | 2694.74 | 804,738 | | 620,945 | | | | | | (167,654) | 620,945 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/06/2018 | 03/06/2019 | 03/06/2019 | Expiration | 300 | 31,138,228 | 2728.12 | 873,733 | | 487,063 | | | | | | (182,028) | 487,063 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/07/2018 | 03/07/2019 | 03/07/2019 | Expiration | 272 | 8,569,425 | 2726.8 | 173,490 | | 38,560 | | | | | | (36,144) | 38,560 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/15/2018 | 03/15/2019 | 03/15/2019 | Expiration | 612 | 9,912,154 | 2747.33 | 211,646 | | | | | | | | (44,093) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/19/2018 | 03/19/2019 | 03/19/2019 | Expiration | 161 | 8,735,762 | 2712.92 | 169,130 | | 108,276 | | | | | | (35,235) | 108,276 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/20/2018 | 03/20/2019 | 03/20/2019 | Expiration | 176 | 9,911,576 | 2716.94 | 194,837 | | 89,229 | | | | | | (40,591) | 89,229 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/22/2018 | 03/22/2019 | 03/22/2019 | Expiration | 501 | 40,306,344 | 2643.69 | 1,206,053 | | 1,613,019 | | | | | | (251,261) | 1,613,019 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/23/2017 | 03/23/2019 | 03/23/2019 | Expiration | 188 | 441,048 | 2345.96 | 10,056 | | 33,528 | | | | | | (1,047) | 33,528 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/26/2018 | 03/26/2019 | 03/26/2019 | Expiration | 581 | 11,599,982 | 2681.43 | 233,838 | | 93,773 | | | | | | (48,716) | 93,773 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/27/2018 | 03/27/2019 | 03/27/2019 | Expiration | 161 | 47,677,935 | 2612.62 | 1,243,959 | | 1,832,359 | | | | | | (259,158) | 1,832,359 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | 205 | 40,204,244 | 2605 | 1,298,292 | | 1,813,070 | | | | | | (270,478) | 1,813,070 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/29/2018 | 03/29/2019 | 03/29/2019 | Expiration | 505 | 10,459,044 | 2640.87 | 235,756 | | 348,835 | | | | | | (48,540) | 348,835 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/29/2018 | 03/30/2019 | 03/30/2019 | Expiration | 312 | 8,696,266 | 2640.87 | 184,995 | | 291,623 | | | | | | (38,541) | 291,623 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/29/2018 | 03/31/2019 | 03/31/2019 | Expiration | 761 | 11,173,199 | 2640.87 | 242,356 | | 389,902 | | | | | | (50,491) | 389,902 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | 329 | 12,451,446 | 2640.87 | 255,169 | | 426,559 | | | | | | (53,160) | 426,559 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/02/2018 | 04/02/2019 | 04/02/2019 | Expiration | 224 | 30,181,728 | 2581.88 | 901,379 | | 1,452,345 | | | | | | (262,902) | 1,452,345 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/03/2018 | 04/03/2019 | 04/03/2019 | Expiration | 223 | 13,217,578 | 2614.45 | 288,473 | | 517,594 | | | | | | (84,138) | 517,594 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/04/2018 | 04/04/2019 | 04/04/2019 | Expiration | 213 | 10,670,320 | 2644.69 | 199,591 | | 318,534 | | | | | | (58,214) | 318,534 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/05/2018 | 04/05/2019 | 04/05/2019 | Expiration | 249 | 15,269,703 | 2694.17 | 335,052 | | 266,193 | | | | | | (97,724) | 266,193 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/10/2018 | 04/10/2019 | 04/10/2019 | Expiration | 1,491 | 35,272,978 | 2691.2 | 909,352 | | 1,113,578 | | | | | | (265,228) | 1,113,578 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/12/2017 | 04/12/2019 | 04/12/2019 | Expiration | 193 | 453,504 | 2344.93 | 9,932 | | 40,413 | | | | | | (1,448) | 40,413 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/16/2018 | 04/16/2019 | 04/16/2019 | Expiration | 157 | 8,632,555 | 2697.79 | 182,352 | | 133,710 | | | | | | (53,186) | 133,710 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/19/2018 | 04/18/2019 | 04/18/2019 | Expiration | 3,722 | 38,341,722 | 2693.13 | 1,154,419 | | 1,728,864 | | | | | | (336,706) | 1,728,864 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/23/2018 | 04/23/2019 | 04/23/2019 | Expiration | 1,488 | 12,974,706 | 2690.35 | 271,283 | | 242,599 | | | | | | (79,124) | 242,599 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/24/2018 | 04/24/2019 | 04/24/2019 | Expiration | 538 | 48,384,034 | 2680.91 | 1,297,756 | | 1,969,974 | | | | | | (378,512) | 1,969,974 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/27/2018 | 04/26/2019 | 04/26/2019 | Expiration | 4,688 | 85,525,542 | 2669.91 | 2,410,644 | | 4,077,160 | | | | | | (703,105) | 4,077,160 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | 384 | 36,032,661 | 2669.91 | 926,760 | | 1,571,307 | | | | | | (270,305) | 1,571,307 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/04/2018 | 05/03/2019 | 05/03/2019 | Expiration | 4,056 | 72,888,667 | 2663.42 | 2,029,932 | | 3,518,759 | | | | | | (760,533) | 3,518,759 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/04/2018 | 05/04/2019 | 05/04/2019 | Expiration | 295 | 10,900,446 | 2663.42 | 216,095 | | 398,618 | | | | | | (81,036) | 398,618 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/04/2018 | 05/05/2019 | 05/05/2019 | Expiration | 404 | 12,193,590 | 2663.42 | 244,369 | | 449,680 | | | | | | (91,638) | 449,680 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/04/2018 | 05/06/2019 | 05/06/2019 | Expiration | 1,450 | 47,762,519 | 2663.42 | 1,134,034 | | 1,931,555 | | | | | | (425,263) | 1,931,555 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/07/2018 | 05/07/2019 | 05/07/2019 | Expiration | 375 | 10,108,043 | 1666.026 | 211,270 | | 126,747 | | | | | | (79,226) | 126,747 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/09/2018 | 05/09/2019 | 05/09/2019 | Expiration | 2,328 | 30,722,604 | 2697.79 | 897,396 | | 1,276,512 | | | | | | (336,524) | 1,276,512 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/11/2018 | 05/10/2019 | 05/10/2019 | Expiration | 3,805 | 108,323,983 | 2727.72 | 2,946,406 | | 4,284,693 | | | | | | (1,104,902) | 4,284,693 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | 1,128 | 36,005,976 | 2727.72 | 894,015 | | 1,028,690 | | | | | | (335,256) | 1,028,690 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | 416 | 12,091,878 | 2711.45 | 221,759 | | 291,146 | | | | | | (83,160) | 291,146 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/23/2018 | 05/23/2019 | 05/23/2019 | Expiration | 425 | 33,821,532 | 1677.853 | 942,496 | | 952,407 | | | | | | (353,436) | 952,407 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/25/2018 | 05/24/2019 | 05/24/2019 | Expiration | 5,204 | 96,540,195 | 2721.33 | 2,665,874 | | 3,352,232 | | | | | | (998,545) | 3,352,232 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/25/2018 | 05/28/2019 | 05/28/2019 | Expiration | 580 | 27,045,921 | 2721.33 | 626,772 | | 743,777 | | | | | | (235,039) | 743,777 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 05/31/2018 | 05/31/2019 | 05/31/2019 | Expiration | 2,807 | 27,365,289 | 2705.27 | 845,244 | | 473,307 | | | | | | (316,966) | 473,307 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/08/2018 | 06/07/2019 | 06/07/2019 | Expiration | 5,380 | 74,217,810 | 2779.03 | 2,187,600 | | 2,309,925 | | | | | | (1,002,650) | 2,309,925 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/08/2018 | 06/10/2019 | 06/10/2019 | Expiration | 1,131 | 31,571,211 | 2779.03 | 761,507 | | 1,025,618 | | | | | | (349,024) | 1,025,618 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | 1,206 | 27,810,379 | 2782 | 701,195 | | 875,370 | | | | | | (321,381) | 875,370 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/21/2018 | 06/21/2019 | 06/21/2019 | Expiration | 32 | 5,753,970 | 24461.7 | 102,959 | | 187,770 | | | | | | (47,190) | 187,770 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/25/2018 | 06/25/2019 | 06/25/2019 | Expiration | 1,557 | 30,068,727 | 2717.07 | 819,880 | | 1,214,528 | | | | | | (375,778) | 1,214,528 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/26/2018 | 06/26/2019 | 06/26/2019 | Expiration | 21 | 6,750,667 | 24283.11 | 130,879 | | 240,606 | | | | | | (59,986) | 240,606 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/29/2018 | 06/28/2019 | 06/28/2019 | Expiration | 16 | 10,322,059 | 24271.41 | 218,255 | | 397,187 | | | | | | (100,033) | 397,187 | | | |
| Dow Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/29/2018 | 06/29/2019 | 06/29/2019 | Expiration | 17 | 2,110,159 | 24271.41 | 39,608 | | 77,673 | | | | | | (18,154) | 77,673 | | | |
| Dow Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/29/2018 | 06/30/2019 | 06/30/2019 | Expiration | 40 | 1,384,313 | 24271.41 | 30,471 | | 62,725 | | | | | | (13,966) | 62,725 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 06/29/2018 | 07/01/2019 | 07/01/2019 | Expiration | 43 | 4,824,006 | 24271.41 | 92,038 | | 168,752 | | | | | | (42,184) | 168,752 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/06/2018 | 07/05/2019 | 07/05/2019 | Expiration | 4,894 | 85,539,341 | 2759.82 | 2,394,146 | | 3,762,056 | | | | | | (1,296,829) | 3,762,056 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/06/2018 | 07/06/2019 | 07/06/2019 | Expiration | 425 | 16,008,923 | 2759.82 | 319,585 | | 310,188 | | | | | | (173,109) | 310,188 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/06/2018 | 07/07/2019 | 07/07/2019 | Expiration | 446 | 11,445,014 | 2759.82 | 231,744 | | 203,909 | | | | | | (125,528) | 203,909 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/06/2018 | 07/08/2019 | 07/08/2019 | Expiration | 1,019 | 39,327,539 | 2759.82 | 978,919 | | 1,391,352 | | | | | | (530,248) | 1,391,352 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 703 | 20,901,235 | 2727.02 | 485,443 | | 437,401 | | | | | | (262,948) | 437,401 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/13/2018 | 07/12/2019 | 07/12/2019 | Expiration | 4,401 | 75,297,104 | 2801.31 | 2,081,160 | | 3,240,655 | | | | | | (1,127,295) | 3,240,655 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/13/2018 | 07/15/2019 | 07/15/2019 | Expiration | 920 | 32,054,927 | 2801.31 | 810,581 | | 1,300,096 | | | | | | (439,065) | 1,300,096 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/18/2018 | 07/18/2019 | 07/18/2019 | Expiration | 2,204 | 31,817,497 | 2815.62 | 871,625 | | 1,254,730 | | | | | | (472,130) | 1,254,730 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/20/2018 | 07/19/2019 | 07/19/2019 | Expiration | 3,301 | 73,435,577 | 2801.83 | 1,964,990 | | 2,971,574 | | | | | | (1,064,370) | 2,971,574 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/20/2018 | 07/22/2019 | 07/22/2019 | Expiration | 867 | 31,504,477 | 2801.83 | 770,452 | | 1,208,166 | | | | | | (417,328) | 1,208,166 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/27/2018 | 07/26/2019 | 07/26/2019 | Expiration | 3,771 | 111,037,749 | 2818.82 | 3,046,023 | | 4,690,034 | | | | | | (1,649,288) | 4,690,034 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 787 | 37,633,430 | 2818.82 | 909,596 | | 1,462,212 | | | | | | (492,698) | 1,462,212 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 07/30/2018 | 07/30/2019 | 07/30/2019 | Expiration | 396 | 673,275 | 1701.728 | 15,822 | | 9,832 | | | | | | (8,570) | 9,832 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/03/2018 | 08/02/2019 | 08/02/2019 | Expiration | 3,876 | 131,284,098 | 2840.35 | 3,418,856 | | 3,367,197 | | | | | | (2,136,117) | 3,367,197 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/03/2018 | 08/05/2019 | 08/05/2019 | Expiration | 972 | 35,522,847 | 2840.35 | 902,417 | | 53,494 | | | | | | (564,011) | 53,494 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/10/2018 | 08/09/2019 | 08/09/2019 | Expiration | 2,898 | 81,803,857 | 2833.28 | 2,073,487 | | 2,317,349 | | | | | | (1,295,929) | 2,317,349 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/10/2018 | 08/12/2019 | 08/12/2019 | Expiration | 678 | 32,054,816 | 2833.28 | 783,986 | | 563,292 | | | | | | (489,991) | 563,292 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 485 | 15,130,541 | 2771.46 | 327,866 | | | | | | | | (204,916) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/16/2017 | 08/16/2019 | 08/16/2019 | Expiration | 50 | 122,237 | 2468.11 | 2,261 | | 8,319 | | | | | | (707) | 8,319 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 1,105 | 12,989,557 | 2798.88 | 286,945 | | | | | | | | (179,341) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC | KB1H1DSPRFMYMCUFXT09 | 08/22/2018 | 08/22/2019 | 08/22/2019 | Expiration | 1,782 | 30,639,304 | 2861.82 | 856,487 | | 651,663 | | | | | | (535,304) | 651,663 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 08/24/2018 | 08/23/2019 | 08/23/2019 | Expiration | 3,209 | 82,633,113 | 2874.69 | 2,127,470 | | | | | | | | (1,329,669) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 08/24/2018 | 08/26/2019 | 08/26/2019 | Expiration | 604 | 30,653,152 | 2874.69 | 762,884 | | 39,347 | | | | | | (476,802) | 39,347 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 08/31/2018 | 08/30/2019 | 08/30/2019 | Expiration | 194 | 54,223,626 | 2802.74 | 1,251,204 | | 16,587 | | | | | | (782,002) | 16,587 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 08/31/2018 | 09/03/2019 | 09/03/2019 | Expiration | 707 | 8,904,285 | 2802.74 | 205,411 | | | | | | | | (128,382) | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/07/2018 | 09/06/2019 | 09/06/2019 | Expiration | 2,633 | 61,963,569 | 2871.68 | 1,684,181 | | 2,101,127 | | | | | | (1,192,961) | 2,101,127 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 1,040 | 34,116,635 | 2871.68 | 870,911 | | 1,104,341 | | | | | | (616,895) | 1,104,341 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/14/2018 | 09/13/2019 | 09/13/2019 | Expiration | 2,992 | 74,249,116 | 2904.98 | 1,932,396 | | 2,347,249 | | | | | | (1,368,780) | 2,347,249 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/14/2018 | 09/16/2019 | 09/16/2019 | Expiration | 673 | 34,913,232 | 2904.98 | 856,758 | | 1,046,945 | | | | | | (606,870) | 1,046,945 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/21/2018 | 09/20/2019 | 09/20/2019 | Expiration | 629 | 114,907,302 | 2849.58 | 2,980,542 | | 1,413,417 | | | | | | (2,111,217) | 1,413,417 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/21/2018 | 09/21/2019 | 09/21/2019 | Expiration | 312 | 11,416,366 | 2929.67 | 245,271 | | | | | | | | (173,733) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/21/2018 | 09/22/2019 | 09/22/2019 | Expiration | 307 | 12,613,599 | 2929.67 | 255,095 | | | | | | | | (180,692) | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/21/2018 | 09/23/2019 | 09/23/2019 | Expiration | 1,694 | 65,200,786 | 2849.58 | 1,531,009 | | 651,451 | | | | | | (1,084,465) | 651,451 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/28/2018 | 09/27/2019 | 09/27/2019 | Expiration | 3,702 | 73,980,798 | 2913.98 | 2,052,992 | | 1,206,147 | | | | | | (1,454,202) | 1,206,147 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | 999 | 36,511,067 | 2913.98 | 921,825 | | 784,800 | | | | | | (652,959) | 784,800 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | 302 | 11,869,334 | 2923.43 | 235,364 | | | | | | | | (186,330) | | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 10/12/2018 | 10/12/2019 | 10/12/2019 | Expiration | 307 | 13,905,162 | 2767.13 | 310,741 | | 346,878 | | | | | | (246,003) | 346,878 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 10/12/2018 | 10/13/2019 | 10/13/2019 | Expiration | 230 | 12,999,657 | 2767.13 | 282,019 | | 304,727 | | | | | | (223,265) | 304,727 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | 354 | 11,727,885 | 2767.13 | 257,009 | | 243,525 | | | | | | (203,466) | 243,525 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/02/2018 | 11/01/2019 | 11/01/2019 | Expiration | 4,149 | 90,085,940 | 2723.06 | 2,503,470 | | 4,164,955 | | | | | | (2,190,536) | 4,164,955 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | 1,001 | 30,139,607 | 2723.06 | 754,544 | | 1,311,874 | | | | | | (660,226) | 1,311,874 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | 299 | 15,405,407 | 2741.72 | 351,967 | | 462,970 | | | | | | (307,971) | 462,970 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/09/2018 | 11/08/2019 | 11/08/2019 | Expiration | 4,213 | 75,865,509 | 2781.01 | 2,151,039 | | 3,618,686 | | | | | | (1,882,159) | 3,618,686 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/09/2018 | 11/11/2019 | 11/11/2019 | Expiration | 817 | 32,823,484 | 2781.01 | 781,627 | | 1,324,576 | | | | | | (683,923) | 1,324,576 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | 2,551 | 36,595,827 | 2722.18 | 1,114,415 | | 2,013,432 | | | | | | (975,113) | 2,013,432 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/16/2018 | 11/16/2019 | 11/16/2019 | Expiration | 373 | 10,438,541 | 2736.27 | 218,967 | | 370,055 | | | | | | (191,596) | 370,055 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/16/2018 | 11/17/2019 | 11/17/2019 | Expiration | 391 | 15,317,448 | 2736.27 | 316,684 | | 551,316 | | | | | | (277,099) | 551,316 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | 485 | 12,131,668 | 2736.27 | 261,350 | | 437,718 | | | | | | (228,681) | 437,718 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/19/2018 | 11/19/2019 | 11/19/2019 | Expiration | 1,925 | 32,276,042 | 2690.73 | 945,223 | | 1,821,663 | | | | | | (827,070) | 1,821,663 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | 3,967 | 41,013,006 | 2641.89 | 1,414,909 | | 2,896,734 | | | | | | (1,238,046) | 2,896,734 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/23/2018 | 11/22/2019 | 11/22/2019 | Expiration | 312 | 62,818,358 | 2632.56 | 1,687,057 | | 3,311,020 | | | | | | (1,476,175) | 3,311,020 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/23/2018 | 11/23/2019 | 11/23/2019 | Expiration | 344 | 11,770,037 | 2632.56 | 251,058 | | 469,094 | | | | | | (219,676) | 469,094 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/23/2018 | 11/24/2019 | 11/24/2019 | Expiration | 286 | 10,205,503 | 2632.56 | 217,796 | | 410,433 | | | | | | (190,571) | 410,433 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/23/2018 | 11/25/2019 | 11/25/2019 | Expiration | 366 | 37,384,027 | 2632.56 | 830,960 | | 1,578,128 | | | | | | (727,090) | 1,578,128 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/27/2018 | 11/27/2019 | 11/27/2019 | Expiration | 247 | 7,284,954 | 2682.17 | 148,652 | | 275,786 | | | | | | (130,070) | 275,786 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/28/2018 | 11/28/2019 | 11/28/2019 | Expiration | 202 | 7,009,795 | 2743.79 | 143,829 | | 252,357 | | | | | | (125,850) | 252,357 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/30/2018 | 11/29/2019 | 11/29/2019 | Expiration | 5,276 | 97,392,722 | 2760.17 | 2,786,779 | | 5,065,239 | | | | | | (2,438,431) | 5,065,239 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 11/30/2018 | 12/02/2019 | 12/02/2019 | Expiration | 1,001 | 33,024,871 | 2760.17 | 765,775 | | 1,341,182 | | | | | | (670,053) | 1,341,182 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/12/2018 | 12/12/2019 | 12/12/2019 | Expiration | 461 | 16,415,214 | 2730.87 | 345,596 | | 738,484 | | | | | | (331,196) | 738,484 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/14/2018 | 12/14/2019 | 12/14/2019 | Expiration | 339 | 15,628,483 | 2599.95 | 300,079 | | 599,916 | | | | | | (287,576) | 599,916 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/14/2018 | 12/15/2019 | 12/15/2019 | Expiration | 469 | 16,651,689 | 2599.95 | 337,557 | | 686,289 | | | | | | (323,492) | 686,289 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | 353 | 14,360,002 | 2599.95 | 265,443 | | 532,053 | | | | | | (254,383) | 532,053 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/17/2018 | 12/17/2019 | 12/17/2019 | Expiration | 201 | 12,650,690 | 2703.89 | 255,057 | | 687,170 | | | | | | (244,460) | 687,170 | | | |
| S&P 500 Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | 403 | 12,423,067 | 2546.16 | 225,215 | | 493,959 | | | | | | (215,831) | 493,951 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/19/2018 | 12/19/2019 | 12/19/2019 | Expiration | 37 | 17,178,309 | 23323.66 | 364,747 | | 960,262 | | | | | | (349,549) | 960,262 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | 345 | 5,319,595 | 2683.43 | 105,640 | | 360,050 | | | | | | (101,258) | 360,050 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/28/2018 | 12/27/2019 | 12/27/2019 | Expiration | 40 | 46,820,091 | 23062.4 | 1,449,429 | | 4,025,524 | | | | | | (1,389,036) | 4,025,524 | | | |
| Dow Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/28/2018 | 12/28/2019 | 12/28/2019 | Expiration | 31 | 22,273,370 | 23062.4 | 425,370 | | 921,781 | | | | | | (407,646) | 921,789 | | | |
| Dow Index Option MAV | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/28/2018 | 12/29/2019 | 12/29/2019 | Expiration | 46 | 15,813,467 | 23062.4 | 317,482 | | 706,673 | | | | | | (304,253) | 706,673 | | | |
| Dow Index Option PTPT | | | Equity/Index | WAC KB1H1DSPRFMYMCUFXT09 | 12/28/2018 | 12/30/2019 | 12/30/2019 | Expiration | 77 | 21,058,941 | 23062.4 | 405,330 | | 875,772 | | | | | | (388,442) | 875,772 | | | |
| 0209999999. Subtotal - Purchased Options - Hedging Other - Other | | | | | | | | | | | | 862,950,870 | | 673,321,552 | | | XXX | | | (439,417,742) | 673,321,552 | | | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | 862,950,870 | | 673,321,552 | | | XXX | | | (439,417,742) | 673,321,552 | | | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | 862,950,870 | | 673,321,552 | | | XXX | | | (439,417,742) | 673,321,552 | | | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | 862,950,870 | | 673,321,552 | | | XXX | | | (439,417,742) | 673,321,552 | | | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 01/10/2019 | 01/10/2019 | Expiration | (539) | (1,480,000) | 2,748.23 | (6,808) | | | | | | | | | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 01/17/2019 | 01/17/2019 | Expiration | (143) | (1,950,000) | 2,802.56 | (47,815) | | | | | | | | 4,782 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 01/24/2019 | 01/24/2019 | Expiration | (300) | (3,250,000) | 2,837.54 | (26,450) | | | | | | | | 2,645 | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 01/31/2019 | 01/31/2019 | Expiration | (489) | (3,320,000) | 2,823.81 | (40,356) | | | | | | | | 4,036 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/02/2019 | 02/02/2019 | Expiration | (181) | (500,000) | 2,762.13 | (3,100) | | | | | | | | 310 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/05/2019 | 02/05/2019 | Expiration | (264) | (700,000) | 2,648.94 | (18,060) | | | | | | | | 1,806 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/07/2019 | 02/07/2019 | Expiration | (298) | (2,830,000) | 2,681.66 | (72,458) | | | | | | | | 7,246 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/08/2019 | 02/08/2019 | Expiration | (302) | (1,330,000) | 2,581.00 | (25,277) | | | | | | | | 2,528 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/11/2019 | 02/11/2019 | Expiration | (248) | (650,000) | 2,619.55 | (10,465) | | | | | | | | 1,047 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/14/2019 | 02/14/2019 | Expiration | (396) | (1,070,000) | 2,698.63 | (37,771) | | | | | | | | 9,443 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/21/2019 | 02/21/2019 | Expiration | (322) | (2,770,000) | 2,701.33 | (118,270) | | | | | | | | 29,568 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/26/2019 | 02/26/2019 | Expiration | (428) | (1,190,000) | 2,779.60 | (11,186) | | | | | | | | 2,797 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 02/28/2019 | 02/28/2019 | Expiration | (829) | (3,700,000) | 2,713.83 | (88,225) | | | | | | | | 22,056 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/01/2019 | 03/01/2019 | Expiration | (336) | (1,500,000) | 2,677.67 | (46,470) | | | | | | | | 11,618 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/02/2019 | 03/02/2019 | Expiration | (353) | (1,580,000) | 2,691.25 | (43,137) | | | | | | | | 10,784 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/07/2019 | 03/07/2019 | Expiration | (249) | (680,000) | 2,726.80 | (12,920) | | | | | | | | 3,230 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/08/2019 | 03/08/2019 | Expiration | (329) | (1,710,000) | 2,738.97 | (14,229) | | | | | | | | 3,557 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/14/2019 | 03/14/2019 | Expiration | (364) | (1,000,000) | 2,749.48 | (42,400) | | | | | | | | 15,143 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/21/2019 | 03/21/2019 | Expiration | (509) | (2,215,000) | 2,711.93 | (112,905) | | | | | | | | 40,323 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/22/2019 | 03/22/2019 | Expiration | (284) | (1,440,000) | 2,643.69 | (79,539) | | | | | | | | 28,407 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/24/2019 | 03/24/2019 | Expiration | (184) | (1,285,000) | 2,588.26 | (78,101) | | | | | | | | 27,893 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/27/2019 | 03/27/2019 | Expiration | (182) | (475,000) | 2,612.62 | (18,715) | | | | | | | | 6,684 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 08/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | (171) | (1,015,000) | 2,605.00 | (52,818) | | | | | | | | 18,864 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 10/11/2019 | 10/11/2019 | Expiration | (632) | (1,725,000) | 2,728.37 | | (13,973) | | | | | | | 13,973 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 10/12/2019 | 10/12/2019 | Expiration | (419) | (1,160,000) | 2,767.13 | | (10,208) | | | | | | | 10,208 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 10/18/2019 | 10/18/2019 | Expiration | (672) | (1,860,000) | 2,768.78 | | (5,952) | | | | | | | 5,952 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 10/26/2019 | 10/26/2019 | Expiration | (598) | (1,590,000) | 2,658.69 | | (5,088) | | | | | | | 5,088 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 10/27/2019 | 10/27/2019 | Expiration | (376) | (1,000,000) | 2,658.69 | | (4,300) | | | | | | | 4,300 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/09/2019 | 11/09/2019 | Expiration | (270) | (4,435,000) | 2,781.01 | | (41,855) | | | | | | | 41,855 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/10/2019 | 11/10/2019 | Expiration | (365) | (3,515,000) | 2,781.01 | | (24,626) | | | | | | | 24,626 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/12/2019 | 11/12/2019 | Expiration | (348) | (950,000) | 2,726.22 | | (17,005) | | | | | | | 17,005 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/13/2019 | 11/13/2019 | Expiration | (544) | (1,480,000) | 2,722.18 | | (21,312) | | | | | | | 21,312 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/14/2019 | 11/14/2019 | Expiration | (570) | (1,540,000) | 2,701.58 | | (14,168) | | | | | | | 14,168 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/16/2019 | 11/16/2019 | Expiration | (548) | (2,960,000) | 2,736.27 | | (49,920) | | | | | | | 49,920 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/17/2019 | 11/17/2019 | Expiration | (367) | (1,005,000) | 2,736.27 | | (17,487) | | | | | | | 17,487 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/18/2019 | 11/18/2019 | Expiration | (548) | (1,500,000) | 2,736.27 | | (11,100) | | | | | | | 11,100 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/19/2019 | 11/19/2019 | Expiration | (284) | (765,000) | 2,690.73 | | (5,891) | | | | | | | 5,891 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/20/2019 | 11/20/2019 | Expiration | (530) | (1,400,000) | 2,641.89 | | (7,840) | | | | | | | 7,840 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/21/2019 | 11/21/2019 | Expiration | (438) | (1,160,000) | 2,649.93 | | (2,436) | | | | | | | 2,436 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 11/26/2019 | 11/26/2019 | Expiration | (271) | (725,000) | 2,673.45 | | (2,610) | | | | | | | 2,610 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/04/2019 | 12/04/2019 | Expiration | (430) | (1,160,000) | 2,700.06 | | (4,988) | | | | | | | 4,988 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/05/2019 | 12/05/2019 | Expiration | (548) | (1,480,000) | 2,700.06 | | (9,916) | | | | | | | 9,916 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/10/2019 | 12/10/2019 | Expiration | (451) | (1,190,000) | 2,637.72 | | (49,623) | (54,683) | | | | | | 49,623 | (54,683) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/12/2019 | 12/12/2019 | Expiration | (509) | (1,350,000) | 2,651.07 | | (33,210) | (1,536) | | | | | | 33,210 | (1,536) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/16/2019 | 12/16/2019 | Expiration | (554) | (1,440,000) | 2,599.95 | | (58,176) | (60,744) | | | | | | 58,176 | (60,744) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/18/2019 | 12/18/2019 | Expiration | (383) | (2,735,000) | 2,546.16 | | (143,945) | (163,006) | | | | | | 143,945 | (163,006) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/28/2019 | 12/28/2019 | Expiration | (443) | (1,100,000) | 2,485.74 | | (26,070) | (29,444) | | | | | | 26,070 | (29,444) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | CS | 07/11/2019 | 12/31/2019 | 12/31/2019 | Expiration | (399) | (1,000,000) | 2,506.85 | | (26,900) | (64,259) | | | | | | 26,900 | (64,259) | | | |
| S&P Digital | | | Equity/Index | EGL | 01/02/2018 | 01/02/2019 | 01/02/2019 | Expiration | (2) | (816,867) | 2,695.81 | (39,355) | | | | | | | | 1,640 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 01/03/2018 | 01/03/2019 | 01/03/2019 | Expiration | (20) | (1,038,441) | 2,695.69 | (45,871) | | | | | | | | 1,911 | | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | EGL | 01/03/2018 | 01/04/2019 | 01/04/2019 | Expiration | (69) | (2,607,978) | 98.00 | (107,718) | | | | | | | | 4,488 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/05/2018 | 01/07/2019 | 01/07/2019 | Expiration | (39) | (397,731) | 2,743.15 | (16,509) | | | | | | | | 688 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/08/2018 | 01/08/2019 | 01/08/2019 | Expiration | (97) | (602,478) | 2,747.71 | (23,540) | | | | | | | | 981 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 01/09/2018 | 01/09/2019 | 01/09/2019 | Expiration | (60) | (965,224) | 2,721.28 | (42,098) | | | | | | | | 1,754 | | | | |
| SPXD5UN Index Option PTPT | | | Equity/Index | EGL | 01/10/2018 | 01/10/2019 | 01/10/2019 | Expiration | (10) | (1,027,565) | 2,711.47 | (45,118) | | | | | | | | 1,880 | | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/12/2018 | 01/11/2019 | 01/11/2019 | Expiration | (5) | (2,662,746) | 2,734.23 | (116,494) | | | | | | | | 4,854 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 01/12/2018 | 01/12/2019 | 01/12/2019 | Expiration | (2) | (4,622) | 2,786.24 | (132) | | | | | | | | 5 | | | | |
| S&P Digital | | | Equity/Index | EGL | 01/12/2018 | 01/14/2019 | 01/14/2019 | Expiration | (7) | (902,736) | 2,786.24 | (31,642) | | | | | | | | 1,318 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/12/2018 | 01/15/2019 | 01/15/2019 | Expiration | (28) | (277,020) | 2,786.24 | (12,071) | | | | | | | | 503 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/16/2018 | 01/16/2019 | 01/16/2019 | Expiration | (13) | (1,071,854) | 2,729.56 | (56,170) | | | | | | | | 2,340 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/17/2018 | 01/17/2019 | 01/17/2019 | Expiration | (13) | (713,057) | 2,747.26 | (33,629) | | | | | | | | 1,401 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/19/2018 | 01/18/2019 | 01/18/2019 | Expiration | (10) | (2,678,864) | 2,756.59 | (117,899) | | | | | | | | 4,912 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 01/19/2018 | 01/20/2019 | 01/20/2019 | Expiration | (4) | (10,456) | 2,810.30 | (317) | | | | | | | | 13 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/22/2018 | 01/22/2019 | 01/22/2019 | Expiration | (7) | (729,640) | 2,832.97 | (34,994) | | | | | | | | 1,458 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/23/2018 | 01/23/2019 | 01/23/2019 | Expiration | (7) | (1,537,576) | 2,763.48 | (76,572) | | | | | | | | 3,191 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/24/2018 | 01/24/2019 | 01/24/2019 | Expiration | (23) | (1,395,109) | 2,775.92 | (72,899) | | | | | | | | 3,037 | | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | EGL | 01/24/2018 | 01/25/2019 | 01/25/2019 | Expiration | (100) | (3,556,112) | 98.00 | (160,688) | | | | | | | | 6,695 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 01/26/2018 | 01/28/2019 | 01/28/2019 | Expiration | (73) | (613,436) | 2,872.87 | (23,408) | | | | | | | | 975 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/29/2018 | 01/29/2019 | 01/29/2019 | Expiration | (12) | (1,204,369) | 2,789.92 | (54,549) | | | | | | | | 2,273 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/30/2018 | 01/30/2019 | 01/30/2019 | Expiration | (37) | (1,645,353) | 2,770.69 | (77,348) | | | | | | | | 3,223 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 01/31/2018 | 01/31/2019 | 01/31/2019 | Expiration | (10) | (1,353,132) | 2,764.58 | (72,033) | | | | | | | | 3,001 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/01/2018 | 02/01/2019 | 02/01/2019 | Expiration | (34) | (4,004,570) | 2,759.77 | (189,586) | | | | | | | | 23,641 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/02/2018 | 02/02/2019 | 02/02/2019 | Expiration | (14) | (39,579) | 2,762.13 | (1,128) | | | | | | | | 141 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/02/2018 | 02/03/2019 | 02/03/2019 | Expiration | (10) | (26,630) | 2,762.13 | (719) | | | | | | | | 90 | | | | |
| S&P Digital | | | Equity/Index | EGL | 02/02/2018 | 02/04/2019 | 02/04/2019 | Expiration | (23) | (820,281) | 2,762.13 | (32,831) | | | | | | | | 4,104 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/05/2018 | 02/05/2019 | 02/05/2019 | Expiration | (285) | (1,173,109) | 2,648.94 | (64,312) | | (39,308) | | | | | | 8,039 | (39,308) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/06/2018 | 02/06/2019 | 02/06/2019 | Expiration | (11) | (1,012,633) | 2,693.98 | (57,826) | | (12,777) | | | | | | 7,228 | (12,777) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/07/2018 | 02/07/2019 | 02/07/2019 | Expiration | (7) | (1,117,727) | 2,691.28 | (64,965) | | (10,144) | | | | | | 8,121 | (10,144) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/08/2018 | 02/08/2019 | 02/08/2019 | Expiration | (10) | (2,733,820) | 2,669.44 | (148,895) | | (101,541) | | | | | | 18,612 | (101,541) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/09/2018 | 02/09/2019 | 02/09/2019 | Expiration | (4) | (12,833) | 2,619.55 | (334) | | | | | | | | 42 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/09/2018 | 02/11/2019 | 02/11/2019 | Expiration | (24) | (465,454) | 2,619.55 | (33,960) | | (15,823) | | | | | | 4,245 | (15,823) | | | |
| S&P Digital | | | Equity/Index | EGL | 02/12/2018 | 02/12/2019 | 02/12/2019 | Expiration | (1) | (855,326) | 2,656.00 | (51,602) | | (28,093) | | | | | | 6,450 | (28,093) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/13/2018 | 02/13/2019 | 02/13/2019 | Expiration | (16) | (834,380) | 2,689.67 | (44,540) | | (27,478) | | | | | | 5,567 | (27,478) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/14/2018 | 02/14/2019 | 02/14/2019 | Expiration | (10) | (1,400,929) | 2,695.52 | (87,327) | | (23,849) | | | | | | 10,916 | (23,849) | | | |
| UST 2.25% 11/15/27 Total Return Options | | | Equity/Index | EGL | 02/14/2018 | 02/15/2019 | 02/15/2019 | Expiration | (106) | (3,391,772) | 98.00 | (163,126) | | (53,372) | | | | | | 20,391 | (53,372) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/16/2018 | 02/17/2019 | 02/17/2019 | Expiration | (11) | (30,000) | 2,732.22 | (753) | | | | | | | | 94 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/16/2018 | 02/19/2019 | 02/19/2019 | Expiration | (89) | (295,049) | 2,732.22 | (17,691) | | (5,134) | | | | | | 2,211 | (5,134) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/20/2018 | 02/20/2019 | 02/20/2019 | Expiration | (78) | (1,902,742) | 2,696.72 | (101,408) | | (44,966) | | | | | | 12,676 | (44,966) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/21/2018 | 02/21/2019 | 02/21/2019 | Expiration | (26) | (1,042,885) | 2,692.79 | (54,040) | | (26,887) | | | | | | 6,755 | (26,887) | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | EGL | 02/21/2018 | 02/22/2019 | 02/22/2019 | Expiration | (512) | (4,187,213) | 98.00 | (203,030) | | (88,701) | | | | | | 25,379 | (88,701) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/23/2018 | 02/23/2019 | 02/23/2019 | Expiration | (4) | (12,285) | 2,747.30 | (376) | | | | | | | | 47 | | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 02/23/2018 | 02/24/2019 | 02/24/2019 | Expiration | (13) | (35,710) | 2,747.30 | (975) | | | | | | | | 122 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/23/2018 | 02/25/2019 | 02/25/2019 | Expiration | (37) | (571,465) | 2,747.30 | (24,028) | | (10,153) | | | | | | 3,004 | (10,153) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 02/26/2018 | 02/26/2019 | 02/26/2019 | Expiration | (228) | (1,163,394) | 2,779.60 | (53,384) | | (5,985) | | | | | | 6,673 | (5,985) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/27/2018 | 02/27/2019 | 02/27/2019 | Expiration | (77) | (1,154,610) | 2,701.35 | (56,221) | | (19,220) | | | | | | 7,028 | (19,220) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 02/28/2018 | 02/28/2019 | 02/28/2019 | Expiration | (15) | (1,801,644) | 2,692.21 | (110,281) | | (46,593) | | | | | | 13,785 | (46,593) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/02/2018 | 03/01/2019 | 03/01/2019 | Expiration | (27) | (4,183,593) | 2,686.43 | (236,409) | | (180,702) | | | | | | 49,252 | (180,702) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/02/2018 | 03/02/2019 | 03/02/2019 | Expiration | (8) | (22,536) | 2,691.25 | (645) | | | | | | | | 134 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/02/2018 | 03/04/2019 | 03/04/2019 | Expiration | (75) | (358,737) | 2,691.25 | (18,293) | | (13,538) | | | | | | 3,811 | (13,538) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/05/2018 | 03/05/2019 | 03/05/2019 | Expiration | (98) | (388,687) | 2,720.94 | (20,981) | | (9,815) | | | | | | 4,371 | (9,815) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/06/2018 | 03/06/2019 | 03/06/2019 | Expiration | (32) | (1,446,442) | 2,697.35 | (69,076) | | (22,471) | | | | | | 14,391 | (22,471) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/07/2018 | 03/07/2019 | 03/07/2019 | Expiration | (45) | (1,362,410) | 2,697.00 | (71,741) | | (11,993) | | | | | | 14,946 | (11,993) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/09/2018 | 03/08/2019 | 03/08/2019 | Expiration | (30) | (3,385,715) | 2,714.03 | (171,807) | | (3,612) | | | | | | 35,793 | (3,612) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/09/2018 | 03/11/2019 | 03/11/2019 | Expiration | (71) | (391,737) | 2,786.57 | (18,154) | | | | | | | | 3,782 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/12/2018 | 03/12/2019 | 03/12/2019 | Expiration | (163) | (672,507) | 2,783.02 | (36,045) | | (2,054) | | | | | | 7,509 | (2,054) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/13/2018 | 03/13/2019 | 03/13/2019 | Expiration | (2) | (1,156,108) | 2,711.15 | (63,110) | | (19,046) | | | | | | 13,148 | (19,046) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/14/2018 | 03/14/2019 | 03/14/2019 | Expiration | (17) | (1,669,015) | 2,705.41 | (77,370) | | (35,579) | | | | | | 16,119 | (35,579) | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | EGL | 03/14/2018 | 03/15/2019 | 03/15/2019 | Expiration | (314) | (3,697,022) | 98.00 | (194,689) | | (92,373) | | | | | | 40,560 | (92,373) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/16/2018 | 03/17/2019 | 03/17/2019 | Expiration | (5) | (14,000) | 2,752.01 | (365) | | | | | | | | 76 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/16/2018 | 03/18/2019 | 03/18/2019 | Expiration | (35) | (733,290) | 2,708.02 | (34,439) | | (20,991) | | | | | | 7,175 | (20,991) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/19/2018 | 03/19/2019 | 03/19/2019 | Expiration | (4) | (632,412) | 2,712.92 | (39,100) | | (27,362) | | | | | | 8,146 | (27,362) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/20/2018 | 03/20/2019 | 03/20/2019 | Expiration | (98) | (2,024,613) | 2,700.23 | (101,361) | | (73,768) | | | | | | 21,117 | (73,768) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/21/2018 | 03/21/2019 | 03/21/2019 | Expiration | (15) | (1,376,291) | 2,698.95 | (79,912) | | (68,771) | | | | | | 16,648 | (68,771) | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | EGL | 03/21/2018 | 03/22/2019 | 03/22/2019 | Expiration | (227) | (4,855,893) | 98.00 | (245,834) | | (279,119) | | | | | | 51,215 | (279,119) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/23/2018 | 03/24/2019 | 03/24/2019 | Expiration | (5) | (58,318) | 2,588.26 | (1,515) | | | | | | | | 316 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/23/2018 | 03/25/2019 | 03/25/2019 | Expiration | (7) | (152,046) | 2,588.26 | (5,253) | | (8,611) | | | | | | 1,094 | (8,611) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 03/26/2018 | 03/26/2019 | 03/26/2019 | Expiration | (219) | (793,493) | 2,658.55 | (48,268) | | (45,342) | | | | | | 10,056 | (45,342) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/27/2018 | 03/27/2019 | 03/27/2019 | Expiration | (82) | (1,449,622) | 2,675.05 | (84,157) | | (89,475) | | | | | | 17,533 | (89,475) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 03/28/2018 | 03/28/2019 | 03/28/2019 | Expiration | (42) | (2,029,167) | 2,676.47 | (116,200) | | (137,036) | | | | | | 24,208 | (137,036) | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | EGL | 03/28/2018 | 03/29/2019 | 03/29/2019 | Expiration | (198) | (4,313,838) | 98.00 | (236,736) | | (270,984) | | | | | | 49,320 | (270,984) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 03/29/2018 | 03/30/2019 | 03/30/2019 | Expiration | (13) | (33,846) | 2,640.87 | (816) | | | | | | | | 170 | | | | |
| S&P Digital | | | Equity/Index | EGL | 03/29/2018 | 04/01/2019 | 04/01/2019 | Expiration | (4) | (488,396) | 2,640.87 | (25,060) | | (32,889) | | | | | | 5,221 | (32,889) | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/02/2018 | 04/02/2019 | 04/02/2019 | Expiration | (8) | (1,772,139) | 2,669.53 | (113,070) | | (166,703) | | | | | | 32,979 | (166,703) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/03/2018 | 04/03/2019 | 04/03/2019 | Expiration | (60) | (1,705,190) | 2,680.19 | (97,472) | | (133,255) | | | | | | 28,429 | (133,255) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/04/2018 | 04/04/2019 | 04/04/2019 | Expiration | (12) | (1,911,160) | 2,690.18 | (109,717) | | (141,699) | | | | | | 32,001 | (141,699) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/06/2018 | 04/05/2019 | 04/05/2019 | Expiration | (11) | (4,082,838) | 2,681.01 | (226,709) | | (333,578) | | | | | | 66,123 | (333,578) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 04/06/2018 | 04/06/2019 | 04/06/2019 | Expiration | (3) | (6,925) | 2,604.47 | (166) | | | | | | | | 48 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/06/2018 | 04/08/2019 | 04/08/2019 | Expiration | (42) | (254,233) | 2,604.47 | (11,589) | | (18,805) | | | | | | 3,380 | (18,805) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/09/2018 | 04/09/2019 | 04/09/2019 | Expiration | (5) | (604,622) | 2,682.21 | (37,911) | | (53,944) | | | | | | 11,057 | (53,944) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/10/2018 | 04/10/2019 | 04/10/2019 | Expiration | (40) | (817,096) | 2,691.20 | (49,136) | | (60,495) | | | | | | 14,331 | (60,495) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/11/2018 | 04/11/2019 | 04/11/2019 | Expiration | (217) | (2,492,801) | 2,687.77 | (128,225) | | (169,805) | | | | | | 37,399 | (169,805) | | | |
| UST 2.75% 02/15/2028 Total Return Options | | | Equity/Index | EGL | 04/11/2018 | 04/12/2019 | 04/12/2019 | Expiration | (161) | (3,561,462) | 98.00 | (187,448) | | (262,472) | | | | | | 54,672 | (262,472) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 04/13/2018 | 04/13/2019 | 04/13/2019 | Expiration | (2) | (6,061) | 2,656.30 | (148) | | (85) | | | | | | 43 | (85) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/13/2018 | 04/15/2019 | 04/15/2019 | Expiration | (73) | (519,674) | 2,656.30 | (22,677) | | (34,811) | | | | | | 6,614 | (34,811) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/16/2018 | 04/16/2019 | 04/16/2019 | Expiration | (20) | (790,548) | 2,697.79 | (46,547) | | (60,143) | | | | | | 13,576 | (60,143) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/17/2018 | 04/17/2019 | 04/17/2019 | Expiration | (15) | (1,996,679) | 2,702.88 | (112,176) | | (131,244) | | | | | | 32,718 | (131,244) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/20/2018 | 04/18/2019 | 04/18/2019 | Expiration | (13) | (5,948,919) | 2,690.40 | (321,226) | | (420,536) | | | | | | 93,691 | (420,536) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 04/20/2018 | 04/21/2019 | 04/21/2019 | Expiration | (6) | (16,435) | 2,670.14 | (414) | | | | | | | | 121 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/20/2018 | 04/22/2019 | 04/22/2019 | Expiration | (28) | (137,342) | 2,670.14 | (6,518) | | (9,445) | | | | | | 1,901 | (9,445) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/23/2018 | 04/23/2019 | 04/23/2019 | Expiration | (18) | (1,152,632) | 2,690.35 | (70,944) | | (105,614) | | | | | | 20,692 | (105,614) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/24/2018 | 04/24/2019 | 04/24/2019 | Expiration | (13) | (2,362,980) | 2,680.91 | (131,907) | | (215,631) | | | | | | 38,473 | (215,631) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/25/2018 | 04/25/2019 | 04/25/2019 | Expiration | (25) | (1,480,375) | 2,684.54 | (78,282) | | (124,996) | | | | | | 22,832 | (124,996) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/27/2018 | 04/26/2019 | 04/26/2019 | Expiration | (13) | (4,834,416) | 2,691.24 | (241,347) | | (385,411) | | | | | | 70,393 | (385,411) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 04/27/2018 | 04/27/2019 | 04/27/2019 | Expiration | (1) | (2,596) | 2,669.91 | (68) | | | | | | | | 20 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 04/27/2018 | 04/29/2019 | 04/29/2019 | Expiration | (115) | (528,679) | 2,669.91 | (26,035) | | (41,916) | | | | | | 7,594 | (41,916) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 04/30/2018 | 04/30/2019 | 04/30/2019 | Expiration | (10) | (789,065) | 2,683.74 | (43,363) | | (74,278) | | | | | | 12,648 | (74,278) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/01/2018 | 05/01/2019 | 05/01/2019 | Expiration | (50) | (1,758,921) | 2,683.57 | (100,231) | | (154,992) | | | | | | 37,586 | (154,992) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/02/2018 | 05/02/2019 | 05/02/2019 | Expiration | (9) | (1,669,051) | 2,675.64 | (85,351) | | (143,359) | | | | | | 32,007 | (143,359) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/04/2018 | 05/03/2019 | 05/03/2019 | Expiration | (19) | (4,019,080) | 2,681.76 | (195,490) | | (337,010) | | | | | | 73,309 | (337,010) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 05/04/2018 | 05/06/2019 | 05/06/2019 | Expiration | (3) | (273,594) | 2,663.42 | (14,137) | | (22,054) | | | | | | 5,301 | (22,054) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 05/07/2018 | 05/07/2019 | 05/07/2019 | Expiration | (79) | (326,020) | 2,672.63 | (16,442) | | (22,016) | | | | | | 6,166 | (22,016) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/08/2018 | 05/08/2019 | 05/08/2019 | Expiration | (27) | (1,532,762) | 2,681.79 | (82,196) | | (105,601) | | | | | | 30,824 | (105,601) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/09/2018 | 05/09/2019 | 05/09/2019 | Expiration | (7) | (1,293,423) | 2,688.80 | (67,348) | | (77,145) | | | | | | 25,255 | (77,145) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/11/2018 | 05/10/2019 | 05/10/2019 | Expiration | (29) | (4,006,751) | 2,698.20 | (194,101) | | (212,518) | | | | | | 72,788 | (212,518) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 05/11/2018 | 05/13/2019 | 05/13/2019 | Expiration | (81) | (362,748) | 2,727.72 | (17,311) | | (11,191) | | | | | | 6,492 | (11,191) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/14/2018 | 05/14/2019 | 05/14/2019 | Expiration | (4) | (524,838) | 2,699.90 | (25,083) | | (19,861) | | | | | | 9,406 | (19,861) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/15/2018 | 05/15/2019 | 05/15/2019 | Expiration | (39) | (1,756,966) | 2,695.91 | (85,393) | | (85,473) | | | | | | 32,022 | (85,473) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/16/2018 | 05/16/2019 | 05/16/2019 | Expiration | (31) | (1,724,373) | 2,701.08 | (92,703) | | (92,171) | | | | | | 34,764 | (92,171) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/18/2018 | 05/17/2019 | 05/17/2019 | Expiration | (23) | (4,771,661) | 2,703.14 | (239,862) | | (236,856) | | | | | | 89,948 | (236,856) | | | |
| S&P Digital | | | Equity/Index | EGL | 05/18/2018 | 05/20/2019 | 05/20/2019 | Expiration | (1) | (437,109) | 2,712.97 | (16,549) | | (20,039) | | | | | | 6,206 | (20,039) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/21/2018 | 05/21/2019 | 05/21/2019 | Expiration | (22) | (851,367) | 2,711.65 | (41,425) | | (38,708) | | | | | | 15,534 | (38,708) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/22/2018 | 05/22/2019 | 05/22/2019 | Expiration | (11) | (1,983,383) | 2,704.45 | (106,841) | | (94,669) | | | | | | 40,065 | (94,669) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/23/2018 | 05/23/2019 | 05/23/2019 | Expiration | (16) | (2,038,019) | 2,705.78 | (101,392) | | (65,751) | | | | | | 38,022 | (65,751) | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 05/23/2018 | 05/24/2019 | 05/24/2019 | Expiration | (112) | (4,842,515) | 98.00 | (219,202) | | (173,695) | | | | | | 82,201 | (173,695) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 05/25/2018 | 05/27/2019 | 05/27/2019 | Expiration | (9) | (23,221) | 2,721.33 | (743) | | | | | | | | 279 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 05/25/2018 | 05/28/2019 | 05/28/2019 | Expiration | (8) | (92,738) | 2,721.33 | (2,882) | | (2,604) | | | | | | 1,081 | (2,604) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/29/2018 | 05/29/2019 | 05/29/2019 | Expiration | (4) | (393,621) | 2,694.80 | (20,772) | | (13,441) | | | | | | 7,789 | (13,441) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 05/30/2018 | 05/30/2019 | 05/30/2019 | Expiration | (144) | (3,534,746) | 2,709.62 | (170,117) | | (73,572) | | | | | | 63,794 | (73,572) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/01/2018 | 05/31/2019 | 05/31/2019 | Expiration | (17) | (5,670,277) | 2,703.08 | (273,725) | | (57,183) | | | | | | 117,517 | (57,183) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/01/2018 | 06/03/2019 | 06/03/2019 | Expiration | (48) | (221,511) | 2,734.62 | (10,534) | | (796) | | | | | | 4,828 | (796) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/04/2018 | 06/04/2019 | 06/04/2019 | Expiration | (18) | (903,755) | 2,708.50 | (43,545) | | (17,790) | | | | | | 19,958 | (17,790) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/05/2018 | 06/05/2019 | 06/05/2019 | Expiration | (34) | (1,611,084) | 2,710.19 | (78,023) | | (44,778) | | | | | | 35,761 | (44,778) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/06/2018 | 06/06/2019 | 06/06/2019 | Expiration | (15) | (3,108,259) | 2,717.17 | (144,415) | | (80,307) | | | | | | 66,190 | (80,307) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/08/2018 | 06/07/2019 | 06/07/2019 | Expiration | (33) | (4,725,737) | 2,725.99 | (245,194) | | (163,321) | | | | | | 112,381 | (163,321) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/08/2018 | 06/10/2019 | 06/10/2019 | Expiration | (77) | (558,246) | 2,779.03 | (22,135) | | (21,635) | | | | | | 10,145 | (21,635) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/11/2018 | 06/11/2019 | 06/11/2019 | Expiration | (151) | (598,669) | 2,782.00 | (29,831) | | (22,320) | | | | | | 13,673 | (22,320) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/12/2018 | 06/12/2019 | 06/12/2019 | Expiration | (25) | (923,360) | 2,728.58 | (46,022) | | (29,935) | | | | | | 21,094 | (29,935) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/13/2018 | 06/13/2019 | 06/13/2019 | Expiration | (4) | (2,012,230) | 2,721.69 | (104,706) | | (82,881) | | | | | | 47,990 | (82,881) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/15/2018 | 06/14/2019 | 06/14/2019 | Expiration | (11) | (3,560,275) | 2,726.78 | (172,163) | | (135,011) | | | | | | 78,908 | (135,011) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/15/2018 | 06/17/2019 | 06/17/2019 | Expiration | (86) | (734,905) | 2,779.66 | (28,226) | | (29,085) | | | | | | 12,937 | (29,085) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/18/2018 | 06/18/2019 | 06/18/2019 | Expiration | (21) | (1,030,698) | 2,718.88 | (49,398) | | (51,111) | | | | | | 22,641 | (51,111) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/19/2018 | 06/19/2019 | 06/19/2019 | Expiration | (64) | (1,638,845) | 2,713.85 | (76,337) | | (84,641) | | | | | | 34,988 | (84,641) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/20/2018 | 06/20/2019 | 06/20/2019 | Expiration | (40) | (1,481,337) | 2,713.16 | (78,290) | | (89,943) | | | | | | 35,883 | (89,943) | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 06/20/2018 | 06/21/2019 | 06/21/2019 | Expiration | (369) | (5,034,597) | 98.00 | (250,362) | | (312,486) | | | | | | 114,749 | (312,486) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 06/22/2018 | 06/23/2019 | 06/23/2019 | Expiration | (5) | (15,044) | 2,754.88 | (453) | | | | | | | | 208 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/22/2018 | 06/24/2019 | 06/24/2019 | Expiration | (58) | (476,807) | 2,754.88 | (18,942) | | (26,881) | | | | | | 8,682 | (26,881) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/25/2018 | 06/25/2019 | 06/25/2019 | Expiration | (11) | (680,171) | 2,707.09 | (38,191) | | (44,416) | | | | | | 17,504 | (44,416) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/26/2018 | 06/26/2019 | 06/26/2019 | Expiration | (47) | (1,434,201) | 2,707.69 | (80,847) | | (91,482) | | | | | | 37,055 | (91,482) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/27/2018 | 06/27/2019 | 06/27/2019 | Expiration | (106) | (1,933,264) | 2,701.92 | (93,154) | | (127,117) | | | | | | 42,695 | (127,117) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 06/29/2018 | 06/28/2019 | 06/28/2019 | Expiration | (15) | (4,197,479) | 2,707.00 | (206,314) | | (280,630) | | | | | | 94,561 | (280,630) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 06/29/2018 | 07/01/2019 | 07/01/2019 | Expiration | (74) | (456,492) | 2,718.37 | (20,034) | | (30,641) | | | | | | 9,182 | (30,641) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/02/2018 | 07/02/2019 | 07/02/2019 | Expiration | (23) | (1,152,680) | 2,704.71 | (60,006) | | (86,526) | | | | | | 32,503 | (86,526) | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/03/2018 | 07/03/2019 | 07/03/2019 | Expiration | 8 | 880,744 | 2,704.23 | 43,259 | | 70,769 | | | | | | 23,432 | 70,769 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 07/05/2018 | 07/05/2019 | 07/05/2019 | Expiration | 710 | 4,960,055 | 98.00 | 251,375 | | 358,316 | | | | | | 136,161 | 358,316 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/06/2018 | 07/08/2019 | 07/08/2019 | Expiration | 12 | 449,026 | 2,720.36 | 18,167 | | 26,401 | | | | | | 9,841 | 26,401 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/09/2018 | 07/09/2019 | 07/09/2019 | Expiration | 1 | 481,149 | 2,728.86 | 26,118 | | 31,468 | | | | | | 14,147 | 31,468 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/10/2018 | 07/10/2019 | 07/10/2019 | Expiration | 75 | 951,719 | 2,737.18 | 45,353 | | 55,014 | | | | | | 24,566 | 55,014 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/11/2018 | 07/11/2019 | 07/11/2019 | Expiration | 13 | 1,195,979 | 2,727.02 | 47,023 | | 69,981 | | | | | | 25,471 | 69,981 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 07/11/2018 | 07/12/2019 | 07/12/2019 | Expiration | 180 | 4,074,401 | 98.00 | 192,938 | | 263,219 | | | | | | 104,508 | 263,219 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 07/13/2018 | 07/15/2019 | 07/15/2019 | Expiration | 30 | 213,514 | 2,801.31 | 8,535 | | 12,413 | | | | | | 4,623 | 12,413 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/16/2018 | 07/16/2019 | 07/16/2019 | Expiration | 4 | 876,456 | 2,734.30 | 43,580 | | 58,082 | | | | | | 23,606 | 58,082 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/17/2018 | 07/17/2019 | 07/17/2019 | Expiration | 16 | 1,524,257 | 2,741.54 | 67,708 | | 79,567 | | | | | | 36,675 | 79,567 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/18/2018 | 07/18/2019 | 07/18/2019 | Expiration | 40 | 1,803,979 | 2,742.94 | 88,689 | | 103,108 | | | | | | 48,040 | 103,108 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/20/2018 | 07/19/2019 | 07/19/2019 | Expiration | 13 | 4,125,219 | 2,747.78 | 188,130 | | 220,293 | | | | | | 101,904 | 220,293 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 07/20/2018 | 07/22/2019 | 07/22/2019 | Expiration | 41 | 308,110 | 2,801.83 | 12,133 | | 16,527 | | | | | | 6,572 | 16,527 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 07/23/2018 | 07/23/2019 | 07/23/2019 | Expiration | 277 | 870,909 | 2,806.98 | 49,666 | | 59,651 | | | | | | 26,902 | 59,651 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/24/2018 | 07/24/2019 | 07/24/2019 | Expiration | 13 | 1,482,648 | 2,749.83 | 75,071 | | 93,012 | | | | | | 40,664 | 93,012 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/25/2018 | 07/25/2019 | 07/25/2019 | Expiration | 54 | 1,779,370 | 2,758.65 | 81,332 | | 86,302 | | | | | | 44,055 | 86,302 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 07/25/2018 | 07/26/2019 | 07/26/2019 | Expiration | 169 | 4,286,347 | 98.00 | 203,925 | | 260,815 | | | | | | 110,459 | 260,815 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 07/27/2018 | 07/28/2019 | 07/28/2019 | Expiration | 8 | 23,394 | 2,818.82 | 699 | | | | | | | | 379 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 07/27/2018 | 07/29/2019 | 07/29/2019 | Expiration | 56 | 586,539 | 2,818.82 | 21,672 | | 32,663 | | | | | | 11,739 | 32,663 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 07/30/2018 | 07/30/2019 | 07/30/2019 | Expiration | 178 | 643,972 | 2,802.60 | 34,191 | | 44,466 | | | | | | 18,520 | 44,466 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 07/31/2018 | 07/31/2019 | 07/31/2019 | Expiration | 10 | 2,021,173 | 2,772.59 | 96,777 | | 108,061 | | | | | | 52,421 | 108,061 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/01/2018 | 08/01/2019 | 08/01/2019 | Expiration | 11 | 1,885,460 | 2,758.69 | 89,943 | | 89,331 | | | | | | 56,214 | 89,331 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 08/01/2018 | 08/02/2019 | 08/02/2019 | Expiration | 420 | 3,846,012 | 98.00 | 175,867 | | 117,532 | | | | | | 109,917 | 117,532 | | | |
| S&P Digital | | | Equity/Index | EGL | 08/03/2018 | 08/05/2019 | 08/05/2019 | Expiration | 5 | 596,760 | 2,840.35 | 23,123 | | 1,243 | | | | | | 14,452 | 1,243 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/06/2018 | 08/06/2019 | 08/06/2019 | Expiration | 8 | 760,324 | 2,774.91 | 35,605 | | 8,185 | | | | | | 22,253 | 8,185 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/07/2018 | 08/07/2019 | 08/07/2019 | Expiration | 39 | 1,211,291 | 2,777.70 | 60,275 | | 9,815 | | | | | | 37,672 | 9,815 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/08/2018 | 08/08/2019 | 08/08/2019 | Expiration | 33 | 994,216 | 2,774.36 | 47,610 | | 25,814 | | | | | | 29,756 | 25,814 | | | |
| UST 2.875% 05/15/28 Total Return Options | | | Equity/Index | EGL | 08/08/2018 | 08/09/2019 | 08/09/2019 | Expiration | 427 | 3,435,540 | 98.00 | 159,163 | | 89,531 | | | | | | 99,477 | 89,531 | | | |
| S&P Digital | | | Equity/Index | EGL | 08/10/2018 | 08/12/2019 | 08/12/2019 | Expiration | 2 | 140,609 | 2,833.28 | 6,756 | | 2,530 | | | | | | 4,222 | 2,530 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/13/2018 | 08/13/2019 | 08/13/2019 | Expiration | 25 | 921,647 | 2,760.31 | 42,399 | | 30,188 | | | | | | 26,499 | 30,188 | | | |
| S&P Digital | | | Equity/Index | EGL | 08/14/2018 | 08/14/2019 | 08/14/2019 | Expiration | 2 | 1,337,159 | 2,839.96 | 57,634 | | 445 | | | | | | 36,021 | 445 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/15/2018 | 08/15/2019 | 08/15/2019 | Expiration | 7 | 1,339,844 | 2,770.78 | 62,146 | | 13,604 | | | | | | 38,841 | 13,604 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/17/2018 | 08/16/2019 | 08/16/2019 | Expiration | 116 | 3,763,262 | 2,793.67 | 169,675 | | 47,656 | | | | | | 106,047 | 47,656 | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 08/17/2018 | 08/18/2019 | 08/18/2019 | Expiration | 6 | 16,257 | 2,850.13 | 504 | | | | | | | | 315 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 08/17/2018 | 08/19/2019 | 08/19/2019 | Expiration | 29 | 302,939 | 2,850.13 | 11,026 | | 7,814 | | | | | | 6,891 | 7,814 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/20/2018 | 08/20/2019 | 08/20/2019 | Expiration | 14 | 1,224,573 | 2,798.88 | 58,355 | | 15,990 | | | | | | 36,472 | 15,990 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/21/2018 | 08/21/2019 | 08/21/2019 | Expiration | 86 | 1,944,234 | 2,800.98 | 88,851 | | 36,438 | | | | | | 55,532 | 36,438 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/22/2018 | 08/22/2019 | 08/22/2019 | Expiration | 44 | 1,366,525 | 2,795.88 | 63,911 | | 26,768 | | | | | | 39,944 | 26,768 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | EGL | 08/22/2018 | 08/23/2019 | 08/23/2019 | Expiration | 190 | 3,935,484 | 98.00 | 181,340 | | | | | | | | 113,337 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/24/2018 | 08/26/2019 | 08/26/2019 | Expiration | 30 | 552,054 | 2,797.80 | 19,608 | | 521 | | | | | | 12,255 | 521 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/27/2018 | 08/27/2019 | 08/27/2019 | Expiration | 15 | 898,838 | 2,805.09 | 41,206 | | | | | | | | 25,754 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/28/2018 | 08/28/2019 | 08/28/2019 | Expiration | 38 | 1,743,721 | 2,804.44 | 83,997 | | | | | | | | 52,498 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 08/29/2018 | 08/29/2019 | 08/29/2019 | Expiration | 3 | 1,543,585 | 2,810.43 | 68,719 | | 5,551 | | | | | | 42,949 | 5,551 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 08/31/2018 | 08/30/2019 | 08/30/2019 | Expiration | 18 | 4,988,509 | 1,724.36 | 237,361 | | 41,771 | | | | | | 148,351 | 41,771 | | | |
| S&P Digital | | | Equity/Index | EGL | 08/31/2018 | 09/03/2019 | 09/03/2019 | Expiration | 1 | 437,203 | 2,901.52 | 14,933 | | 725 | | | | | | 9,333 | 725 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 09/04/2018 | 09/04/2019 | 09/04/2019 | Expiration | 304 | 1,292,712 | 2,896.72 | 66,179 | | 18,324 | | | | | | 46,877 | 18,324 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/05/2018 | 09/05/2019 | 09/05/2019 | Expiration | 19 | 1,651,371 | 2,811.18 | 89,971 | | 45,148 | | | | | | 63,729 | 45,148 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/07/2018 | 09/06/2019 | 09/06/2019 | Expiration | 37 | 3,158,023 | 2,807.74 | 159,844 | | 111,140 | | | | | | 113,223 | 111,140 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/07/2018 | 09/09/2019 | 09/09/2019 | Expiration | 95 | 792,344 | 2,807.74 | 27,695 | | 22,238 | | | | | | 19,617 | 22,238 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 09/10/2018 | 09/10/2019 | 09/10/2019 | Expiration | 200 | 775,922 | 2,877.13 | 42,398 | | 27,578 | | | | | | 30,032 | 27,578 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/11/2018 | 09/11/2019 | 09/11/2019 | Expiration | 25 | 1,749,624 | 2,816.53 | 91,659 | | 63,659 | | | | | | 64,925 | 63,659 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/12/2018 | 09/12/2019 | 09/12/2019 | Expiration | 4 | 1,034,019 | 2,821.33 | 48,470 | | 41,751 | | | | | | 34,333 | 41,751 | | | |
| S&P Digital | | | Equity/Index | EGL | 09/14/2018 | 09/13/2019 | 09/13/2019 | Expiration | 74 | 3,315,904 | 2,904.98 | 152,505 | | 109,823 | | | | | | 108,025 | 109,823 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 09/14/2018 | 09/16/2019 | 09/16/2019 | Expiration | 34 | 378,857 | 2,904.98 | 14,158 | | 12,126 | | | | | | 10,029 | 12,126 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/17/2018 | 09/17/2019 | 09/17/2019 | Expiration | 55 | 1,300,821 | 1,738.62 | 59,166 | | 45,764 | | | | | | 41,909 | 45,764 | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/18/2018 | 09/18/2019 | 09/18/2019 | Expiration | 26 | 1,688,337 | 2,834.05 | 86,971 | | 56,545 | | | | | | 61,604 | 56,545 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/19/2018 | 09/19/2019 | 09/19/2019 | Expiration | 12 | 1,781,455 | 1,741.44 | 87,268 | | 55,034 | | | | | | 61,815 | 55,034 | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | EGL | 09/19/2018 | 09/20/2019 | 09/20/2019 | Expiration | 359 | 4,382,826 | 98.00 | 213,119 | | 89,234 | | | | | | 150,959 | 89,234 | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 09/21/2018 | 09/23/2019 | 09/23/2019 | Expiration | 49 | 350,508 | 2,929.67 | 14,323 | | 7,431 | | | | | | 10,146 | 7,431 | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 09/24/2018 | 09/24/2019 | 09/24/2019 | Expiration | 66 | 1,251,365 | 1,739.49 | 54,993 | | 17,035 | | | | | | 38,953 | 17,035 | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/25/2018 | 09/25/2019 | 09/25/2019 | Expiration | (48) | (1,759,934) | 2,825.51 | (82,302) | | (36,404) | | | | | | 58,297 | (36,404) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 09/26/2018 | 09/26/2019 | 09/26/2019 | Expiration | (16) | (1,851,288) | 2,819.07 | (93,353) | | (43,919) | | | | | | 66,125 | (43,919) | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | EGL | 09/26/2018 | 09/27/2019 | 09/27/2019 | Expiration | (161) | (5,631,349) | 98.00 | (261,284) | | (83,229) | | | | | | 185,076 | (83,229) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 09/28/2018 | 09/29/2019 | 09/29/2019 | Expiration | (3) | (7,379) | 2,913.98 | (238) | | | | | | | | 168 | | | | |
| S&P Digital | | | Equity/Index | EGL | 09/28/2018 | 09/30/2019 | 09/30/2019 | Expiration | (1) | (590,842) | 2,913.98 | (25,045) | | (12,729) | | | | | | 17,740 | (12,729) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/01/2018 | 10/01/2019 | 10/01/2019 | Expiration | (16) | (1,287,171) | 1,734.67 | (57,706) | | (6,746) | | | | | | 45,684 | (6,746) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/02/2018 | 10/02/2019 | 10/02/2019 | Expiration | (53) | (2,975,499) | 1,735.76 | (140,811) | | | | | | | | 111,476 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/03/2018 | 10/03/2019 | 10/03/2019 | Expiration | (10) | (2,121,397) | 1,729.59 | (99,561) | | | | | | | | 78,819 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/05/2018 | 10/04/2019 | 10/04/2019 | Expiration | (104) | (3,805,147) | 1,722.71 | (192,710) | | (72,080) | | | | | | 152,562 | (72,080) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 10/05/2018 | 10/05/2019 | 10/05/2019 | Expiration | (6) | (18,313) | 2,885.57 | (571) | | | | | | | | 452 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/05/2018 | 10/07/2019 | 10/07/2019 | Expiration | (46) | (568,370) | 2,806.71 | (22,920) | | (7,921) | | | | | | 18,145 | (7,921) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/08/2018 | 10/08/2019 | 10/08/2019 | Expiration | (4) | (736,034) | 2,813.92 | (35,911) | | (2,259) | | | | | | 28,430 | (2,259) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/09/2018 | 10/09/2019 | 10/09/2019 | Expiration | (17) | (729,355) | 1,715.88 | (39,127) | | (9,075) | | | | | | 30,976 | (9,075) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/10/2018 | 10/10/2019 | 10/10/2019 | Expiration | (33) | (2,482,455) | 2,751.63 | (144,795) | | (124,597) | | | | | | 114,630 | (124,597) | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | EGL | 10/10/2018 | 10/11/2019 | 10/11/2019 | Expiration | (84) | (3,821,663) | 98.00 | (210,693) | | (246,573) | | | | | | 166,798 | (246,573) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 10/12/2018 | 10/12/2019 | 10/12/2019 | Expiration | (10) | (27,585) | 2,767.13 | (794) | | | | | | | | 629 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/12/2018 | 10/14/2019 | 10/14/2019 | Expiration | (18) | (673,224) | 2,718.06 | (24,724) | | (37,575) | | | | | | 19,573 | (37,575) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/15/2018 | 10/15/2019 | 10/15/2019 | Expiration | (65) | (1,146,941) | 1,667.39 | (60,970) | | (81,977) | | | | | | 48,268 | (81,977) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/16/2018 | 10/16/2019 | 10/16/2019 | Expiration | (11) | (2,435,056) | 1,675.38 | (141,946) | | (144,900) | | | | | | 112,374 | (144,900) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/17/2018 | 10/17/2019 | 10/17/2019 | Expiration | (44) | (2,574,567) | 1,674.91 | (140,215) | | (153,477) | | | | | | 111,004 | (153,477) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/19/2018 | 10/18/2019 | 10/18/2019 | Expiration | (38) | (4,237,743) | 1,671.41 | (242,330) | | (288,363) | | | | | | 191,844 | (288,363) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 10/19/2018 | 10/20/2019 | 10/20/2019 | Expiration | (3) | (9,621) | 2,767.78 | (286) | | | | | | | | 226 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 10/19/2018 | 10/21/2019 | 10/21/2019 | Expiration | (97) | (572,383) | 2,767.78 | (27,135) | | (37,679) | | | | | | 21,481 | (37,679) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/22/2018 | 10/22/2019 | 10/22/2019 | Expiration | (29) | (967,335) | 2,721.68 | (52,725) | | (69,780) | | | | | | 41,740 | (69,780) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/23/2018 | 10/23/2019 | 10/23/2019 | Expiration | (14) | (1,524,212) | 2,717.26 | (93,004) | | (127,292) | | | | | | 73,628 | (127,292) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/24/2018 | 10/24/2019 | 10/24/2019 | Expiration | (373) | (2,339,199) | 1,654.75 | (116,963) | | (205,078) | | | | | | 92,595 | (205,078) | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | EGL | 10/24/2018 | 10/25/2019 | 10/25/2019 | Expiration | (157) | (4,842,941) | 98.00 | (290,694) | | (505,823) | | | | | | 230,133 | (505,823) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 10/26/2018 | 10/26/2019 | 10/26/2019 | Expiration | (3) | (6,822) | 2,658.69 | (194) | | | | | | | | 153 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/26/2018 | 10/28/2019 | 10/28/2019 | Expiration | (7) | (264,129) | 2,695.86 | (11,508) | | (21,231) | | | | | | 9,110 | (21,231) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 10/29/2018 | 10/29/2019 | 10/29/2019 | Expiration | (47) | (1,029,204) | 2,641.25 | (58,998) | | (114,956) | | | | | | 46,707 | (114,956) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 10/30/2018 | 10/30/2019 | 10/30/2019 | Expiration | (40) | (1,972,474) | 1,666.04 | (123,500) | | (217,191) | | | | | | 97,771 | (217,191) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 10/31/2018 | 10/31/2019 | 10/31/2019 | Expiration | (58) | (2,026,849) | 2,718.69 | (118,281) | | (193,110) | | | | | | 93,639 | (193,110) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/02/2018 | 11/01/2019 | 11/01/2019 | Expiration | (32) | (5,116,878) | 1,672.25 | (279,641) | | (468,283) | | | | | | 244,686 | (468,283) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 11/02/2018 | 11/04/2019 | 11/04/2019 | Expiration | (9) | (299,771) | 2,729.35 | (16,554) | | (27,533) | | | | | | 14,484 | (27,533) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/05/2018 | 11/05/2019 | 11/05/2019 | Expiration | (35) | (828,453) | 1,675.84 | (46,895) | | (78,190) | | | | | | 41,034 | (78,190) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/06/2018 | 11/06/2019 | 11/06/2019 | Expiration | (138) | (2,178,793) | 1,679.29 | (129,010) | | (208,152) | | | | | | 112,884 | (208,152) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/07/2018 | 11/07/2019 | 11/07/2019 | Expiration | (9) | (1,600,345) | 1,687.19 | (86,980) | | (126,653) | | | | | | 76,108 | (126,653) | | | |
| UST 2.875% 08/15/28 Total Return Options | | | Equity/Index | EGL | 11/07/2018 | 11/08/2019 | 11/08/2019 | Expiration | (90) | (3,926,535) | 98.00 | (221,692) | | (350,028) | | | | | | 193,981 | (350,028) | | | |
| S&P Digital | | | Equity/Index | EGL | 11/09/2018 | 11/11/2019 | 11/11/2019 | Expiration | (2) | (620,452) | 2,781.01 | (27,544) | | (45,917) | | | | | | 24,101 | (45,917) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/12/2018 | 11/12/2019 | 11/12/2019 | Expiration | (239) | (651,241) | 2,726.22 | (46,564) | | (87,340) | | | | | | 40,743 | (87,340) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/13/2018 | 11/13/2019 | 11/13/2019 | Expiration | (20) | (1,864,025) | 1,680.07 | (87,874) | | (160,776) | | | | | | 76,890 | (160,776) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 11/14/2018 | 11/14/2019 | 11/14/2019 | Expiration | (24) | (1,753,338) | 2,741.44 | (107,384) | | (208,571) | | | | | | 93,961 | (208,571) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 11/16/2018 | 11/15/2019 | 11/15/2019 | Expiration | (49) | (4,458,073) | 2,755.65 | (259,555) | | (487,880) | | | | | | 227,110 | (487,880) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 11/16/2018 | 11/17/2019 | 11/17/2019 | Expiration | (11) | (31,440) | 2,736.27 | (858) | | (915) | | | | | | 751 | (915) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/16/2018 | 11/18/2019 | 11/18/2019 | Expiration | (113) | (499,467) | 2,736.27 | (27,985) | | (52,918) | | | | | | 24,487 | (52,918) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/19/2018 | 11/19/2019 | 11/19/2019 | Expiration | (13) | (941,506) | 1,681.14 | (57,411) | | (120,743) | | | | | | 50,235 | (120,743) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/20/2018 | 11/20/2019 | 11/20/2019 | Expiration | (337) | (3,269,585) | 1,670.57 | (182,988) | | (393,003) | | | | | | 160,114 | (393,003) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/21/2018 | 11/21/2019 | 11/21/2019 | Expiration | (21) | (2,263,591) | 2,649.93 | (128,978) | | (275,356) | | | | | | 112,856 | (275,356) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 11/21/2018 | 11/22/2019 | 11/22/2019 | Expiration | (22) | (2,835,398) | 2,732.76 | (163,720) | | (363,702) | | | | | | 143,255 | (363,702) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 11/23/2018 | 11/24/2019 | 11/24/2019 | Expiration | (10) | (25,552) | 2,632.56 | (675) | | | | | | | | 590 | | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 11/23/2018 | 11/25/2019 | 11/25/2019 | Expiration | (9) | (815,362) | 2,729.94 | (33,163) | | (70,459) | | | | | | 29,017 | (70,459) | | | |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expiration | 8<br>Termination Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Consideration Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortization)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/26/2018 | 11/26/2019 | 11/26/2019 | Expiration | (146) | (1,182,784) | 1,674.54 | (68,960) | | (154,606) | | | | | | 60,340 | (154,606) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/28/2018 | 11/27/2019 | 11/27/2019 | Expiration | (50) | (3,062,627) | 1,685.57 | (197,149) | | (417,786) | | | | | | 172,506 | (417,786) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 11/28/2018 | 11/28/2019 | 11/28/2019 | Expiration | (6) | (16,542) | 2,743.79 | (387) | | | | | | | | 339 | | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 11/30/2018 | 11/29/2019 | 11/29/2019 | Expiration | (201) | (5,879,928) | 1,691.19 | (316,088) | | (589,703) | | | | | | 276,577 | (589,703) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 11/30/2018 | 12/01/2019 | 12/01/2019 | Expiration | (7) | (19,548) | 2,760.17 | (520) | | | | | | | | 455 | | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 11/30/2018 | 12/02/2019 | 12/02/2019 | Expiration | (88) | (477,312) | 2,760.17 | (24,034) | | (41,987) | | | | | | 21,030 | (41,987) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/03/2018 | 12/03/2019 | 12/03/2019 | Expiration | (19) | (1,349,926) | 1,695.24 | (78,748) | | (123,520) | | | | | | 75,467 | (123,520) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/04/2018 | 12/04/2019 | 12/04/2019 | Expiration | (83) | (1,751,004) | 1,678.99 | (102,776) | | (209,316) | | | | | | 98,493 | (209,316) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 12/04/2018 | 12/05/2019 | 12/05/2019 | Expiration | (12) | (1,245,409) | 2,747.05 | (67,309) | | (136,915) | | | | | | 64,505 | (136,915) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 12/07/2018 | 12/06/2019 | 12/06/2019 | Expiration | (61) | (4,775,201) | 2,726.74 | (305,565) | | (689,728) | | | | | | 292,833 | (689,728) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 12/07/2018 | 12/08/2019 | 12/08/2019 | Expiration | (4) | (10,389) | 2,633.08 | (273) | | (544) | | | | | | 262 | (544) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 12/07/2018 | 12/09/2019 | 12/09/2019 | Expiration | (113) | (579,679) | 2,633.08 | (30,646) | | (70,486) | | | | | | 29,369 | (70,486) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/10/2018 | 12/10/2019 | 12/10/2019 | Expiration | (220) | (972,877) | 1,666.24 | (50,064) | | (113,869) | | | | | | 47,978 | (113,869) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/11/2018 | 12/11/2019 | 12/11/2019 | Expiration | (22) | (1,831,590) | 1,666.51 | (110,380) | | (258,262) | | | | | | 105,781 | (258,262) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/12/2018 | 12/12/2019 | 12/12/2019 | Expiration | (475) | (2,245,881) | 1,667.96 | (119,642) | | (291,559) | | | | | | 114,656 | (291,559) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/14/2018 | 12/13/2019 | 12/13/2019 | Expiration | (113) | (4,285,838) | 1,661.39 | (234,519) | | (583,483) | | | | | | 224,748 | (583,483) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 12/14/2018 | 12/16/2019 | 12/16/2019 | Expiration | (7) | (482,087) | 2,720.57 | (23,971) | | (63,621) | | | | | | 22,972 | (63,621) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/17/2018 | 12/17/2019 | 12/17/2019 | Expiration | (19) | (916,209) | 1,650.78 | (56,729) | | (165,078) | | | | | | 54,365 | (165,078) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 12/18/2018 | 12/18/2019 | 12/18/2019 | Expiration | (44) | (1,977,334) | 2,702.31 | (111,663) | | (314,949) | | | | | | 107,011 | (314,949) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/19/2018 | 12/19/2019 | 12/19/2019 | Expiration | (208) | (2,452,425) | 1,643.40 | (142,966) | | (459,117) | | | | | | 137,009 | (459,117) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 12/21/2018 | 12/20/2019 | 12/20/2019 | Expiration | (29) | (5,573,489) | 2,675.55 | (360,197) | | (1,313,189) | | | | | | 345,188 | (1,313,189) | | | |
| S&P 500 Indx Opt MOPTPT | | | Equity/Index | EGL | 12/21/2018 | 12/22/2019 | 12/22/2019 | Expiration | (12) | (28,931) | 2,416.62 | (660) | | (3,394) | | | | | | 632 | (3,394) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | EGL | 12/21/2018 | 12/23/2019 | 12/23/2019 | Expiration | (25) | (725,911) | 2,675.55 | (32,946) | | (107,470) | | | | | | 31,573 | (107,470) | | | |
| S&P 500 Index Option PTPT | | | Equity/Index | EGL | 12/24/2018 | 12/24/2019 | 12/24/2019 | Expiration | (19) | (134,682) | 2,351.10 | (6,462) | | (21,532) | | | | | | 6,193 | (21,532) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/26/2018 | 12/26/2019 | 12/26/2019 | Expiration | (106) | (1,909,139) | 1,636.94 | (132,750) | | (493,108) | | | | | | 127,219 | (493,108) | | | |
| UST 3.125% 11/29/2019 Total Return Options | | | Equity/Index | EGL | 12/26/2018 | 12/27/2019 | 12/27/2019 | Expiration | (122) | (6,120,739) | 98.00 | (373,832) | | (1,295,633) | | | | | | 358,256 | (1,295,633) | | | |
| S&P Digital | | | Equity/Index | EGL | 12/28/2018 | 12/30/2019 | 12/30/2019 | Expiration | (21) | (895,503) | 2,485.74 | (44,745) | | (140,147) | | | | | | 42,878 | (140,147) | | | |
| S&P 500 Dividend Aristocrats Daily Risk Control 5% Index | | | Equity/Index | EGL | 12/31/2018 | 12/31/2019 | 12/31/2019 | Expiration | (23) | (1,198,242) | 1,644.91 | (72,300) | | (243,025) | | | | | | 69,288 | (243,025) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 10/17/2019 | 10/17/2019 | Expiration | (549) | (2,850,000) | 2,731.09 | | (57,653) | (59,455) | | | | | | 57,653 | (59,455) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 10/21/2019 | 10/21/2019 | Expiration | (763) | (2,080,000) | 2,725.64 | | (45,620) | (52,376) | | | | | | 45,620 | (52,376) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 10/23/2019 | 10/23/2019 | Expiration | (151) | (820,000) | 2,717.26 | | (22,102) | (25,977) | | | | | | 22,102 | (25,977) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 10/24/2019 | 10/24/2019 | Expiration | (211) | (980,000) | 2,699.41 | | (40,272) | (47,646) | | | | | | 40,272 | (47,646) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 10/25/2019 | 10/25/2019 | Expiration | (274) | (740,000) | 2,695.86 | | (21,932) | (26,185) | | | | | | 21,932 | (26,185) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 10/31/2019 | 10/31/2019 | Expiration | (228) | (620,000) | 2,718.69 | | (12,406) | (14,694) | | | | | | 12,406 | (14,694) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 11/29/2019 | 11/29/2019 | Expiration | (321) | (1,946,847) | 2,766.05 | | (28,729) | (48,684) | | | | | | 28,729 | (48,684) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/06/2019 | 12/06/2019 | Expiration | (488) | (3,560,000) | 2,726.74 | | (81,735) | (144,013) | | | | | | 81,735 | (144,013) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/10/2019 | 12/10/2019 | Expiration | (220) | (600,000) | 2,727.60 | | (15,519) | (24,974) | | | | | | 15,519 | (24,974) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/11/2019 | 12/11/2019 | Expiration | (150) | (410,000) | 2,728.27 | | (9,197) | (15,709) | | | | | | 9,197 | (15,709) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/12/2019 | 12/12/2019 | Expiration | (568) | (1,900,000) | 2,730.87 | | (42,071) | (81,083) | | | | | | 42,071 | (81,083) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/13/2019 | 12/13/2019 | Expiration | (147) | (2,870,000) | 2,720.57 | | (70,395) | (126,983) | | | | | | 70,395 | (126,983) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/18/2019 | 12/18/2019 | Expiration | (185) | (850,000) | 2,702.31 | | (25,116) | (43,948) | | | | | | 25,116 | (43,948) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/19/2019 | 12/19/2019 | Expiration | (492) | (1,325,000) | 2,692.37 | | (51,733) | (87,638) | | | | | | 51,733 | (87,638) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/20/2019 | 12/20/2019 | Expiration | (488) | (2,005,000) | 2,675.55 | | (91,495) | (155,246) | | | | | | 91,495 | (155,246) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/27/2019 | 12/27/2019 | Expiration | (186) | (500,000) | 2,693.05 | | (18,726) | (34,500) | | | | | | 18,728 | (34,500) | | | |
| SPXDSUN Index Option PTPT | | | Equity/Index | JPM | 06/19/2019 | 12/31/2019 | 12/31/2019 | Expiration | (297) | (800,000) | 2,697.85 | | (28,986) | (52,964) | | | | | | 28,987 | (52,964) | | | |
| 0699999999. Subtotal - Written Options - Hedging Other - Other | | | | | | | | | | | | (24,446,829) | (1,272,286) | (28,296,630) | | | XXX | | | 14,163,002 | (28,296,630) | | | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | (24,446,829) | (1,272,286) | (28,296,630) | | | XXX | | | 14,163,002 | (28,296,630) | | | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |

# SCHEDULE DB - PART A - SECTION 2

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

| 1<br>Description | 2<br>Description of Item(s) Hedged, Used for Income Generation or Replicated | 3<br>Schedule / Exhibit Identifier | 4<br>Type(s) of Risk(s) (a) | 5<br>Exchange, Counterparty or Central Clearinghouse | 6<br>Trade Date | 7<br>Date of Maturity or Expira-tion | 8<br>Termina-tion Date | 9<br>Indicate Exercise, Expiration, Maturity or Sale | 10<br>Number of Contracts | 11<br>Notional Amount | 12<br>Strike Price, Rate or Index Received (Paid) | 13<br>Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Un-discounted Premium (Received) Paid | 15<br>Considera-tion Received (Paid) on Termination | 16<br>Current Year Income | 17<br>Book/ Adjusted Carrying Value | 18<br>Code | 19<br>Unrealized Valuation Increase/ (Decrease) | 20<br>Total Foreign Exchange Change in B./A.C.V. | 21<br>Current Year's (Amortiza-tion)/ Accretion | 22<br>Gain (Loss) on Termination Recognized | 23<br>Adjustment to Carrying Value of Hedged Item | 24<br>Gain (Loss) on Termination Deferred | 25<br>Hedge Effectiveness at Inception and at Termination (b) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 0979999999. Total Written Options - Other | | | | | | | | | | | | (24,446,829) | (1,272,286) | (28,296,630) | | | XXX | | | 14,163,002 | (28,296,630) | | | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | (24,446,829) | (1,272,286) | (28,296,630) | | | XXX | | | 14,163,002 | (28,296,630) | | | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | 838,504,041 | (1,272,286) | 645,024,922 | | | XXX | | | (425,254,740) | 645,024,922 | | | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1759999999 - Totals | | | | | | | | | | | | 838,504,041 | (1,272,286) | 645,024,922 | | | XXX | | | (425,254,740) | 645,024,922 | | | XXX |

(a)

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

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

**N O N E**

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

**N O N E**

# SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

| 1 | 2 | 3 | 4 | Book/Adjusted Carrying Value | | | Fair Value | | | 11 | 12 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| Description of Exchange, Counterparty or Central Clearinghouse | Master Agreement (Y or N) | Credit Support Annex (Y or N) | Fair Value of Acceptable Collateral | 5<br>Contracts With Book/Adjusted Carrying Value >0 | 6<br>Contracts With Book/Adjusted Carrying Value <0 | 7<br>Exposure Net of Collateral | 8<br>Contracts With Fair Value >0 | 9<br>Contracts With Fair Value <0 | 10<br>Exposure Net of Collateral | Potential Exposure | Off-Balance Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | 1,628,843 | | 1,628,843 | 5,196,627 | | 5,196,627 | | |
| BANK OF AMERICA B4TYDEB6GKMZO031MB27 | Y | Y | 79,270,000 | 16,082,534 | | | 80,692,574 | | 1,422,574 | | |
| EAGLE LIFE INSURANCE 5KCJSCUB87LQCN2G7947 | Y | N | | | (17,466,131) | | | (71,192,425) | | | |
| BARCLAYS G5GSEF7VJP5I70UK5573 | Y | Y | 226,395,000 | 78,852,494 | | | 217,536,139 | | | | |
| CIBC 2IGI19DL770X0HC3ZE78 | Y | Y | 153,450,000 | 47,359,975 | | | 154,918,551 | | 1,468,551 | | |
| CITI BANK E570DZWZ7FF32TWEFA76 | Y | Y | 111,210,000 | 29,574,275 | | | 109,045,606 | | | | |
| CREDIT SUISSE E58DKGMJYYYJLN8C3868 | Y | Y | 105,090,000 | 37,884,647 | (32,819) | | 117,049,111 | (380,880) | 11,578,231 | | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Y | Y | 137,260,000 | 33,968,013 | | | 139,101,364 | | 1,841,364 | | |
| JP MORGAN 7H6GLXDRUGQFU57RNE97 | Y | Y | 156,360,000 | 44,743,000 | (349,951) | | 152,395,828 | (745,236) | | | |
| MORGAN STANLEY 4PQUHN3JPFGFNF3BB653 | Y | Y | 38,781,813 | 13,952,592 | | | 41,255,864 | | 2,474,051 | | |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Y | Y | 100,900,000 | 27,338,270 | | | 101,511,239 | | 611,239 | | |
| TRUIST BANK JJKC32MCHWDI71265Z06 | Y | Y | 76,680,000 | 24,489,957 | | | 74,909,660 | | | | |
| WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09 | Y | Y | 162,910,000 | 56,671,421 | | | 163,520,670 | | 610,670 | | |
| 0299999999. Total NAIC 1 Designation | | | 1,348,306,813 | 410,917,178 | (17,848,901) | | 1,351,936,606 | (72,318,541) | 20,006,680 | | |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | 1,348,306,813 | 412,546,021 | (17,848,901) | 1,628,843 | 1,357,133,233 | (72,318,541) | 25,203,307 | | |
| 1. Offset per SSAP No. 64 | | | | 17,848,901 | (17,848,901) | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | 394,697,120 | | | | | | | |

# SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| 0199999999 - Total | | | | | | | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|---|---|---|---|---|---|---|---|---|
| BANK OF AMERICA B4TYDEB6GKMZO031MB27 | Cash | | CASH | 79,270,000 | 79,270,000 | XXX | | |
| BARCLAYS G5GSEF7VJP5I7OUK5573 | Cash | | CASH | 226,395,000 | 226,395,000 | XXX | | |
| CITI BANK E570DZWZ7FF32TWEFA76 | Cash | | CASH | 111,210,000 | 111,210,000 | XXX | | |
| CREDIT SUISSE E58DKGMJYYYJLN8C3868 | Cash | | CASH | 105,090,000 | 105,090,000 | XXX | | |
| CIBC 21GI19DL770X0HC3ZE78 | Cash | | CASH | 153,450,000 | 153,450,000 | XXX | | |
| JP MORGAN 7H6GLXDRUGQFU57RNE97 | Cash | | CASH | 156,360,000 | 156,360,000 | XXX | | |
| MORGAN STANLEY 4PQUHN3JPFGFNF3BB653 | Cash | | CASH | 38,781,813 | 38,781,813 | XXX | | |
| ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | Cash | | CASH | 100,900,000 | 100,900,000 | XXX | | |
| SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41 | Cash | | CASH | 137,260,000 | 137,260,000 | XXX | | |
| TRUIST BANK JJKC32MCHWDI71265Z06 | Cash | | CASH | 76,680,000 | 76,680,000 | XXX | | |
| WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09 | Cash | | CASH | 162,910,000 | 162,910,000 | XXX | | |
| 0299999999 - Total | | | | 1,348,306,813 | 1,348,306,813 | XXX | XXX | XXX |

# SCHEDULE DB - PART E

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

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

| CDHS | | Hedged Item | | | | | | | | Hedging Instruments | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 |
| Identifier | Description | Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | Current Year Increase (Decrease) in VM-21 Liability | Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates | Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9) | Prior Deferred Balance | Current Year Fair Value Fluctuation of the Hedge Instruments | Current Year Natural Offset to VM-21 Liability | Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk | Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)] | Current Year Prescribed Deferred Amortization | Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16+17) | Ending Deferred Balance (11+15+18) |
| Total | | | | | | | | XXX | | | | | | | | | | |

NONE

# SCHEDULE DL - PART 1
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation and Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | XXX |
| 4899999. Total - Hybrid Securities | | | | | | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | XXX |
| 5999999. Subtotal - SVO Identified Funds | | | | | | XXX |
| 6299999. Subtotal - Unaffiliated Bank Loans | | | | | | XXX |
| 6399999. Total - Issuer Obligations | | | | | | XXX |
| 6499999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6599999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6699999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6799999. Total - SVO Identified Funds | | | | | | XXX |
| 6899999. Total - Affiliated Bank Loans | | | | | | XXX |
| 6999999. Total - Unaffiliated Bank Loans | | | | | | XXX |
| 7099999. Total Bonds | | | | | | XXX |
| 7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) | | | | | | XXX |
| 7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) | | | | | | XXX |
| 8099999. Total - Preferred and Common Stocks | | | | | | XXX |
| | Citibank NA | 0 | | 40,086,507 | 40,086,507 | |
| 9099999. Total - Cash (Schedule E Part 1 type) | | | | 40,086,507 | 40,086,507 | XXX |
| 38141W-36-4 | Goldman Sachs Financial Square Prime Obligations Fund | 0 | | 175,002,998 | 175,002,998 | |
| 09248U-61-9 | Blackrock Liquidity Funds TempFund | 0 | | 90,015,989 | 90,015,989 | |
| 4812A0-36-7 | JPMorgan Prime Money Market Fund | 0 | | 189,995,501 | 189,995,501 | |
| 9199999. Total - Cash Equivalents (Schedule E Part 2 type) | | | | 455,014,488 | 455,014,488 | XXX |
| 9999999 - Totals | | | | 495,100,995 | 495,100,995 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ 495,100,995 Book/Adjusted Carrying Value $ 495,100,995
2. Average balance for the year Fair Value $ 377,925,523 Book/Adjusted Carrying Value $ 377,925,523
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 495,100,995 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

# SCHEDULE DL - PART 2
# SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Code | 4<br>NAIC Designation and Administrative Symbol | 5<br>Fair Value | 6<br>Book/Adjusted Carrying Value | 7<br>Maturity Date |
|---|---|---|---|---|---|---|
| 9999999 - Totals | | | | | | XXX |

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| JPMORGAN | SAN ANTONIO, TEXAS | | | | | 262,450 | XXX |
| METRO BANK | PELL CITY, ALABAMA | | | | | 661,408 | XXX |
| STATE STREET | NEW YORK, NEW YORK | | | | | 39,442,124 | XXX |
| STATE STREET | NEW YORK, NEW YORK | 0 | | | | 42,571 | XXX |
| WELLS FARGO BANK | BIRMINGHAM, ALABAMA | | | | | 786,317 | XXX |
| WEST BANK | WEST DES MOINES, IOWA | | 0.730 | 91,862 | | (75,508,948) | XXX |
| 0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories | | XXX | XXX | 7 | | 74,371 | XXX |
| 0199999. Totals - Open Depositories | | XXX | XXX | 91,869 | | (34,239,707) | XXX |
| 0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories | | XXX | XXX | | | | XXX |
| 0299999. Totals - Suspended Depositories | | XXX | XXX | | | | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 91,869 | | (34,239,707) | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | 600 | XXX |
| 0599999 Total - Cash | | XXX | XXX | 91,869 | | (34,239,107) | XXX |

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

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 1. | January | (48,964,125) | 4. | April | (23,253,109) | 7. | July | (18,301,909) | 10. October | (11,232,757) |
| 2. | February | (13,315,992) | 5. | May | (31,875,552) | 8. | August | (24,444,743) | 11. November | (39,763,601) |
| 3. | March | (31,560,498) | 6. | June | (7,640,481) | 9. | September | (17,609,770) | 12. December | (34,239,707) |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due and Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | |
| | ABB TREASURY CENTER USA SPEICAL PURPOSE | C | 12/26/2019 | 1.750 | 01/08/2020 | 1,099,626 | | |
| | ABB TREASURY CENTER USA SPEICAL PURPOSE | C | 12/26/2019 | 1.750 | 01/09/2020 | 4,998,055 | | |
| | ARCHER DANIELS MIDLAND INDUSTRIAL | C | 12/30/2019 | 1.570 | 01/09/2020 | 10,496,336 | | |
| | FLORIDA POWER UTILITY - ELECTRIC | C | 12/20/2019 | 1.780 | 01/02/2020 | 14,999,258 | | |
| | HOME DEPOT INC INDUSTRIAL | C | 12/23/2019 | 1.560 | 01/06/2020 | 5,998,699 | | |
| | NORTHERN STATES POWER UTILITY - ELECTRI | C | 12/27/2019 | 1.900 | 01/10/2020 | 17,991,448 | | |
| | SNAP ON INC INDUSTRIAL | C | 12/30/2019 | 1.750 | 01/13/2020 | 24,985,415 | | |
| | STANLEY BLACK & DECKER INDUSTRIAL | C | 12/30/2019 | 1.670 | 01/13/2020 | 23,986,639 | | |
| | TRAVELERS COMPANIES INC FINANCIAL | C | 12/20/2019 | 1.620 | 01/02/2020 | 4,999,775 | | |
| | WIACONSIN PUBLIC SERVICE UTILITY - ELECTRIC | C | 12/20/2019 | 1.800 | 01/02/2020 | 2,999,850 | | |
| | DNB BANK ASA SPECIAL PURPOSE | C | 12/19/2019 | 1.600 | 01/02/2020 | 49,997,776 | | |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 162,552,877 | | |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 162,552,877 | | |
| 4899999. Total - Hybrid Securities | | | | | | | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | | |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | 162,552,877 | | |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 8099999. Total - SVO Identified Funds | | | | | | | | |
| 8199999. Total - Affiliated Bank Loans | | | | | | | | |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | | | |
| 8399999. Total Bonds | | | | | | 162,552,877 | | |
| 60934N-50-0 | FEDERATED TREASURY OBLIGATION IS FUND #68 | SD | 12/31/2017 | | | 15,003 | | |
| 94975H-29-6 | WELLS FARGO ADV TREASURY PL MM | | 12/31/2017 | | | 19 | | 541 |
| 94975H-29-6 | WELLS FARGO ADV TREASURY PL MM | SD | 12/31/2017 | | | 25,014 | | |
| 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO | | | | | | 40,036 | | 541 |
| 85749P-10-1 | STATE STREET INST LIQ RES FD | C | 12/24/2019 | | | 750,000,000 | 973,790 | 8,399,608 |
| 31846V-41-9 | FIRST AMERICAN TREAS OBLIG | | 12/31/2017 | | | 440,000 | | |
| 857492-70-6 | STATE STREET INST US GOVT FUND | C | 12/31/2019 | | | 435,753,936 | 254,178 | 858,908 |
| 857492-70-6 | STATE STREET INST US GOVT FUND | O | 12/30/2019 | | | 18,664,526 | 55,282 | 1,018,152 |
| 857492-70-6 | STATE STREET INST US GOVT FUND | | 12/31/2019 | | | 46,033,586 | 199,525 | 1,992,825 |
| 8699999. Subtotal - All Other Money Market Mutual Funds | | | | | | 1,250,892,048 | 1,482,775 | 12,269,493 |
| 8899999 - Total Cash Equivalents | | | | | | 1,413,484,961 | 1,482,775 | 12,270,034 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusted Carrying Value | Fair Value | Book/Adjusted Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | B | STATUTORY REQUIREMENT | | | 112,468 | 114,744 |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | B | STATUTORY REQUIREMENT | | | 149,236 | 155,203 |
| 11. Georgia GA | ST | STATUTORY REQUIREMENT | | | 25,014 | 25,014 |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | O | STATUTORY REQUIREMENT | 49,900,027,043 | 53,267,694,493 | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | B | STATUTORY REQUIREMENT | | | 505,139 | 505,781 |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | B | STATUTORY REQUIREMENT | | | 204,487 | 208,625 |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | B | STATUTORY REQUIREMENT | | | 230,048 | 234,703 |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | B | STATUTORY REQUIREMENT | | | 492,722 | 506,797 |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | | | | | |
| 37. Oklahoma OK | B | STATUTORY REQUIREMENT | | | 337,598 | 342,869 |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | O | STATUTORY REQUIREMENT | | | 398,416 | 406,175 |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. U.S. Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | | | | |
| 59. Subtotal | XXX | XXX | 49,900,027,043 | 53,267,694,493 | 2,455,128 | 2,499,911 |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | XXX | XXX | | | | |
| 5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above) | XXX | XXX | | | | |

9 2 7 3 8 2 0 1 9 4 6 5 0 0 1 0 0

SUPPLEMENT FOR THE YEAR 2019 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

# SCHEDULE O SUPPLEMENT

For The Year Ended December 31, 2019
(To Be Filed by March 1)

Of The American Equity Investment Life Insurance Company
ADDRESS (City, State and Zip Code) West Des Moines , IA 50266-5921
NAIC Group Code 2658 NAIC Company Code 92738 Employer's Identification Number (FEIN) 42-1153896

## SUPPLEMENTAL SCHEDULE O - PART 1

**Development of Incurred Losses**
**($000 Omitted)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Cumulative Net Amounts Paid Policyholders | | | | |
|---|---|---|---|---|---|
| | 1<br>2015 | 2<br>2016 | 3<br>2017 | 4<br>2018 | 5<br>2019(a) |
| 1. Prior | 53 | 66 | 66 | 66 | 65 |
| 2. 2015 | 148 | 180 | 194 | 194 | 194 |
| 3. 2016 | XXX | 127 | 162 | 169 | 169 |
| 4. 2017 | XXX | XXX | 136 | 155 | 161 |
| 5. 2018 | XXX | XXX | XXX | 73 | 88 |
| 6. 2019 | XXX | XXX | XXX | XXX | 57 |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | 28 | 37 | 44 | 44 | 44 |
| 2. 2015 | 74 | 106 | 119 | 119 | 119 |
| 3. 2016 | XXX | 123 | 148 | 154 | 154 |
| 4. 2017 | XXX | XXX | 96 | 108 | 111 |
| 5. 2018 | XXX | XXX | XXX | 47 | 53 |
| 6. 2019 | XXX | XXX | XXX | XXX | 21 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2015 | | | | | |
| 3. 2016 | XXX | | | | |
| 4. 2017 | XXX | | | | |
| 5. 2018 | XXX | XXX | XXX | | |
| 6. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section D -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2015 | | | | | |
| 3. 2016 | XXX | | | | |
| 4. 2017 | XXX | | | | |
| 5. 2018 | XXX | XXX | XXX | | |
| 6. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section E -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2015 | | | | | |
| 3. 2016 | XXX | | | | |
| 4. 2017 | XXX | | | | |
| 5. 2018 | XXX | XXX | XXX | | |
| 6. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section F -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2015 | | | | | |
| 3. 2016 | XXX | | | | |
| 4. 2017 | XXX | | | | |
| 5. 2018 | XXX | XXX | XXX | | |
| 6. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section G -**

| | | | | | |
|---|---|---|---|---|---|
| 1. Prior | | | | | |
| 2. 2015 | | | | | |
| 3. 2016 | XXX | | | | |
| 4. 2017 | XXX | | | | |
| 5. 2018 | XXX | XXX | XXX | | |
| 6. 2019 | XXX | XXX | XXX | XXX | |

NONE

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

Supplement Schedule O - Part 2 Section A

**N O N E**

Supplement Schedule O - Part 2 Section B

**N O N E**

Supplement Schedule O - Part 2 Section C

**N O N E**

Supplement Schedule O - Part 2 Section D

**N O N E**

Supplement Schedule O - Part 2 Section E

**N O N E**

Supplement Schedule O - Part 2 Section F

**N O N E**

Supplement Schedule O - Part 2 Section G

**N O N E**

# SCHEDULE O SUPPLEMENT

## SUPPLEMENTAL SCHEDULE O - PART 3

**Development of Incurred Losses**

**($000 Omitted)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Sum of Net Cumulative Amount Paid Policyholders and Claim Liability and Reserve Outstanding at End of Year | | | | |
|---|---|---|---|---|---|
| | 1<br>2015 | 2<br>2016 | 3<br>2017 | 4<br>2018 | 5<br>2019 |
| 1. 2015 | 188 | 222 | 209 | XXX | XXX |
| 2. 2016 | XXX | 164 | 200 | 181 | XXX |
| 3. 2017 | XXX | XXX | 170 | 185 | 171 |
| 4. 2018 | XXX | XXX | XXX | 100 | 114 |
| 5. 2019 | XXX | XXX | XXX | XXX | 80 |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | 78 | 111 | 120 | XXX | XXX |
| 2. 2016 | XXX | 127 | 150 | 155 | XXX |
| 3. 2017 | XXX | XXX | 97 | 109 | 112 |
| 4. 2018 | XXX | XXX | XXX | 48 | 55 |
| 5. 2019 | XXX | XXX | XXX | XXX | 23 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | XXX | XXX |
| 2. 2016 | XXX | | | | XXX |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section D -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | XXX | XXX |
| 2. 2016 | XXX | | | | XXX |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section E -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | XXX | XXX |
| 2. 2016 | XXX | | | | XXX |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section F -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | XXX | XXX |
| 2. 2016 | XXX | | | | XXX |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section G -**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | XXX | XXX |
| 2. 2016 | XXX | | | | XXX |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

# SCHEDULE O SUPPLEMENT

## SUPPLEMENTAL SCHEDULE O - PART 4

**Development of Incurred Losses**

**($000 Omitted)**

**Section A - Group Accident and Health**

| Years in Which Losses Were Incurred | Sum of Net Cumulative Amount Paid Policyholders, Cost Containment Expenses, and Claim and Cost Containment Liability and Reserve Outstanding at End of Year | | | | |
|---|---|---|---|---|---|
| | 1<br>2015 | 2<br>2016 | 3<br>2017 | 4<br>2018 | 5<br>2019 |
| 1. 2015 | 188 | 222 | 209 | | |
| 2. 2016 | XXX | 164 | 200 | 181 | |
| 3. 2017 | XXX | XXX | 170 | 185 | 171 |
| 4. 2018 | XXX | XXX | XXX | 100 | 114 |
| 5. 2019 | XXX | XXX | XXX | XXX | 80 |

**Section B - Other Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | 78 | 111 | 120 | | |
| 2. 2016 | XXX | 127 | 150 | 155 | |
| 3. 2017 | XXX | XXX | 97 | 109 | 112 |
| 4. 2018 | XXX | XXX | XXX | 48 | 55 |
| 5. 2019 | XXX | XXX | XXX | XXX | 23 |

**Section C - Credit Accident and Health**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | | |
| 2. 2016 | XXX | | | | |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section D**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | | |
| 2. 2016 | XXX | | | | |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section E**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | | |
| 2. 2016 | XXX | | | | |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section F**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | | |
| 2. 2016 | XXX | | | | |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

**Section G**

| | | | | | |
|---|---|---|---|---|---|
| 1. 2015 | | | | | |
| 2. 2016 | XXX | | | | |
| 3. 2017 | XXX | XXX | | | |
| 4. 2018 | XXX | | XXX | | |
| 5. 2019 | XXX | XXX | XXX | XXX | |

NONE

## SUPPLEMENTAL SCHEDULE O - PART 5

**($000 OMITTED)**

**Reserve and Liability Methodology - Exhibits 6 and 8**

| Line of Business | 1<br>Methodology | 2<br>Amount |
|---|---|---|
| 1. Industrial Life | | |
| 2. Ordinary Life | OTHER | 402 |
| 3. Individual Annuity | OTHER | 121,404 |
| 4. Supplementary Contracts | | |
| 5. Credit Life | | |
| 6. Group Life | | |
| 7. Group Annuities | | |
| 8 Group Accident and Health | STANDARD FACTOR | 60 |
| 9 Credit Accident and Health | | |
| 10. Other Accident and Health | STANDARD FACTOR | 5 |
| 11. Total | | 121,871 |

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Schedule D - Part 2 - Section 2 ..... E12
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**ANNUAL STATEMENT BLANK (Continued)**


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