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ANNUAL STATEMENT

FOR THE YEAR ENDING DECEMBER 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Buckeye Community Health Plan, Inc.

(Name)

NAIC Group Code 1295 (Current Period), 1295 (Prior Period) NAIC Company Code 11834 Employer's ID Number 32-0045282

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

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

Incorporated/Organized 10/29/2003 Commenced Business 01/01/2004

Statutory Home Office 4349 Easton Way, Suite 200 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Forsyth Boulevard (Street and Number)
Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code) 314-725-4477 (Area Code) (Telephone Number)

Mail Address 7700 Forsyth Boulevard (Street and Number or P.O. Box), Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Forsyth Boulevard (Street and Number)
Saint Louis, MO, US 63105 (City or Town, State, Country and Zip Code), 314-725-4477 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.bchpohio.com

Statutory Statement Contact Liz Lee (Name), 314-236-8025 (Area Code) (Telephone Number) (Extension)
ellee@centene.com (E-Mail Address) 314-725-4658 (Fax Number)

OFFICERS

Name	Title	Name	Title
Bruce Roberts Hill	President and CEO	Keith Harvey Williamson	Secretary
Jeffrey Alan Schwaneke	Treasurer		

OTHER OFFICERS

Tricia Lynn Dinkelman	Vice President of Tax	Kathy Cobbs Bradley-Wells	Assistant Secretary
Ronald Albert Charles, MD	Vice President Medical Affairs	Erik Dorwin Helms	Sr. Vice President Strategic Initiatives
Hagy Gail Wegener	Vice President Quality Improvement	Lori Jean Mulichak, RN	Sr. Vice President Medical Management
Christopher Donald Bowers	Exec. Vice President Health Plans	Andrew Joseph Reitz	Vice President of Compliance
Eric Allan Poklar	Vice President of Government Relations & Marketing	Natalie Lukaszewicz	Vice President Network Development & Contracting
Christian Miller #	Sr. Vice President Finance		

DIRECTORS OR TRUSTEES

Kathy Cobbs Bradley-Wells	Christopher Donald Bowers	Charles Robert Vignos	Angela Cornelius Dawson
Jimmy Vance Stewart	Bruce Roberts Hill	William Darrell Smucker, MD	Edward Thomas Arcy, D.O
Elizabeth Anne Kelly			

State of Missouri
ss
County of

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.

Bruce Roberts Hill	Keith Harvey Williamson	Jeffrey Alan Schwaneke
President and CEO	Secretary	Treasurer

Subscribed and sworn to before me this
day of February, 2019

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

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	405,450	0.080	405,450	0	405,450	0.080
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	17,820,632	3.502	17,820,632	0	17,820,632	3.502
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	4,330,539	0.851	4,330,539	0	4,330,539	0.851
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	8,838,014	1.737	8,838,014	0	8,838,014	1.737
1.43 Revenue and assessment obligations	78,136,702	15.354	78,136,702	0	78,136,702	15.354
1.44 Industrial development and similar obligations	4,669,857	0.918	4,669,857	0	4,669,857	0.918
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	7,876,039	1.548	7,876,039	0	7,876,039	1.548
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	0	0.000	0	0	0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	8,005,140	1.573	8,005,140	0	8,005,140	1.573
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	147,896,356	29.062	147,896,356	0	147,896,356	29.062
2.2 Unaffiliated non-U.S. securities (including Canada)	60,435,109	11.876	60,435,109	0	60,435,109	11.876
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	6,775,417	1.331	6,775,417	0	6,775,417	1.331
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	84,351	0.017	84,351	0	84,351	0.017
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	150,734,706	29.619	150,734,706	0	150,734,706	29.619
11. Other invested assets	12,896,063	2.534	12,896,063	0	12,896,063	2.534
12. Total invested assets	508,904,373	100.000	508,904,373	0	508,904,373	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		8,375,721
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,209,410	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,195,512	6,404,922
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	566,306	
	5.2 Totals, Part 3, Column 9	0	566,306
6.	Total gain (loss) on disposals, Part 3, Column 19		(14,269)
7.	Deduct amounts received on disposals, Part 3, Column 16		2,432,380
8.	Deduct amortization of premium and depreciation		4,236
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		12,896,064
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		12,896,064

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		235,311,749
2.	Cost of bonds and stocks acquired, Part 3, Column 7		209,231,101
3.	Accrual of discount		220,286
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	204,620	
	4.4 Part 4, Column 11	2,871	207,491
5.	Total gain (loss) on disposals, Part 4, Column 19		(92,294)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		98,351,805
7.	Deduct amortization of premium		1,451,009
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		113,733
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		345,189,254
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		345,189,254

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	405,450	402,404	412,016	400,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	405,450	402,404	412,016	400,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	4,330,539	4,324,725	4,718,709	4,255,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	8,838,014	8,853,032	9,313,674	8,135,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	Totals	109,169,788	109,510,997	111,808,572	106,280,496
	8.	United States	155,234,937	154,536,728	155,449,842	155,318,221
Industrial and Miscellaneous, SVO Identified	9.	Canada	11,301,759	11,190,976	11,285,565	11,313,821
Funds, Bank Loans and Hybrid Securities	10.	Other Countries	49,133,349	48,687,582	49,127,224	49,279,000
(unaffiliated)	11.	Totals	215,670,046	214,415,287	215,862,632	215,911,042
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	**Total Bonds**	338,413,836	337,506,444	342,115,602	334,981,538
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	**Total Preferred Stocks**	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	6,775,417	6,775,417	6,000,000	
	25.	**Total Common Stocks**	6,775,417	6,775,417	6,000,000	
	26.	**Total Stocks**	6,775,417	6,775,417	6,000,000	
	27.	**Total Bonds and Stocks**	345,189,253	344,281,861	348,115,602	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	405,450	0	0	0	0	XXX	405,450	0.1	411,610	0.2	405,450	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	405,450	0	0	0	0	XXX	405,450	0.1	411,610	0.2	405,450	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	1,208,608	2,821,931	0	0	0	XXX	4,030,539	1.2	4,034,439	1.8	4,030,539	0
3.2 NAIC 2	300,000	0	0	0	0	XXX	300,000	0.1	301,990	0.1	300,000	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	1,508,608	2,821,931	0	0	0	XXX	4,330,539	1.3	4,336,429	1.9	4,330,539	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	458,167	4,897,732	3,482,114	0	0	XXX	8,838,014	2.6	10,099,731	4.4	8,838,014	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	4,000,000	1.7	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	458,167	4,897,732	3,482,114	0	0	XXX	8,838,014	2.6	14,099,731	6.2	8,838,014	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	36,239,074	33,729,639	27,832,020	184,544	39,223	XXX	98,024,500	28.7	70,960,568	31.0	98,024,500	0
5.2 NAIC 2	2,079,814	3,337,535	2,527,847	0	0	XXX	7,945,196	2.3	5,112,362	2.2	7,945,196	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	203,132	0.1	0	0
5.4 NAIC 4	0	0	0	4,000,000	0	XXX	4,000,000	1.2	0	0.0	0	4,000,000
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	38,318,888	37,067,174	30,359,867	4,184,544	39,223	XXX	109,969,697	32.2	76,276,062	33.3	105,969,697	4,000,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	37,107,643	97,890,264	28,646,329	40,245	0	XXX	163,684,481	47.9	96,561,907	42.2	85,871,762	77,812,719
6.2 NAIC 2	11,506,369	27,118,776	15,709,762	0	0	XXX	54,334,907	15.9	35,896,662	15.7	47,134,217	7,200,691
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	1,158,550	0.5	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	48,614,012	125,009,041	44,356,091	40,245	0	XXX	218,019,388	63.8	133,617,119	58.4	133,005,979	85,013,410
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 75,418,942	139,339,566	59,960,463	224,789	39,223	0	274,982,984	80.5	XXX	XXX	197,170,265	77,812,719
11.2 NAIC 2	(d) 13,886,182	30,456,312	18,237,609	0	0	0	62,580,103	18.3	XXX	XXX	55,379,413	7,200,691
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	4,000,000	0	0	4,000,000	1.2	XXX	XXX	0	4,000,000
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	89,305,124	169,795,878	78,198,073	4,224,789	39,223	0	(b) 341,563,087	100.0	XXX	XXX	252,549,678	89,013,410
11.8 Line 11.7 as a % of Col. 7	26.1	49.7	22.9	1.2	0.0	0.0	100.0	XXX	XXX	XXX	73.9	26.1
12. Total Bonds Prior Year												
12.1 NAIC 1	54,673,328	112,572,830	14,725,075	97,022	0	0	XXX	XXX	182,068,255	79.6	143,575,987	38,492,268
12.2 NAIC 2	9,976,571	30,353,007	981,436	0	0	0	XXX	XXX	41,311,014	18.1	37,325,848	3,985,166
12.3 NAIC 3	1,361,682	0	0	0	0	0	XXX	XXX	1,361,682	0.6	1,361,682	0
12.4 NAIC 4	0	0	0	4,000,000	0	0	XXX	XXX	4,000,000	1.7	0	4,000,000
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	66,011,581	142,925,837	15,706,511	4,097,022	0	0	XXX	XXX	(b) 228,740,952	100.0	182,263,517	46,477,435
12.8 Line 12.7 as a % of Col. 9	28.9	62.5	6.9	1.8	0.0	0.0	XXX	XXX	100.0	XXX	79.7	20.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	50,062,398	97,654,580	49,229,520	184,544	39,223	0	197,170,265	57.7	143,575,987	62.8	197,170,265	XXX
13.2 NAIC 2	12,166,413	26,959,226	16,253,773	0	0	0	55,379,413	16.2	37,325,848	16.3	55,379,413	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	1,361,682	0.6	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	62,228,811	124,613,806	65,483,294	184,544	39,223	0	252,549,678	73.9	182,263,517	79.7	252,549,678	XXX
13.8 Line 13.7 as a % of Col. 7	24.6	49.3	25.9	0.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	18.2	36.5	19.2	0.1	0.0	0.0	73.9	XXX	XXX	XXX	73.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	25,356,544	41,684,987	10,730,943	40,245	0	0	77,812,719	22.8	38,492,268	16.8	XXX	77,812,719
14.2 NAIC 2	1,719,769	3,497,086	1,983,836	0	0	0	7,200,691	2.1	3,985,166	1.7	XXX	7,200,691
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	4,000,000	0	0	4,000,000	1.2	4,000,000	1.7	XXX	4,000,000
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	27,076,313	45,182,072	12,714,779	4,040,245	0	0	89,013,410	26.1	46,477,435	20.3	XXX	89,013,410
14.8 Line 14.7 as a % Col. 7	30.4	50.8	14.3	4.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	7.9	13.2	3.7	1.2	0.0	0.0	26.1	XXX	XXX	XXX	XXX	26.1

(a) Includes $ 85,013,410 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations, $ 0 prior year of bonds with Z designations, $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes $ 0 current year of bonds with 5GI designations, $ 0 prior , 5* or 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 799,909 ; NAIC 2 $ 2,349,342 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	405,450	0	0	0	0	XXX	405,450	0.1	411,610	0.2	405,450	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	405,450	0	0	0	0	XXX	405,450	0.1	411,610	0.2	405,450	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	1,508,608	2,821,931	0	0	0	XXX	4,330,539	1.3	4,336,429	1.9	4,330,539	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	1,508,608	2,821,931	0	0	0	XXX	4,330,539	1.3	4,336,429	1.9	4,330,539	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	458,167	4,897,732	3,482,114	0	0	XXX	8,838,014	2.6	14,099,731	6.2	8,838,014	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	458,167	4,897,732	3,482,114	0	0	XXX	8,838,014	2.6	14,099,731	6.2	8,838,014	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	36,963,518	32,281,535	27,512,189	4,000,000	0	XXX	100,757,242	29.5	66,469,487	29.1	96,757,242	4,000,000
5.2 Residential Mortgage-Backed Securities	1,252,636	3,890,796	2,508,839	184,544	39,223	XXX	7,876,039	2.3	8,287,175	3.6	7,876,039	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	102,733	894,843	338,839	0	0	XXX	1,336,415	0.4	1,519,400	0.7	1,336,415	0
5.5 Totals	38,318,888	37,067,174	30,359,867	4,184,544	39,223	XXX	109,969,697	32.2	76,276,062	33.3	105,969,697	4,000,000
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	32,300,046	98,685,476	39,757,220	0	0	XXX	170,742,741	50.0	115,967,750	50.7	128,125,588	42,617,153
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	3,480,407	4,121,875	402,858	0	0	XXX	8,005,140	2.3	4,816,878	2.1	0	8,005,140
6.4 Other Loan-Backed and Structured Securities	12,833,559	22,201,690	4,196,013	40,245	0	XXX	39,271,507	11.5	12,832,491	5.6	4,880,391	34,391,116
6.5 Totals	48,614,012	125,009,041	44,356,091	40,245	0	XXX	218,019,388	63.8	133,617,119	58.4	133,005,979	85,013,410
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	71,635,789	138,686,674	70,751,523	4,000,000	0	XXX	285,073,986	83.5	XXX	XXX	238,456,833	46,617,153
11.2 Residential Mortgage-Backed Securities	1,252,636	3,890,796	2,508,839	184,544	39,223	XXX	7,876,039	2.3	XXX	XXX	7,876,039	0
11.3 Commercial Mortgage-Backed Securities	3,480,407	4,121,875	402,858	0	0	XXX	8,005,140	2.3	XXX	XXX	0	8,005,140
11.4 Other Loan-Backed and Structured Securities	12,936,292	23,096,533	4,534,852	40,245	0	XXX	40,607,922	11.9	XXX	XXX	6,216,806	34,391,116
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0		0	0.0	XXX	XXX	0	0
11.7 Totals	89,305,124	169,795,878	78,198,073	4,224,789	39,223	0	341,563,087	100.0	XXX	XXX	252,549,678	89,013,410
11.8 Lines 11.7 as a % Col. 7	26.1	49.7	22.9	1.2	0.0	0.0	100.0	XXX	XXX	XXX	73.9	26.1
12. Total Bonds Prior Year												
12.1 Issuer Obligations	60,220,627	127,519,463	9,544,917	4,000,000	0	XXX	XXX	XXX	201,285,007	88.0	170,494,190	30,790,818
12.2 Residential Mortgage-Backed Securities	1,332,666	4,000,904	2,856,583	97,022	0	XXX	XXX	XXX	8,287,175	3.6	8,287,175	0
12.3 Commercial Mortgage-Backed Securities	1,421,659	3,395,219	0	0	0	XXX	XXX	XXX	4,816,878	2.1	0	4,816,878
12.4 Other Loan-Backed and Structured Securities	3,036,629	8,010,250	3,305,012	0	0	XXX	XXX	XXX	14,351,891	6.3	3,482,152	10,869,739
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	66,011,581	142,925,837	15,706,511	4,097,022	0	0	XXX	XXX	228,740,952	100.0	182,263,517	46,477,435
12.8 Line 12.7 as a % of Col. 9	28.9	62.5	6.9	1.8	0.0	0.0	XXX	XXX	100.0	XXX	79.7	20.3
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	59,447,117	116,374,100	62,635,616	0	0	XXX	238,456,833	69.8	170,494,190	74.5	238,456,833	XXX
13.2 Residential Mortgage-Backed Securities	1,252,636	3,890,796	2,508,839	184,544	39,223	XXX	7,876,039	2.3	8,287,175	3.6	7,876,039	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.4 Other Loan-Backed and Structured Securities	1,529,058	4,348,909	338,839	0	0	XXX	6,216,806	1.8	3,482,152	1.5	6,216,806	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	62,228,811	124,613,806	65,483,294	184,544	39,223	0	252,549,678	73.9	182,263,517	79.7	252,549,678	XXX
13.8 Line 13.7 as a % of Col. 7	24.6	49.3	25.9	0.1	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	18.2	36.5	19.2	0.1	0.0	0.0	73.9	XXX	XXX	XXX	73.9	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	12,188,672	22,312,574	8,115,907	4,000,000	0	XXX	46,617,153	13.6	30,790,818	13.5	XXX	46,617,153
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	3,480,407	4,121,875	402,858	0	0	XXX	8,005,140	2.3	4,816,878	2.1	XXX	8,005,140
14.4 Other Loan-Backed and Structured Securities	11,407,235	18,747,624	4,196,013	40,245	0	XXX	34,391,116	10.1	10,869,739	4.8	XXX	34,391,116
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	27,076,313	45,182,072	12,714,779	4,040,245	0	0	89,013,410	26.1	46,477,435	20.3	XXX	89,013,410
14.8 Line 14.7 as a % of Col. 7	30.4	50.8	14.3	4.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	7.9	13.2	3.7	1.2	0.0	0.0	26.1	XXX	XXX	XXX	XXX	26.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	4,585,933	4,585,933	0	0	0
3. Accrual of discount	3,836	3,836	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	100	100	0	0	0
6. Deduct consideration received on disposals	2,240,000	2,240,000	0	0	0
7. Deduct amortization of premium	527	527	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,349,342	2,349,342	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	2,349,342	2,349,342	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	52,534,964	0	52,304,996	229,968
2. Cost of cash equivalents acquired	2,419,710,219	472,695,422	1,942,023,832	4,990,965
3. Accrual of discount	4,487	4,487	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	2,385,777,410	471,900,000	1,908,997,140	4,880,270
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	86,472,260	799,909	85,331,688	340,664
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	86,472,260	799,909	85,331,688	340,664

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000000-00-0	HLM Venture Partners III, L.P.		Boston	MA	HLM Venture Associates, L.L.C.		02/10/2010	1	4,000,000	3,501,414	3,501,414	839,248							3.994
000000-00-0	Palisade Capital Investment		Fort Lee	NJ	Palisade Investment Capital		05/30/2014	1	9,000,000	8,942,574	8,942,574	(313,231)							4.530
000000-00-0	Oriens Fund II, L.P		Budapest	HUN	Oriens II Management GP		05/31/2016	1	1,356,139	452,075	452,075	40,289						1,923,382	8.490
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated									14,356,139	12,896,063	12,896,063	566,306	0	0	0	0	0	1,923,382	XXX
4499999 - Subtotals - Unaffiliated									14,356,139	12,896,063	12,896,063	566,306	0	0	0	0	0	1,923,382	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									14,356,139	12,896,063	12,896,063	566,306	0	0	0	0	0	1,923,382	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
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated										
000000-00-0	Palisade Capital Investment	Fort Lee	NJ	Palisade Investment Capital	05/30/2014	1		5,000,000		
000000-00-0	Oriens Fund II, L.P	Budapest	HUN	Oriens II Management GP	05/31/2016	1		195,512		
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							0	5,195,512	0	XXX
Surplus Debentures, etc. - Unaffiliated										
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPANY		NY	METROPOLITAN LIFE INSURANCE COMPANY	05/31/2018		1,209,410	0	0	
2399999 - Surplus Debentures, etc. - Unaffiliated							1,209,410	0	0	XXX
4499999 – Subtotals - Unaffiliated							1,209,410	5,195,512	0	XXX
4599999 – Subtotals - Affiliated							0	0	0	XXX
4699999 Totals							1,209,410	5,195,512	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000000-00-0	Oriens Fund II, L.P.	Budapest	HUN	Return of Capital Distribution	05/31/2016	03/13/2018						0			175,789			0	
000000-00-0	Oriens Fund II, L.P.	Budapest	HUN	Return of Capital Distribution	05/31/2016	04/16/2018						0			243,923			0	
000000-00-0	HLM Venture Partners III, L.P.	Boston	MA	Return of Capital Distribution	02/10/2010	05/01/2018						0			519,205			0	
000000-00-0	Oriens Fund II, L.P.	Budapest	HUN	Return of Capital Distribution	05/31/2016	07/27/2018						0			82,894			0	
000000-00-0	HLM Venture Partners III, L.P.	Boston	MA	Return of Capital Distribution	02/10/2010	08/14/2018						0			219,664			0	
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							0	0	0	0	0	0	0	0	1,241,476	0	0	0	0
Surplus Debentures, etc. - Unaffiliated																			
592173-AE-8	METROPOLITAN LIFE INSURANCE COMPANY	---	NY	Metropolitan Life Insurance Company	05/31/2018	07/27/2018	0	0	(4,236)	0	0	(4,236)	0	1,205,173	1,190,904	0	(14,269)	(14,269)	19,013
2399999 - Surplus Debentures, etc. - Unaffiliated							0	0	(4,236)	0	0	(4,236)	0	1,205,173	1,190,904	0	(14,269)	(14,269)	19,013
4499999 – Subtotals - Unaffiliated							0	0	(4,236)	0	0	(4,236)	0	1,205,173	2,432,380	0	(14,269)	(14,269)	19,013
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							0	0	(4,236)	0	0	(4,236)	0	1,205,173	2,432,380	0	(14,269)	(14,269)	19,013

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912828-LY-4	UNITED STATES TREASURY	*SD			1	412,016	100.6010	402,404	400,000	405,450	0	(6,161)	0	0	3.375	1.789	MN	1,753	13,500	12/07/2017	
0199999 - Bonds - U.S. Governments - Issuer Obligations						412,016	XXX	402,404	400,000	405,450	0	(6,161)	0	0	XXX	XXX	XXX	1,753	13,500	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						412,016	XXX	402,404	400,000	405,450	0	(6,161)	0	0	XXX	XXX	XXX	1,753	13,500	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063D-AE-8	CALIFORNIA ST			2	1FE	987,790	99.2830	992,830	1,000,000	990,196	0	2,406	0	0	2.193	3.000	AO	5,483	10,965	09/06/2018	04/01/2047
20772J-ZT-2	CONNECTICUT ST				1FE	1,364,844	100.6320	1,207,584	1,200,000	1,208,608	0	(42,417)	0	0	5.000	1.417	MS	17,667	60,000	03/13/2015	03/15/2019
452151-7Y-3	ILLINOIS ST			2	2FE	308,478	100.1130	300,339	300,000	300,000	0	(1,990)	0	0	4.000	4.000	MS	4,000	12,000	08/25/2015	09/01/2019
882723-QX-0	TEXAS ST				1FE	2,057,597	103.9300	1,823,972	1,755,000	1,831,734	0	(60,555)	0	0	5.000	1.449	AO	21,938	87,750	03/12/2015	04/01/2020
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						4,718,709	XXX	4,324,725	4,255,000	4,330,539	0	(102,556)	0	0	XXX	XXX	XXX	49,087	170,715	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,718,709	XXX	4,324,725	4,255,000	4,330,539	0	(102,556)	0	0	XXX	XXX	XXX	49,087	170,715	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
123776-XL-5	BUTLER PA AREA SCH DIST				1FE	1,160,480	116.7330	1,167,330	1,000,000	1,152,165	0	(8,315)	0	0	5.000	2.801	AO	12,500	10,972	06/06/2018	10/01/2026
235219-KH-4	DALLAS TEX			2	1FE	2,149,542	112.8570	2,031,426	1,800,000	2,018,849	0	(39,625)	0	0	5.000	2.459	FA	34,000	90,000	07/17/2015	02/15/2025
248775-2G-2	DENTON CNTY TEX				1FE	535,363	103.2200	495,456	480,000	497,925	0	(11,432)	0	0	4.000	1.534	JJ	8,853	19,200	07/23/2015	07/15/2020
248775-2J-6	DENTON CNTY TEX				1FE	354,447	110.3280	330,984	300,000	329,091	0	(7,834)	0	0	5.000	2.139	JJ	6,917	15,000	07/23/2015	07/15/2022
248775-Y2-8	DENTON CNTY TEX				1FE	139,418	103.2200	129,025	125,000	129,668	0	(2,977)	0	0	4.000	1.534	JJ	2,306	5,000	07/23/2015	07/15/2020
248775-Y3-6	DENTON CNTY TEX				1FE	341,069	107.6570	312,205	290,000	312,744	0	(8,678)	0	0	5.000	1.824	JJ	6,686	14,500	07/23/2015	07/15/2021
483890-QZ-5	KANE CNTY ILL SCH DIST NO 129 AURORA WES				1FE	326,431	114.1950	314,036	275,000	311,101	0	(5,400)	0	0	5.000	2.649	FA	5,729	13,750	01/28/2016	02/01/2025
615401-MB-9	MOON AREA SCH DIST PA				1FE	709,566	111.2890	667,734	600,000	668,630	0	(13,098)	0	0	5.000	2.491	MN	3,833	30,000	07/09/2015	11/15/2023
627678-7G-4	MUSKEGON CNTY MICH				1FE	850,000	101.0330	858,781	850,000	850,000	0	0	0	0	3.420	3.416	MN	888	0	12/12/2018	11/01/2023
717883-PQ-9	PHILADELPHIA PA SCH DIST				1FE	1,103,645	104.5560	1,003,738	960,000	1,007,247	0	(27,685)	0	0	5.000	1.976	MS	16,000	48,000	03/26/2015	09/01/2020
721663-ZL-9	PIMA CNTY ARIZ				1FE	1,155,890	108.4660	1,084,660	1,000,000	1,102,428	0	(21,763)	0	0	4.000	1.630	JJ	20,000	40,000	06/02/2016	07/01/2023
970294-CA-0	WILLIAMSTON MICH CMNTY SCHS SCH DIST				1FE	487,824	100.5840	457,657	455,000	458,167	0	(9,450)	0	0	4.000	1.881	MN	3,033	18,200	09/10/2015	05/01/2019
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						9,313,674	XXX	8,853,032	8,135,000	8,838,014	0	(156,257)	0	0	XXX	XXX	XXX	120,746	304,622	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						9,313,674	XXX	8,853,032	8,135,000	8,838,014	0	(156,257)	0	0	XXX	XXX	XXX	120,746	304,622	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010267-AW-2	ALABAMA FED AID HWY FIN AUTH FED HWY			2	1FE	282,463	110.9110	271,732	245,000	265,723	0	(5,330)	0	0	5.000	2.565	MS	4,083	12,250	08/24/2015	09/01/2025
051177-BX-0	AUGUSTA GA ARPT REV				2FE	226,148	102.8090	210,758	205,000	210,227	0	(5,104)	0	0	5.000	2.404	JJ	5,125	10,250	09/02/2015	01/01/2020
052404-MB-3	AUSTIN TEX CMNTY COLLEGE DIST REV				1FE	631,182	100.2390	561,338	560,000	561,718	0	(20,310)	0	0	5.000	1.333	FA	11,667	28,000	07/09/2015	02/01/2019
114894-XF-0	BROWARD CNTY FLA ARPT SYS REV				1FE	1,176,580	115.7450	1,157,450	1,000,000	1,159,769	0	(16,811)	0	0	5.000	2.700	AO	12,500	43,056	01/31/2018	10/01/2026
116083-NN-2	BROWNSBURG IND 1999 SCH BLDG CORP				1FE	1,143,580	103.1880	1,031,880	1,000,000	1,034,550	0	(32,743)	0	0	5.000	1.629	JJ	23,056	50,000	07/09/2015	01/15/2020
116083-NU-6	BROWNSBURG IND 1999 SCH BLDG CORP				1FE	1,178,190	111.1990	1,111,990	1,000,000	1,101,078	0	(23,587)	0	0	5.000	2.361	JJ	23,056	50,000	07/09/2015	01/15/2023
116475-R7-1	BROWNSVILLE TEX UTIL SYS REV				1FE	1,000,943	109.7580	949,407	865,000	938,898	0	(19,018)	0	0	5.000	2.542	MS	14,417	43,250	07/16/2015	09/01/2022
15136E-AP-9	CENTENE PLAZA TRANSN DEV DIST MO TRANSN			9	4	4,000,000	100.0000	4,000,000	4,000,000	4,000,000	0	0	0	0	7.000	6.998	MS	93,333	280,000	06/10/2009	03/01/2030
167562-RG-4	CHICAGO ILL MIDWAY ARPT REV			1	1FE	655,000	100.5360	658,511	655,000	655,000	0	0	0	0	3.182	3.183	JJ	8,684	0	07/25/2018	01/01/2021
167562-RH-2	CHICAGO ILL MIDWAY ARPT REV			1	1FE	1,005,000	101.0530	1,015,583	1,005,000	1,005,000	0	0	0	0	3.318	3.319	JJ	13,894	0	07/25/2018	01/01/2022
167723-FX-8	CHICAGO ILL TRAN AUTH CAP GRNT RCPTS REV				2FE	281,018	103.6970	259,243	250,000	259,855	0	(6,789)	0	0	5.000	2.155	JD	1,042	12,500	08/06/2015	06/01/2020
182521-BR-4	CLARKSVILLE TENN NAT GAS ACQUIS CORP GAS				1FE	241,840	107.3310	225,395	210,000	226,955	0	(5,502)	0	0	5.000	2.163	JD	467	10,500	03/23/2016	12/15/2021
19633S-AM-5	COLORADO BRDG ENTERPRISE REV			2	1FE	1,045,350	106.6130	1,066,130	1,000,000	1,042,237	0	(3,113)	0	0	4.000	3.450	JD	111	41,000	03/09/2018	06/30/2028
196479-T2-5	COLORADO HSG & FIN AUTH				1FE	675,000	100.4800	678,240	675,000	675,000	0	0	0	0	3.000	3.001	MN	3,375	1,969	08/30/2018	05/01/2021

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
19648A-2D-6	COLORADO HEALTH FACS AUTH REV				2FE	1,077,310	100.6970	1,006,970	1,000,000	1,008,662	0	(20,622)	0	0	4.000	1.892	JD	3,333	40,000	07/10/2015	06/01/2019
20774Y-J8-1	CONNECTICUT ST HEALTH & EDL FACS AUTH RE				1FE	300,000	99.5880	298,764	300,000	300,000	0	0	0	0	1.000	1.000	JJ	1,500	3,000	06/22/2016	07/01/2042
22500P-BM-4	CRAWFORD CNTY PA INDL DEV AUTH COLLEGE R			1	2FE	1,481,384	100.2010	1,487,985	1,485,000	1,481,495	0	111	0	0	3.625	3.759	MN	8,972	10,346	12/10/2018	11/01/2020
230614-HA-0	CUMBERLAND CNTY PA MUN AUTH REV				2FE	253,377	104.3770	240,067	230,000	239,300	0	(4,453)	0	0	5.000	2.904	JJ	5,750	11,500	09/24/2015	01/01/2021
24588Q-AV-4	DELAWARE CNTY OKLA EDL FACS AUTH EDL FAC				1FE	1,505,130	104.8240	1,383,677	1,320,000	1,382,446	0	(36,537)	0	0	5.000	2.090	MS	22,000	66,000	07/07/2015	09/01/2020
246045-MB-1	DELAWARE CNTY PA REGL WTR QUALITY CTL AU				1FE	166,965	115.8760	162,226	140,000	158,382	0	(2,626)	0	0	5.000	2.728	MN	1,167	7,000	07/08/2015	05/01/2025
24917D-BE-2	DENVER COLO CITY & CNTY DEDICATED TAX RE				1FE	800,000	101.4970	811,976	800,000	800,000	0	0	0	0	3.546	3.546	FA	9,535	0	08/22/2018	08/01/2026
249182-KZ-8	DENVER COLO CITY & CNTY ARPT REV				1FE	1,151,600	116.5150	1,165,150	1,000,000	1,145,940	0	(5,660)	0	0	5.000	2.921	JD	4,167	12,917	08/15/2018	12/01/2026
30382E-HH-0	FAIRFAX CNTY VA ECONOMIC DEV AUTH REV			1	1FE	1,000,000	101.3620	1,013,620	1,000,000	1,000,000	0	0	0	0	3.700	3.700	MS	12,333	3,083	07/26/2018	09/01/2025
313378-2M-2	FEDERAL HOME LOAN BANKS				1	8,174,720	99.8150	7,985,200	8,000,000	8,005,625	0	(30,705)	0	0	1.500	1.112	MS	37,667	120,000	05/08/2013	03/08/2019
3137EA-DG-1	FREDDIE MAC				1	5,093,403	99.6560	4,883,144	4,900,000	4,912,669	0	(30,555)	0	0	1.750	1.118	MN	7,384	85,750	11/30/2012	05/30/2019
3137EA-DK-2	FREDDIE MAC				1	4,925,676	99.1190	4,856,831	4,900,000	4,902,337	0	(3,965)	0	0	1.250	1.168	FA	25,521	61,250	11/30/2012	08/01/2019
392274-P8-3	GREATER ORLANDO AVIATION AUTH ORLANDO FL				1FE	719,765	116.2000	714,630	615,000	710,024	0	(9,741)	0	0	5.000	2.770	AO	7,688	30,750	02/07/2018	10/01/2026
392274-P9-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1FE	872,745	115.5190	866,393	750,000	861,370	0	(11,375)	0	0	5.000	2.850	AO	9,375	37,500	02/07/2018	10/01/2027
41423P-AJ-6	HARRIS CNTY TEX TOLL RD REV				1FE	1,204,840	120.3860	1,203,860	1,000,000	1,188,527	0	(16,313)	0	0	5.000	2.550	FA	18,889	23,194	02/08/2018	08/15/2027
419794-ZR-6	HAWAII ST ARPTS SYS REV				1FE	750,304	117.7740	753,754	640,000	746,808	0	(3,496)	0	0	5.000	2.971	JJ	11,467	0	08/10/2018	07/01/2028
432337-EQ-2	HILLSBOROUGH CNTY FLA SCH DIST SALES TAX				1FE	762,029	105.1850	694,221	660,000	696,155	0	(20,195)	0	0	5.000	1.800	AO	8,250	33,000	07/31/2015	10/01/2020
45201Y-U3-9	ILLINOIS HSG DEV AUTH REV				1FE	998,750	100.7070	1,007,070	1,000,000	998,838	0	88	0	0	3.250	3.270	FA	15,347	0	06/01/2018	08/01/2025
45203H-5G-3	ILLINOIS FIN AUTH REV				2FE	550,905	106.8690	534,345	500,000	529,845	0	(7,021)	0	0	5.000	3.360	JD	2,083	25,000	10/01/2015	12/01/2022
452272-B3-0	ILLINOIS ST UNIV REVS				1FE	666,942	112.7230	676,338	600,000	660,756	0	(6,186)	0	0	5.000	3.411	AO	7,500	17,750	02/07/2018	04/01/2026
491312-DW-1	KENTUCKY HSG CORP MULTI-FAMILY REV				1FE	1,000,000	100.4750	1,004,750	1,000,000	1,000,000	0	0	0	0	2.450	2.451	MS	6,125	0	10/11/2018	04/01/2021
523288-ED-6	LEDGEVIEW WIS			2	1FE	1,032,830	103.8610	1,038,610	1,000,000	1,032,199	0	(631)	0	0	5.000	3.252	JD	1,806	0	12/04/2018	12/01/2021
546068-AQ-0	LOUISA VA INDL DEV AUTH POLLUTN CTL REV				1FE	400,000	99.8370	399,348	400,000	400,000	0	0	0	0	1.750	1.750	FA	2,917	7,000	08/13/2015	11/01/2035
54627R-AD-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &				1FE	1,008,000	101.7360	1,017,360	1,000,000	1,007,769	0	(231)	0	0	3.960	3.804	FA	16,500	0	10/11/2018	08/01/2024
56042R-RB-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV			1	1FE	1,000,000	101.4370	1,014,370	1,000,000	1,000,000	0	0	0	0	3.940	3.940	JJ	17,839	0	07/12/2018	07/01/2028
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP LEASE REV				1FE	487,350	108.4750	488,138	450,000	484,122	0	(3,228)	0	0	5.600	4.141	JD	2,100	25,200	05/08/2018	12/01/2024
57563R-NL-9	MASEDU J724				1FE	1,114,300	111.5630	1,115,630	1,000,000	1,103,373	0	(10,927)	0	0	5.000	2.950	JJ	25,000	25,000	05/09/2018	07/01/2024
57947P-BJ-8	MCCLAIN CNTY OKLA ECONOMIC DEV AUTH EDL				1FE	508,982	101.9980	458,991	450,000	459,712	0	(14,453)	0	0	5.000	1.710	MS	7,500	22,500	07/09/2015	09/01/2019
59259Y-6G-9	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	1,662,915	102.9220	1,543,830	1,500,000	1,553,910	0	(33,238)	0	0	4.000	1.686	MN	7,667	60,000	07/24/2015	11/15/2033
59333H-CL-8	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS			1	1FE	1,000,000	101.2160	1,012,160	1,000,000	1,000,000	0	0	0	0	3.356	3.355	AO	10,814	0	08/09/2018	10/01/2022
59333P-3N-6	MIAMI-DADE CNTY FLA AVIATION REV				1FE	1,000,000	101.6540	1,016,540	1,000,000	1,000,000	0	0	0	0	3.612	3.612	AO	9,030	3,110	08/16/2018	10/01/2026
59447P-6S-5	MICHIGAN FIN AUTH REV				1FE	1,228,694	100.9610	1,090,379	1,080,000	1,092,378	0	(37,013)	0	0	5.000	1.516	MN	9,000	54,000	02/12/2015	05/01/2019
59447P-8C-8	MICHIGAN FIN AUTH REV			2	1FE	2,980,000	100.0300	2,980,894	2,980,000	2,980,000	0	0	0	0	2.161	2.159	MON	5,277	54,909	03/06/2015	12/01/2039
59465M-V3-6	MICHIGAN ST HSG DEV AUTH RENTAL HSG REV				1FE	1,000,000	98.2510	982,510	1,000,000	1,000,000	0	0	0	0	2.313	2.313	AO	5,783	23,130	08/12/2016	04/01/2022
594698-NR-9	MICHIGAN ST STRATEGIC FD LTD OBLIG REV				1FE	125,000	96.1370	120,171	125,000	125,000	0	0	0	0	1.450	1.450	MS	604	1,813	08/18/2016	09/01/2030

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
605360-SE-7	MISSISSIPPI HOSP EQUIP & FACS AUTH REV			1	2FE	477,670	95.7780	478,890	500,000	479,129	0	1,459	0	0	3.720	4.367	MS	6,200	9,300	05/11/2018	09/01/2026
613520-LC-7	MONTGOMERY CNTY OHIO HOSP REV			2	1FE	700,000	100.0000	700,000	700,000	700,000	0	0	0	0	1.700	1.700	MON	900	3,706	08/29/2018	11/15/2039
64542P-AL-9	NEW HOPE CULTURAL ED FACS FIN CORP TEX S				1FE	115,057	101.2430	111,367	110,000	111,896	0	(1,235)	0	0	3.000	1.830	JJ	1,650	3,300	05/05/2016	07/01/2020
645916-Z4-2	NEW JERSEY ECONOMIC DEV AUTH REV				2FE	1,208,303	102.9600	1,070,784	1,040,000	1,071,151	0	(31,963)	0	0	5.500	2.304	JD	2,542	57,200	07/15/2014	12/15/2019
646131-BZ-4	NEW JERSEY ST TRAN CORP				1FE	640,304	102.1000	571,760	560,000	571,569	0	(16,223)	0	0	5.000	2.017	MS	8,244	28,000	07/25/2014	09/15/2019
646135-RC-9	NEW JERSEY ST TRANSN TR FD AUTH				2FE	652,110	103.2210	619,326	600,000	616,813	0	(11,056)	0	0	5.750	3.750	JD	1,533	34,500	09/01/2015	06/15/2020
647207-AP-4	NEW MEXICO MUN ENERGY ACQUISITION AUTH G			2	1FE	780,000	100.0170	780,133	780,000	780,000	0	0	0	0	2.324	2.314	MON	1,440	15,866	07/21/2014	11/01/2039
649883-H9-9	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1FE	1,685,000	99.8150	1,681,883	1,685,000	1,685,000	0	0	0	0	1.850	1.850	AO	7,793	31,173	07/09/2015	10/01/2019
64988V-DF-7	NEW YORK ST MUN BD BK AGY RECOVERY ACT			2	1FE	916,549	103.7660	835,316	805,000	836,680	0	(24,127)	0	0	5.000	1.886	AO	8,497	40,250	07/07/2015	04/15/2021
650010-AD-3	NEW YORK ST TWY AUTH GEN REV JR INDBT OB				1FE	1,297,722	101.0640	1,131,917	1,120,000	1,132,370	0	(36,659)	0	0	5.000	1.668	JJ	28,000	56,000	05/07/2014	05/01/2019
653403-DJ-1	NIAGARA FALLS N Y BRDG COMMN TOLL REV				1FE	611,726	101.3790	618,412	610,000	611,553	0	(173)	0	0	3.450	3.391	AO	5,261	5,495	06/27/2018	10/01/2023
65829Q-BZ-6	NORTH CAROLINA ST LTD OBLIG				1FE	975,367	101.0810	859,189	850,000	860,297	0	(30,827)	0	0	5.000	1.321	MN	7,083	42,500	03/13/2015	05/01/2019
67232T-BN-4	OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL				1FE	591,474	100.7410	604,446	600,000	592,165	0	691	0	0	3.250	3.506	MS	6,500	4,604	05/10/2018	09/01/2024
678595-EG-0	OKLAHOMA CITY OKLA PUB PPTY AUTH HOTEL T				1FE	1,187,117	110.3110	1,125,172	1,020,000	1,111,641	0	(23,066)	0	0	5.000	2.474	AO	12,750	51,000	07/15/2015	10/01/2022
67868U-FV-0	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA				1FE	973,990	113.7550	966,918	850,000	958,733	0	(15,256)	0	0	5.000	2.590	AO	10,625	26,681	02/07/2018	10/01/2024
70342P-AK-0	PATRIOTS ENERGY GROUP FING AGY S C GAS S			2	1FE	1,590,480	105.6410	1,584,615	1,500,000	1,584,384	0	(6,096)	0	0	4.000	2.750	FA	22,500	0	08/02/2018	10/01/2048
708692-BF-4	PENNSYLVANIA ECONOMIC DEV FING AUTH SOLI				1FE	1,270,000	99.9900	1,269,873	1,270,000	1,270,000	0	0	0	0	2.250	2.250	JJ	14,288	28,575	06/26/2014	07/01/2041
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL DEV CITY S			1	1FE	995,010	100.0700	1,000,700	1,000,000	995,289	0	279	0	0	3.964	4.039	AO	8,368	19,820	07/31/2018	04/15/2026
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1FE	975,000	100.0000	975,000	975,000	975,000	0	0	0	0	2.560	2.560	MON	1,925	5,598	09/05/2018	11/01/2039
73358W-R7-1	THE PORT AUTHORITY OF NEW YORK AND NEW J				1FE	1,169,430	117.6390	1,176,390	1,000,000	1,158,888	0	(10,542)	0	0	5.000	2.920	MS	14,722	25,000	04/27/2018	09/15/2027
73541W-AV-4	PORT ST LUCIE FLA SPL OBLIG REV				1FE	1,000,000	101.1050	1,011,050	1,000,000	1,000,000	0	0	0	0	3.390	3.390	MN	4,426	0	10/19/2018	05/01/2021
74172W-AE-6	PRINCE GEORGES CNTY MD REV AUTH LEASE RE				1FE	510,000	101.6020	518,170	510,000	510,000	0	0	0	0	3.330	3.330	MN	2,831	7,454	05/15/2018	05/01/2023
75845H-LG-6	REEDY CREEK IMPT DIST FLA UTILS REV			1	1FE	945,000	101.0520	954,941	945,000	945,000	0	0	0	0	3.279	3.280	AO	7,747	6,369	06/28/2018	10/01/2022
76219D-AJ-7	RHODE IS COMM CORP SPL FAC REV				2FE	1,170,746	115.1420	1,174,448	1,020,000	1,158,861	0	(11,884)	0	0	5.000	3.161	JJ	25,500	17,425	02/15/2018	07/01/2027
775080-FK-5	ROGERS ARK SALES & USE TAX REV				1FE	1,500,000	100.1540	1,502,310	1,500,000	1,500,000	0	0	0	0	3.019	3.021	MN	3,396	0	10/24/2018	11/01/2019
795576-FK-8	SALT LAKE CITY UTAH ARPT REV				1FE	1,159,620	115.7310	1,157,310	1,000,000	1,144,983	0	(14,637)	0	0	5.000	2.840	JJ	25,000	25,000	02/21/2018	07/01/2026
79766D-LK-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			1	1FE	1,000,000	103.6980	1,036,980	1,000,000	1,000,000	0	0	0	0	3.800	3.800	MN	6,333	15,939	05/17/2018	05/01/2027
825485-TA-3	SHREVEPORT LA WTR & SWR REV				1FE	339,555	102.7760	308,328	300,000	308,505	0	(9,137)	0	0	5.000	1.859	JD	1,250	15,000	07/10/2015	12/01/2019
829594-ME-7	SIOUX FALLS S D SALES TAX REV				1FE	722,714	100.5660	744,188	740,000	724,204	0	1,490	0	0	3.110	3.516	MN	2,941	12,338	05/17/2018	11/15/2024
837031-UB-7	SOUTH CAROLINA JOBS-ECONOMIC DEV AUTH EC				1FE	653,956	115.6260	635,943	550,000	623,645	0	(9,785)	0	0	5.000	2.807	AO	6,875	27,500	07/09/2015	10/01/2025
85230M-CS-1	ST MARY HOSP AUTH PA HEALTH SYS REV			2	1FE	1,697,205	104.2430	1,563,645	1,500,000	1,560,912	0	(43,444)	0	0	5.000	1.980	MN	9,583	75,000	07/14/2015	11/15/2024

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86460L-AD-7	MONTEBELLO CALIF CMNTY REDEV AGY SUCCESS				1FE	147,438	102.0910	132,718	130,000	132,964	0	(4,417)	0	0	5.000	1.529	MS	2,167	6,500	08/27/2015	09/01/2019
87638Q-BF-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO			2	1FE	785,000	100.0000	785,000	785,000	785,000	0	0	0	0	1.670	1.670	MON	1,018	3,042	09/05/2018	10/01/2041
899154-AZ-1	TULARE CNTY CALIF PENSION OBLIG			1	1FE	1,000,000	102.8660	1,028,660	1,000,000	1,000,000	0	0	0	0	3.959	3.959	JD	3,299	17,156	06/01/2018	06/01/2027
91412H-DP-5	UNIVERSITY CALIF REVS			1	1FE	700,000	103.0740	721,518	700,000	700,000	0	0	0	0	3.856	3.856	MN	3,449	11,996	05/24/2018	05/15/2027
914729-TZ-1	UNIVERSITY NORTH TEX UNIV REV				1FE	2,370,000	101.0190	2,394,150	2,370,000	2,370,000	0	0	0	0	3.069	3.068	AO	22,225	0	08/16/2018	04/15/2022
93974D-NW-4	WASHINGTON ST				1FE	661,634	104.7280	586,477	560,000	589,787	0	(19,514)	0	0	5.000	1.404	JJ	14,000	28,000	03/30/2015	07/01/2020
93978H-PT-6	WASHINGTON ST HEALTH CARE FACS AUTH REV			2	2FE	897,632	112.2240	897,792	800,000	889,857	0	(7,775)	0	0	5.000	3.080	JJ	20,000	20,000	05/10/2018	07/01/2026
93978H-UR-4	WASHINGTON ST HEALTH CARE FACS AUTH REV				1FE	587,770	117.8850	589,425	500,000	579,489	0	(8,281)	0	0	5.000	2.711	AO	6,250	16,319	01/31/2018	10/01/2026
944514-TB-4	WAYNE CNTY MICH ARPT AUTH REV				1FE	453,332	114.3420	457,368	400,000	439,031	0	(4,928)	0	0	5.000	3.404	JD	1,667	20,000	09/23/2015	12/01/2025
947142-EN-1	WEATHERFORD TEX UTIL SYS REV				1FE	1,136,170	102.1310	1,021,310	1,000,000	1,022,454	0	(33,450)	0	0	5.000	1.580	MS	16,667	50,000	07/15/2015	09/01/2019
96634R-AQ-5	WHITING IND ENVIRONMENTAL FACS REV			2,5	1FE	1,482,000	100.1230	1,501,845	1,500,000	1,496,197	0	4,143	0	0	2.460	2.735	MON	2,883	32,055	07/21/2015	12/01/2044
97671V-AU-9	WISCONSIN HEALTH & EDL FACS AUTH SR LIVI				1FE	780,000	100.9040	787,051	780,000	780,000	0	0	0	0	3.900	3.903	JJ	12,760	0	07/20/2018	01/01/2023
982788-EZ-0	WYANDOTTE MICH ELEC REV				1FE	278,060	104.2550	260,638	250,000	260,235	0	(5,657)	0	0	5.000	2.587	AO	3,125	12,500	09/16/2015	10/01/2020
98322Q-JJ-7	WYOMING CMNTY DEV AUTH HSG REV				1FE	230,000	99.7660	229,462	230,000	230,000	0	0	0	0	2.000	2.000	JD	383	4,600	08/06/2015	12/01/2019
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						102,566,350	XXX	100,390,376	97,140,000	99,957,333	0	(819,352)	0	0	XXX	XXX	XXX	939,294	2,360,238	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3138W9-J5-0	FN AS0283 - RMBS			4	1	2,471,568	97.7100	2,422,540	2,479,316	2,472,588	0	264	0	0	2.000	2.045	MON	4,132	50,246	12/05/2014	08/01/2028
3138W9-RN-2	FN AS0492 - RMBS			4	1	1,739,735	98.6640	1,728,103	1,751,503	1,741,998	0	503	0	0	2.500	2.619	MON	3,649	44,381	12/23/2013	09/01/2028
3138X6-M2-8	FN AU6676 - RMBS			4	1	1,533,987	98.6630	1,523,715	1,544,363	1,536,049	0	434	0	0	2.500	2.617	MON	3,217	39,172	12/23/2013	09/01/2028
3138XD-SE-1	FN AV2316 - RMBS			4	1	508,312	98.6640	506,028	512,880	509,282	0	202	0	0	2.500	2.663	MON	1,069	13,085	01/08/2014	12/01/2028
3140J8-JC-8	FN BM3858 - RMBS			4	1	897,221	103.6720	893,049	861,418	895,569	0	(1,652)	0	0	4.500	3.782	MON	3,230	23,090	05/08/2018	12/01/2047
31418A-WC-8	FN MA1542 - RMBS			4	1	719,819	97.7110	707,321	723,891	720,554	0	188	0	0	2.000	2.098	MON	1,206	14,705	12/08/2014	08/01/2028
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						7,870,642	XXX	7,780,756	7,873,371	7,876,039	0	(61)	0	0	XXX	XXX	XXX	16,504	184,679	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
107431-JB-5	BREVARD CNTY FLA SCH BRD CTFS PARTN			2	1FE	351,282	112.0560	336,168	300,000	331,018	0	(6,425)	0	0	5.000	2.553	JJ	7,500	15,000	09/18/2015	07/01/2024
56879E-GP-8	MARION CNTY FLA SCH BRD CTFS PARTN				1FE	356,103	113.4540	340,362	300,000	338,839	0	(5,459)	0	0	5.000	2.782	JD	1,250	15,000	09/28/2015	06/01/2025
64711Q-FG-5	NMSEDU 131 A1 - ABS			4	1FE	664,195	99.4320	663,335	667,125	666,559	0	526	0	0	3.049	2.880	MON	1,639	18,027	05/08/2013	01/02/2025
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						1,371,580	XXX	1,339,865	1,267,125	1,336,415	0	(11,358)	0	0	XXX	XXX	XXX	10,389	48,027	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						111,808,572	XXX	109,510,997	106,280,496	109,169,788	0	(830,772)	0	0	XXX	XXX	XXX	966,187	2,592,944	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00131L-2A-2	AIA GROUP LTD		C		1FE	1,361,229	99.8150	1,351,495	1,354,000	1,354,501	0	(2,608)	0	0	2.250	2.054	MS	9,309	30,465	05/04/2016	03/11/2019
00182E-AY-5	ANZ NEW ZEALAND (INTL) LTD (LONDON BRANC		C		1FE	1,489,866	99.9210	1,488,823	1,490,000	1,489,996	0	46	0	0	2.250	2.253	FA	13,969	33,525	01/27/2016	02/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00206R-CM-2	AT&T INC			1,2	2FE	874,575	97.5200	877,680	900,000	886,556	0	3,560	0	0	3.000	3.457	JD	75	40,500	07/06/2015	06/30/2022
00216L-AA-1	ASB BANK LTD		C		1FE	1,392,586	100.4130	1,405,782	1,400,000	1,393,323	0	737	0	0	3.750	3.868	JD	2,479	26,250	06/25/2018	06/14/2023
00287Y-AT-6	ABBVIE INC			1,2	2FE	2,477,853	99.0360	2,431,334	2,455,000	2,462,732	0	(5,909)	0	0	2.500	2.249	MN	8,013	61,375	05/03/2016	05/14/2020
00507U-AP-6	ACTAVIS FUNDING SCS		C	1,2	2FE	879,683	99.6010	866,529	870,000	872,468	0	(2,151)	0	0	3.000	2.740	MS	7,903	26,100	07/07/2015	03/12/2020
00774M-AF-2	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	1,196,988	97.2270	1,166,724	1,200,000	1,197,317	0	329	0	0	4.125	4.180	JJ	27,363	0	06/05/2018	07/03/2023
00913R-AA-4	AIR LIQUIDE FINANCE SA		C	1	1FE	1,044,115	98.7850	1,052,060	1,065,000	1,055,058	0	10,943	0	0	1.375	2.668	MS	3,824	14,644	03/02/2018	09/27/2019
02209S-AL-7	ALTRIA GROUP INC				2FE	974,133	102.2000	919,800	900,000	931,658	0	(12,823)	0	0	4.750	3.179	MN	6,650	42,750	07/22/2015	05/05/2021
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP			2	1FE	249,250	98.9360	247,340	250,000	249,774	0	157	0	0	2.375	2.441	MN	577	5,938	08/07/2015	05/26/2020
026351-AU-0	AIG LIFE HOLDINGS INC				2FE	950,536	116.2720	930,176	800,000	939,825	0	(10,711)	0	0	7.500	4.395	JJ	27,667	30,000	05/24/2018	07/15/2025
03027X-AC-4	AMERICAN TOWER CORP			1	2FE	878,937	100.0560	860,482	860,000	860,677	0	(5,482)	0	0	3.400	2.747	FA	11,046	29,240	07/21/2015	02/15/2019
031162-BN-9	AMGEN INC			1,2	2FE	1,001,187	100.6810	1,001,776	995,000	1,000,598	0	(589)	0	0	3.625	3.433	MN	4,609	18,034	10/17/2018	05/15/2022
031162-BW-9	AMGEN INC			1,2	2FE	246,000	98.6530	246,633	250,000	248,826	0	857	0	0	2.125	2.486	MN	885	5,313	08/12/2015	05/01/2020
031162-CP-3	AMGEN INC			1,2	2FE	527,255	97.7030	532,481	545,000	528,175	0	920	0	0	2.650	3.635	MN	2,006	7,221	10/18/2018	05/11/2022
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	1,089,781	98.2900	1,081,190	1,100,000	1,092,722	0	2,941	0	0	2.650	2.980	FA	12,146	14,575	02/13/2018	02/01/2021
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		C	1,2	2FE	391,600	94.4390	377,756	400,000	392,236	0	636	0	0	3.650	3.967	FA	6,083	7,300	05/02/2018	02/01/2026
037833-AX-8	APPLE INC			1	1FE	2,209,400	98.7770	2,222,483	2,250,000	2,240,049	0	8,863	0	0	1.550	1.958	FA	13,756	34,875	09/11/2015	02/07/2020
037833-BS-8	APPLE INC			1,2	1FE	599,574	98.8250	592,950	600,000	599,811	0	85	0	0	2.250	2.265	FA	4,800	13,500	02/16/2016	02/23/2021
037833-CC-2	APPLE INC			1,2	1FE	981,000	96.9550	969,550	1,000,000	986,670	0	4,959	0	0	1.550	2.081	FA	6,329	15,500	11/07/2017	08/04/2021
04010L-AP-8	ARES CAPITAL CORP			1,2	2FE	1,304,760	100.1990	1,312,607	1,310,000	1,308,971	0	953	0	0	3.875	3.953	JJ	23,407	50,763	11/18/2014	01/15/2020
052769-AC-0	AUTODESK INC			1,2	2FE	903,276	99.5910	896,319	900,000	900,996	0	(691)	0	0	3.125	3.043	JD	1,250	28,125	07/15/2015	06/15/2020
05531F-AV-5	BB&T CORP			2	1FE	499,480	97.3690	486,845	500,000	499,748	0	103	0	0	2.050	2.072	MN	1,452	10,250	05/05/2016	05/10/2021
05531F-BF-9	BB&T CORP			2	1FE	748,845	100.8340	756,255	750,000	748,860	0	15	0	0	3.750	3.784	JD	1,953	0	11/29/2018	12/06/2023
05565E-AF-2	BMW US CAPITAL LLC		C	1,2	1FE	350,172	96.9880	339,458	350,000	350,084	0	(36)	0	0	2.000	1.989	AO	1,556	7,000	06/08/2016	04/11/2021
05565E-BE-4	BMW US CAPITAL LLC		C	1,2	1FE	998,440	97.5640	975,640	1,000,000	998,489	0	49	0	0	3.950	3.969	FA	15,032	0	08/07/2018	08/14/2028
05579H-AB-8	BNZ INTERNATIONAL FUNDING LIMITED (LONDO		C		1FE	699,510	98.5550	689,885	700,000	699,780	0	97	0	0	2.750	2.765	MS	6,363	19,250	02/23/2016	03/02/2021
05579H-AE-2	BNZ INTERNATIONAL FUNDING LIMITED (LONDO		C		1FE	497,862	98.0400	500,004	510,000	499,720	0	1,858	0	0	2.900	3.585	FA	5,341	7,395	05/23/2018	02/21/2022
05723K-AE-0	BAKER HUGHES A GE COMPANY LLC			1,2	1FE	930,620	92.0640	920,640	1,000,000	934,372	0	3,752	0	0	3.337	4.225	JD	1,483	33,741	05/15/2018	12/15/2027
06051G-EU-9	BANK OF AMERICA CORP				1FE	1,181,040	98.4800	1,181,760	1,200,000	1,189,154	0	2,464	0	0	3.300	3.543	JJ	18,700	39,600	07/27/2015	01/11/2023
06051G-FN-4	BANK OF AMERICA CORP				1FE	246,605	98.9170	247,293	250,000	249,018	0	733	0	0	2.250	2.559	AO	1,094	5,625	08/13/2015	04/21/2020
06367T-PX-2	BANK OF MONTREAL				1FE	1,272,857	99.0520	1,272,818	1,285,000	1,276,185	0	3,328	0	0	2.100	2.841	JD	1,424	13,493	08/20/2018	12/12/2019
064159-HM-1	BANK OF NOVA SCOTIA				1FE	1,405,642	98.2820	1,415,261	1,440,000	1,412,809	0	7,167	0	0	2.450	3.340	MS	9,702	17,640	05/21/2018	03/22/2021
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1FE	2,986,890	99.8110	2,994,330	3,000,000	2,987,967	0	1,077	0	0	3.750	3.847	JJ	50,313	0	07/16/2018	07/20/2023
071813-BR-9	BAXTER INTERNATIONAL INC			1,2	1FE	242,665	95.9360	239,840	250,000	245,822	0	1,527	0	0	1.700	2.361	FA	1,606	4,250	11/22/2016	08/15/2021
084659-AK-7	BERKSHIRE HATHAWAY ENERGY CO			1,2	1FE	1,170,072	97.7680	1,173,216	1,200,000	1,170,338	0	266	0	0	2.800	3.461	JJ	15,493	0	12/14/2018	01/15/2023
101137-AP-2	BOSTON SCIENTIFIC CORP			1	2FE	248,318	99.3340	248,335	250,000	249,493	0	358	0	0	2.850	3.002	MN	910	7,125	08/14/2015	05/15/2020
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1FE	2,331,360	98.8530	2,323,046	2,350,000	2,332,976	0	1,616	0	0	4.000	4.155	AO	23,500	47,000	07/23/2018	04/01/2024
120568-AW-0	BUNGE LIMITED FINANCE CORP			1	2FE	460,759	99.7380	458,795	460,000	460,582	0	(177)	0	0	3.500	3.430	MN	1,655	8,050	05/23/2018	11/24/2020
124857-AL-7	CBS CORP			1,2	2FE	247,050	99.2590	248,148	250,000	249,988	0	19	0	0	2.300	2.308	FA	2,172	5,750	08/14/2015	08/15/2019
126650-CJ-7	CVS HEALTH CORP			1,2	2FE	1,224,094	99.0810	1,213,742	1,225,000	1,224,921	0	49	0	0	2.800	2.804	JJ	15,340	34,300	07/13/2015	07/20/2020
126650-CW-8	CVS HEALTH CORP			1,2	2FE	1,345,674	99.1220	1,338,147	1,350,000	1,346,163	0	489	0	0	4.100	4.152	MS	14,760	30,135	05/10/2018	03/25/2025
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP			1	1FE	1,499,250	101.2010	1,518,015	1,500,000	1,499,259	0	9	0	0	3.650	3.661	JD	3,650	0	12/03/2018	12/07/2023
151020-AQ-7	CELGENE CORP			1	2FE	998,190	99.2900	992,900	1,000,000	999,630	0	220	0	0	2.875	2.899	FA	10,861	28,750	08/03/2015	08/15/2020
151020-BA-1	CELGENE CORP			1,2	2FE	371,568	97.6390	371,028	380,000	372,530	0	962	0	0	3.250	3.768	FA	4,494	6,175	06/01/2018	02/20/2023
151020-BB-9	CELGENE CORP			1,2	2FE	996,560	93.8530	938,530	1,000,000	996,807	0	247	0	0	3.900	3.942	FA	14,192	19,500	02/08/2018	02/20/2028
166764-BH-2	CHEVRON CORP			1	1FE	2,045,000	99.4600	2,033,957	2,045,000	2,045,000	0	0	0	0	1.561	1.561	MN	3,990	31,922	05/09/2016	05/16/2019
166764-BK-5	CHEVRON CORP			1,2	1FE	500,000	97.3810	486,905	500,000	500,000	0	0	0	0	2.566	2.566	MN	1,604	12,830	05/09/2016	05/16/2023
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1FE	749,873	101.6580	762,435	750,000	749,883	0	10	0	0	3.800	3.802	MN	3,642	14,646	05/07/2018	05/15/2028
22160K-AF-2	COSTCO WHOLESALE CORP			1	1FE	248,403	98.9170	247,293	250,000	249,639	0	372	0	0	1.700	1.854	JD	189	4,250	08/11/2015	12/15/2019
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2FE	711,151	99.0560	693,392	700,000	710,675	0	(476)	0	0	4.550	4.304	AO	6,458	15,925	07/31/2018	04/17/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23329P-AC-4	DNB BANK ASA		C		1FE	895,328	98.0110	896,801	915,000	901,262	0	5,935	0	0	2.125	3.013	AO	4,807	19,444	03/16/2018	10/02/2020
233851-BH-6	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	887,661	99.3620	889,290	895,000	891,013	0	3,352	0	0	2.250	2.929	MS	6,601	10,069	06/06/2018	09/03/2019
24422E-TE-9	JOHN DEERE CAPITAL CORP				1FE	669,960	99.9860	669,906	670,000	670,000	0	14	0	0	1.950	1.952	JJ	6,278	13,065	01/05/2016	01/08/2019
25272K-AA-1	DIAMOND 1 FINANCE CORP			1	2FE	1,389,653	99.7040	1,385,886	1,390,000	1,389,950	0	118	0	0	3.480	3.489	JD	4,031	48,372	05/17/2016	06/01/2019
25389J-AN-6	DIGITAL REALTY TRUST LP			1,2	2FE	982,803	99.6620	981,671	985,000	984,466	0	292	0	0	3.400	3.432	AO	8,373	33,490	09/23/2015	10/01/2020
25470D-AV-1	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	328,829	98.9830	326,644	330,000	329,819	0	209	0	0	2.750	2.814	MN	1,160	9,405	11/17/2014	11/15/2019
26078J-AB-6	DOWDUPONT INC			1,2	2FE	1,620,321	102.2480	1,656,418	1,620,000	1,620,315	0	(6)	0	0	4.205	4.201	MN	6,244	0	11/20/2018	11/15/2023
268317-AJ-3	ELECTRICITE DE FRANCE SA		C		1FE	1,810,581	99.9400	1,818,908	1,820,000	1,819,896	0	1,807	0	0	2.150	2.251	JJ	17,282	39,130	05/07/2014	01/22/2019
268317-AN-4	ELECTRICITE DE FRANCE SA		C	1,2	1FE	934,924	98.5500	936,225	950,000	944,221	0	3,129	0	0	2.350	2.702	AO	4,837	22,325	12/15/2015	10/13/2020
268317-AU-8	ELECTRICITE DE FRANCE SA		C	1,2	1FE	246,970	96.9820	242,455	250,000	247,038	0	68	0	0	4.500	4.653	MS	3,125	0	09/18/2018	09/21/2028
278642-AH-6	EBAY INC			1,2	2FE	245,505	99.3370	248,343	250,000	249,308	0	1,161	0	0	2.200	2.681	FA	2,292	5,500	08/14/2015	08/01/2019
29273R-AX-7	ENERGY TRANSFER PARTNERS LP			1,2	2FE	900,781	100.5860	875,098	870,000	880,231	0	(6,182)	0	0	4.150	3.382	AO	9,026	36,105	07/07/2015	10/01/2020
29364D-AV-2	ENTERGY ARKANSAS INC			1,2	1FE	999,320	102.1060	1,021,060	1,000,000	999,379	0	59	0	0	4.000	4.008	JD	3,333	22,222	05/08/2018	06/01/2028
30219G-AH-1	EXPRESS SCRIPTS HOLDING CO			1	2FE	249,423	99.5740	248,935	250,000	249,930	0	153	0	0	2.250	2.313	JD	250	5,625	08/12/2015	06/15/2019
302635-AB-3	FS INVESTMENT CORP			1,2	2FE	1,673,851	100.0930	1,681,562	1,680,000	1,679,016	0	908	0	0	4.250	4.308	JJ	32,923	71,400	11/25/2014	01/15/2020
31429K-AB-9	FEDERATION DES CAISSES DESJARDINS DU QUE				1FE	1,236,388	98.1310	1,236,451	1,260,000	1,243,025	0	6,637	0	0	2.250	3.014	AO	4,804	28,350	04/04/2018	10/30/2020
31677Q-BF-5	FIFTH THIRD BANK (OHIO)			2	1FE	528,410	99.8740	529,332	530,000	529,678	0	1,268	0	0	2.300	2.605	MS	3,589	6,095	03/13/2018	03/15/2019
31677Q-BM-0	FIFTH THIRD BANK (OHIO)			2	1FE	1,351,626	101.3850	1,368,698	1,350,000	1,351,546	0	(80)	0	0	3.950	3.930	JJ	22,959	0	08/01/2018	07/28/2025
345397-WP-4	FORD MOTOR CREDIT COMPANY LLC				2FE	249,573	99.8340	249,585	250,000	249,976	0	122	0	0	2.375	2.425	MS	1,798	5,938	08/14/2015	03/12/2019
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO			1	2FE	961,110	88.8720	888,720	1,000,000	963,073	0	1,963	0	0	3.373	3.993	MN	4,310	16,865	08/01/2018	11/15/2025
369550-BE-7	GENERAL DYNAMICS CORP			1	1FE	1,154,310	100.2140	1,162,482	1,160,000	1,155,478	0	1,168	0	0	3.000	3.173	MN	4,833	17,400	05/30/2018	05/11/2021
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1FE	987,740	99.6350	996,350	1,000,000	988,739	0	999	0	0	3.500	3.700	MN	4,472	17,889	05/08/2018	05/15/2025
375558-BB-8	GILEAD SCIENCES INC			1	1FE	2,737,590	99.1730	2,692,547	2,715,000	2,723,184	0	(4,772)	0	0	2.550	2.364	MS	23,078	69,233	12/02/2015	09/01/2020
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC		C	1	1FE	993,280	100.6820	1,006,820	1,000,000	993,817	0	537	0	0	3.625	3.735	MN	4,632	18,125	05/10/2018	05/15/2025
377373-AE-5	GLAXOSMITHKLINE CAPITAL PLC		C	1	1FE	1,329,398	100.1490	1,331,982	1,330,000	1,329,543	0	144	0	0	3.125	3.140	MN	5,426	20,666	05/30/2018	05/14/2021
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING				1FE	499,340	97.4460	487,230	500,000	499,686	0	131	0	0	2.000	2.028	AO	1,806	10,000	04/19/2016	04/26/2021
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP			1,2	2FE	1,469,535	95.2670	1,429,005	1,500,000	1,472,038	0	2,503	0	0	3.750	4.011	JJ	28,125	28,125	02/01/2018	07/01/2027
423074-AZ-6	KRAFT HEINZ FOODS CO			1,2	2FE	896,400	99.1170	892,053	900,000	898,858	0	733	0	0	2.800	2.887	JJ	12,530	25,200	07/13/2015	07/02/2020
44891A-AH-0	HYUNDAI CAPITAL AMERICA		C	1	2FE	499,250	96.8510	484,255	500,000	499,622	0	148	0	0	2.450	2.482	JD	544	12,250	06/07/2016	06/15/2021
44891A-AV-9	HYUNDAI CAPITAL AMERICA		C	1	2FE	900,000	99.7080	897,372	900,000	900,000	0	0	0	0	3.348	3.393	JAJO	7,031	10,027	06/04/2018	07/08/2021
458140-AW-0	INTEL CORP			1,2	1FE	494,000	97.1760	485,880	500,000	496,463	0	1,436	0	0	1.700	2.006	MN	992	8,500	04/11/2017	05/19/2021
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	1,488,585	99.8100	1,497,150	1,500,000	1,488,990	0	405	0	0	3.750	3.841	MS	21,563	0	08/06/2018	09/21/2028
459200-HM-6	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	245,435	98.0100	245,025	250,000	248,641	0	969	0	0	1.625	2.030	MN	519	4,063	08/13/2015	05/15/2020
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1FE	1,024,800	97.9810	979,810	1,000,000	1,011,325	0	(5,170)	0	0	2.250	1.707	FA	8,250	22,500	05/04/2016	02/19/2021
46625H-JE-1	JPMORGAN CHASE & CO				1FE	1,482,795	99.2000	1,488,000	1,500,000	1,490,597	0	2,330	0	0	3.250	3.431	MS	13,271	48,750	07/14/2015	09/23/2022
46625H-KA-7	JPMORGAN CHASE & CO			2	1FE	247,595	98.9920	247,480	250,000	249,403	0	549	0	0	2.250	2.480	JJ	2,469	5,625	08/13/2015	01/23/2020
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING		C		1FE	2,095,926	100.5780	2,112,138	2,100,000	2,096,212	0	286	0	0	3.875	3.907	JD	4,521	40,688	06/06/2018	06/11/2025
478160-BS-2	JOHNSON & JOHNSON			1,2	1FE	246,490	97.4440	243,610	250,000	248,042	0	877	0	0	1.650	2.022	MS	1,375	4,125	03/16/2017	03/01/2021
48305Q-AA-1	KAISER FOUNDATION HOSPITALS			1	1FE	1,528,635	101.6630	1,535,111	1,510,000	1,528,519	0	(116)	0	0	3.500	3.099	AO	13,213	0	12/20/2018	04/01/2022
49446R-AP-4	KIMCO REALTY CORP			1,2	2FE	1,530,136	89.9930	1,529,881	1,700,000	1,535,918	0	5,782	0	0	2.800	4.277	AO	11,900	23,800	09/04/2018	10/01/2026
534187-BH-1	LINCOLN NATIONAL CORP			1,2	2FE	2,394,408	97.0440	2,329,056	2,400,000	2,394,868	0	460	0	0	3.800	3.828	JD	7,600	73,213	02/07/2018	03/01/2028
55608J-AH-1	MACQUARIE GROUP LTD		C	2,5	1FE	982,700	96.1140	961,140	1,000,000	985,234	0	2,534	0	0	3.189	3.521	MN	2,923	31,890	01/31/2018	11/28/2023
571748-AY-8	MARSH &AMP MCLENNAN COMPANIES INC			1,2	1FE	99,443	99.1010	99,101	100,000	99,840	0	132	0	0	2.350	2.489	MS	751	2,350	12/09/2015	03/06/2020
58933Y-AS-4	MERCK & CO INC			1	1FE	3,628,608	99.0920	3,597,040	3,630,000	3,630,446	0	(395)	0	0	1.850	1.839	FA	26,302	67,155	08/06/2015	02/10/2020
59217G-BP-3	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,484,639	98.5620	1,493,214	1,515,000	1,495,878	0	11,239	0	0	2.000	3.011	AO	6,481	30,300	03/21/2018	04/14/2020
594918-AY-0	MICROSOFT CORP			1,2	1FE	249,768	99.1370	247,843	250,000	249,941	0	52	0	0	1.850	1.872	FA	1,786	4,625	08/06/2015	02/12/2020
594918-BP-8	MICROSOFT CORP			1,2	1FE	245,250	97.1420	242,855	250,000	247,094	0	1,077	0	0	1.550	2.011	FA	1,539	3,875	04/11/2017	08/08/2021
594918-BQ-6	MICROSOFT CORP			1,2	1FE	1,194,088	96.1400	1,201,750	1,250,000	1,202,201	0	8,113	0	0	2.000	2.893	FA	9,931	12,500	02/23/2018	08/08/2023

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	2,000,000	100.4540	2,009,080	2,000,000	2,000,000	0	0	0	0	3.761	3.761	JJ	32,386	0	07/17/2018	07/26/2023
61746B-DM-5	MORGAN STANLEY				1FE	1,127,531	99.9590	1,124,539	1,125,000	1,125,160	0	(2,372)	0	0	2.500	2.270	JJ	12,266	14,063	01/23/2018	01/24/2019
61747Y-CJ-2	MORGAN STANLEY			1	1FE	1,284,907	101.4810	1,167,032	1,150,000	1,174,453	0	(33,070)	0	0	5.625	2.636	MS	17,609	64,688	07/21/2015	09/23/2019
62947Q-AZ-1	NXP BV		C	1,2	2FE	999,710	100.4390	1,004,390	1,000,000	999,692	0	(18)	0	0	4.875	4.883	MS	3,250	0	12/03/2018	03/01/2024
641423-CB-2	NEVADA POWER CO			1	1FE	739,837	99.7600	738,224	740,000	739,896	0	58	0	0	2.750	2.761	AO	4,296	10,345	04/09/2018	04/15/2020
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING				1FE	789,329	100.1230	790,972	790,000	789,415	0	86	0	0	3.250	3.280	FA	10,341	0	08/01/2018	08/06/2021
651229-AV-8	NEWELL RUBBERMAID INC			1,2	2FE	574,822	98.5280	566,536	575,000	574,887	0	24	0	0	3.850	3.855	AO	5,534	22,138	03/18/2016	04/01/2023
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS INC			1	2FE	869,121	99.7700	867,999	870,000	869,921	0	317	0	0	2.300	2.337	AO	5,003	20,010	03/28/2016	04/01/2019
654740-AX-7	NISSAN MOTOR ACCEPTANCE CORP		C	1	1FE	1,104,903	97.5870	1,102,733	1,130,000	1,106,808	0	1,905	0	0	2.150	3.537	JJ	11,338	0	11/13/2018	07/13/2020
65557C-AY-9	NORDEA BANK AB		C		1FE	1,148,448	98.6300	1,134,245	1,150,000	1,148,494	0	46	0	0	3.750	3.767	FA	14,495	0	08/22/2018	08/30/2023
665859-AT-1	NORTHERN TRUST CORP			2	1FE	1,997,500	99.8820	1,997,640	2,000,000	1,997,586	0	86	0	0	3.650	3.665	FA	30,011	0	07/31/2018	08/03/2028
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO			1	1FE	2,391,228	112.6820	2,366,322	2,100,000	2,354,634	0	(36,594)	0	0	7.000	3.447	MS	49,000	73,500	06/06/2018	09/01/2022
68389X-BB-0	ORACLE CORP			1,2	1FE	391,680	97.8800	391,520	400,000	392,830	0	1,150	0	0	2.500	3.064	MN	1,278	5,000	06/04/2018	05/15/2022
68389X-BK-0	ORACLE CORP			1,2	1FE	246,700	97.0430	242,608	250,000	248,115	0	670	0	0	1.900	2.189	MS	1,399	4,750	11/15/2016	09/15/2021
69353R-EV-6	PNC BANK NA			2	1FE	499,495	99.8250	499,125	500,000	499,970	0	171	0	0	1.950	1.985	MS	3,169	9,750	03/01/2016	03/04/2019
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST			1	2FE	983,430	97.0420	970,420	1,000,000	984,144	0	714	0	0	3.976	4.273	FA	15,020	0	09/06/2018	02/15/2025
708062-AA-2	PENNANTPARK INVESTMENT CORP			1	2FE	1,225,097	99.8120	1,217,706	1,220,000	1,220,962	0	(1,243)	0	0	4.500	4.391	AO	13,725	54,900	11/14/2014	10/01/2019
709599-AU-8	PENSKE TRUCK LEASING CO LP			1,2	2FE	1,195,188	99.4850	1,193,820	1,200,000	1,198,606	0	870	0	0	3.200	3.278	JJ	17,707	38,400	07/16/2015	07/15/2020
713448-DC-9	PEPSICO INC			1,2	1FE	1,498,380	98.7350	1,481,025	1,500,000	1,499,601	0	217	0	0	2.150	2.165	AO	6,898	32,250	10/08/2015	10/14/2020
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO		C	1,2	2FE	407,664	90.7960	363,184	400,000	405,862	0	(712)	0	0	4.375	4.131	MS	5,153	17,500	05/04/2016	03/15/2026
717081-DU-4	PFIZER INC			1	1FE	2,177,515	99.4150	2,167,247	2,180,000	2,179,645	0	836	0	0	1.450	1.489	JD	2,459	31,610	05/31/2016	06/03/2019
717081-DZ-3	PFIZER INC			1	1FE	786,000	98.4240	787,392	800,000	788,555	0	2,555	0	0	2.200	2.707	MN	782	17,600	04/19/2018	12/15/2021
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP			1,2	2FE	246,238	98.5240	246,310	250,000	249,127	0	890	0	0	2.600	2.974	JD	289	6,500	08/25/2015	12/15/2019
742718-EQ-8	PROCTER & GAMBLE CO			1	1FE	997,000	97.4340	974,340	1,000,000	997,969	0	692	0	0	1.700	1.774	MN	2,739	17,000	08/08/2017	11/03/2021
756109-AR-5	REALTY INCOME CORP			1,2	1FE	1,267,425	100.6290	1,262,894	1,255,000	1,267,040	0	(384)	0	0	4.125	3.977	AO	10,929	25,884	09/06/2018	10/15/2026
75951A-AJ-7	RELIANCE STANDARD LIFE GLOBAL FUNDING II			1	1FE	745,883	100.8320	756,240	750,000	745,950	0	67	0	0	3.850	3.976	MS	8,181	0	12/03/2018	09/19/2023
761713-BF-2	REYNOLDS AMERICAN INC		C	1	2FE	897,057	98.9170	860,578	870,000	884,268	0	(3,833)	0	0	4.000	3.491	JD	1,837	34,800	07/07/2015	06/12/2022
771196-BA-9	ROCHE HOLDINGS INC		C	1,2	1FE	960,317	99.3420	943,749	950,000	951,867	0	(2,785)	0	0	2.250	1.949	MS	5,403	21,375	11/25/2015	09/30/2019
78012K-C6-2	ROYAL BANK OF CANADA				1FE	859,047	98.9550	860,909	870,000	860,420	0	1,374	0	0	2.125	3.093	MS	6,111	0	10/30/2018	03/02/2020
78012K-KU-0	ROYAL BANK OF CANADA				1FE	374,580	98.8500	370,688	375,000	374,822	0	84	0	0	2.500	2.524	JJ	4,219	9,375	01/11/2016	01/19/2021
78409V-AJ-3	S&P GLOBAL INC			1,2	1FE	369,563	100.1800	370,666	370,000	369,909	0	54	0	0	3.300	3.316	FA	4,647	12,210	08/13/2015	08/14/2020
784710-AB-1	SSM HEALTH CARE CORP			1,2	1FE	993,750	100.9110	1,009,110	1,000,000	993,826	0	76	0	0	3.688	3.841	JD	3,073	0	12/04/2018	06/01/2023
80282K-AP-1	SANTANDER HOLDINGS USA INC		C	2	2FE	762,623	94.6730	710,048	750,000	761,613	0	(1,010)	0	0	4.400	4.178	JJ	15,400	16,500	01/30/2018	07/13/2027
806213-AA-2	SCENTRE GROUP TRUST 1		C	1,2	1FE	2,897,499	99.0380	2,882,006	2,910,000	2,906,571	0	3,700	0	0	2.375	2.508	MN	10,751	69,113	11/25/2015	11/05/2019
808513-AX-3	CHARLES SCHWAB CORP			1,2	1FE	999,330	102.0460	1,020,460	1,000,000	999,381	0	51	0	0	3.850	3.861	MN	4,278	19,143	05/17/2018	05/21/2025
822582-AX-0	SHELL INTERNATIONAL FINANCE BV		C	1	1FE	314,715	100.8360	302,508	300,000	309,685	0	(1,948)	0	0	3.400	2.652	FA	3,938	10,200	05/05/2016	08/12/2023
824348-AU-0	SHERWIN-WILLIAMS CO			1,2	2FE	965,500	96.7960	967,960	1,000,000	970,498	0	4,998	0	0	2.750	3.677	JD	2,292	27,500	05/16/2018	06/01/2022
83051G-AE-8	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	2,070,174	98.6140	2,001,864	2,030,000	2,047,069	0	(8,825)	0	0	2.625	2.165	MN	6,513	53,288	04/27/2016	11/17/2020
832696-AH-1	J M SMUCKER CO			1	2FE	726,565	97.5650	682,955	700,000	715,212	0	(4,529)	0	0	3.000	2.292	MS	6,183	21,000	06/08/2016	03/15/2022
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO			1	1FE	515,000	97.2580	500,879	515,000	515,001	0	0	0	0	1.845	1.845	FA	3,959	10,774	01/13/2015	02/01/2022
842400-GN-7	SOUTHERN CALIFORNIA EDISON CO			1,2	1FE	898,074	99.7950	898,155	900,000	898,174	0	100	0	0	3.700	3.735	FA	13,783	0	07/30/2018	08/01/2025
86960B-AJ-1	SVENSKA HANDELSBANKEN AB (PUBL)		C		1FE	1,528,501	98.4420	1,506,163	1,530,000	1,529,678	0	179	0	0	2.400	2.412	AO	9,180	36,720	09/25/2015	10/01/2020
87089H-AA-1	SWISS RE TREASURY (US) CORP		C	1	1FE	974,160	97.9310	979,310	1,000,000	977,571	0	3,411	0	0	2.875	3.491	JD	1,997	28,750	05/08/2018	12/06/2022
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE CO LLC			1	1FE	1,069,126	101.8510	1,043,973	1,025,000	1,063,730	0	(5,397)	0	0	4.125	3.405	MN	7,047	42,281	01/30/2018	11/01/2024
88032W-AG-1	TENCENT HOLDINGS LTD		C	1,2	1FE	985,070	94.0120	940,120	1,000,000	986,234	0	1,164	0	0	3.595	3.776	JJ	16,178	17,975	01/30/2018	01/19/2028
88579Y-AF-8	3M CO				1FE	966,600	96.6590	966,590	1,000,000	971,087	0	4,487	0	0	2.000	2.878	JD	278	20,000	06/04/2018	06/26/2022
88579Y-AQ-4	3M CO			1	1FE	249,708	98.7610	246,903	250,000	249,903	0	59	0	0	2.000	2.025	FA	2,000	5,000	08/10/2015	08/07/2020
89114Q-BG-2	TORONTO-DOMINION BANK				1FE	2,181,286	97.8500	2,138,023	2,185,000	2,183,269	0	738	0	0	2.125	2.161	AO	10,834	46,431	03/31/2016	04/07/2021

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1FE	993,890	99.5000	995,000	1,000,000	994,449	0	559	0	0	3.700	3.807	MN	6,167	18,500	05/02/2018	11/01/2024
90331H-MS-9	US BANK NA			2	1FE	1,913,680	96.1280	1,922,560	2,000,000	1,919,056	0	5,376	0	0	2.800	3.547	JJ	23,956	28,000	07/17/2018	01/27/2025
90331H-NX-7	US BANK NA			2	1FE	1,433,020	100.7460	1,445,705	1,435,000	1,433,100	0	80	0	0	3.450	3.499	MN	6,188	0	11/13/2018	11/16/2021
907818-EY-0	UNION PACIFIC CORP			1,2	2FE	1,296,763	99.9260	1,299,038	1,300,000	1,296,851	0	88	0	0	3.950	3.980	MS	28,956	0	06/05/2018	09/10/2028
91159H-HC-7	U.S. BANCORP			2	1FE	798,000	99.3680	794,944	800,000	798,352	0	352	0	0	3.000	3.068	MS	7,067	12,000	04/19/2018	03/15/2022
91324P-CB-6	UNITEDHEALTH GROUP INC			1	1FE	246,188	99.7290	249,323	250,000	249,780	0	1,081	0	0	1.625	2.066	MS	1,196	4,063	08/07/2015	03/15/2019
91529Y-AM-8	UNUM GROUP			1,2	2FE	399,128	98.8540	395,416	400,000	399,574	0	173	0	0	3.000	3.047	MN	1,533	12,000	05/04/2016	05/15/2021
92343V-CN-2	VERIZON COMMUNICATIONS INC			1,2	2FE	897,363	99.4930	895,437	900,000	898,767	0	411	0	0	3.000	3.051	MN	4,500	27,000	07/07/2015	11/01/2021
92553P-AY-8	VIACOM INC			1,2	2FE	247,323	99.4310	248,578	250,000	249,382	0	630	0	0	2.750	3.015	JD	306	6,875	08/17/2015	12/15/2019
92890H-AC-6	WEA FINANCE LLC		C	1,2	1FE	739,740	99.3160	744,870	750,000	740,369	0	629	0	0	3.750	4.004	MS	8,125	14,063	08/03/2018	09/17/2024
931142-EK-5	WALMART INC			1,2	1FE	2,062,680	101.0240	2,076,043	2,055,000	2,061,993	0	(688)	0	0	3.400	3.316	JD	970	34,741	07/09/2018	06/26/2023
942683-AF-0	ACTAVIS INC		C	1,2	2FE	513,681	97.7660	518,160	530,000	515,631	0	1,950	0	0	3.250	4.037	AO	4,306	8,613	06/13/2018	10/01/2022
94974B-GF-1	WELLS FARGO & CO				1FE	248,750	98.9010	247,253	250,000	249,688	0	283	0	0	2.150	2.268	JJ	2,255	5,375	08/07/2015	01/30/2020
94988J-5L-7	WELLS FARGO BANK NA				1FE	1,219,164	99.1380	1,219,397	1,230,000	1,223,090	0	3,926	0	0	2.400	2.954	JJ	13,612	14,104	05/23/2018	01/15/2020
95000U-2B-8	WELLS FARGO & CO				1FE	995,500	96.4210	964,210	1,000,000	996,469	0	941	0	0	2.625	2.730	JJ	11,594	26,104	12/20/2017	07/22/2022
959802-AX-7	WESTERN UNION CO			1,2	2FE	1,498,800	100.6110	1,509,165	1,500,000	1,498,919	0	119	0	0	4.250	4.268	JD	3,896	31,521	06/06/2018	06/09/2023
961214-DJ-9	WESTPAC BANKING CORP		C		1FE	1,429,976	98.9150	1,434,268	1,450,000	1,432,555	0	2,579	0	0	2.150	3.200	MS	9,959	0	10/25/2018	03/06/2020
98752Y-AD-1	YOUNG MEN'S CHRISTIAN ASSOCIATION OF GRE			1	2FE	510,000	103.4090	527,386	510,000	510,000	0	0	0	0	4.370	4.371	FA	5,015	0	10/04/2018	08/01/2025
98956P-AK-8	ZIMMER HOLDINGS INC			1,2	2FE	249,008	99.0320	247,580	250,000	249,722	0	216	0	0	2.700	2.791	AO	1,688	6,750	08/14/2015	04/01/2020
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						168,470,611	XXX	167,329,532	168,789,000	168,393,399	0	22,010	0	0	XXX	XXX	XXX	1,375,398	3,184,894	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N-AK-3	ACRE 10ART B - CMBS			4	1FM	996,117	105.1030	945,927	900,000	942,798	0	(20,204)	0	0	6.031	3.607	MON	3,015	54,278	04/08/2016	01/14/2029
056059-AA-6	BX 18IND A - CMBS			4	1FE	1,188,227	99.3740	1,180,789	1,188,227	1,188,227	0	0	0	0	3.030	3.074	MON	1,700	4,532	10/22/2018	11/15/2035
056059-AG-3	BX 18IND B - CMBS			4	1FE	299,553	99.1870	297,118	299,553	299,553	0	0	0	0	3.180	3.444	MON	450	1,199	10/22/2018	11/15/2035
20047T-AA-7	COMM 14TWC A - CMBS			4	1FM	498,750	99.7000	498,500	500,000	500,000	0	0	0	0	3.283	3.290	MON	866	14,074	07/28/2015	02/13/2032
23306G-AA-5	DBGS 18BIOD A - CMBS			4	1FM	926,979	99.4430	922,969	928,139	927,039	0	60	0	0	3.258	3.325	MON	1,428	13,334	06/01/2018	05/15/2035
36193A-AA-6	GSMS 13KING A - CMBS			4	1FM	1,590,642	99.3970	1,550,762	1,560,170	1,565,418	0	(6,360)	0	0	2.706	2.277	MON	3,518	42,395	07/27/2015	12/10/2027
36255W-AC-9	GSMS 18RIVR B - CMBS			4	1FE	900,000	99.0050	891,045	900,000	900,000	0	0	0	0	3.329	3.378	MON	1,415	11,401	07/17/2018	07/16/2035
44422P-AL-6	HBCT 15HBS CFL - CMBS			4	1FM	863,775	99.7050	877,404	880,000	880,000	0	0	0	0	5.179	5.235	MON	3,418	40,517	05/05/2016	08/07/2034
46636V-AM-8	JPMCC 11C5 B - CMBS			4	1FM	684,188	103.9390	623,634	600,000	643,826	0	(16,424)	0	0	5.406	2.619	MON	2,703	32,886	07/13/2016	08/17/2046
46636V-AP-1	JPMCC 11C5 C - CMBS			4	1FM	165,938	103.0880	154,632	150,000	158,280	0	(2,971)	0	0	5.406	3.303	MON	676	8,222	05/05/2016	08/17/2046
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						8,114,168	XXX	7,942,780	7,906,089	8,005,140	0	(45,898)	0	0	XXX	XXX	XXX	19,190	222,837	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00165K-AL-0	ALM 18R A2R - CDO			4	1FE	1,000,000	97.9250	979,250	1,000,000	1,000,000	0	0	0	0	4.136	4.110	JAJO	8,962	6,759	08/02/2018	01/17/2028
009089-AA-1	AIR CANADA - ABS			1	1FE	1,960,935	99.0900	1,886,496	1,903,821	1,956,374	0	(4,561)	0	0	4.125	3.527	MN	10,035	80,955	02/07/2018	11/15/2026
03065D-AE-7	AMCAR 163 B - ABS			4	1FE	99,974	98.8810	98,881	100,000	99,993	0	(6)	0	0	1.800	1.815	MON	115	1,800	08/02/2016	10/08/2021
03066H-AD-9	AMCAR 181 A3 - ABS			4	1FE	649,881	99.9250	649,513	650,000	649,915	0	34	0	0	3.070	3.098	MON	721	11,363	05/15/2018	12/19/2022
04015G-AM-1	ARES 34R BR - CDO			4	1FE	500,000	97.0870	485,435	500,000	500,000	0	0	0	0	4.009	4.031	JAJO	3,564	17,487	07/25/2017	07/29/2026
05353T-AA-6	AVNT 18B A - ABS			4	1FE	449,452	99.8550	448,819	449,471	449,457	0	6	0	0	3.420	3.425	MON	683	2,615	10/10/2018	01/18/2022
05377R-BV-5	AESOP 142 A - ABS			4	1FE	550,043	99.5420	547,481	550,000	550,003	0	2	0	0	2.500	2.512	MON	420	13,750	04/12/2016	02/22/2021
05377R-CD-4	AESOP 161 A - ABS			4	1FE	599,964	99.3810	596,286	600,000	599,993	0	9	0	0	2.990	3.009	MON	548	17,940	03/22/2016	06/20/2022
09628J-AL-5	BLUEM 153R A1R - CDO		D	4	1FE	530,000	98.5250	522,183	530,000	530,000	0	0	0	0	3.469	3.482	JAJO	3,626	9,515	03/27/2018	04/20/2031
123262-AN-7	BJETS 181 A - ABS			4	1FE	654,409	100.5600	658,085	654,420	654,427	0	19	0	0	4.335	4.374	MON	1,261	22,916	02/21/2018	02/15/2033
12326R-AA-0	BJETS 182 A - ABS			4	1FE	239,584	101.0660	242,142	239,588	239,586	0	2	0	0	4.447	4.447	MON	474	5,048	06/21/2018	06/15/2033
12509K-AB-2	CCG 182 A2 - ABS			4	1FE	1,019,881	99.9090	1,019,072	1,020,000	1,019,901	0	21	0	0	3.090	3.117	MON	1,488	9,193	08/21/2018	12/15/2025
13646A-AB-6	CPART 182 A2A - ABS		A	4	1FE	494,977	100.0550	495,272	495,000	494,983	0	5	0	0	3.000	3.006	MON	495	2,846	10/02/2018	06/21/2021
13976C-AB-2	AFIN 182 A2 - ABS			4	1FE	1,279,915	99.9450	1,279,296	1,280,000	1,279,920	0	5	0	0	3.020	3.046	MON	1,181	5,369	10/23/2018	02/22/2021
14980A-AA-0	CAZ 181 A - ABS			4	1FE	676,051	100.0600	676,523	676,118	676,062	0	11	0	0	3.561	3.565	MON	936	7,273	08/22/2018	07/10/2030
165183-BR-4	CFII 182 C - ABS			4	1FE	1,499,855	101.0040	1,515,060	1,500,000	1,499,873	0	18	0	0	3.720	3.723	MON	2,480	18,445	08/07/2018	08/15/2030
22534M-AE-0	CAALT 162 C - ABS			4	1FE	1,384,643	100.5070	1,392,022	1,385,000	1,384,949	0	132	0	0	4.290	4.296	MON	2,641	59,417	05/04/2016	11/15/2024
22549U-AA-3	CSABS 18LD1 A - ABS			4	1FE	782,023	99.8460	781,002	782,206	782,122	0	99	0	0	3.420	3.441	MON	446	14,531	07/09/2018	07/25/2024
23222T-AL-4	CTWTR 141R AAR - CDO			4	1FE	667,614	99.8980	666,933	667,614	667,614	0	0	0	0	3.686	3.899	JAJO	5,332	13,330	05/16/2018	07/15/2026
23222T-AN-0	CTWTR 141R ABR - CDO			4	1FE	1,001,722	99.9490	1,000,911	1,001,422	1,002,053	0	331	0	0	3.686	3.894	JAJO	7,998	19,994	05/31/2018	07/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
233864-AC-1	DTRT 181 A3 - ABS			4	1FE	1,284,914	99.8260	1,282,764	1,285,000	1,284,957	0	43	0	0	2.850	2.870	MON	1,628	26,144	03/20/2018	07/15/2021
26243E-AA-9	DRSLF 53 A - CDO		C	4	1FE	199,520	99.0660	198,132	200,000	199,537	0	17	0	0	3.556	3.622	JAJO	1,541	0	10/24/2018	01/15/2031
289333-AB-2	MDCP 182 A2 - ABS			4	1FE	844,983	101.5980	858,503	845,000	844,990	0	7	0	0	4.605	4.605	MON	1,189	7,458	10/03/2018	07/20/2024
29372E-BS-6	EFF 162 A2 - ABS			4	1FE	253,325	99.6270	252,397	253,342	253,338	0	(5)	0	0	1.740	1.750	MON	135	4,763	07/12/2016	02/22/2022
29373G-AB-8	EFF 183 A2 - ABS			4	1FE	184,976	100.3080	185,570	185,000	184,977	0	0	0	0	3.380	3.411	MON	191	868	10/23/2018	05/20/2024
34530M-AA-7	FORDR 14REV1 A - ABS			4	1FE	549,863	99.6920	548,306	550,000	550,013	0	(28)	0	0	2.260	2.264	MON	552	12,430	05/08/2014	11/15/2025
35634B-AA-3	FREED 182 A - ABS			4	1FE	699,160	100.1060	699,921	699,180	699,163	0	4	0	0	3.990	3.992	MON	1,007	4,863	10/11/2018	10/20/2025
361886-AL-8	GFORT 161 A1 - ABS			4	1FE	1,299,742	99.5410	1,294,033	1,300,000	1,299,970	0	90	0	0	1.960	1.974	MON	1,132	25,480	05/24/2016	05/17/2021
42710V-AA-2	HTGC 181 A - ABS			4	1FE	639,989	101.4860	649,510	640,000	639,989	0	0	0	0	4.605	4.606	MON	1,146	4,011	10/25/2018	11/16/2027
42806D-AU-3	HERTZ 162 A - ABS			4	1FE	199,954	98.7500	197,500	200,000	199,982	0	9	0	0	2.950	2.972	MON	98	5,900	02/04/2016	03/25/2022
42806D-BG-3	HERTZ 172 A - ABS			4	1FE	490,156	98.6820	493,410	500,000	491,354	0	1,198	0	0	3.290	3.807	MON	274	9,596	06/06/2018	10/25/2023
42806D-BW-8	HERTZ 182 B - ABS			4	1FE	449,974	100.7550	453,398	450,000	449,980	0	7	0	0	4.140	4.178	MON	311	9,212	06/21/2018	06/27/2022
518889-AA-8	DRB 17C A1 - ABS			4	1FE	835,258	100.0490	833,941	833,532	835,159	0	(99)	0	0	3.056	2.858	MON	425	12,386	07/11/2018	11/25/2042
55819B-AN-0	MDPK 18R BR - CDO		D	4	1FE	999,778	98.0220	980,220	1,000,000	999,502	0	(220)	0	0	4.069	4.096	JAJO	8,025	35,934	09/29/2017	10/21/2030
59801T-AN-3	MIDO 5R B1R - CDO			4	1FE	1,000,000	97.2190	972,190	1,000,000	1,000,000	0	0	0	0	4.050	4.064	JAJO	8,324	3,934	08/23/2018	07/19/2028
62481W-AA-5	MP8 8R AR - CDO		C	4	1FE	997,800	98.9320	989,320	1,000,000	998,151	0	351	0	0	3.419	3.525	JAJO	6,079	8,212	08/08/2018	10/28/2027
63862T-AA-9	NHLT 182 A - ABS			4	1FE	459,599	99.9670	459,447	459,599	459,600	0	1	0	0	3.188	3.188	MON	203	6,471	07/25/2018	07/25/2028
63940Q-AC-7	NAVSL 18B A2B - ABS			4	1FE	800,000	99.4450	795,560	800,000	800,000	0	0	0	0	3.175	3.197	MON	1,058	13,195	05/15/2018	12/15/2059
65474V-AL-5	NMOTR 16A A2 - ABS			4	1FE	589,916	99.3310	586,053	590,000	589,969	0	21	0	0	1.540	1.571	MON	404	9,086	07/12/2016	06/15/2021
68267B-AC-4	OMFIT 181 C - ABS			4	1FE	779,892	100.0520	780,406	780,000	779,925	0	33	0	0	3.770	3.802	MON	1,389	23,198	02/21/2018	03/14/2029
68376P-AA-5	OPTN 18C A - ABS			4	1FE	364,940	100.9320	368,402	365,000	364,946	0	6	0	0	4.100	4.106	MON	956	2,037	10/12/2018	10/08/2024
69335P-CQ-6	PFSFC 18B A - ABS			4	1FE	1,459,936	99.1720	1,447,911	1,460,000	1,459,963	0	27	0	0	2.890	2.909	MON	1,875	35,162	02/06/2018	02/15/2023
78488L-AA-8	SWC FDG LLC - ABS			4	1FE	546,129	100.6810	553,746	550,000	546,409	0	280	0	0	4.750	4.894	N/A	3,338	7,402	07/27/2018	08/15/2033
78490D-AB-0	SOFI 18C A2F - ABS			4	1FE	1,624,211	100.5670	1,634,214	1,625,000	1,624,253	0	42	0	0	3.590	3.628	MON	972	21,877	08/07/2018	01/25/2048
80285C-AH-4	SDART 162 C - ABS			4	1FE	799,823	99.6290	797,032	800,000	799,979	0	46	0	0	2.660	2.679	MON	946	21,280	05/03/2016	11/15/2021
80285M-AG-4	SDART 184 C - ABS			4	1FE	999,828	100.7400	1,007,400	1,000,000	999,849	0	22	0	0	3.560	3.592	MON	1,582	11,174	08/13/2018	07/15/2024
84861C-AC-9	SPMF 17-1A - ABS			4	1FE	838,354	101.1450	843,831	834,278	837,641	0	(713)	0	0	4.360	4.249	MON	3,031	33,482	01/23/2018	12/01/2047
87166P-AA-9	SYNIT 181 A - ABS			4	1FE	1,334,960	100.8860	1,346,828	1,335,000	1,334,966	0	6	0	0	3.380	3.405	MON	2,005	9,902	09/19/2018	09/16/2024
90345W-AD-6	US AIRWAYS GROUP INC - ABS			1	1FE	409,952	103.5740	405,349	391,362	405,721	0	(1,483)	0	0	4.625	3.759	JD	1,408	18,926	07/07/2015	12/03/2026
92331K-AX-0	VENTR 23R AR - CDO			4	1FE	1,300,000	99.0016	1,287,021	1,300,000	1,300,000	0	0	0	0	3.520	3.526	JAJO	9,405	11,335	07/11/2018	07/19/2028
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						39,277,853	XXX	39,142,975	39,215,953	39,271,507	0	(4,213)	0	0	XXX	XXX	XXX	114,037	736,267	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						215,862,632	XXX	214,415,287	215,911,042	215,670,046	0	(28,101)	0	0	XXX	XXX	XXX	1,508,625	4,143,998	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						285,481,359	XXX	281,300,068	278,719,000	281,924,734	0	(1,062,315)	0	0	XXX	XXX	XXX	2,486,278	6,033,969	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						7,870,642	XXX	7,780,756	7,873,371	7,876,039	0	(61)	0	0	XXX	XXX	XXX	16,504	184,679	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						8,114,168	XXX	7,942,780	7,906,089	8,005,140	0	(45,898)	0	0	XXX	XXX	XXX	19,190	222,837	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						40,649,433	XXX	40,482,840	40,483,077	40,607,922	0	(15,571)	0	0	XXX	XXX	XXX	124,426	784,294	XXX	XXX
8399999 Subtotals - Total Bonds						342,115,602	XXX	337,506,444	334,981,538	338,413,836	0	(1,123,846)	0	0	XXX	XXX	XXX	2,646,397	7,225,779	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation and Admin-istrative Symbol/ Market Indicator	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Parent, Subsidiaries, and Affiliates																	
42252@-10-5	HEALTH PLAN REAL ESTATE HOLDINGS, INC			60.000	6,775,417	112,923.620	6,775,417	6,000,000	0	0	0	204,620	0	204,620	0	Y	12/01/2013
9199999 - Parent, Subsidiaries and Affiliates					6,775,417	XXX	6,775,417	6,000,000	0	0	0	204,620	0	204,620	0	XXX	XXX
9799999 Total Common Stocks					6,775,417	XXX	6,775,417	6,000,000	0	0	0	204,620	0	204,620	0	XXX	XXX
9899999 Total Preferred and Common Stocks					6,775,417	XXX	6,775,417	6,000,000	0	0	0	204,620	0	204,620	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
13063D-AE-8	CALIFORNIA ST		09/06/2018	Stifel Nicolaus & Co	XXX	987,790	1,000,000	9,686
65829Q-BZ-6	NORTH CAROLINA ST LTD OBLIG		05/01/2018	Unknown	XXX	(956,606)	(850,000)	(21,132)
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						31,184	150,000	(11,446)
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
123776-XL-5	BUTLER PA AREA SCH DIST		06/06/2018	JANNEY MONTGOMERY SCOTT INC	XXX	1,160,480	1,000,000	0
627678-7G-4	MUSKEGON CNTY MICH		12/12/2018	MERRILL LYNCH PIERCE FENNER	XXX	850,000	850,000	0
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,010,480	1,850,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
114894-XF-0	BROWARD CNTY FLA ARPT SYS REV		01/31/2018	PERSHING LLC	XXX	1,176,580	1,000,000	9,861
167562-RG-4	CHICAGO ILL MIDWAY ARPT REV		07/25/2018	MERRILL LYNCH PIERCE FENNER	XXX	655,000	655,000	0
167562-RH-2	CHICAGO ILL MIDWAY ARPT REV		07/25/2018	MERRILL LYNCH PIERCE FENNER	XXX	1,005,000	1,005,000	0
19633S-AM-5	COLORADO BRDG ENTERPRISE REV		03/09/2018	RBC Dain Rauscher (US)	XXX	1,045,350	1,000,000	9,111
196479-T2-5	COLORADO HSG & FIN AUTH		08/30/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	675,000	675,000	0
22500P-BM-4	CRAWFORD CNTY PA INDL DEV AUTH COLLEGE R		12/10/2018	VARIOUS	XXX	1,481,384	1,485,000	3,222
24917D-BE-2	DENVER COLO CITY & CNTY DEDICATED TAX RE		08/22/2018	CITIGROUP GLOBAL MARKETS/ALGO	XXX	800,000	800,000	0
249182-KZ-8	DENVER COLO CITY & CNTY ARPT REV		08/15/2018	MERRILL LYNCH PIERCE FENNER	XXX	1,151,600	1,000,000	0
30382E-HH-0	FAIRFAX CNTY VA ECONOMIC DEV AUTH REV		07/26/2018	Morgan Stanley	XXX	1,000,000	1,000,000	0
3140J8-JC-8	FN BM3858 - RMBS		05/08/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,037,918	996,501	1,619
392274-P8-3	GREATER ORLANDO AVIATION AUTH ORLANDO FL		02/07/2018	KEYBANC CAPITAL MARKETS INC	XXX	719,765	615,000	10,933
392274-P9-1	GREATER ORLANDO AVIATION AUTH ORLANDO FL		02/07/2018	KEYBANC CAPITAL MARKETS INC	XXX	872,745	750,000	13,333
41423P-AJ-6	HARRIS CNTY TEX TOLL RD REV		02/08/2018	GOLDMAN	XXX	1,204,840	1,000,000	0
419794-ZR-6	HAWAII ST ARPTS SYS REV		08/10/2018	Morgan Stanley	XXX	750,304	640,000	0
45201Y-U3-9	ILLINOIS HSG DEV AUTH REV		06/01/2018	RBC Dain Rauscher (US)	XXX	998,750	1,000,000	0
452272-B3-0	ILLINOIS ST UNIV REVS		02/07/2018	MERRILL LYNCH PIERCE FENNER	XXX	666,942	600,000	0
491312-DW-1	KENTUCKY HSG CORP MULTI-FAMILY REV		10/11/2018	RBC Dain Rauscher (US)	XXX	1,000,000	1,000,000	1,225
523288-ED-6	LEDGEVIEW WIS		12/04/2018	HUTCHINSON, SHOCKEY, ERLEY	XXX	1,032,830	1,000,000	0
54627R-AD-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		10/11/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	1,008,000	1,000,000	8,140
56042R-RB-0	MAINE HEALTH & HIGHER EDL FACS AUTH REV		07/12/2018	Morgan Stanley	XXX	1,000,000	1,000,000	0
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP LEASE REV		05/08/2018	Herber J. Sims & Co	XXX	487,350	450,000	11,130
57563R-NL-9	MASSACHUSETTS EDL FING AUTH		05/09/2018	PIPER JAFFRAY	XXX	1,114,300	1,000,000	18,056
59333H-CL-8	MIAMI-DADE CNTY FLA PROFESSIONAL SPORTS		08/09/2018	SIEBERT BRANDFORD SHANK & CO. LLC	XXX	1,000,000	1,000,000	0
59333P-3N-6	MIAMI-DADE CNTY FLA AVIATION REV		08/16/2018	CHASE SECURITIES	XXX	1,000,000	1,000,000	0
605360-SE-7	MISSISSIPPI HOSP EQUIP & FACS AUTH REV		05/11/2018	Herber J. Sims & Co	XXX	477,670	500,000	3,823
613520-LC-7	MONTGOMERY CNTY OHIO HOSP REV		08/29/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	1,400,000	1,400,000	1,616
653403-DJ-1	NIAGARA FALLS N Y BRDG COMMN TOLL REV		06/27/2018	CITIGROUP GLOBAL MARKETS/ALGO	XXX	611,726	610,000	117
65829Q-BZ-6	NORTH CAROLINA ST LTD OBLIG		05/01/2018	Unknown	XXX	956,606	850,000	21,132
67232T-BN-4	OAKLAND CALIF REDEV SUCCESSOR AGY TAX AL		05/10/2018	Stifel Nicolaus & Co	XXX	591,474	600,000	0
67868U-FV-0	OKLAHOMA CNTY OKLA FIN AUTH EDL FACS LEA		02/07/2018	DAVIDSON (D.A.) & CO. INC	XXX	973,990	850,000	0
70342P-AK-0	PATRIOTS ENERGY GROUP FING AGY S C GAS S		08/02/2018	RBC Dain Rauscher (US)	XXX	1,590,480	1,500,000	0
71783D-AD-7	PHILADELPHIA PA AUTH FOR INDL DEV CITY S		07/31/2018	Morgan Stanley	XXX	995,010	1,000,000	11,782
72479Q-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &		09/05/2018	PNC SECURITIES CORP	XXX	1,000,000	1,000,000	59
73358W-R7-1	THE PORT AUTHORITY OF NEW YORK AND NEW J		04/27/2018	GOLDMAN	XXX	1,169,430	1,000,000	6,389
73541W-AV-4	PORT ST LUCIE FLA SPL OBLIG REV		10/19/2018	CITIGROUP GLOBAL MARKETS INC	XXX	1,000,000	1,000,000	0
74172W-AE-6	PRINCE GEORGES CNTY MD REV AUTH LEASE RE		05/15/2018	SIEBERT BRANDFORD SHANK & CO. LLC	XXX	510,000	510,000	0
75845H-LG-6	REEDY CREEK IMPT DIST FLA UTILS REV		06/28/2018	CHASE SECURITIES	XXX	945,000	945,000	0
76219D-AJ-7	RHODE IS COMM CORP SPL FAC REV		02/15/2018	CITIGROUP GLOBAL MARKETS/ALGO	XXX	1,170,746	1,020,000	0
775080-FK-5	ROGERS ARK SALES & USE TAX REV		10/24/2018	Stephens Inc	XXX	1,500,000	1,500,000	0
795576-FK-8	SALT LAKE CITY UTAH ARPT REV		02/21/2018	Morgan Stanley	XXX	1,159,620	1,000,000	7,222
79766D-LK-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		05/17/2018	CITIGROUP GLOBAL MARKETS/ALGO	XXX	1,000,000	1,000,000	0
829594-ME-7	SIOUX FALLS S D SALES TAX REV		05/17/2018	CHASE SECURITIES	XXX	722,714	740,000	1,215
87638Q-BF-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		09/05/2018	MERRILL LYNCH PIERCE FENNER	XXX	800,000	800,000	30
899154-AZ-1	TULARE CNTY CALIF PENSION OBLIG		06/01/2018	RAYMOND JAMES/FI	XXX	1,000,000	1,000,000	0
91412H-DP-5	UNIVERSITY CALIF REVS		05/24/2018	MERRILL LYNCH PIERCE FENNER	XXX	700,000	700,000	0
914729-TZ-1	UNIVERSITY NORTH TEX UNIV REV		09/01/2018	CHASE SECURITIES	XXX	2,370,000	2,370,000	0
93978H-PT-6	WASHINGTON ST HEALTH CARE FACS AUTH REV		05/10/2018	CITIGROUP GLOBAL MARKETS/ALGO	XXX	897,632	800,000	14,778
93978H-UR-4	WASHINGTON ST HEALTH CARE FACS AUTH REV		01/31/2018	CITIGROUP GLOBAL MARKETS INC	XXX	587,770	500,000	0
97671V-AU-9	WISCONSIN HEALTH & EDL FACS AUTH SR LIVI		07/20/2018	PIPER JAFFRAY	XXX	780,000	780,000	0
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						47,793,525	45,646,501	154,794
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00165K-AL-0	ALM 18R A2R - CDO		08/02/2018	BANC OF AMERICA SECURITIES LLC	XXX	1,000,000	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00216L-AA-1	ASB BANK LTD	C	06/25/2018	VARIOUS	XXX	1,392,586	1,400,000	725
00774M-AF-2	AERCAP IRELAND CAPITAL DAC	C	06/05/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,196,988	1,200,000	0
009089-AA-1	AIR CANADA		02/07/2018	CREDIT SUISSE SECURITIES (USA)	XXX	2,083,748	2,023,057	19,472
00913R-AA-4	AIR LIQUIDE FINANCE SA	C	03/02/2018	CITIGROUP GLOBAL MARKETS INC	XXX	1,044,115	1,065,000	6,468
026351-AU-0	AIG LIFE HOLDINGS INC		05/24/2018	CHASE SECURITIES	XXX	950,536	800,000	22,333
03066H-AD-9	AMCAR 181 A3 - ABS		05/15/2018	BNP PARIBAS SEC SVCS	XXX	649,881	650,000	0
031162-BN-9	AMGEN INC		10/17/2018	VARIOUS	XXX	1,001,187	995,000	11,900
031162-CP-3	AMGEN INC		10/18/2018	Deutsche Bank Securities, Inc	XXX	527,255	545,000	6,459
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	02/13/2018	CITIGROUP GLOBAL MARKETS INC	XXX	1,089,781	1,100,000	1,134
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	05/02/2018	RBS SECURITIES INC	XXX	391,600	400,000	3,772
05353T-AA-6	AVNT 18B A - ABS		10/10/2018	CREDIT SUISSE SECURITIES (USA)	XXX	499,979	500,000	0
05531F-BF-9	BB&T CORP		11/29/2018	Morgan Stanley & Co	XXX	748,845	750,000	0
05565E-BE-4	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN	XXX	998,440	1,000,000	0
05579H-AE-2	BNZ INTERNATIONAL FUNDING LIMITED (LONDO	C	05/23/2018	WELLS FARGO SECURITIES LLC	XXX	497,862	510,000	3,862
056059-AA-6	BX 18IND A - CMBS		10/22/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	1,190,000	1,190,000	0
056059-AG-3	BXCMT 18IND B - CMBS		10/22/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	300,000	300,000	0
05723K-AE-0	BAKER HUGHES A GE COMPANY LLC		05/15/2018	SG AMERICAS SECURITIES, LLC	XXX	930,620	1,000,000	14,460
06367T-PX-2	BANK OF MONTREAL	C	08/20/2018	BMO Capital Markets	XXX	1,272,857	1,285,000	5,247
064159-HM-1	BANK OF NOVA SCOTIA		05/21/2018	BMO Capital Markets	XXX	1,405,642	1,440,000	5,978
06675F-AR-8	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C	07/16/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	2,986,890	3,000,000	0
084659-AK-7	BERKSHIRE HATHAWAY ENERGY CO		12/14/2018	GOLDMAN	XXX	1,170,072	1,200,000	14,280
09628J-AL-5	BLUEMOUNTAIN CLO 2015-3 LTD - ABS		03/27/2018	BANC OF AMERICA SECURITIES LLC	XXX	530,000	530,000	0
11271R-AA-7	BROOKFIELD FINANCE LLC		07/23/2018	VARIOUS	XXX	2,331,360	2,350,000	21,411
120568-AW-0	BUNGE LIMITED FINANCE CORP		05/23/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	460,759	460,000	45
123262-AN-7	BJETS 181 A - ABS		02/21/2018	DEUTSCHE BANK SECURITIES, INC	XXX	819,986	820,000	0
12326R-AA-0	BJETS 182 A - ABS		06/21/2018	DEUTSCHE BANK SECURITIES, INC	XXX	264,995	265,000	0
12509K-AB-2	CCG 182 A2 - ABS		08/21/2018	WELLS FARGO SECURITIES LLC	XXX	1,019,881	1,020,000	0
126650-CW-8	CVS HEALTH CORP		05/10/2018	VARIOUS	XXX	1,345,674	1,350,000	7,403
13646A-AB-6	CPART 182 A2A - ABS	A	10/02/2018	JP MORGAN SECS INC., - FIXED INCOME	XXX	494,977	495,000	0
13976C-AB-2	AFIN 182 A2 - ABS		10/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	1,279,915	1,280,000	0
14913Q-2S-7	CATERPILLAR FINANCIAL SERVICES CORP		12/03/2018	BANC OF AMERICA SECURITIES LLC	XXX	1,499,250	1,500,000	0
14980A-AA-0	CAZ 181 A - ABS		10/10/2018	VARIOUS	XXX	779,923	780,000	0
151020-BA-1	CELGENE CORP		06/01/2018	DEUTSCHE BANK SECURITIES, INC	XXX	371,568	380,000	3,602
151020-BB-9	CELGENE CORP		02/08/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	996,560	1,000,000	0
165183-BR-4	CFII 182 C - ABS	C	08/07/2018	MITSUBISHI UFJ SECURITIES	XXX	1,499,855	1,500,000	0
209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/07/2018	BANC OF AMERICA SECURITIES LLC	XXX	749,873	750,000	0
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L	C	07/31/2018	MILLENNIUM ADVISORS, LLC	XXX	711,151	700,000	9,201
22549U-AA-3	CSABS 18LD1 A - ABS		07/09/2018	CREDIT SUISSE SECURITIES (USA)	XXX	1,299,695	1,300,000	1,482
23222T-AL-4	CTWTR 141R AAR - CDO		05/16/2018	CREDIT SUISSE SECURITIES (USA)	XXX	800,000	800,000	2,558
23222T-AN-0	CTWTR 141R ABR - CDO		05/31/2018	Morgan Stanley	XXX	1,200,360	1,200,000	5,876
23306G-AA-5	DBGS 18BIOD A - CMBS		06/01/2018	DEUTSCHE BANK SECURITIES, INC	XXX	998,750	1,000,000	0
23329P-AC-4	DNB BANK ASA	C	03/16/2018	CREDIT SUISSE SECURITIES (USA)	XXX	895,328	915,000	9,074
233851-BH-6	DAIMLER FINANCE NORTH AMERICA LLC	C	06/06/2018	GOLDMAN SACHS AND CO	XXX	887,661	895,000	5,314
233864-AC-1	DTRT 181 A3 - ABS		03/20/2018	MERRILL LYNCH PIERCE FENNER	XXX	1,284,914	1,285,000	0
26078J-AB-6	DOWDUPONT INC		11/20/2018	CREDIT SUISSE SECURITIES	XXX	1,620,321	1,620,000	0
26243E-AA-9	DRSLF 53 A - CDO	C	10/24/2018	GOLDMAN	XXX	199,520	200,000	217
268317-AU-8	ELECTRICITE DE FRANCE SA	C	09/18/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	246,970	250,000	0
289333-AB-2	MDCP 182 A2 - ABS		10/03/2018	PERSHING LLC	XXX	844,983	845,000	0
29364D-AV-2	ENTERGY ARKANSAS INC		05/08/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	999,320	1,000,000	0
29373G-AB-8	EFF 183 A2 - ABS		10/23/2018	THE BANK OF NEW YORK/MIZUHO SE	XXX	184,976	185,000	0
31429K-AB-9	FEDERATION DES CAISSES DESJARDINS DU QUE		04/04/2018	BONY/TORONTO DOMINION SECURITI	XXX	1,236,388	1,260,000	12,285
31677Q-BF-5	FIFTH THIRD BANK (OHIO)		03/13/2018	PIERPONT SECURITIES LLC	XXX	528,410	530,000	0
31677Q-BM-0	FIFTH THIRD BANK (OHIO)		08/01/2018	VARIOUS	XXX	1,351,626	1,350,000	461
35634B-AA-3	FREED 182 A - ABS		10/11/2018	CREDIT SUISSE SECURITIES (USA)	XXX	764,978	765,000	0
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING CO		08/01/2018	Morgan Stanley	XXX	961,110	1,000,000	7,308
36255W-AC-9	GSMS 18RIVR B - CMBS		07/17/2018	GOLDMAN	XXX	900,000	900,000	0
369550-BE-7	GENERAL DYNAMICS CORP		05/30/2018	VARIOUS	XXX	1,154,310	1,160,000	692
369550-BG-2	GENERAL DYNAMICS CORP		05/08/2018	BANC OF AMERICA SECURITIES LLC	XXX	987,740	1,000,000	0
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	C	05/10/2018	CHASE SECURITIES	XXX	993,280	1,000,000	0
377373-AE-5	GLAXOSMITHKLINE CAPITAL PLC	C	05/30/2018	VARIOUS	XXX	1,329,398	1,330,000	597
42225U-AF-1	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		02/01/2018	Morgan Stanley	XXX	1,469,535	1,500,000	5,313
42710V-AA-2	HTGC 181 A - ABS		10/25/2018	PERSHING LLC	XXX	639,989	640,000	0

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42806D-BG-3	HERTZ 172 A - ABS		06/06/2018	BANC OF AMERICA SECURITIES LLC	XXX	490,156	500,000	594
42806D-BW-8	HERTZ 182 B - ABS		06/21/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	449,974	450,000	0
44891A-AV-9	HYUNDAI CAPITAL AMERICA	C	06/04/2018	BANC OF AMERICA SECURITIES LLC	XXX	900,000	900,000	0
45866F-AJ-3	INTERCONTINENTAL EXCHANGE INC		08/06/2018	BANC OF AMERICA SECURITIES LLC	XXX	1,488,585	1,500,000	0
46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDING	C	06/06/2018	GOLDMAN	XXX	2,095,926	2,100,000	0
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		12/20/2018	VARIOUS	XXX	1,528,635	1,510,000	12,185
49446R-AP-4	KIMCO REALTY CORP		09/04/2018	UBS SECURITIES LLC	XXX	1,530,136	1,700,000	20,494
518889-AA-8	DRB 17C A1 - ABS		07/11/2018	CREDIT SUISSE SECURITIES (USA)	XXX	1,233,188	1,230,640	1,625
534187-BH-1	LINCOLN NATIONAL CORP		02/07/2018	GOLDMAN	XXX	2,394,408	2,400,000	0
55608J-AH-1	MACQUARIE GROUP LTD	C	01/31/2018	RBS SECURITIES INC. / EQUITIES	XXX	982,700	1,000,000	5,669
59217G-BP-3	METROPOLITAN LIFE GLOBAL FUNDING I		03/21/2018	CITIGROUP GLOBAL MARKETS INC	XXX	1,484,639	1,515,000	13,383
594918-BQ-6	MICROSOFT CORP		02/23/2018	Not Provided	XXX	1,194,088	1,250,000	1,319
59801T-AN-3	MIDO 2016-5A B1R - ABS		08/23/2018	CHASE SECURITIES	XXX	1,000,000	1,000,000	0
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	07/17/2018	Morgan Stanley	XXX	2,000,000	2,000,000	0
61746B-DM-5	MORGAN STANLEY		01/23/2018	MORGAN STANLEY & CO INC, NY	XXX	1,127,531	1,125,000	78
62481W-AA-5	MP8 8R AR - CDO	C	12/01/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	997,800	1,000,000	1,045
62947Q-AZ-1	NXP BV	C	12/03/2018	CREDIT SUISSE SECURITIES (USA)	XXX	999,710	1,000,000	0
63862T-AA-9	NHLT 182 A - ABS		07/25/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	680,000	680,000	0
63940Q-AC-7	NAVSL 18B A2B - ABS		05/15/2018	CHASE SECURITIES	XXX	800,000	800,000	0
641423-CB-2	NEVADA POWER CO		04/09/2018	JP MORGAN SECS INC., - FIXED INCOME	XXX	739,837	740,000	0
64952W-DA-8	NEW YORK LIFE GLOBAL FUNDING		08/01/2018	GOLDMAN SACHS AND CO	XXX	789,329	790,000	0
65474O-AX-7	NISSAN MOTOR ACCEPTANCE CORP	C	11/13/2018	CITIGROUP GLOBAL MARKETS INC	XXX	1,104,903	1,130,000	8,233
65557C-AY-9	NORDEA BANK AB	C	08/22/2018	GOLDMAN	XXX	1,148,448	1,150,000	0
665859-AT-1	NORTHERN TRUST CORP		07/31/2018	Morgan Stanley	XXX	1,997,500	2,000,000	0
68233D-AR-8	ONCOR ELECTRIC DELIVERY CO		06/06/2018	BAIRD, ROBERT W., & COMPANY IN	XXX	2,391,228	2,100,000	39,608
68267B-AC-4	OMFIT 181 C - ABS		02/21/2018	SG AMERICAS SECURITIES, LLC	XXX	779,892	780,000	0
68376P-AA-5	OPTN 18C A - ABS		10/12/2018	MORGAN STANLEY & CO INC, NY	XXX	364,940	365,000	0
68389X-BB-0	ORACLE CORP		06/04/2018	Not Provided	XXX	391,680	400,000	583
69335P-CQ-6	PFSFC 18B A - ABS		02/06/2018	JP MORGAN SECS INC., - FIXED INCOME	XXX	1,459,936	1,460,000	0
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		09/06/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	983,430	1,000,000	2,761
717081-DZ-3	PFIZER INC		04/19/2018	Not Provided	XXX	786,000	800,000	6,258
756109-AR-5	REALTY INCOME CORP		09/06/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	1,267,425	1,255,000	20,851
75951A-AJ-7	RELIANCE STANDARD LIFE GLOBAL FUNDING II		12/03/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	745,883	750,000	6,096
78012K-C6-2	ROYAL BANK OF CANADA	C	10/30/2018	Deutsche Bank Securities, Inc	XXX	859,047	870,000	3,030
78471O-AB-1	SSM HEALTH CARE CORP		12/04/2018	CHASE SECURITIES	XXX	993,750	1,000,000	1,024
78488L-AA-8	SWC 2018-1A A 4.75% 02/15/24 - ABS		07/27/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	546,129	550,000	0
78490D-AB-0	SOFI 18C A2F - ABS		08/07/2018	DEUTSCHE BANK SECURITIES, INC	XXX	1,624,211	1,625,000	0
80282K-AN-6	SANTANDER HOLDINGS USA INC	C	01/30/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	762,623	750,000	1,650
80285W-AG-4	SDART 184 C - ABS		08/13/2018	RBC Dain Rauscher (US)	XXX	999,828	1,000,000	0
808513-AX-3	CHARLES SCHWAB CORP		05/17/2018	CREDIT SUISSE SECURITIES (USA)	XXX	999,330	1,000,000	0
824348-AU-0	SHERWIN-WILLIAMS CO		05/16/2018	Not Provided	XXX	965,500	1,000,000	12,757
842400-GN-7	SOUTHERN CALIFORNIA EDISON CO		07/30/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	898,074	900,000	0
84861C-AC-9	SPIRIT MASTER FUNDING LLC - ABS		01/23/2018	CREDIT SUISSE SECURITIES (USA)	XXX	843,559	839,458	2,946
87089H-AA-1	SWISS RE TREASURY (US) CORP	C	05/08/2018	CHASE SECURITIES	XXX	974,160	1,000,000	12,299
87166P-AA-9	SYNIT 181 A - ABS		09/19/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	1,334,960	1,335,000	0
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE CO LLC		01/30/2018	BAIRD, ROBERT W., & COMPANY IN	XXX	1,069,126	1,025,000	10,570
88032W-AG-1	TENCENT HOLDINGS LTD	C	01/30/2018	HSBC SECURITIES INC	XXX	985,070	1,000,000	1,198
88579Y-AF-8	3M CO		06/04/2018	Not Provided	XXX	966,600	1,000,000	8,889
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS		05/02/2018	Stifel Nicolaus & Co	XXX	993,890	1,000,000	308
90331H-MS-9	US BANK NA		07/17/2018	RBC Dain Rauscher (US)	XXX	1,913,680	2,000,000	26,756
90331H-NX-7	US BANK NA		11/13/2018	U.S. BANCORP INVESTMENTS, INC	XXX	1,433,020	1,435,000	0
907818-EY-0	UNION PACIFIC CORP		06/05/2018	CITIGROUP GBL MKTS/SALOMON, NEW YORK	XXX	1,296,763	1,300,000	0
91159H-HC-7	U.S. BANCORP		04/19/2018	Not Provided	XXX	798,000	800,000	2,533
92331K-AX-0	VENTURE XXIII CLO LTD / VENTURE XXIII CL		07/11/2018	Bank of New York Mellon	XXX	1,300,000	1,300,000	0
92890H-AC-6	WEA FINANCE LLC	C	08/03/2018	LASALLE NATIONAL BANK	XXX	739,740	750,000	10,938
931142-EK-5	WALMART INC		07/09/2018	VARIOUS	XXX	2,062,680	2,055,000	1,190
942683-AF-0	ACTAVIS INC	C	06/13/2018	MORGAN STANLEY & CO INC, NY	XXX	513,681	530,000	3,541
94988J-5L-7	WELLS FARGO BANK NA		05/23/2018	US BANCORP INVESTMENTS INC	XXX	1,219,164	1,230,000	10,004
959802-AX-7	WESTERN UNION CO		06/06/2018	BANC OF AMERICA SECURITIES LLC	XXX	1,498,800	1,500,000	0
961214-DJ-9	WESTPAC BANKING CORP	C	10/25/2018	HSBC Bank USA New York	XXX	1,429,976	1,450,000	4,590
98752Y-AD-1	YOUNG MEN'S CHRISTIAN ASSOCIATION OF GRE		10/04/2018	CHASE SECURITIES	XXX	510,000	510,000	0
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						131,123,435	131,598,154	463,934

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399997 - Bonds - Subtotals - Bonds - Part 3						180,958,624	179,244,655	607,282
8399998 - Bonds - Summary item from Part 5 for Bonds						28,272,477	28,250,000	29,226
8399999 - Bonds - Subtotals - Bonds						209,231,101	207,494,655	636,508
9999999 Totals						209,231,101	XXX	636,508

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
213185-AS-0	COOK CNTY ILL		02/20/2018	Call @ 100.00	XXX	745,000	745,000	786,884	745,000	0	0	0	0	0	745,000	0	0	0	9,830	11/15/2021
494791-QE-9	KING CNTY WASH PUB HOSP DIST NO 002		12/01/2018	Maturity @ 100.00	XXX	455,000	455,000	548,871	470,941	0	(15,941)	0	(15,941)	0	455,000	0	0	0	22,750	12/01/2018
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,200,000	1,200,000	1,335,755	1,215,941	0	(15,941)	0	(15,941)	0	1,200,000	0	0	0	32,580	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
011908-DJ-6	ALASKA INDL DEV & EXPT AUTH PWR REV		01/01/2018	Maturity @ 100.0	XXX	200,000	200,000	214,656	200,000	0	0	0	0	0	200,000	0	0	0	5,000	01/01/2018
13034A-FJ-4	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		03/22/2018	Maturity @ 100.00	XXX	3,380,000	3,380,000	3,367,460	3,378,712	0	1,132	0	1,132	0	3,379,844	0	156	156	15,072	04/01/2038
14575T-BA-9	CARSON CALIF REDEV AGY SUCCESSOR AGY TAX		02/01/2018	Maturity @ 100.00	XXX	735,000	735,000	735,000	735,000	0	0	0	0	0	735,000	0	0	0	10,099	02/01/2018
3137EA-DP-1	FREDDIE MAC		03/07/2018	Maturity @ 100.00	XXX	750,000	750,000	747,863	749,921	0	79	0	79	0	750,000	0	0	0	3,281	03/07/2018
3138W9-J5-0	FN AS0283 - RMBS		12/01/2018	Paydown	XXX	425,985	425,985	424,654	424,784	0	1,202	0	1,202	0	425,985	0	0	0	4,126	08/01/2028
3138W9-RN-2	FN AS0492 - RMBS		12/01/2018	Paydown	XXX	306,517	306,517	304,457	304,766	0	1,748	0	1,748	0	306,517	0	0	0	3,536	09/01/2028
3138X6-M2-8	FN AU6676 - RMBS		12/01/2018	Paydown	XXX	292,908	292,908	290,940	291,249	0	1,659	0	1,659	0	292,908	0	0	0	3,133	09/01/2028
3138XD-SE-1	FN AV2316 - RMBS		12/01/2018	Paydown	XXX	140,597	140,597	139,345	139,554	0	1,048	0	1,048	0	140,597	0	0	0	1,604	12/01/2028
3140J8-JC-8	FN BM3858 - RMBS		12/01/2018	Paydown	XXX	135,083	135,083	140,697	0	0	(5,614)	0	(5,614)	0	135,083	0	0	0	2,063	12/01/2047
31418A-WC-8	FN MA1542 - RMBS		12/01/2018	Paydown	XXX	148,669	148,669	147,833	147,945	0	723	0	723	0	148,669	0	0	0	1,428	08/01/2028
45203H-MY-5	ILLINOIS FIN AUTH REV		09/01/2018	Maturity @ 100.00	XXX	200,000	200,000	216,778	203,132	647	(3,779)	0	(3,132)	0	200,000	0	0	0	10,000	09/01/2018
575567-VF-6	MASSACHUSETTS BAY TRANSN AUTH MASS		06/27/2018	VARIOUS	XXX	1,900,000	1,900,000	1,900,000	1,900,000	0	0	0	0	0	1,900,000	0	0	0	16,371	03/01/2030
57583U-B4-9	MASSACHUSETTS ST DEV FIN AGY REV		07/11/2018	U.S. BANK/MUNICIPAL	XXX	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	2,253	07/01/2048
59259Y-TN-9	METROPOLITAN TRANSN AUTH N Y REV		11/15/2018	Maturity @ 100.00	XXX	480,000	480,000	553,738	492,409	0	(12,409)	0	(12,409)	0	480,000	0	0	0	24,000	11/15/2018
613520-LC-7	MONTGOMERY CNTY OHIO HOSP REV		12/06/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	700,000	700,000	700,000	0	0	0	0	0	0	700,000	0	0	0	3,205	11/15/2039
613520-LD-5	MONTGOMERY CNTY OHIO HOSP REV		03/06/2018	BARCLAYS CAPITAL INC FIXED INC	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	2,949	11/15/2045
644614-VP-1	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		02/15/2018	JP MORGAN SECS INC., - FIXED INCOME	XXX	300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	705	07/01/2033
645771-D4-5	NEW JERSEY BLDG AUTH ST BLDG REV		12/15/2018	Call @ 100.00	XXX	20,000	20,000	23,801	20,658	0	(658)	0	(658)	0	20,000	0	0	0	1,000	12/15/2018
645771-E4-4	NEW JERSEY BLDG AUTH ST BLDG REV		12/15/2018	Maturity @ 100.00	XXX	305,000	305,000	362,971	315,027	0	(10,027)	0	(10,027)	0	305,000	0	0	0	15,250	12/15/2018
64579X-CE-2	NEW JERSEY HEALTH CARE FACS FING AUTH DE		09/15/2018	Maturity @ 100.00	XXX	560,000	560,000	668,186	574,473	0	(14,473)	0	(14,473)	0	560,000	0	0	0	28,000	09/15/2018
646139-3X-1	NEW JERSEY ST TPK AUTH TPK REV		01/01/2018	Maturity @ 100.0	XXX	1,725,000	1,725,000	1,725,000	1,725,000	0	0	0	0	0	1,725,000	0	0	0	2,565	01/01/2018
647110-FG-5	NMSEDU 131 A1 - ABS		12/03/2018	Paydown	XXX	171,908	171,908	171,154	171,627	0	281	0	281	0	171,908	0	0	0	2,143	01/02/2025
64972F-6R-2	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		07/11/2018	U.S. BANK/MUNICIPAL	XXX	2,200,000	2,200,000	2,200,000	2,200,000	0	0	0	0	0	2,200,000	0	0	0	12,549	06/15/2045
64972G-CM-4	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		05/25/2018	JP MORGAN SECS INC., - FIXED INCOME	XXX	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	572	06/15/2050
717903-F2-9	PHILADELPHIA PA HOSPS & HIGHER ED FACS A		07/10/2018	JP MORGAN SECS INC., - FIXED INCOME	XXX	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	754	07/01/2041
724790-AB-6	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &		11/01/2018	Call @ 100.00	XXX	25,000	25,000	25,000	0	0	0	0	0	0	25,000	0	0	0	40	11/01/2039
76221R-VK-6	RHODE ISLAND HSG & MTG FIN CORP		09/21/2018	Call @ 100.00	XXX	1,500,000	1,500,000	1,497,645	1,499,571	0	413	0	413	0	1,499,984	0	16	16	28,502	10/01/2045
836753-JK-0	SOUTH BROWARD HOSP DIST FLA REV		05/01/2018	Maturity @ 100.00	XXX	1,220,000	1,220,000	1,366,095	1,236,171	0	(16,171)	0	(16,171)	0	1,220,000	0	0	0	30,500	05/01/2018
86460L-AC-9	MONTEBELLO CALIF CMNTY REDEV AGY SUCCESS		09/01/2018	Maturity @ 100.00	XXX	160,000	160,000	172,718	162,853	0	(2,853)	0	(2,853)	0	160,000	0	0	0	6,400	09/01/2018
87638Q-BF-5	TARRANT CNTY TEX CULTURAL ED FACS FIN CO		10/01/2018	Call @ 100.00	XXX	15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	0	10/01/2041
98322Q-HY-6	WYOMING CMNTY DEV AUTH HSG REV		06/01/2018	VARIOUS	XXX	350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	1,838	06/01/2018
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						19,846,667	19,846,667	20,260,991	19,022,851	647	(57,698)	0	(57,051)	0	19,846,495	0	171	171	238,937	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00162L-CE-5	ALM 16R A2R - CDO	C	07/05/2018	Paydown	XXX	620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	14,868	07/16/2027
00507U-AM-3	ACTAVIS FUNDING SCS	C	03/12/2018	Maturity @ 100.00	XXX	1,390,000	1,390,000	1,411,628	1,391,471	0	(1,471)	0	(1,471)	0	1,390,000	0	0	0	16,333	03/12/2018
00507U-AN-1	ACTAVIS FUNDING SCS	C	03/12/2018	Maturity @ 100.00	XXX	790,000	790,000	790,000	790,000	0	0	0	0	0	790,000	0	0	0	5,192	03/12/2018
009089-AA-1	AIR CANADA - ABS	C	11/15/2018	Paydown	XXX	119,236	119,236	122,813	0	0	(3,577)	0	(3,577)	0	119,236	0	0	0	1,267	11/15/2026
01959E-AB-4	ALLIED WORLD ASSURANCE CO HLDGS LTD		05/07/2018	VARIOUS	XXX	529,400	500,000	553,330	534,167	0	(3,984)	0	(3,984)	0	530,182	0	(30,182)	(30,182)	42,539	11/15/2020
04685A-2A-8	ATHENE GLOBAL FUNDING		10/23/2018	Maturity @ 100.00	XXX	925,000	925,000	924,371	924,968	0	32	0	32	0	925,000	0	0	0	26,594	10/23/2018
05253J-AC-5	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C	05/15/2018	Maturity @ 100.00	XXX	250,000	250,000	249,153	249,884	0	116	0	116	0	250,000	0	0	0	1,813	05/15/2018
05353T-AA-6	AVNT 18B A - ABS		12/15/2018	Paydown	XXX	50,529	50,529	50,527	0	0	2	0	2	0	50,529	0	0	0	97	01/18/2022
05377R-BB-9	AESOP 123 A - ABS		03/20/2018	Paydown	XXX	300,000	300,000	308,086	300,296	0	(296)	0	(296)	0	300,000	0	0	0	1,050	03/20/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
05579H-AA-0	BNZ INTERNATIONAL FUNDING LIMITED (LONDO	C	02/26/2018	Maturity @ 100.00	XXX	1,590,000	1,590,000	1,589,539	1,590,015	0	(15)	0	(15)	0	1,590,000	0	0	0	15,105	02/26/2018
056059-AA-6	BX 18IND A - CMBS		12/15/2018	Paydown	XXX	1,773	1,773	1,773	0	0	0	0	0	0	1,773	0	0	0	2	11/15/2035
056059-AG-3	BX 18IND B - CMBS		12/15/2018	Paydown	XXX	447	447	447	0	0	0	0	0	0	447	0	0	0	1	11/15/2035
06051G-ET-2	BANK OF AMERICA CORP		01/11/2018	Maturity @ 100.0	XXX	1,910,000	1,910,000	1,923,733	1,910,262	0	(262)	0	(262)	0	1,910,000	0	0	0	19,100	01/11/2018
123262-AN-7	BJETS 181 A - ABS		12/15/2018	Paydown	XXX	165,580	165,580	165,577	0	0	3	0	3	0	165,580	0	0	0	1,859	02/15/2033
12326R-AA-0	BJETS 182 A - ABS		12/17/2018	Paydown	XXX	25,412	25,412	25,412	0	0	0	0	0	0	25,412	0	0	0	149	06/15/2033
126802-CQ-8	CABMT 132 A1 - ABS		08/15/2018	VARIOUS	XXX	950,000	950,000	949,900	950,051	0	(51)	0	(51)	0	950,000	0	0	0	13,743	08/16/2021
14313W-AC-6	CARMX 151 A3 - ABS		08/15/2018	Paydown	XXX	473,115	473,115	472,999	472,874	0	241	0	241	0	473,115	0	0	0	2,335	11/15/2019
14912L-6M-8	CATERPILLAR FINANCIAL SERVICES CORP		11/13/2018	Maturity @ 100.00	XXX	1,655,000	1,655,000	1,653,461	1,654,646	0	354	0	354	0	1,655,000	0	0	0	29,790	11/13/2018
14980A-AA-0	CAZ 181 A - ABS		12/10/2018	Paydown	XXX	103,882	103,882	103,872	0	0	10	0	10	0	103,882	0	0	0	130	07/10/2030
15137K-AB-5	CECLO 24 A2 - CDO		08/10/2018	Paydown	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	33,295	10/15/2026
172967-JH-5	CITIGROUP INC		02/05/2018	Maturity @ 100.00	XXX	250,000	250,000	249,945	249,998	0	2	0	2	0	250,000	0	0	0	2,250	02/05/2018
172967-JW-2	CITIGROUP INC		07/30/2018	Maturity @ 100.00	XXX	1,200,000	1,200,000	1,199,688	1,200,037	0	(37)	0	(37)	0	1,200,000	0	0	0	25,800	07/30/2018
191216-BA-7	COCA-COLA CO		04/01/2018	Maturity @ 100.00	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,438	04/01/2018
2027A0-HN-2	COMMONWEALTH BANK OF AUSTRALIA	C	03/12/2018	Maturity @ 100.00	XXX	3,370,000	3,370,000	3,370,000	3,370,000	0	0	0	0	0	3,370,000	0	0	0	16,418	03/12/2018
205887-BQ-4	CONAGRA FOODS INC		01/25/2018	Maturity @ 100.0	XXX	250,000	250,000	249,840	249,996	0	4	0	4	0	250,000	0	0	0	2,375	01/25/2018
219350-BA-2	CORNING INC		05/08/2018	Maturity @ 100.00	XXX	250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,875	05/08/2018
22549U-AA-3	CSABS 18LD1 A - ABS		12/25/2018	Paydown	XXX	517,794	517,794	517,672	0	0	121	0	121	0	517,794	0	0	0	3,823	07/25/2024
22822R-AZ-3	CCI 2010 106 - ABS		07/16/2018	VARIOUS	XXX	617,273	600,000	650,454	627,056	0	(5,400)	0	(5,400)	0	621,656	0	(21,656)	(21,656)	34,363	08/15/2040
23076R-AC-5	CPARK 1 B - CDO	D	04/20/2018	Call @ 100.00	XXX	630,000	630,000	627,949	629,214	0	45	0	45	0	629,259	0	741	741	11,617	07/20/2026
23222T-AL-4	CTWTR 141R AAR - CDO		10/15/2018	Paydown	XXX	132,386	132,386	132,386	0	0	0	0	0	0	132,386	0	0	0	1,204	07/15/2026
23222T-AN-0	CTWTR 141R ABR - CDO		10/15/2018	Paydown	XXX	198,578	198,578	198,638	0	0	(60)	0	(60)	0	198,578	0	0	0	1,806	07/15/2026
23306G-AA-5	DBGS 18BIOD A - CMBS		12/15/2018	Paydown	XXX	71,861	71,861	71,771	0	0	90	0	90	0	71,861	0	0	0	298	05/15/2035
233851-BZ-6	DAIMLER FINANCE NORTH AMERICA LLC	C	08/03/2018	Maturity @ 100.00	XXX	1,150,000	1,150,000	1,147,666	1,149,596	0	404	0	404	0	1,150,000	0	0	0	23,000	08/03/2018
24422E-SX-8	JOHN DEERE CAPITAL CORP		07/13/2018	Maturity @ 100.00	XXX	900,000	900,000	899,658	899,974	0	26	0	26	0	900,000	0	0	0	14,400	07/13/2018
256677-AB-1	DOLLAR GENERAL CORP		04/15/2018	Maturity @ 100.00	XXX	250,000	250,000	249,095	249,901	0	99	0	99	0	250,000	0	0	0	2,344	04/15/2018
278865-AQ-3	ECOLAB INC		01/12/2018	Maturity @ 100.0	XXX	250,000	250,000	248,473	249,981	0	19	0	19	0	250,000	0	0	0	1,938	01/12/2018
29372E-BS-6	EFF 162 A2 - ABS		12/20/2018	Paydown	XXX	387,284	387,284	387,259	387,285	0	(1)	0	(1)	0	387,284	0	0	0	3,195	02/22/2022
35634B-AA-3	FREED 182 A - ABS		12/18/2018	Paydown	XXX	65,820	65,820	65,818	0	0	2	0	2	0	65,820	0	0	0	111	10/20/2025
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC		03/15/2018	Maturity @ 100.00	XXX	1,160,000	1,160,000	1,173,637	1,158,550	2,224	(774)	0	1,450	0	1,160,000	0	0	0	13,775	03/15/2018
36193A-AA-6	GSMS 13KING A - CMBS		12/01/2018	Paydown	XXX	80,003	80,003	81,566	80,599	0	(595)	0	(595)	0	80,003	0	0	0	1,001	12/10/2027
42217K-AZ-9	WELLTOWER INC		03/15/2018	Maturity @ 100.00	XXX	1,113,000	1,113,000	1,115,712	1,113,217	0	(217)	0	(217)	0	1,113,000	0	0	0	12,521	03/15/2018
446438-RL-9	HUNTINGTON NATIONAL BANK		02/26/2018	Maturity @ 100.00	XXX	250,000	250,000	249,083	250,034	0	(34)	0	(34)	0	250,000	0	0	0	2,125	02/26/2018
44987C-AF-5	ING BANK NV	C	08/17/2018	Maturity @ 100.00	XXX	1,075,000	1,075,000	1,075,000	1,075,000	0	0	0	0	0	1,075,000	0	0	0	21,608	08/17/2018
45685E-AE-6	VOYA FINANCIAL INC		02/15/2018	Maturity @ 100.00	XXX	760,000	760,000	787,155	760,963	0	(963)	0	(963)	0	760,000	0	0	0	11,020	02/15/2018
49327M-2H-6	KEYBANK NA		06/01/2018	Maturity @ 100.00	XXX	2,560,000	2,560,000	2,557,395	2,559,717	0	283	0	283	0	2,560,000	0	0	0	21,760	06/01/2018
502413-AY-3	L-3 COMMUNICATIONS CORP		07/06/2018	VARIOUS	XXX	546,154	530,000	573,868	553,201	0	(6,515)	0	(6,515)	0	546,687	0	(16,687)	(16,687)	36,135	10/15/2019
518889-AA-8	DRB 17C A1 - ABS		12/26/2018	Paydown	XXX	397,107	397,107	397,929	0	0	(822)	0	(822)	0	397,107	0	0	0	2,613	11/25/2042
53944V-AG-4	LLOYDS BANK PLC	C	05/14/2018	Maturity @ 100.00	XXX	250,000	250,000	249,983	249,998	0	2	0	2	0	250,000	0	0	0	2,188	05/14/2018
53944V-AL-3	LLOYDS BANK PLC	C	08/17/2018	Maturity @ 100.00	XXX	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,101	08/17/2018
55314Q-AE-7	MMAF 12A A5 - ABS		12/10/2018	Paydown	XXX	536,153	536,153	545,413	537,939	0	(1,786)	0	(1,786)	0	536,153	0	0	0	4,299	06/10/2032
585055-BQ-8	MEDTRONIC INC	C	03/15/2018	Maturity @ 100.00	XXX	890,000	890,000	887,437	889,860	0	140	0	140	0	890,000	0	0	0	6,675	03/15/2018
628530-AX-5	MYLAN INC		05/01/2018	VARIOUS	XXX	1,376,031	1,375,000	1,372,126	1,374,769	0	158	0	158	0	1,374,927	0	73	73	13,345	06/24/2018
63862T-AA-9	NHLT 182 A - ABS		12/25/2018	Paydown	XXX	220,401	220,401	220,401	0	0	0	0	0	0	220,401	0	0	0	1,210	07/25/2028
666807-BF-8	NORTHROP GRUMMAN CORP		06/01/2018	Maturity @ 100.00	XXX	250,000	250,000	249,078	249,860	0	140	0	140	0	250,000	0	0	0	2,188	06/01/2018
674599-CD-5	OCCIDENTAL PETROLEUM CORP		02/15/2018	Maturity @ 100.00	XXX	680,000	680,000	681,510	680,034	0	(34)	0	(34)	0	680,000	0	0	0	5,100	02/15/2018
68268B-AA-7	OMFIT 142 A - ABS		03/01/2018	Paydown	XXX	8,698	8,698	8,723	8,698	0	0	0	0	0	8,698	0	0	0	18	09/18/2024
687847-AC-7	OSCAR 141 A3 - ABS	D	03/15/2018	Paydown	XXX	98,490	98,490	98,466	98,494	0	(4)	0	(4)	0	98,490	0	0	0	259	04/15/2019
69353R-EJ-3	PNC BANK NA		01/24/2018	Call @ 100.0	XXX	1,215,000	1,215,000	1,219,775	1,215,175	0	(175)	0	(175)	0	1,215,000	0	0	0	7,644	02/23/2018
69353R-EM-6	PNC BANK NA		06/01/2018	Maturity @ 100.00	XXX	365,000	365,000	366,759	365,297	0	(297)	0	(297)	0	365,000	0	0	0	2,920	06/01/2018
69371R-M5-2	PACCAR FINANCIAL CORP		05/18/2018	Maturity @ 100.00	XXX	250,000	250,000	249,488	249,929	0	71	0	71	0	250,000	0	0	0	1,750	05/18/2018
713448-CR-7	PEPSICO INC		04/30/2018	Maturity @ 100.00	XXX	250,000	250,000	249,750	249,969	0	31	0	31	0	250,000	0	0	0	1,563	04/30/2018
747525-AG-8	QUALCOMM INC		05/18/2018	Maturity @ 100.00	XXX	250,000	250,000	249,300	249,902	0	98	0	98	0	250,000	0	0	0	1,731	05/18/2018
78008S-7D-2	ROYAL BANK OF CANADA		07/27/2018	Maturity @ 100.00	XXX	2,050,000	2,050,000	2,086,470	2,059,439	0	(9,439)	0	(9,439)	0	2,050,000	0	0	0	45,100	07/27/2018
842400-GF-4	SOUTHERN CALIFORNIA EDISON CO		08/01/2018	Paydown	XXX	147,143	147,143	147,143	147,143	0	0	0	0	0	147,143	0	0	0	764	02/01/2022
84861C-AC-9	SPMF 17-1A - ABS		12/01/2018	Paydown	XXX	5,179	5,179	5,205	0	0	(25)	0	(25)	0	5,179	0	0	0	53	12/01/2047
865622-BT-0	SUMITOMO MITSUI BANKING CORP	C	07/23/2018	Maturity @ 100.00	XXX	2,000,000	2,000,000	1,998,660	1,999,930	0	70	0	70	0	2,000,000	0	0	0	39,000	07/23/2018
86960B-AC-6	SVENSKA HANDELSBANKEN AB	C	03/21/2018	Maturity @ 100.00	XXX	1,310,000	1,310,000	1,306,108	1,309,775	0	225	0	225	0	1,310,000	0	0	0	10,644	03/21/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
882508-AV-6	TEXAS INSTRUMENTS INC		05/01/2018	Maturity @ 100.00	XXX	250,000	250,000	248,125	249,769	0	231	0	231	0	250,000	0	0	0	1,250	05/01/2018
89236T-CP-8	TOYOTA MOTOR CREDIT CORP	C	07/13/2018	Maturity @ 100.00	XXX	1,550,000	1,550,000	1,548,683	1,549,823	0	177	0	177	0	1,550,000	0	0	0	24,025	07/13/2018
90345W-AD-6	US AIRWAYS GROUP INC		01/01/2018	Paydown	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	(16)	12/03/2026
90345W-AD-6	US AIRWAYS GROUP INC - ABS		12/03/2018	Paydown	XXX	36,532	36,532	38,267	38,011	0	(1,479)	0	(1,479)	0	36,532	0	0	0	482	12/03/2026
92276M-BA-2	VENTAS REALTY LP		02/15/2018	Maturity @ 100.00	XXX	205,000	205,000	204,465	204,989	0	11	0	11	0	205,000	0	0	0	2,050	02/15/2018
92857W-BE-9	VODAFONE GROUP PLC	C	02/19/2018	Maturity @ 100.00	XXX	250,000	250,000	248,125	249,898	0	102	0	102	0	250,000	0	0	0	1,875	02/19/2018
94988J-5A-1	WELLS FARGO BANK NA		01/22/2018	Maturity @ 100.0	XXX	2,030,000	2,030,000	2,045,306	2,030,511	0	(511)	0	(511)	0	2,030,000	0	0	0	16,748	01/22/2018
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						49,005,263	48,941,405	49,219,039	46,962,165	2,224	(35,514)	0	(33,290)	0	49,009,116	0	(67,712)	(67,712)	709,037	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						70,051,930	69,988,072	70,815,785	67,200,956	2,871	(109,153)	0	(106,282)	0	70,055,612	0	(67,540)	(67,540)	980,553	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						28,299,875	28,250,000	28,272,477	0	0	2,277	0	2,277	0	28,274,754	0	(24,754)	(24,754)	175,860	XXX
8399999 - Bonds - Subtotals - Bonds						98,351,805	98,238,072	99,088,262	67,200,956	2,871	(106,877)	0	(104,005)	0	98,330,365	0	(92,294)	(92,294)	1,156,413	XXX
9999999 Totals						98,351,805	XXX	99,088,262	67,200,956	2,871	(106,877)	0	(104,005)	0	98,330,365	0	(92,294)	(92,294)	1,156,413	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
64966L-CJ-8	NEW YORK N Y		02/09/2018	JP MORGAN SECS INC., - FIXED INCOME	03/02/2018	JP MORGAN SECS INC., - FIXED INCOME	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	79	18
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	79	18
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
040507-QB-4	ARIZONA HEALTH FACS AUTH REV		01/25/2018	JP MORGAN SECS INC., - FIXED INCOME	03/06/2018	JP MORGAN SECS INC., - FIXED INCOME	2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	0	0	0	2,499	1,798
130795-C8-8	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		03/28/2018	WELLS FARGO SECURITIES LLC	06/27/2018	WELLS FARGO SECURITIES LLC	800,000	800,000	800,000	800,000	0	0	0	0	0	0	0	0	3,366	558
130795-C9-6	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		03/28/2018	WELLS FARGO SECURITIES LLC	07/13/2018	WELLS FARGO SECURITIES LLC	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	2,351	349
130911-WD-8	CALIFORNIA STATEWIDE CMNTYS DEV AUTH REV		03/28/2018	WELLS FARGO SECURITIES LLC	07/12/2018	WELLS FARGO SECURITIES LLC	1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	0	0	0	6,085	706
160853-MR-5	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		05/10/2018	JP MORGAN SECS INC., - FIXED INCOME	07/06/2018	JP MORGAN SECS INC., - FIXED INCOME	800,000	800,000	800,000	800,000	0	0	0	0	0	0	0	0	985	333
160853-MS-3	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL		08/09/2018	JP MORGAN SECS INC., - FIXED INCOME	11/01/2018	VARIOUS	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	17,307	1,556
161037-G9-1	CHARLOTTE N C CTFS PARTN		02/22/2018	WELLS FARGO SECURITIES LLC	07/12/2018	WELLS FARGO SECURITIES LLC	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	796	267
368497-EZ-2	GEISINGER AUTH PA HEALTH SYS REV		04/17/2018	U.S. BANK/MUNICIPAL	07/09/2018	U.S. BANK/MUNICIPAL	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	359	65
45200F-CC-1	ILLINOIS FIN AUTH REV		08/03/2018	JP MORGAN SECS INC., - FIXED INCOME	11/01/2018	JP MORGAN SECURITIES LLC	2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	7,228	159
544495-DG-6	LOS ANGELES CALIF DEPT WTR & PWR REV		03/28/2018	WELLS FARGO SECURITIES LLC	07/06/2018	WELLS FARGO SECURITIES LLC	3,700,000	3,700,000	3,700,000	3,700,000	0	0	0	0	0	0	0	0	13,984	2,920
575567-VF-6	MASSACHUSETTS BAY TRANSN AUTH MASS		06/27/2018	WELLS FARGO SECURITIES LLC	07/12/2018	WELLS FARGO SECURITIES LLC	500,000	500,000	500,000	500,000	0	0	0	0	0	0	0	0	2,430	1,887
57583U-B4-9	MASSACHUSETTS ST DEV FIN AGY REV		05/04/2018	U.S. BANK/MUNICIPAL	07/11/2018	U.S. BANK/MUNICIPAL	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	785	14
61352O-LC-7	MONTGOMERY CNTY OHIO HOSP REV		03/29/2018	BARCLAYS CAPITAL INC FIXED INC	05/25/2018	BARCLAYS CAPITAL INC FIXED INC	2,400,000	2,400,000	2,400,000	2,400,000	0	0	0	0	0	0	0	0	4,300	2,256
61352O-LD-5	MONTGOMERY CNTY OHIO HOSP REV		03/09/2018	BARCLAYS CAPITAL INC FIXED INC	07/09/2018	BARCLAYS CAPITAL INC FIXED INC	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	482	23
644614-VP-1	NEW HAMPSHIRE HEALTH & ED FACS AUTH REV		08/29/2018	JP MORGAN SECS INC., - FIXED INCOME	10/10/2018	JP MORGAN SECS INC., - FIXED INCOME	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	4,581	1,142
64972G-DC-5	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		01/03/2018	JP MORGAN SECS INC., - FIXED INCOME	07/10/2018	JP MORGAN SECS INC., - FIXED INCOME	1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	0	0	0	13,035	1,466
67756A-H9-6	OHIO ST HIGHER EDL FAC COMMN REV		05/07/2018	VARIOUS	07/06/2018	BARCLAYS CAPITAL INC FIXED INC	1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0	2,231	312
717825-NH-2	PHILADELPHIA PA HOSPS & HIGHER ED FACS A		05/08/2018	JP MORGAN SECS INC., - FIXED INCOME	05/25/2018	JP MORGAN SECS INC., - FIXED INCOME	300,000	300,000	300,000	300,000	0	0	0	0	0	0	0	0	247	80
751093-FL-4	RALEIGH N C CTFS PARTN		02/16/2018	WELLS FARGO SECURITIES LLC	03/01/2018	WELLS FARGO SECURITIES LLC	200,000	200,000	200,000	200,000	0	0	0	0	0	0	0	0	164	88
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							26,300,000	26,300,000	26,300,000	26,300,000	0	0	0	0	0	0	0	0	83,217	15,980
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
303901-AS-1	FAIRFAX FINANCIAL HOLDINGS LTD		02/27/2018	GOLDMAN SACHS AND CO	06/15/2018	VARIOUS	685,000	723,333	734,875	720,095	0	(3,238)	0	(3,238)	0	0	(35,095)	(35,095)	73,051	11,698
553794-AB-4	MUFG AMERICAS HOLDINGS CORP	C	02/27/2018	MORGAN STANLEY & CO INC, NY	11/08/2018	Call @ 100.00	1,165,000	1,149,144	1,165,000	1,154,658	0	5,514	0	5,514	0	0	10,342	10,342	19,514	1,529
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,850,000	1,872,477	1,899,875	1,874,754	0	2,277	0	2,277	0	0	(24,754)	(24,754)	92,564	13,227
8399998 - Bonds - Subtotals - Bonds							28,250,000	28,272,477	28,299,875	28,274,754	0	2,277	0	2,277	0	0	(24,754)	(24,754)	175,860	29,226
9999999 Totals								28,272,477	28,299,875	28,274,754	0	2,277	0	2,277	0	0	(24,754)	(24,754)	175,860	29,226

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
42252@-10-5	HEALTH PLAN REAL ESTATE HOLDINGS, INC.				8biii	No	0	6,775,417		60.000	12.6
1799999 - Common Stocks - Other Affiliates							0	6,775,417	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	6,775,417	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	6,775,417	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common				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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
KINDER MORGAN ENERGY PARTNERS LP			02/28/2018	CITIGROUP GLOBAL MARKETS INC	02/01/2019	984,878	0	1,208	0	0	985,000	983,670	10,876	0	2.650	2.799	FA	13,051	2,248
CITIZENS BANK NA			03/14/2018	MERRILL LYNCH PIERCE FENNER	03/14/2019	1,364,464	0	2,126	0	0	1,365,000	1,362,338	10,143	0	2.500	2.700	MS	17,063	190
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,349,342	0	3,334	0	0	2,350,000	2,346,009	21,019	0	XXX	XXX	XXX	30,114	2,437
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						2,349,342	0	3,334	0	0	2,350,000	2,346,009	21,019	0	XXX	XXX	XXX	30,114	2,437
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						2,349,342	0	3,334	0	0	2,350,000	2,346,009	21,019	0	XXX	XXX	XXX	30,114	2,437
8399999 - Bonds - Total Bonds - Subtotals - Bonds						2,349,342	0	3,334	0	0	2,350,000	2,346,009	21,019	0	XXX	XXX	XXX	30,114	2,437
9199999 Totals						2,349,342	0	3,334	0	0	XXX	2,346,009	21,019	0	XXX	XXX	XXX	30,114	2,437

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
BMO Bank	Chicago, IL		2.360	99,241		20,099,043	XXX
Canadian Imperial Bank of Commerce	Chicago, IL		2.450	285,862		780,415	XXX
Wells Fargo	San Francisco, CA		1.920	76,039		(524,009)	XXX
MUFG Bank, Ltd	New York, NY		2.300	282,894		15,282,894	XXX
0199998 Deposits in 206 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX	623,501		26,274,761	XXX
0199999 Totals - Open Depositories		XXX	XXX	1,367,537	0	61,913,104	XXX
0399999 Total Cash on Deposit		XXX	XXX	1,367,537	0	61,913,104	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	1,367,537	0	61,913,104	XXX

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

1. January	66,798,388	4. April	116,114,776	7. July	90,115,275	10. October	68,983,866
2. February	68,185,230	5. May	52,959,058	8. August	69,780,869	11. November	61,471,703
3. March	139,339,513	6. June	81,403,442	9. September	65,517,521	12. December	61,913,103

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
XXX	FEDERAL HOME LOAN BANKS		12/31/2018	0.000	01/03/2019	799,909	0	46
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						799,909	0	46
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political SubdivisionsSubtotals - Subtotals - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						799,909	0	46
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						799,909	0	46
8399999 - Bonds - Total Bonds - Subtotals - Bonds						799,909	0	46
Sweep Accounts								
XXX	BANK SWEEP		12/31/2018	0.000		340,664	0	945
8499999 - Sweep Accounts						340,664	0	945
Exempt Money Market Mutual Funds – as Identified by SVO								
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/31/2018	2.280	XXX	4,724	0	246
31607A-88-5	FIDELITY IMM:TRS INSTL		12/31/2018	2.280	XXX	23,104,208	0	28,488
38141W-32-3	GOLDMAN:FS TRS O INST		12/31/2018	2.300	XXX	57,061	0	1,822
4812A0-37-5	JPMORGAN:100% MM CAP		12/31/2018	2.240	XXX	19,442	0	109
61747C-58-2	MORG STAN I LQ:TRS I		12/31/2018	2.300	XXX	29,974	0	1,701
825252-40-6	INVESCO TREASURY INST		12/31/2018	2.300	XXX	89,998	0	383
857492-86-2	SS INST INV:TRS+ MM PRM		12/31/2018	2.330	XXX	21,176	0	2,470
949921-12-6	WELLSFARGO:GOVT MM SEL		12/31/2018	2.330	XXX	3,914,667	12,480	198
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						27,241,249	12,480	35,418
All Other Money Market Mutual Funds								
09248U-61-9	BLKRK LQ:TEMPFUND INSTL		08/18/2016	2.480	XXX	0	0	0
09248U-70-0	BLKRK LQ:FEDFUND INSTL		12/31/2018	2.280	XXX	85,789	149	1,337
262006-20-8	DREYFUS GVT CSH MGT INST		12/31/2018	2.260	XXX	162,518	0	6,842
31607A-20-8	FIDELITY IMM:PRM MM INST		09/30/2016	2.460	XXX	0	0	0
31607A-70-3	FIDELITY IMM:GOVT INSTL		12/31/2018	2.280	XXX	22,241,361	0	6,519
38141W-27-3	GOLDMAN:FS GOVT INST		12/31/2018	2.320	XXX	10,053,716	0	8,191
4812A0-36-7	JPMORGAN:PRIME MM CAP		09/22/2016	2.500	XXX	0	0	0
52470G-79-1	WA INST GOVT RSV I		12/31/2018	2.290	XXX	101,918	0	741
608919-71-8	FEDERATED GOVT OBL PRMR		12/31/2018	2.290	XXX	58,533	0	1,077
608919-77-5	FEDERATED INS MM MG INST		08/25/2016	2.520	XXX	0	0	0
60934N-20-3	FEDERATED INS PR OB INST		08/18/2016	2.540	XXX	0	0	0
61747C-70-7	MORG STAN I LQ:GV I		12/31/2018	2.320	XXX	96,446	0	1,325
61747C-71-5	MORG STAN I LQ:PR I		08/18/2016	2.580	XXX	0	0	0
825252-72-9	INVESCO LIQ ASSET INST		09/22/2016	2.520	XXX	0	0	0
825252-88-5	INVESCO GOV&AGENCY INST		12/31/2018	2.300	XXX	20,210,599	0	21,153
857492-70-6	SS INST INV:US GV MM PRM		12/31/2018	2.340	XXX	5,079,558	0	4,066
94984B-79-3	WELLS FRGO HERITAGE CL SELECT MMF		09/22/2016	2.530	XXX	0	0	0
8699999 - All Other Money Market Mutual Funds						58,090,438	149	51,250
8899999 Total Cash Equivalents						86,472,260	12,629	87,658

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	0	Pledged for the Ohio Department of Insurance	485,778	482,732		
37. Oklahoma OK						
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						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	485,778	482,732	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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