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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

HEALTHCARE UNDERWRITERS GROUP, INC.

NAIC Group Code 01154 (Current Period), 01154 (Prior Period) NAIC Company Code 12233 Employer's ID Number 74-3129288

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

Country of Domicile United States

Incorporated/Organized 11/30/2004 Commenced Business 12/14/2004

Statutory Home Office 155 East Broad Street, Suite 300 (Street and Number), Columbus, OH, US 43215-3608 (City or Town, State, Country and Zip Code)

Main Administrative Office 1250 South Pine Island Road, Suite 300 (Street and Number) Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code) 866-484-5715 (Area Code) (Telephone Number)

Mail Address 1250 South Pine Island Road, Suite 300 (Street and Number or P.O. Box), Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1250 South Pine Island Road, Suite 300 (Street and Number) Plantation, FL, US 33324-4402 (City or Town, State, Country and Zip Code) 866-484-5715 (Area Code) (Telephone Number)

Internet Web Site Address www.hugroupinc.com

Statutory Statement Contact Thomas William Mueller CPA, CGMA (Name) 866-484-5716 (Area Code) (Telephone Number) (Extension)

tmueller@hugroupinc.com (E-Mail Address) 877-895-0996 (Fax Number)

OFFICERS

Name	Title	Name	Title
Joshua Marc Salman	CEO & President	Gregg Lee Hanson	Chair
Joseph Gerard Murphy	Vice Chair	Todd Colin Mills	Treasurer

OTHER OFFICERS

David Wayne Lester CPA, CGMA	VP & CFO, Assistant Treasurer	Erin Brennan Bagley JD	General Counsel & Secretary
Thomas William Mueller CPA, CGMA	VP & Controller, Assistant Secretary	Jose Raul Zorola	Chief Underwriting Officer
William Carl Ludwig JD	VP, Claims		

DIRECTORS OR TRUSTEES

Gregg Lee Hanson	Joseph Gerard Murphy	Todd Colin Mills	Jose Raul Zorola
Joshua Marc Salman			

State of Ohio
County of Franklin ss

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

Joshua Marc Salman CEO & President	David Wayne Lester, CPA, CGMA Assistant Treasurer, VP & CFO	Thomas William Mueller, CPA, CGMA Assistant Secretary, VP & Controller

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

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	5,329,619	24.949	5,329,619		5,329,619	24.949
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	25,558	0.120	25,558		25,558	0.120
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			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	53,966	0.253	53,966		53,966	0.253
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	259,949	1.217	259,949		259,949	1.217
1.43 Revenue and assessment obligations	1,755,529	8.218	1,755,529		1,755,529	8.218
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	469,034	2.196	469,034		469,034	2.196
1.512 Issued or guaranteed by FNMA and FHLMC	3,671,393	17.187	3,671,393		3,671,393	17.187
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			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		0.000			0	0.000
1.523 All other	1,170,003	5.477	1,170,003		1,170,003	5.477
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	6,405,509	29.986	6,405,509		6,405,509	29.986
2.2 Unaffiliated non-U.S. securities (including Canada)	525,613	2.461	525,613		525,613	2.461
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities		0.000	0		0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,695,648	7.938	1,695,648		1,695,648	7.938
11. Other invested assets		0.000			0	0.000
12. Total invested assets	21,361,821	100.000	21,361,821	0	21,361,821	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		8,329,156
2.	Cost of bonds and stocks acquired, Part 3, Column 7		87,377,900
3.	Accrual of discount		41,557
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	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(541,502)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		75,452,726
7.	Deduct amortization of premium		88,212
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)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,666,173
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		19,666,173

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	5,798,653	5,715,730	5,799,630	5,823,483
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	5,798,653	5,715,730	5,799,630	5,823,483
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	53,966	53,005	55,149	50,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	259,949	257,318	260,850	250,000
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	5,452,481	5,404,269	5,456,962	5,254,452
	8. United States	7,575,511	7,568,184	7,579,531	7,647,794
Industrial and Miscellaneous, SVO Identified	9. Canada	39,999	39,700	39,997	40,000
Funds, Bank Loans and Hybrid Securities	10. Other Countries	485,614	472,371	484,808	500,000
(unaffiliated)	11. Totals	8,101,124	8,080,255	8,104,336	8,187,794
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	19,666,173	19,510,577	19,676,927	19,565,729
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	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				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	19,666,173	19,510,577	19,676,927	

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	529,867	3,702,291	1,351,605	143,635	71,256	XXX	5,798,654	29.4	4,258,355	51.1	5,798,654	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	529,867	3,702,291	1,351,605	143,635	71,256	XXX	5,798,654	29.4	4,258,355	51.1	5,798,654	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	83,603	1.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	83,603	1.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		53,966				XXX	53,966	0.3	0	0.0	53,966	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	53,966	0	0	0	XXX	53,966	0.3	0	0.0	53,966	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1			259,949			XXX	259,949	1.3	55,594	0.7	259,949	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	0	259,949	0	0	XXX	259,949	1.3	55,594	0.7	259,949	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	434,292	1,347,943	2,461,687	1,029,353	179,204	XXX	5,452,479	27.7	2,376,543	28.5	5,452,479	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	434,292	1,347,943	2,461,687	1,029,353	179,204	XXX	5,452,479	27.7	2,376,543	28.5	5,452,479	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	405,310	2,762,433	2,733,017	995,089	162,522	XXX	7,058,371	35.8	1,130,080	13.6	5,853,651	1,204,720
6.2 NAIC 2	10,193	661,486	156,379		244,698	XXX	1,072,756	5.4	424,981	5.1	1,047,787	24,969
6.3 NAIC 3						XXX	0	0.0	0	0.0		
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	415,503	3,423,919	2,889,396	995,089	407,220	XXX	8,131,127	41.3	1,555,061	18.7	6,901,438	1,229,689
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	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						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	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		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
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) 1,369,469	7,866,633	6,806,258	2,168,077	412,982	0	18,623,419	94.6	XXX	XXX	17,418,699	1,204,720
11.2 NAIC 2	(d) 10,193	661,486	156,379	0	244,698	0	1,072,756	5.4	XXX	XXX	1,047,787	24,969
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	0	0	0	0	0.0	XXX	XXX	0	0
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	1,379,662	8,528,119	6,962,637	2,168,077	657,680	0	(b) 19,696,175	100.0	XXX	XXX	18,466,486	1,229,689
11.8 Line 11.7 as a % of Col. 7	7.0	43.3	35.4	11.0	3.3	0.0	100.0	XXX	XXX	XXX	93.8	6.2
12. Total Bonds Prior Year												
12.1 NAIC 1	724,771	4,576,966	2,194,207	350,557	57,673	0	XXX	XXX	7,904,175	94.9	7,904,175	0
12.2 NAIC 2	90,435	151,640	182,907	0	0	0	XXX	XXX	424,981	5.1	424,981	0
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
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	815,206	4,728,606	2,377,114	350,557	57,673	0	XXX	XXX	(b) 8,329,156	100.0	8,329,156	0
12.8 Line 12.7 as a % of Col. 9	9.8	56.8	28.5	4.2	0.7	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,360,846	7,318,567	6,510,812	1,851,383	377,091		17,418,699	88.4	7,904,175	94.9	17,418,699	XXX
13.2 NAIC 2	10,193	661,486	131,410		244,698		1,047,787	5.3	424,981	5.1	1,047,787	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4							0	0.0	0	0.0	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	1,371,039	7,980,053	6,642,222	1,851,383	621,789	0	18,466,486	93.8	8,329,156	100.0	18,466,486	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	43.2	36.0	10.0	3.4	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	7.0	40.5	33.7	9.4	3.2	0.0	93.8	XXX	XXX	XXX	93.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	8,624	548,065	295,445	316,695	35,891		1,204,720	6.1	0	0.0	XXX	1,204,720
14.2 NAIC 2			24,969				24,969	0.1	0	0.0	XXX	24,969
14.3 NAIC 3							0	0.0	0	0.0	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	8,624	548,065	320,414	316,695	35,891	0	1,229,689	6.2	0	0.0	XXX	1,229,689
14.8 Line 14.7 as a % Col. 7	0.7	44.6	26.1	25.8	2.9	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	0.0	2.8	1.6	1.6	0.2	0.0	6.2	XXX	XXX	XXX	XXX	6.2

(a) Includes $ 989,535 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ 30,003 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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	497,627	3,589,797	1,242,197			XXX	5,329,621	27.1	4,258,355	51.1	5,329,621	
1.2 Residential Mortgage-Backed Securities	32,240	112,494	109,408	143,635	71,256	XXX	469,033	2.4	0	0.0	469,033	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	529,867	3,702,291	1,351,605	143,635	71,256	XXX	5,798,654	29.4	4,258,355	51.1	5,798,654	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	83,603	1.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	83,603	1.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations		53,966				XXX	53,966	0.3	0	0.0	53,966	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	53,966	0	0	0	XXX	53,966	0.3	0	0.0	53,966	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations			259,949			XXX	259,949	1.3	55,594	0.7	259,949	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	0	0	259,949	0	0	XXX	259,949	1.3	55,594	0.7	259,949	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations			1,493,095	287,992		XXX	1,781,087	9.0	26,115	0.3	1,781,087	
5.2 Residential Mortgage-Backed Securities	434,292	1,347,943	968,592	741,361	179,204	XXX	3,671,392	18.6	2,350,428	28.2	3,671,392	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.5 Totals	434,292	1,347,943	2,461,687	1,029,353	179,204	XXX	5,452,479	27.7	2,376,543	28.5	5,452,479	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	191,364	2,698,862	2,409,057	723,526	244,697	XXX	6,267,506	31.8	1,555,059	18.7	5,286,892	980,614
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities	30,482	225,096	480,339	271,563	162,523	XXX	1,170,003	5.9	0	0.0	920,928	249,075
6.4 Other Loan-Backed and Structured Securities	193,657	499,961				XXX	693,618	3.5	2	0.0	693,618	
6.5 Totals	415,503	3,423,919	2,889,396	995,089	407,220	XXX	8,131,127	41.3	1,555,061	18.7	6,901,438	1,229,689
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	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						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	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		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		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						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans – Acquired						XXX	0	0.0	XXX	XXX		
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	688,991	6,342,625	5,404,298	1,011,518	244,697	XXX	13,692,129	69.5	XXX	XXX	12,711,515	980,614
11.2 Residential Mortgage-Backed Securities	466,532	1,460,437	1,078,000	884,996	250,460	XXX	4,140,425	21.0	XXX	XXX	4,140,425	0
11.3 Commercial Mortgage-Backed Securities	30,482	225,096	480,339	271,563	162,523	XXX	1,170,003	5.9	XXX	XXX	920,928	249,075
11.4 Other Loan-Backed and Structured Securities	193,657	499,961	0	0	0	XXX	693,618	3.5	XXX	XXX	693,618	0
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	1,379,662	8,528,119	6,962,637	2,168,077	657,680	0	19,696,175	100.0	XXX	XXX	18,466,486	1,229,689
11.8 Lines 11.7 as a % Col. 7	7.0	43.3	35.4	11.0	3.3	0.0	100.0	XXX	XXX	XXX	93.8	6.2
12. Total Bonds Prior Year												
12.1 Issuer Obligations	462,092	3,693,651	1,739,381	0	0	XXX	XXX	XXX	5,895,123	70.8	5,895,123	0
12.2 Residential Mortgage-Backed Securities	345,047	1,008,821	615,678	327,951	52,930	XXX	XXX	XXX	2,350,428	28.2	2,350,428	0
12.3 Commercial Mortgage-Backed Securities	8,065	26,134	22,055	22,606	4,743	XXX	XXX	XXX	83,603	1.0	83,603	0
12.4 Other Loan-Backed and Structured Securities	2	0	0	0	0	XXX	XXX	XXX	2	0.0	2	0
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	815,206	4,728,606	2,377,114	350,557	57,673	0	XXX	XXX	8,329,156	100.0	8,329,156	0
12.8 Line 12.7 as a % of Col. 9	9.8	56.8	28.5	4.2	0.7	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	688,990	5,858,732	5,147,730	771,365	244,697	XXX	12,711,514	64.5	5,895,123	70.8	12,711,514	XXX
13.2 Residential Mortgage-Backed Securities	466,533	1,460,437	1,078,000	884,996	250,460	XXX	4,140,426	21.0	2,350,428	28.2	4,140,426	XXX
13.3 Commercial Mortgage-Backed Securities	21,859	160,923	416,492	195,022	126,632	XXX	920,928	4.7	83,603	1.0	920,928	XXX
13.4 Other Loan-Backed and Structured Securities	193,657	499,961				XXX	693,618	3.5	2	0.0	693,618	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	1,371,039	7,980,053	6,642,222	1,851,383	621,789	0	18,466,486	93.8	8,329,156	100.0	18,466,486	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	43.2	36.0	10.0	3.4	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	7.0	40.5	33.7	9.4	3.2	0.0	93.8	XXX	XXX	XXX	93.8	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		483,892	256,568	240,154		XXX	980,614	5.0	0	0.0	XXX	980,614
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	8,624	64,173	63,846	76,541	35,891	XXX	249,075	1.3	0	0.0	XXX	249,075
14.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	8,624	548,065	320,414	316,695	35,891	0	1,229,689	6.2	0	0.0	XXX	1,229,689
14.8 Line 14.7 as a % of Col. 7	0.7	44.6	26.1	25.8	2.9	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	0.0	2.8	1.6	1.6	0.2	0.0	6.2	XXX	XXX	XXX	XXX	6.2

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	25,318	0	0	25,318	0
2. Cost of short-term investments acquired	141,162			141,162	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	32			32	
6. Deduct consideration received on disposals	135,815			135,815	
7. Deduct amortization of premium	694			694	
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,003	0	0	30,003	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	30,003	0	0	30,003	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	74,716,790	0	74,716,790	0
2. Cost of cash equivalents acquired	155,963,736	50,100,382	105,863,354	
3. Accrual of discount	4	4		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	101	101		
6. Deduct consideration received on disposals	229,960,463	50,100,341	179,860,122	
7. Deduct amortization of premium	146	146		
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	720,022	0	720,022	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	720,022	0	720,022	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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																					
912828-3Q-1	UNITED STATES TREAS NTS				1	248,087	98.9920	247,481	250,000	248,670		583			2.000	2.269	JJ	2,310	2,500	01/29/2018	01/15/2021
912828-3V-0	UNITED STATES TREAS NTS				1	244,737	99.6090	249,024	250,000	245,333		596			2.500	2.836	JJ	2,615	3,125	02/22/2018	01/31/2025
912828-H5-2	UNITED STATES TREAS NTS				1	500,349	98.5550	492,774	500,000	500,208		(142)			1.250	1.211	JJ	2,615	3,125	04/03/2018	01/31/2020
912828-J2-7	UNITED STATES TREAS NTS				1	247,534	96.7310	241,826	250,000	247,786		251			2.000	2.155	FA	1,889	2,500	04/03/2018	02/15/2025
912828-PC-8	UNITED STATES TREAS NTS				1	512,942	100.1840	500,918	500,000	509,308		(3,634)			2.625	1.611	MN	1,704	13,125	04/03/2018	11/15/2020
912828-R3-6	UNITED STATES TREAS NTS				1	243,827	93.3830	233,457	250,000	244,354		527			1.625	1.955	MN	527	4,063	04/03/2018	05/15/2026
912828-RR-3	UNITED STATES TREAS NTS	SD			1	100,482	98.7070	98,707	100,000	100,392		(90)			2.000	1.859	MN	260	2,000	04/27/2018	11/15/2021
912828-S4-3	UNITED STATES TREAS NTS				1	494,366	99.0430	495,215	500,000	497,626		3,260			0.750	1.640	JJ	1,732	1,875	04/03/2018	07/15/2019
912828-V7-2	UNITED STATES TREAS NTS				1	244,835	98.2190	245,547	250,000	245,982		1,147			1.875	2.419	JJ	1,962	4,688	01/29/2018	01/31/2022
912828-VB-3	UNITED STATES TREAS NTS				1	486,206	96.8980	484,492	500,000	488,116		1,911			1.750	2.325	MN	1,136	8,750	04/03/2018	05/15/2023
912828-WZ-9	UNITED STATES TREAS NTS				1	492,994	97.6840	488,418	500,000	494,232		1,237			1.750	2.111	AO	1,499	8,750	04/03/2018	04/30/2022
912828-X8-8	UNITED STATES TREAS NTS				1	505,104	97.9060	489,532	500,000	504,723		(380)			2.375	2.251	MN	1,542	11,875	04/03/2018	05/15/2027
912828-RR-3	UNITED STATES TREASURY	SD			1	710,148	98.7000	690,900	700,000	703,233		(1,094)			2.000	1.838	MN	1,818	14,000	08/09/2012	11/15/2021
912828-TJ-9	UNITED STATES TREASURY	SD			1	299,086	97.0200	291,060	300,000	299,656		91			1.625	1.658	FA	1,841	4,875	10/12/2012	08/15/2022
0199999 - Bonds - U.S. Governments - Issuer Obligations						5,330,697	XXX	5,249,351	5,350,000	5,329,619	0	4,263	0	0	XXX	XXX	XXX	23,450	85,251	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY			4	1	468,933	98.5000	466,379	473,483	469,034		101			3.000	3.112	MON	1,184	11,849	02/01/2018	01/20/2048
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						468,933	XXX	466,379	473,483	469,034	0	101	0	0	XXX	XXX	XXX	1,184	11,849	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						5,799,630	XXX	5,715,730	5,823,483	5,798,653	0	4,364	0	0	XXX	XXX	XXX	24,634	97,100	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
25476F-LH-9	DISTRICT COLUMBIA			1	1FE	55,149	106.0100	53,005	50,000	53,966		(1,182)			5.470	2.087	JD	228	2,735	04/03/2018	06/01/2021
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						55,149	XXX	53,005	50,000	53,966	0	(1,182)	0	0	XXX	XXX	XXX	228	2,735	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						55,149	XXX	53,005	50,000	53,966	0	(1,182)	0	0	XXX	XXX	XXX	228	2,735	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE D			2	1FE	260,850	102.9270	257,318	250,000	259,949		(901)			4.000	3.460	FA	4,167	5,000	01/30/2018	08/01/2047
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						260,850	XXX	257,318	250,000	259,949	0	(901)	0	0	XXX	XXX	XXX	4,167	5,000	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)						260,850	XXX	257,318	250,000	259,949	0	(901)	0	0	XXX	XXX	XXX	4,167	5,000	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																					
02765U-LM-4	AMERICAN MUN PWR OHIO INC REV			2	1FE	270,790	109.3730	273,433	250,000	270,147		(643)			5.000	3.703	FA	4,722		09/27/2018	02/15/2046
249182-LK-0	DENVER COLO CITY & CNTY ARPT R				1FE	288,378	120.4280	301,070	250,000	287,992		(386)			5.000	3.821	JD	1,042	3,229	09/27/2018	12/01/2036
31364F-KW-0	FEDERAL NATL MTG ASSN MTN				1	25,960	125.0730	25,015	20,000	25,558		(402)			6.320	2.796	JD	39	1,264	04/03/2018	12/20/2027
61759C-DE-5	MORGANTOWN W VA			2	1FE	278,773	112.9630	282,408	250,000	278,125		(648)			5.000	3.582	JD	1,042	5,313	09/28/2018	12/01/2043
717817-UH-1	PHILADELPHIA PA ARPT REV			2	1FE	226,036	111.9530	223,906	200,000	224,848		(1,188)			5.000	3.311	JJ	5,000		07/11/2018	07/01/2035
880461-TJ-7	TENNESSEE HSG DEV AGY RESIDENT			2	1FE	245,000	100.1430	245,350	245,000	245,000					3.900	3.900	JJ	4,778	2,442	03/01/2018	07/01/2042
88275F-PZ-6	TEXAS ST DEPT OF HSG & CMNTY A			2	1FE	204,592	102.0790	204,158	200,000	204,417		(175)			4.125	3.823	MS	2,498		08/03/2018	09/01/2038
93878L-BD-8	WASHINGTON D C CONVENTION & SP REV			1,2	1FE	245,000	102.6110	251,397	245,000	245,000					3.919	3.919	AO	2,400	5,468	02/23/2018	10/01/2029
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						1,784,529	XXX	1,806,737	1,660,000	1,781,087	0	(3,442)	0	0	XXX	XXX	XXX	21,521	17,716	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																					

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
3128MM-UG-6	FHLMC PC GOLD COMB 15			4	1	31,516	99.6650	30,097	30,198	31,485		(31)			3.000	1.987	MON	76	604	04/03/2018	01/01/2031
3128MJ-XK-1	FHLMC PC GOLD COMB 30			4	1	114,420	100.3390	110,028	109,656	114,481		60			3.500	2.867	MON	320	2,559	04/03/2018	12/01/2045
3128MJ-XX-3	FHLMC PC GOLD COMB 30			4	1	69,040	100.3290	65,497	65,282	69,071		31			3.500	2.675	MON	190	1,523	04/03/2018	02/01/2046
3132Y2-HF-6	FHLMC PC GOLD PC 30YR			4	1	491,654	101.9710	495,691	486,110	491,694		40			4.000	3.827	MON	1,620	3,243	10/01/2018	09/01/2048
3128PT-GQ-2	FHLMC PC GOLD 15 YR			4	1	10,729	101.2920	10,336	10,204	10,686		(43)			3.500	1.595	MON	30	238	04/03/2018	12/01/2025
3128PU-J2-9	FHLMC PC GOLD 15 YR			4	1	22,818	101.2910	22,078	21,796	22,751		(67)			3.500	1.778	MON	64	509	04/03/2018	03/01/2026
3128PW-BW-7	FHLMC PC GOLD 15 YR			4	1	8,794	101.2920	8,483	8,374	8,779		(15)			3.500	1.989	MON	24	195	04/03/2018	08/01/2026
31292K-4Q-7	FHLMC PC GOLD CASH 30			4	1	5,416	102.8930	5,173	5,028	5,414		(2)			4.000	2.718	MON	17	134	04/03/2018	10/01/2040
3128MD-PJ-6	FHLMC PC GOLD COMB 15			4	1	60,886	98.8860	58,288	58,945	60,791		(96)			2.500	1.617	MON	123	982	04/03/2018	04/01/2028
3128MM-Q2-2	FHLMC PC GOLD COMB 15			4	1	45,998	98.8850	44,132	44,630	45,938		(60)			2.500	1.710	MON	93	745	04/03/2018	07/01/2028
3128MM-QT-3	FHLMC PC GOLD COMB 15			4	1	13,601	98.8860	13,183	13,332	13,591		(10)			2.500	1.959	MON	28	222	04/03/2018	05/01/2028
3128MM-TS-2	FHLMC PC GOLD COMB 15			4	1	12,099	97.8280	11,683	11,943	12,094		(5)			2.500	2.204	MON	25	199	04/03/2018	07/01/2030
3128MA-FA-2	FHLMC PC GOLD COMB 30			4	1	31,161	100.5100	30,069	29,916	31,173		12			3.500	2.878	MON	87	698	04/03/2018	03/01/2045
3128MJ-AW-0	FHLMC PC GOLD COMB 30			4	1	4,583	106.1970	4,314	4,062	4,581		(2)			5.000	2.261	MON	17	135	04/03/2018	11/01/2034
3128MJ-SS-0	FHLMC PC GOLD COMB 30			4	1	75,178	98.2570	71,108	72,369	75,163		(15)			3.000	2.456	MON	181	1,447	04/03/2018	04/01/2043
3128MJ-TH-3	FHLMC PC GOLD COMB 30			4	1	11,922	102.3990	11,280	11,016	11,931		9			4.000	2.677	MON	37	294	04/03/2018	10/01/2043
3128MJ-UB-4	FHLMC PC GOLD COMB 30			4	1	44,465	102.2440	41,855	40,936	44,500		35			4.000	2.612	MON	136	1,092	04/03/2018	03/01/2044
312933-WQ-3	FHLMC PC GOLD COMB 30			4	1	23,205	104.4660	21,728	20,799	23,192		(14)			4.500	2.464	MON	78	624	04/03/2018	06/01/2039
312936-NA-1	FHLMC PC GOLD COMB 30			4	1	12,241	104.6230	11,561	11,050	12,247		6			4.500	2.581	MON	41	331	04/03/2018	10/01/2039
312945-DS-4	FHLMC PC GOLD COMB 30			4	1	26,283	102.8940	25,148	24,441	26,272		(11)			4.000	2.758	MON	81	652	04/03/2018	01/01/2041
31335A-FV-5	FHLMC PC GOLD COMB 30			4	1	9,258	104.7000	8,740	8,348	9,262		4			4.500	2.490	MON	31	250	04/03/2018	05/01/2042
31335A-UF-3	FHLMC PC GOLD COMB 30			4	1	131,301	100.3190	127,610	127,204	131,370		69			3.500	3.025	MON	371	2,968	04/03/2018	05/01/2046
3132QR-MV-9	FHLMC PC GOLD PC 30YR			4	1	176,988	100.3390	174,322	173,732	177,022		34			3.500	3.219	MON	507	4,054	04/03/2018	07/01/2045
3140HA-DH-0	FNMA PASS-THRU INT 15 YEAR			4	1	426,916	99.8010	423,223	424,067	426,913		(3)			3.000	2.855	MON	1,060	11,054	02/01/2018	01/01/2033
3138X3-EH-1	FNMA PASS-THRU LNG 30 YEAR			4	1	13,556	98.2620	13,216	13,449	13,556					3.000	2.888	MON	34	269	04/03/2018	08/01/2043
31402R-DD-8	FNMA PASS-THRU LNG 30 YEAR			4	1	4,636	107.6790	4,364	4,053	4,635		(1)			5.500	2.311	MON	19	149	04/03/2018	05/01/2035
3140HA-C9-9	FNMA PASS-THRU LNG 30 YEAR			4	1	241,283	100.0480	238,640	238,526	241,171		(112)			3.500	3.346	MON	696	11,744	02/01/2018	01/01/2048
3138A5-AP-7	FNMA PASS-THRU INT 15 YEAR			4	1	24,590	101.2220	23,769	23,482	24,512		(77)			3.500	1.759	MON	68	550	04/03/2018	01/01/2026
3138A7-GY-8	FNMA PASS-THRU INT 15 YEAR			4	1	8,789	101.3060	8,488	8,378	8,761		(28)			3.500	1.673	MON	24	196	04/03/2018	02/01/2026
3138EG-AB-0	FNMA PASS-THRU INT 15 YEAR			4	1	202,385	101.3610	197,483	194,832	201,915		(469)			3.500	2.049	MON	568	4,559	04/03/2018	02/01/2026
3138EQ-CS-9	FNMA PASS-THRU INT 15 YEAR			4	1	190,309	100.0670	184,244	184,120	190,171		(138)			3.000	2.153	MON	460	3,689	04/03/2018	09/01/2030
3138WJ-DM-7	FNMA PASS-THRU INT 15 YEAR			4	1	112,356	97.6980	110,543	113,148	112,374		18			2.500	2.646	MON	236	1,889	04/03/2018	10/01/2031
3138WP-JG-0	FNMA PASS-THRU INT 15 YEAR			4	1	5,092	98.6590	4,930	4,997	5,088		(4)			2.500	1.993	MON	10	83	04/03/2018	04/01/2028
31416W-6R-8	FNMA PASS-THRU INT 15 YEAR			4	1	42,037	101.2220	40,486	39,997	41,876		(161)			3.500	1.656	MON	117	933	04/03/2018	11/01/2025
31417A-RG-6	FNMA PASS-THRU INT 15 YEAR			4	1	4,983	100.3120	4,818	4,803	4,973		(10)			3.000	1.823	MON	12	96	04/03/2018	12/01/2026
3138AB-BY-4	FNMA PASS-THRU LNG 30 YEAR			4	1	9,776	104.7340	9,230	8,813	9,769		(8)			4.500	2.616	MON	33	265	04/03/2018	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR			4	1	48,455	100.7810	46,117	45,759	48,458		3			3.500	2.626	MON	133	1,069	04/03/2018	12/01/2041
3138EH-BB-7	FNMA PASS-THRU LNG 30 YEAR			4	1	8,999	106.1530	8,340	7,856	9,037		38			5.000	2.437	MON	33	262	04/03/2018	10/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR			4	1	32,715	100.7810	31,745	31,499	32,715		(1)			3.500	2.921	MON	92	736	04/03/2018	08/01/2042
3138W9-BG-4	FNMA PASS-THRU LNG 30 YEAR			4	1	36,445	98.2650	34,882	35,497	36,453		8			3.000	2.627	MON	89	711	04/03/2018	07/01/2043
3138W9-BN-9	FNMA PASS-THRU LNG 30 YEAR			4	1	31,028	98.2650	29,238	29,754	31,027		(2)			3.000	2.415	MON	74	596	04/03/2018	07/01/2043
3138X3-EJ-7	FNMA PASS-THRU LNG 30 YEAR			4	1	55,280	98.2620	53,835	54,787	55,280					3.000	2.873	MON	137	1,097	04/03/2018	08/01/2043
31402Q-YH-8	FNMA PASS-THRU LNG 30 YEAR			4	1	26,373	106.1790	25,069	23,611	26,292		(81)			5.000	2.436	MON	98	788	04/03/2018	12/01/2034
31416M-3A-0	FNMA PASS-THRU LNG 30 YEAR			4	1	28,543	102.8140	27,068	26,327	28,622		79			4.000	2.516	MON	88	702	04/03/2018	04/01/2039
31417C-VM-4	FNMA PASS-THRU LNG 30 YEAR			4	1	11,523	100.7800	11,115	11,029	11,531		8			3.500	2.823	MON	32	257	04/03/2018	08/01/2042
31417D-GB-3	FNMA PASS-THRU LNG 30 YEAR			4	1	78,204	98.3760	74,457	75,686	78,185		(19)			3.000	2.533	MON	189	1,514	04/03/2018	10/01/2042
31417G-3T-1	FNMA PASS-THRU LNG 30 YEAR			4	1	77,156	98.2670	72,964	74,250	77,105		(51)			3.000	2.473	MON	186	1,485	04/03/2018	07/01/2043
31417V-N6-6	FNMA PASS-THRU LNG 30 YEAR			4	1	24,757	104.7440	23,420	22,359	24,786		28			4.500	2.617	MON	84	671	04/03/2018	12/01/2039
31418C-BF-0	FNMA PASS-THRU LNG 30 YEAR			4	1	454,310	97.5280	456,564	468,135	454,336		26			3.000	3.407	MON	1,170	12,756	03/01/2018	09/01/2046
31419A-G2-7	FNMA PASS-THRU LNG 30 YEAR			4	1	38,381	102.8250	36,880	35,867	38,365		(16)			4.000	2.820	MON	120	956	04/03/2018	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
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						3,672,433	XXX	3,597,532	3,594,452	3,671,394	0	(1,044)	0	0	XXX	XXX	XXX	10,039	82,774	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						5,456,962	XXX	5,404,269	5,254,452	5,452,481	0	(4,486)	0	0	XXX	XXX	XXX	31,560	100,490	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
0258M0-DX-4	AMERICAN EXPRESS CR CORP MTNBE			2	1FE	50,400	98.9770	49,488	50,000	50,277		(124)			2.600	2.250	MS	386	650	04/03/2018	09/14/2020
0258M0-EL-9	AMERICAN EXPRESS CR CORP MTNBE			2	1FE	247,923	97.1100	242,775	250,000	248,101		179			3.300	3.405	MN	1,329	8,250	01/30/2018	05/03/2027
02665W-CD-1	AMERICAN HONDA FIN CORP MTN			1	1FE	74,849	98.8740	74,155	75,000	74,887		38			2.650	2.723	FA	767	977	04/03/2018	02/12/2021
031162-CH-1	AMGEN INC			2	2FE	39,953	94.6480	37,859	40,000	39,959		6			2.250	2.274	FA	330	450	04/03/2018	08/19/2023
035242-AL-0	ANHEUSER BUSCH INBEV FIN INC			1,2	2FE	248,640	97.2350	243,087	250,000	248,854		214			3.300	3.421	FA	3,438	4,125	03/02/2018	02/01/2023
03522A-AD-2	ANHEUSER-BUSCH COS LLC / ANHE 144A			1,2	2FE	24,969	94.5550	23,639	25,000	24,969		1			3.650	3.670	FA	380		11/13/2018	02/01/2026
037833-CQ-1	APPLE INC			1,2	1FE	49,928	97.5930	48,797	50,000	49,941		12			2.300	2.337	MN	160	1,150	04/03/2018	05/11/2022
06051G-HG-7	BANK AMER CORP			1,2	1FE	240,675	97.2040	243,010	250,000	240,767		92			3.970	4.425	MS	3,198		11/15/2018	03/05/2029
06051G-HL-6	BANK AMER CORP			1,2	1FE	150,000	99.7620	149,643	150,000	150,000					3.864	3.864	JJ	2,544		07/18/2018	07/23/2024
09062X-AC-7	BIOGEN INC			1	1FE	50,922	99.2550	49,628	50,000	50,647		(275)			2.900	2.124	MS	427	725	04/03/2018	09/15/2020
097023-AZ-8	BOEING CO			1	1FE	52,973	102.1470	51,074	50,000	51,798		(1,175)			4.875	1.628	FA	921	1,219	04/03/2018	02/15/2020
110122-AW-8	BRISTOL MYERS SQUIBB CO			1	1FE	199,116	100.2080	200,415	200,000	199,190		74			3.250	3.341	MN	1,083	3,250	07/06/2018	11/01/2023
12673P-AC-9	CA INC			1	2FE	10,346	101.2860	10,129	10,000	10,193		(153)			5.375	3.223	JD	45	538	04/03/2018	12/01/2019
14040H-BP-9	CAPITAL ONE FINL CORP			2	2FE	50,018	98.7060	49,353	50,000	50,011		(6)			2.500	2.482	MN	170	1,250	04/03/2018	05/12/2020
17275R-BL-5	CISCO SYS INC			1,2	1FE	40,013	93.2180	37,287	40,000	40,012		(1)			2.500	2.496	MS	281	500	04/03/2018	09/20/2026
172967-KB-6	CITIGROUP INC				2FE	19,942	98.6710	19,734	20,000	19,958		17			2.650	2.769	AO	96	530	04/03/2018	10/26/2020
20030N-AZ-4	COMCAST CORP NEW			1	1FE	31,449	101.1780	30,353	30,000	30,586		(863)			5.700	1.762	JJ	855	855	04/03/2018	07/01/2019
210518-DC-7	CONSUMERS ENERGY CO			1,2	1FE	249,380	102.4130	256,032	250,000	249,389		9			3.800	3.830	MN	1,267		10/29/2018	11/15/2028
22160K-AJ-4	COSTCO WHSL CORP			1,2	1FE	74,897	98.3380	73,753	75,000	74,921		24			2.150	2.196	MN	193	1,613	04/03/2018	05/18/2021
126408-HJ-5	CSX CORP			1,2	2FE	74,760	98.1110	73,583	75,000	74,775		15			3.800	3.839	MS	950	1,512	04/03/2018	03/01/2028
126650-DC-1	CVS HEALTH CORP			1	2FE	249,873	99.7150	249,286	250,000	249,906		33			3.350	3.368	MS	2,606	4,188	03/06/2018	03/09/2021
24422E-SS-9	DEERE JOHN CAP CORP MTNS BE				1FE	50,431	99.4330	49,717	50,000	50,212		(220)			2.300	1.696	MS	335	575	04/03/2018	09/16/2019
25245B-AB-3	DIAGEO INVT CORP			1	1FE	249,183	99.0250	247,563	250,000	249,345		162			2.875	2.957	MN	998	7,188	02/12/2018	05/11/2022
26442C-AV-6	DUKE ENERGY CAROLINAS LLC			1,2	1FE	249,708	99.1250	247,813	250,000	249,753		46			3.050	3.075	MS	2,245	4,109	02/26/2018	03/15/2023
291011-BF-0	EMERSON ELEC CO			1,2	1FE	9,960	98.6280	9,863	10,000	9,968		8			2.625	2.742	JD	22	263	04/03/2018	12/01/2021
31428X-BS-4	FEDEX CORP			1,2	2FE	244,683	96.6370	241,593	250,000	244,698		15			4.950	5.089	AO	2,544		10/19/2018	10/17/2048
31677Q-BG-3	FIFTH THIRD BK CIN OHIO MTN BE			1,2	1FE	49,983	97.6200	48,810	50,000	49,987		4			2.250	2.261	JD	53	1,125	04/03/2018	06/14/2021
369622-SM-8	GENERAL ELEC CAP CORP				2FE	53,748	100.1240	50,062	50,000	52,797		(1,271)			5.300	2.561	FA	1,031	1,325	04/03/2018	02/11/2021
375558-BF-9	GILEAD SCIENCES INC			1,2	1FE	50,587	98.0200	49,010	50,000	50,537		(50)			3.650	3.474	MS	608	913	04/03/2018	03/01/2026
458140-AJ-9	INTEL CORP			1	1FE	51,895	101.0590	50,530	50,000	51,504		(392)			3.300	2.168	AO	413	825	04/03/2018	10/01/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHS			1	1FE	50,564	97.2590	48,629	50,000	50,516		(47)			3.450	3.286	FA	633	863	04/03/2018	02/19/2026
46647P-AR-7	JP MORGAN CHASE BANK NA			1,2	1FE	242,523	98.0360	245,091	250,000	242,606		83			4.005	4.364	AO	1,891		11/08/2018	04/23/2029
46647P-AU-0	JP MORGAN CHASE BANK NA			1,2	1FE	150,000	100.1810	150,271	150,000	150,000					3.797	3.797	JJ	2,500		07/16/2018	07/23/2024
46625H-HL-7	JPMORGAN CHASE & CO				1FE	31,249	100.9780	30,293	30,000	30,372		(877)			6.300	2.287	AO	357	1,890	04/03/2018	04/23/2019
46625H-RY-8	JPMORGAN CHASE & CO			1,2	1FE	51,236	97.0720	48,536	50,000	51,145		(90)			3.782	3.455	FA	788	946	04/03/2018	02/01/2028
494368-BY-8	KIMBERLY CLARK CORP			1,2	1FE	249,610	103.4500	258,626	250,000	249,616		6			3.950	3.969	MN	1,701		10/24/2018	11/01/2028
59217G-CK-3	METROPOLITAN LIFE GLOBAL 144A				1FE	231,325	94.1170	235,293	250,000	231,598		273			3.000	4.009	MS	2,125		11/05/2018	09/19/2027
594918-BW-3	MICROSOFT CORP			1,2	1FE	49,917	98.8480	49,424	50,000	49,932		16			2.400	2.446	FA	483	600	04/03/2018	02/06/2022
61761J-VL-0	MORGAN STANLEY				1FE	75,015	98.3390	73,754	75,000	75,013		(2)			3.700	3.697	AO	524	2,775	04/03/2018	10/23/2024
641062-AD-6	NESTLE HLDGS INC 144A			1,2	1FE	249,955	100.9900	252,475	250,000	249,957		2			3.350	3.354	MS	2,257		09/17/2018	09/24/2023
649322-AC-8	NEW YORK PRESBYTERIAN HOSP			1	1FE	239,805	93.3440	233,360	250,000	240,154		349			3.563	3.874	FA	3,711	4,454	02/05/2018	08/01/2036
69353R-FG-8	PNC BK N A PITTSBURGH PA			2	1FE	469,595	95.3890	476,947	500,000	470,127		532			3.100	3.908	AO	2,842		10/23/2018	10/25/2027
742718-ER-6	PROCTER AND GAMBLE CO			1	1FE	49,939	93.6400	46,820	50,000	49,943		5			2.450	2.466	MN	197	1,225	04/03/2018	11/03/2026

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
74432Q-BP-9	PRUDENTIAL FINL INC MTNS BOOK			1	1FE	10,471	102.2870	10,229	10,000	10,340		(131)			4.500	2.626	MN	58	450	04/03/2018	11/15/2020
89233P-5F-9	TOYOTA MOTOR CREDIT SERIES MTN				1FE	31,255	100.7840	30,235	30,000	30,992		(263)			3.400	2.136	MS	300	510	04/03/2018	09/15/2021
91159H-HR-4	U S BANCORP MTNS BK ENT			2	1FE	234,863	95.7980	239,494	250,000	235,001		139			3.150	4.005	AO	1,400		11/28/2018	04/27/2027
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2FE	46,504	90.6630	45,332	50,000	46,774		271			2.625	3.600	FA	496	656	04/03/2018	08/15/2026
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	9,845	98.4790	9,848	10,000	9,861		15			3.800	4.069	MN	45	380	04/03/2018	11/18/2024
06367T-HQ-6	BANK OF MONTREAL		A		1FE	39,997	99.2490	39,700	40,000	39,999		2			1.500	1.506	JJ	272	300	04/03/2018	07/18/2019
404280-BK-4	HSBC HLDGS PLC		D	2	1FE	251,825	95.6750	239,188	250,000	251,679		(146)			4.041	3.944	MS	3,031	10,103	02/23/2018	03/13/2028
82620K-AK-9	SIEMENS FIN NV 144A		C	1	1FE	232,983	93.2730	233,183	250,000	233,935		952			2.000	3.492	MS	1,472	2,500	09/11/2018	09/15/2023
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,239,680	XXX	6,204,769	6,345,000	6,237,502	0	(2,492)	0	0	XXX	XXX	XXX	56,758	75,757	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
08161C-AE-1	CMO BENCHMARK MORTGAGE TRUST 18-			4	1FM	257,499	102.0840	255,210	250,000	256,917		(582)			3.882	3.520	MON	809	8,087	02/09/2018	02/17/2051
36250S-AE-9	GS MTG SECS TR 2018-GS10			4	1FE	411,986	103.2480	412,993	400,000	411,557		(429)			4.155	3.805	MON	1,385	6,925	07/26/2018	07/12/2051
86212V-AD-6	STORE MSTR FDG I-VII 2018-1 144A			4	1FE	249,075	102.5340	255,452	249,139	249,076		1			3.960	3.963	MON	301	1,590	10/12/2018	10/20/2048
95002D-BD-0	WELLS FARGO COM MTG 2018-C47			4	1FM	252,490	103.2330	258,082	250,000	252,454		(36)			4.175	4.066	MON	870	1,740	10/09/2018	09/16/2061
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,171,050	XXX	1,181,737	1,149,139	1,170,004	0	(1,046)	0	0	XXX	XXX	XXX	3,365	18,342	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
254683-CD-5	DISCOVER CARD EXE NT TR 2018-1			4	1FE	249,991	100.2580	250,645	250,000	249,992		1			3.030	3.031	MON	337	5,702	03/08/2018	08/15/2025
38014B-AC-3	GM FINL AUTO LEASE TR 2018-1			4	1FE	193,656	99.9330	193,525	193,655	193,657		1			2.670	2.352	MON	172	3,581	09/27/2018	04/20/2020
98161V-AD-2	WORLD OMNI AUTO TR 2018-A			4	1FE	249,959	99.8310	249,579	250,000	249,969		9			2.730	2.734	MON	303	5,839	01/30/2018	05/15/2024
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						693,606	XXX	693,749	693,655	693,618	0	11	0	0	XXX	XXX	XXX	812	15,122	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						8,104,336	XXX	8,080,255	8,187,794	8,101,124	0	(3,527)	0	0	XXX	XXX	XXX	60,935	109,221	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						13,670,905	XXX	13,571,180	13,655,000	13,662,123	0	(3,754)	0	0	XXX	XXX	XXX	106,124	186,459	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						4,141,366	XXX	4,063,911	4,067,935	4,140,428	0	(943)	0	0	XXX	XXX	XXX	11,223	94,623	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						1,171,050	XXX	1,181,737	1,149,139	1,170,004	0	(1,046)	0	0	XXX	XXX	XXX	3,365	18,342	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						693,606	XXX	693,749	693,655	693,618	0	11	0	0	XXX	XXX	XXX	812	15,122	XXX	XXX
8399999 Subtotals - Total Bonds						19,676,927	XXX	19,510,577	19,565,729	19,666,173	0	(5,732)	0	0	XXX	XXX	XXX	121,524	314,546	XXX	XXX

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY		02/01/2018	CANTOR FITZGERALD & CO	XXX	1,729,571	1,746,353	2,911
912828-3Q-1	UNITED STATES TREAS NTS		01/29/2018	JP MORGAN CHASE BANK/HSBCSI	XXX	496,173	500,000	414
912828-3V-0	UNITED STATES TREAS NTS		02/22/2018	NOMURA SECURITIES	XXX	734,212	750,000	1,191
912828-H5-2	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	500,349	500,000	1,295
912828-J2-7	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	247,534	250,000	829
912828-PC-8	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	512,942	500,000	5,511
912828-R3-6	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	243,827	250,000	1,706
912828-RR-3	UNITED STATES TREAS NTS		04/27/2018	NORTHERN TRUST	XXX	100,482	100,000	901
912828-S4-3	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	494,366	500,000	943
912828-V7-2	UNITED STATES TREAS NTS		01/29/2018	RBS SECURITIES INC	XXX	489,670	500,000	4,662
912828-VB-3	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	486,206	500,000	3,674
912828-WZ-9	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	492,994	500,000	4,037
912828-X8-8	UNITED STATES TREAS NTS		04/03/2018	NORTHERN TRUST	XXX	505,104	500,000	4,986
0599999 - Bonds - U.S. Governments						7,033,430	7,096,353	33,060
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
25476F-LH-9	DISTRICT COLUMBIA		04/03/2018	NORTHERN TRUST	XXX	55,149	50,000	1,003
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						55,149	50,000	1,003
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE D		01/30/2018	NORTHERN TRUST	XXX	521,700	500,000	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						521,700	500,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
02765U-LM-4	AMERICAN MUN PWR OHIO INC REV		09/27/2018	WACHOVIA SECURITIES	XXX	270,790	250,000	1,597
249182-LK-0	DENVER COLO CITY & CNTY ARPT R		09/27/2018	INCAPITAL LLC	XXX	288,377	250,000	1,146
31364F-KW-0	FEDERAL NATL MTG ASSN MTN		04/03/2018	NORTHERN TRUST	XXX	25,960	20,000	407
3128MM-UG-6	FHLMC PC GOLD COMB 15		04/03/2018	NORTHERN TRUST	XXX	35,678	34,187	43
3128MJ-XK-1	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	125,319	120,101	175
3128MJ-XX-3	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	75,276	71,179	104
3132Y2-HF-6	FHLMC PC GOLD PC 30YR		10/01/2018	BNY SUNTRUST BANK	XXX	505,067	499,371	555
3128PT-GQ-2	FHLMC PC GOLD 15 YR		04/03/2018	NORTHERN TRUST	XXX	12,709	12,088	18
3128PU-J2-9	FHLMC PC GOLD 15 YR		04/03/2018	NORTHERN TRUST	XXX	27,374	26,148	38
3128PW-BW-7	FHLMC PC GOLD 15 YR		04/03/2018	NORTHERN TRUST	XXX	10,365	9,870	14
31292K-4Q-7	FHLMC PC GOLD CASH 30		04/03/2018	NORTHERN TRUST	XXX	5,920	5,495	9
3128MD-PJ-6	FHLMC PC GOLD COMB 15		04/03/2018	NORTHERN TRUST	XXX	69,259	67,051	70
3128MM-Q2-2	FHLMC PC GOLD COMB 15		04/03/2018	NORTHERN TRUST	XXX	52,176	50,623	53
3128MM-QT-3	FHLMC PC GOLD COMB 15		04/03/2018	NORTHERN TRUST	XXX	15,584	15,275	16
3128MM-TS-2	FHLMC PC GOLD COMB 15		04/03/2018	NORTHERN TRUST	XXX	13,501	13,327	14
3128MA-FA-2	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	34,110	32,747	48
3128MJ-AW-0	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	5,198	4,607	10
3128MJ-SS-0	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	80,882	77,860	97
3128MJ-TH-3	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	13,175	12,173	20
3128MJ-UB-4	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	49,147	45,247	75
312933-WQ-3	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	25,573	22,922	43
312936-NA-1	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	13,635	12,308	23
312945-DS-4	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	28,678	26,668	44
31335A-FV-5	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	10,352	9,334	18
31335A-UF-3	FHLMC PC GOLD COMB 30		04/03/2018	NORTHERN TRUST	XXX	144,415	139,909	204
3132QR-MV-9	FHLMC PC GOLD PC 30YR		04/03/2018	NORTHERN TRUST	XXX	193,446	189,888	277
3140HA-DH-0	FNMA PASS-THRU INT 15 YEAR		02/01/2018	BNY SUNTRUST BANK	XXX	751,793	746,776	871
3138X3-EH-1	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	14,663	14,548	18
31402R-DD-8	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	5,297	4,631	11
3140HA-C9-9	FNMA PASS-THRU LNG 30 YEAR		02/01/2018	BNY SUNTRUST BANK	XXX	2,018,059	1,994,992	2,327
3138A5-AP-7	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	29,439	28,113	41
3138A7-GY-8	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	10,563	10,069	15
3138EG-AB-0	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	244,542	235,416	343
3138EQ-CS-9	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	218,477	211,372	264
3138WJ-DM-7	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	124,671	125,549	131
3138WP-JG-0	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	5,796	5,687	6
31416W-6R-8	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	49,661	47,251	69
31417A-RG-6	FNMA PASS-THRU INT 15 YEAR		04/03/2018	NORTHERN TRUST	XXX	5,808	5,598	7
3138AB-BY-4	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	10,719	9,663	18

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
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	52,715	49,783	73
3138EH-BB-7	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	10,278	8,973	19
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	35,484	34,165	50
3138W9-BG-4	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	39,686	38,655	48
3138W9-BN-9	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	33,448	32,074	40
3138X3-EJ-7	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	59,697	59,164	74
31402Q-YH-8	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	29,272	26,206	55
31416M-3A-0	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	32,729	30,188	50
31417C-VM-4	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	12,727	12,181	18
31417D-GB-3	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	83,988	81,284	102
31417G-3T-1	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	81,746	78,667	98
31417V-N6-6	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	27,697	25,014	47
31418C-BF-0	FNMA PASS-THRU LNG 30 YEAR		03/01/2018	DONALDSON LUFKIN & JENRETTE SECURITIES C	XXX	1,446,890	1,490,919	1,491
31419A-G2-7	FNMA PASS-THRU LNG 30 YEAR		04/03/2018	NORTHERN TRUST	XXX	41,964	39,215	65
61759C-DE-5	MORGANTOWN W VA		09/28/2018	MORGAN STANLEY & CO INC	XXX	278,773	250,000	3,264
717817-UH-1	PHILADELPHIA PA ARPT REV		07/11/2018	DAIN RAUSCHER	XXX	226,036	200,000	333
880461-TJ-7	TENNESSEE HSG DEV AGY RESIDENT		03/01/2018	RAYMOND JAMES & ASSOC	XXX	1,250,000	1,250,000	
88275F-PZ-6	TEXAS ST DEPT OF HSG & CMNTY A		08/03/2018	INCAPITAL LLC	XXX	204,592	200,000	
93878L-BD-8	WASHINGTON D C CONVENTION & SP REV		02/23/2018	GOLDMAN SACHS & CO	XXX	245,000	245,000	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,814,176	9,609,531	15,066
Bonds - Industrial and Miscellaneous (Unaffiliated)								
0258M0-DX-4	AMERICAN EXPRESS CR CORP MTNBE		04/03/2018	NORTHERN TRUST	XXX	50,400	50,000	105
0258M0-EL-9	AMERICAN EXPRESS CR CORP MTNBE		01/30/2018	NORTHERN TRUST	XXX	1,983,380	2,000,000	16,133
02665W-CD-1	AMERICAN HONDA FIN CORP MTN		04/03/2018	NORTHERN TRUST	XXX	74,849	75,000	320
031162-CH-1	AMGEN INC		04/03/2018	NORTHERN TRUST	XXX	39,953	40,000	135
035242-AL-0	ANHEUSER BUSCH INBEV FIN INC		03/02/2018	SMITH BARNEY INC	XXX	745,920	750,000	2,406
03522A-AD-2	ANHEUSER-BUSCH COS LLC / ANHE 144A		11/13/2018	EXCHANGE	XXX	24,969	25,000	
037833-CQ-1	APPLE INC		04/03/2018	NORTHERN TRUST	XXX	49,928	50,000	486
06051G-HG-7	BANK AMER CORP		11/15/2018	HSBC - JAMES CAPEL	XXX	240,675	250,000	2,040
06051G-HL-6	BANK AMER CORP		07/18/2018	MONTGOMERY SECURITIES	XXX	150,000	150,000	
09062X-AC-7	BIOGEN INC		04/03/2018	NORTHERN TRUST	XXX	50,922	50,000	113
097023-AZ-8	BOEING CO		04/03/2018	NORTHERN TRUST	XXX	52,973	50,000	393
110122-AW-8	BRISTOL MYERS SQUIBB CO		07/06/2018	MORGAN STANLEY & CO INC	XXX	199,116	200,000	1,246
12673P-AC-9	CA INC		04/03/2018	NORTHERN TRUST	XXX	10,346	10,000	197
14040H-BP-9	CAPITAL ONE FINL CORP		04/03/2018	NORTHERN TRUST	XXX	50,018	50,000	524
17275R-BL-5	CISCO SYS INC		04/03/2018	NORTHERN TRUST	XXX	40,013	40,000	64
172967-KB-6	CITIGROUP INC		04/03/2018	NORTHERN TRUST	XXX	19,942	20,000	246
08161C-AE-1	CMO BENCHMARK MORTGAGE TRUST 18-		02/09/2018	CHASE SECURITIES	XXX	2,574,988	2,500,000	7,009
20030N-AZ-4	COMCAST CORP NEW		04/03/2018	NORTHERN TRUST	XXX	31,449	30,000	485
210518-DC-7	CONSUMERS ENERGY CO		10/29/2018	NORTHERN TRUST	XXX	249,380	250,000	
22160K-AJ-4	COSTCO WHSL CORP		04/03/2018	NORTHERN TRUST	XXX	74,897	75,000	649
126408-HJ-5	CSX CORP		04/03/2018	NORTHERN TRUST	XXX	74,760	75,000	420
126650-DC-1	CVS HEALTH CORP		03/06/2018	CHASE SECURITIES	XXX	499,745	500,000	
24422E-SS-9	DEERE JOHN CAP CORP MTNS BE		04/03/2018	NORTHERN TRUST	XXX	50,431	50,000	86
25245B-AB-3	DIAGEO INVT CORP		02/12/2018	MORGAN STANLEY & CO INC	XXX	747,548	750,000	5,570
254683-CD-5	DISCOVER CARD EXE NT TR 2018-1		03/08/2018	MONTGOMERY SECURITIES	XXX	1,499,945	1,500,000	
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		02/26/2018	GOLDMAN SACHS & CO	XXX	1,498,245	1,500,000	
291011-BF-0	EMERSON ELEC CO		04/03/2018	NORTHERN TRUST	XXX	9,960	10,000	96
31428X-BS-4	FEDEX CORP		10/19/2018	MONTGOMERY SECURITIES	XXX	244,683	250,000	206
31677Q-BG-3	FIFTH THIRD BK CIN OHIO MTN BE		04/03/2018	NORTHERN TRUST	XXX	49,983	50,000	372
369622-SM-8	GENERAL ELEC CAP CORP		04/03/2018	NORTHERN TRUST	XXX	53,748	50,000	456
375558-BF-9	GILEAD SCIENCES INC		04/03/2018	NORTHERN TRUST	XXX	50,587	50,000	213
38014B-AC-3	GM FINL AUTO LEASE TR 2018-1		09/27/2018	ALEX BROWN	XXX	1,750,234	1,750,000	95
36250S-AE-9	GS MTG SECS TR 2018-GS10		07/26/2018	GOLDMAN SACHS & CO	XXX	411,986	400,000	1,339
458140-AJ-9	INTEL CORP		04/03/2018	NORTHERN TRUST	XXX	51,895	50,000	55
459200-JG-7	INTERNATIONAL BUSINESS MACHS		04/03/2018	NORTHERN TRUST	XXX	50,564	50,000	259
46647P-AR-7	JP MORGAN CHASE BANK NA		11/08/2018	CHASE SECURITIES	XXX	242,523	250,000	556
46647P-AU-0	JP MORGAN CHASE BANK NA		07/16/2018	CHASE SECURITIES	XXX	150,000	150,000	
46625H-HL-7	JPMORGAN CHASE & CO		04/03/2018	NORTHERN TRUST	XXX	31,249	30,000	893
46625H-RY-8	JPMORGAN CHASE & CO		04/03/2018	NORTHERN TRUST	XXX	51,236	50,000	378
494368-BY-8	KIMBERLY CLARK CORP		10/24/2018	CHASE SECURITIES	XXX	249,610	250,000	

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
59217G-CK-3	METROPOLITAN LIFE GLOBAL 144A		11/05/2018	SMITH BARNEY INC	XXX	231,325	250,000	1,000
594918-BW-3	MICROSOFT CORP		04/03/2018	NORTHERN TRUST	XXX	49,917	50,000	223
61761J-VL-0	MORGAN STANLEY		04/03/2018	NORTHERN TRUST	XXX	75,015	75,000	1,310
641062-AD-6	NESTLE HLDGS INC 144A		09/17/2018	MONTGOMERY SECURITIES	XXX	249,955	250,000	
649322-AC-8	NEW YORK PRESBYTERIAN HOSP		02/05/2018	RAYMOND JAMES & ASSOC	XXX	479,610	500,000	297
69353R-FG-8	PNC BK N A PITTSBURGH PA		10/23/2018	DONALDSON LUFKIN & JENRETTE SECURITIES C	XXX	469,595	500,000	
742718-ER-6	PROCTER AND GAMBLE CO		04/03/2018	NORTHERN TRUST	XXX	49,939	50,000	544
74432Q-BP-9	PRUDENTIAL FINL INC MTNS BOOK		04/03/2018	NORTHERN TRUST	XXX	10,471	10,000	185
86212V-AD-6	STORE MSTR FDG I-VII 2018-1 144A		10/12/2018	FIRST BOSTON CORP	XXX	249,935	250,000	
89233P-5F-9	TOYOTA MOTOR CREDIT SERIES MTN		04/03/2018	NORTHERN TRUST	XXX	31,255	30,000	79
91159H-HR-4	U S BANCORP MTNS BK ENT		11/28/2018	BNY SUNTRUST BANK	XXX	234,863	250,000	722
92343V-DD-3	VERIZON COMMUNICATIONS INC		04/03/2018	NORTHERN TRUST	XXX	46,504	50,000	211
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		04/03/2018	NORTHERN TRUST	XXX	9,845	10,000	153
95002D-BD-0	WELLS FARGO COM MTG 2018-C47		10/09/2018	WACHOVIA SECURITIES	XXX	252,490	250,000	696
98161V-AD-2	WORLD OMNI AUTO TR 2018-A		01/30/2018	NORTHERN TRUST	XXX	1,749,715	1,750,000	
06367T-HQ-6	BANK OF MONTREAL	A	04/03/2018	NORTHERN TRUST	XXX	39,997	40,000	142
404280-BK-4	HSBC HLDGS PLC	D	02/23/2018	JP MORGAN	XXX	503,650	500,000	9,205
82620K-AK-9	SIEMENS FIN NV 144A	C	09/11/2018	BNY SUNTRUST BANK	XXX	232,983	250,000	2,472
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,450,114	19,495,000	60,784
8399997 - Bonds - Subtotals - Bonds - Part 3						36,874,569	36,750,884	109,913
8399998 - Bonds - Summary item from Part 5 for Bonds						50,503,331	49,840,699	93,737
8399999 - Bonds - Subtotals - Bonds						87,377,900	86,591,583	203,650
9999999 Totals						87,377,900	XXX	203,650

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A. C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A. C.V.	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179T-QN-8	GNMA PASS-THRU M SINGLE FAMILY		12/20/2018	VARIOUS	XXX	1,248,718	1,272,870	1,260,638	500,406		807		807		1,261,445		(12,727)	(12,727)	20,977	01/20/2048
912828-3Q-1	UNITED STATES TREAS NTS		08/14/2018	HSBC - JAMES CAPEL	XXX	246,083	250,000	248,087	250,794		341		341		248,428		(2,345)	(2,345)	2,921	01/15/2021
912828-3V-0	UNITED STATES TREAS NTS		08/14/2018	BARCLAYS CAPITAL SECURITIES	XXX	490,545	500,000	489,475	247,439		660		660		490,135		410	410	6,760	01/31/2025
912828-V7-2	UNITED STATES TREAS NTS		08/14/2018	BNP PARIBAS	XXX	243,017	250,000	244,835	514,364		671		671		245,506		(2,489)	(2,489)	4,879	01/31/2022
912828-H5-2	UNITED STATES TREASURY		04/16/2018	TRANSFER OF ASSETS	XXX	500,349	500,000	500,298	500,406		(57)		(57)		500,349			0	4,420	01/31/2020
912828-HR-4	UNITED STATES TREASURY		02/15/2018	Maturity @ 100.00	XXX	250,000	250,000	258,112	250,794		(794)		(794)		250,000			0	4,375	02/15/2018
912828-J2-7	UNITED STATES TREASURY		04/16/2018	TRANSFER OF ASSETS	XXX	247,534	250,000	246,702	247,439		96		96		247,534			0	3,329	02/15/2025
912828-PC-8	UNITED STATES TREASURY		09/01/2018	Unknown	XXX	512,942	500,000	519,892	514,364		(1,422)		(1,422)		512,942			0	5,511	11/15/2020
912828-R3-6	UNITED STATES TREASURY		04/16/2018	TRANSFER OF ASSETS	XXX	243,827	250,000	242,961	243,629		198		198		243,827			0	1,706	05/15/2026
912828-RR-3	UNITED STATES TREASURY		04/27/2018	TRANSFER OF ASSETS	XXX	100,482	100,000	101,210	100,524		(42)		(42)		100,482			0	901	11/15/2021
912828-S4-3	UNITED STATES TREASURY		04/16/2018	TRANSFER OF ASSETS	XXX	346,960	350,000	344,551	346,262		698		698		346,960			0	1,972	07/15/2019
912828-VB-3	UNITED STATES TREASURY		09/01/2018	Unknown	XXX	246,866	250,000	245,527	246,697		169		169		246,866			0	1,837	05/15/2023
912828-WZ-9	UNITED STATES TREASURY		04/16/2018	TRANSFER OF ASSETS	XXX	299,156	300,000	299,016	299,098		58		58		299,156			0	2,422	04/30/2022
912828-X8-8	UNITED STATES TREASURY		04/16/2018	TRANSFER OF ASSETS	XXX	505,104	500,000	505,449	505,250		(146)		(146)		505,104			0	4,986	05/15/2027
0599999 - Bonds - U.S. Governments						5,481,584	5,522,870	5,506,753	4,767,467	0	1,236	0	1,236	0	5,498,735	0	(17,151)	(17,151)	66,996	XXX
Bonds - All Other Governments																				
3128MJ-SS-0	FH G08528 - RMBS		04/16/2018	VARIOUS	XXX	83,514	80,492	83,548	83,603		13		13		83,616		(102)	(102)	892	04/01/2043
1099999 - Bonds - All Other Governments						83,514	80,492	83,548	83,603	0	13	0	13	0	83,616	0	(102)	(102)	892	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
25476F-LH-9	DISTRICT COLUMBIA		05/01/2018	Adjustment	XXX	55,149	50,000	56,095					0		55,149			0	1,003	06/01/2021
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						55,149	50,000	56,095	0	0	0	0	0	0	55,149	0	0	0	1,003	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
417123-FU-5	HARTNELL CALIF CMNTY COLLEGE D		08/15/2018	PAINE WEBBER INC	XXX	258,368	250,000	260,850	55,594		(528)		(528)		260,322		(1,955)	(1,955)	5,444	08/01/2047
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						258,368	250,000	260,850	55,594	0	(528)	0	(528)	0	260,322	0	(1,955)	(1,955)	5,444	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MM-UG-6	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	3,988	3,988	4,162	35,533		(174)		(174)		3,988			0	44	01/01/2031
3128MJ-XK-1	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	10,445	10,445	10,899	74,002		(454)		(454)		10,445			0	130	12/01/2045
3128MJ-XX-3	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	5,896	5,897	6,236	0		(339)		(339)		5,897			0	73	02/01/2046
3132Y2-HF-6	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	13,261	13,262	13,413	5,457		(151)		(151)		13,262			0	44	09/01/2048
3128PT-GQ-2	FHLMC PC GOLD 15 YR		12/17/2018	PRINCIPAL RECEIPT	XXX	1,884	1,884	1,981	13,785		(97)		(97)		1,884			0	24	12/01/2025
3128PU-J2-9	FHLMC PC GOLD 15 YR		12/17/2018	PRINCIPAL RECEIPT	XXX	4,352	4,352	4,556	51,464		(204)		(204)		4,352			0	56	03/01/2026
3128PW-BW-7	FHLMC PC GOLD 15 YR		12/17/2018	PRINCIPAL RECEIPT	XXX	1,496	1,496	1,571	131,159		(75)		(75)		1,496			0	19	08/01/2026
31292K-4Q-7	FHLMC PC GOLD CASH 30		12/17/2018	PRINCIPAL RECEIPT	XXX	467	467	504	78,567		(36)		(36)		467			0	7	10/01/2040
3128MD-PJ-6	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	8,106	8,106	8,373	55,204		(267)		(267)		8,106			0	75	04/01/2028
3128MM-Q2-2	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	5,994	5,994	6,178	16,530		(184)		(184)		5,994			0	53	07/01/2028
3128MM-QT-3	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	1,943	1,943	1,982	14,212		(39)		(39)		1,943			0	17	05/01/2028
3128MM-TS-2	FHLMC PC GOLD COMB 15		12/17/2018	PRINCIPAL RECEIPT	XXX	1,384	1,384	1,402	37,796		(18)		(18)		1,384			0	12	07/01/2030
3128MA-FA-2	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	2,831	2,831	2,948	1		(118)		(118)		2,831			0	35	03/01/2045
3128MJ-AW-0	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	545	545	615	13,830		(70)		(70)		545			0	10	11/01/2034
3128MJ-SS-0	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	5,490	5,490	5,704	30,004		(213)		(213)		5,490			0	57	04/01/2043
3128MJ-TH-3	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	1,158	1,158	1,253	11,154		(95)		(95)		1,158			0	17	10/01/2043
3128MJ-UB-4	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	4,311	4,311	4,682	6,125		(372)		(372)		4,311			0	61	03/01/2044
312933-WQ-3	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	2,123	2,123	2,368	1		(246)		(246)		2,123			0	34	06/01/2039
312936-NA-1	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	1,258	1,259	1,394	27,052		(136)		(136)		1,259			0	20	10/01/2039
312945-DS-4	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	2,227	2,227	2,395	14,319		(168)		(168)		2,227			0	32	01/01/2041
31335A-FV-5	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	986	986	1,094	0		(108)		(108)		986			0	16	05/01/2042
31335A-UF-3	FHLMC PC GOLD COMB 30		12/17/2018	PRINCIPAL RECEIPT	XXX	12,705	12,705	13,114	29,954		(409)		(409)		12,705			0	167	05/01/2046
3132QR-MV-9	FHLMC PC GOLD PC 30YR		12/17/2018	PRINCIPAL RECEIPT	XXX	16,156	16,156	16,458	201,704		(303)		(303)		16,156			0	181	07/01/2045
3140HA-DH-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	VARIOUS	XXX	321,703	322,709	324,877	10,984		(669)		(669)		324,208		(2,505)	(2,505)	4,679	01/01/2033
3138X3-EH-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,099	1,099	1,108	149,833		(9)		(9)		1,099			0	12	08/01/2043
31402R-DD-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	578	578	662	26,115		(83)		(83)		578			0	11	05/01/2035
3140HA-C9-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	VARIOUS	XXX	1,748,968	1,756,466	1,776,775	32,044		(1,232)		(1,232)		1,775,544		(26,575)	(26,575)	28,496	01/01/2048
3138A5-AP-7	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,631	4,631	4,849	11,555		(218)		(218)		4,631			0	58	01/01/2026
3138A7-GY-8	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,690	1,691	1,773	11,791		(83)		(83)		1,691			0	21	02/01/2026
3138EG-AB-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	40,584	40,584	42,157	54,876		(1,573)		(1,573)		40,584			0	505	02/01/2026
3138EQ-CS-9	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	27,252	27,252	28,168	270,853		(916)		(916)		27,252			0	288	09/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
3138WJ-DM-7	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	12,401	12,401	12,315	10,883		87		87		12,401			0	105	10/01/2031
3138WP-JG-0	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	691	691	704	233,082		(13)		(13)		691			0	6	04/01/2028
31416W-6R-8	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	7,254	7,254	7,624	36,870		(370)		(370)		7,254			0	93	11/01/2025
31417A-RG-6	FNMA PASS-THRU INT 15 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	795	795	825	41,037		(30)		(30)		795			0	8	12/01/2026
3138AB-BY-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	850	850	943	34,672		(93)		(93)		850			0	15	04/01/2041
3138E0-RA-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,023	4,024	4,261	130,831		(237)		(237)		4,024			0	49	12/01/2041
3138EH-BB-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,117	1,117	1,279	6,177		(162)		(162)		1,117			0	19	10/01/2041
3138M5-LN-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,666	2,666	2,769	15,177		(103)		(103)		2,666			0	31	08/01/2042
3138W9-BG-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	3,157	3,158	3,242	61,771		(84)		(84)		3,158			0	34	07/01/2043
3138W9-BN-9	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,320	2,320	2,420	31,138		(99)		(99)		2,320			0	24	07/01/2043
3138X3-EJ-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,377	4,377	4,417	5,642		(39)		(39)		4,377			0	46	08/01/2043
31402Q-YH-8	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,596	2,596	2,899	34,462		(304)		(304)		2,596			0	42	12/01/2034
31416M-3A-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	3,861	3,862	4,187	54,713		(325)		(325)		3,862			0	61	04/01/2039
31417C-VM-4	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	1,152	1,152	1,204	6,178		(52)		(52)		1,152			0	15	08/01/2042
31417D-GB-3	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	5,598	5,598	5,784	13,211		(186)		(186)		5,598			0	64	10/01/2042
31417G-3T-1	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	4,417	4,417	4,590	86,509		(173)		(173)		4,417			0	48	07/01/2043
31417V-N6-6	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	2,655	2,655	2,939	85,008		(285)		(285)		2,655			0	42	12/01/2039
31418C-BF-0	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	VARIOUS	XXX	993,968	1,022,784	992,580	29,343		2,537		2,537		995,116		(1,149)	(1,149)	11,820	09/01/2046
31419A-G2-7	FNMA PASS-THRU LNG 30 YEAR		12/26/2018	PRINCIPAL RECEIPT	XXX	3,349	3,349	3,583	43,934		(235)		(235)		3,349			0	49	08/01/2040
880461-TJ-7	TENNESSEE HSG DEV AGY RESIDENT		08/15/2018	VARIOUS	XXX	1,010,000	1,005,000	1,005,000					0		1,005,000		5,000	5,000	15,000	07/01/2042
3128MA-FA-2	FH G07961 - RMBS		05/01/2018	VARIOUS	XXX	35,548	34,185	35,600	35,533		72		72		35,606		(58)	(58)	440	03/01/2045
3128MD-PJ-6	FH G14725 - RMBS		04/16/2018	VARIOUS	XXX	73,806	71,597	74,193	74,002		(45)		(45)		73,957		(151)	(151)	653	04/01/2028
3128MF-G3-6	FH G16318 - RMBS		01/01/2018	Adjustment	XXX	0	0	0	0		0		0		0		0	0	0	03/01/2032
3128MJ-AW-0	FH G08020 - RMBS		05/01/2018	VARIOUS	XXX	5,432	4,841	5,408	5,457		5		5		5,462		(30)	(30)	89	11/01/2034
3128MJ-TH-3	FH G08551 - RMBS		05/01/2018	VARIOUS	XXX	13,812	12,810	13,659	13,785		78		78		13,863		(50)	(50)	188	10/01/2043
3128MJ-UB-4	FH G08577 - RMBS		04/16/2018	VARIOUS	XXX	51,565	47,664	50,971	51,464		300		300		51,764		(199)	(199)	698	03/01/2044
3128MJ-XK-1	FH G08681 - RMBS		04/16/2018	VARIOUS	XXX	131,114	125,896	130,991	131,159		201		201		131,360		(246)	(246)	1,617	12/01/2045
3128MJ-XX-3	FH G08693 - RMBS		04/16/2018	VARIOUS	XXX	78,497	74,400	78,289	78,567		112		112		78,679		(182)	(182)	958	03/01/2046
3128MM-Q2-2	FH G18472 - RMBS		04/16/2018	VARIOUS	XXX	55,080	53,527	55,367	55,204		(34)		(34)		55,170		(90)	(90)	490	07/01/2028
3128MM-QT-3	FH G18465 - RMBS		05/01/2018	VARIOUS	XXX	16,504	16,196	16,584	16,530		(7)		(7)		16,523		(19)	(19)	148	05/01/2028
3128MM-TS-2	FH G18560 - RMBS		09/01/2018	VARIOUS	XXX	14,202	14,027	14,240	14,212		(1)		(1)		14,211		(9)	(9)	129	07/01/2030
3128MM-UG-6	FH G18582 - RMBS		04/16/2018	VARIOUS	XXX	37,714	36,223	37,870	37,796		8		8		37,803		(89)	(89)	397	01/01/2031
3128PT-3P-8	FH J14406 - RMBS		03/01/2018	Paydown	XXX	1	1	1	1		0		0		1		0	0	0	02/01/2026
3128PT-GQ-2	FH J13807 - RMBS		05/01/2018	VARIOUS	XXX	13,775	13,152	13,954	13,830		(1)		(1)		13,829		(55)	(55)	166	12/01/2025
3128PU-J2-9	FH J14781 - RMBS		04/16/2018	VARIOUS	XXX	29,879	28,652	30,139	30,004		(8)		(8)		29,996		(118)	(118)	362	03/01/2026
3128PW-BW-7	FH J16353 - RMBS		05/01/2018	VARIOUS	XXX	11,113	10,619	11,226	11,154		(3)		(3)		11,151		(38)	(38)	135	08/01/2026
31292K-4Q-7	FH C03531 - RMBS		05/01/2018	VARIOUS	XXX	6,129	5,704	6,100	6,125		20		20		6,145		(16)	(16)	84	10/01/2040
31292S-AY-6	FH C09023 - RMBS		01/01/2018	Adjustment	XXX	1	1	1	1		0		0		1		0	0	0	12/01/2042
312933-WQ-3	FH A86955 - RMBS		04/16/2018	VARIOUS	XXX	27,026	24,375	26,431	27,052		137		137		27,189		(163)	(163)	399	06/01/2039
312936-NA-1	FH A89385 - RMBS		05/01/2018	VARIOUS	XXX	14,308	12,981	14,165	14,319		60		60		14,379		(71)	(71)	214	10/01/2039
312938-7E-7	FH A90893 - RMBS		03/01/2018	Paydown	XXX	0	0	0	0		0		0		0		0	0	0	01/01/2040
312945-DS-4	FH A96413 - RMBS		05/01/2018	VARIOUS	XXX	29,959	27,949	29,792	29,954		99		99		30,053		(94)	(94)	410	01/01/2041
3132QR-MV-9	FH Q34871 - RMBS		04/16/2018	VARIOUS	XXX	201,590	198,032	201,745	201,704		38		38		201,742		(152)	(152)	2,561	07/01/2045
31335A-FV-5	FH G60180 - RMBS		05/01/2018	VARIOUS	XXX	10,977	9,959	10,905	10,984		59		59		11,043		(66)	(66)	163	05/01/2042
31335A-UF-3	FH G60582 - RMBS		04/16/2018	VARIOUS	XXX	149,639	145,133	149,827	149,833		(26)		(26)		149,807		(169)	(169)	1,876	05/01/2046
31364F-KW-0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/16/2018	Unknown	XXX	25,960	20,000	26,488	26,115		(155)		(155)		25,960		0	0	407	12/20/2027
3138A5-AP-7	FN AH3613 - RMBS		04/16/2018	VARIOUS	XXX	31,913	30,587	32,260	32,044		(13)		(13)		32,031		(118)	(118)	387	01/01/2026
3138A7-GY-8	FN AH5614 - RMBS		09/01/2018	VARIOUS	XXX	11,505	11,011	11,679	11,555		(3)		(3)		11,551		(46)	(46)	139	02/01/2026
3138AB-BY-4	FN AH9054 - RMBS		09/01/2018	VARIOUS	XXX	11,775	10,718	11,711	11,791		94		94		11,885		(110)	(110)	172	04/01/2041
3138E0-RA-9	FN AJ7680 - RMBS		04/16/2018	VARIOUS	XXX	54,819	51,886	54,692	54,876		66		66		54,941		(122)	(122)	669	12/01/2041
3138EG-AB-0	FN AL0001 - RMBS		04/16/2018	VARIOUS	XXX	269,671	260,544	270,925	270,853		(198)		(198)		270,655		(985)	(985)	3,279	02/01/2026
3138EH-BB-7	FN AL0933 - RMBS		09/01/2018	VARIOUS	XXX	10,892	9,587	10,749	10,883		95		95		10,978		(85)	(85)	174	10/01/2041
3138EQ-CS-9	FN AL7280 - RMBS		04/16/2018	VARIOUS	XXX	232,504	225,400	233,183	233,082		(103)		(103)		232,980		(475)	(475)	2,466	09/01/2030
3138M5-LN-7	FN AP2132 - RMBS		04/16/2018	VARIOUS	XXX	36,843	35,524	36,834	36,870		25		25		36,895		(52)	(52)	458	08/01/2042
3138W9-BG-4	FN AS0038 - RMBS		04/16/2018	VARIOUS	XXX	41,009	39,977	41,039	41,037		6		6		41,044		(35)	(35)	444	07/01/2043
3138W9-BN-9	FN AS0044 - RMBS		04/16/2018	VARIOUS	XXX	34,629	33,255	34,648	34,672		7		7		34,680		(50)	(50)	368	07/01/2043
3138WJ-DM-7	FN AS8207 - RMBS		04/16/2018	VARIOUS	XXX	130,873	131,752	130,825	130,831		(1)		(1)		130,830		43	43	1,210	10/01/2031
3138WP-JG-0	FN AT2062 - RMBS		05/01/2018	VARIOUS	XXX	6,168	6,059	6,199	6,177		(2)		(2)		6,175		(7)	(7)	55	04/01/2028

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
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
3138X3-EH-1	FN AU3735 - RMBS		05/01/2018	VARIOUS	XXX	15,174	15,059	15,187	15,177		1		1		15,178		(4)	(4)	167	08/01/2043
3138X3-EJ-7	FN AU3736 - RMBS		04/16/2018	VARIOUS	XXX	61,757	61,224	61,798	61,771		4		4		61,775		(18)	(18)	679	08/01/2043
31402Q-YH-8	FN 735212 - RMBS		04/16/2018	VARIOUS	XXX	30,991	27,925	30,910	31,138		52		52		31,190		(199)	(199)	509	12/01/2034
31402R-DD-8	FN 735500 - RMBS		09/01/2018	VARIOUS	XXX	5,608	4,941	5,616	5,642		10		10		5,652		(44)	(44)	99	05/01/2035
31416M-3A-0	FN AA4392 - RMBS		04/16/2018	VARIOUS	XXX	34,421	31,880	34,241	34,462		97		97		34,560		(139)	(139)	466	04/01/2039
31416W-6R-8	FN AB1779 - RMBS		04/16/2018	VARIOUS	XXX	54,447	52,037	54,931	54,713		(22)		(22)		54,691		(245)	(245)	656	11/01/2025
31417A-RG-6	FN AB4086 - RMBS		05/01/2018	VARIOUS	XXX	6,161	5,951	6,212	6,178		(4)		(4)		6,174		(13)	(13)	65	12/01/2026
31417C-VM-4	FN AB6019 - RMBS		05/01/2018	VARIOUS	XXX	13,204	12,659	13,188	13,211		14		14		13,225		(21)	(21)	162	08/01/2042
31417D-GB-3	FN AB6493 - RMBS		04/16/2018	VARIOUS	XXX	86,424	83,721	86,494	86,509		(4)		(4)		86,505		(81)	(81)	929	10/01/2042
31417G-3T-1	FN AB9809 - RMBS		04/16/2018	VARIOUS	XXX	84,907	81,829	84,987	85,008		22		22		85,030		(123)	(123)	906	07/01/2043
31417V-N6-6	FN AC8512 - RMBS		04/16/2018	VARIOUS	XXX	29,304	26,622	28,910	29,343		129		129		29,472		(168)	(168)	437	12/01/2039
31419A-G2-7	FN AE0216 - RMBS		05/01/2018	VARIOUS	XXX	43,942	41,193	43,852	43,934		142		142		44,076		(135)	(135)	605	08/01/2040
000000-00-0					XXX								0					0		
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						6,695,330	6,634,346	6,732,229	4,753,086	0	(7,901)	0	(7,901)	0	6,725,861	0	(30,524)	(30,524)	90,907	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
0258M0-EL-9	AMERICAN EXPRESS CR CORP MTNBE		08/15/2018	INCAPITAL LLC	XXX	1,704,832	1,750,000	1,735,458	30,383		731		731		1,736,189		(31,356)	(31,356)	45,558	05/03/2027
035242-AL-0	ANHEUSER BUSCH INBEV FIN INC		08/15/2018	WACHOVIA SECURITIES	XXX	496,715	500,000	497,280	50,447		232		232		497,512		(797)	(797)	8,983	02/01/2023
08161C-AE-1	CMO BENCHMARK MORTGAGE TRUST 18-		08/20/2018	SMITH BARNEY INC	XXX	2,294,473	2,250,000	2,317,489	39,950		(3,085)		(3,085)		2,314,404		(19,931)	(19,931)	48,766	02/17/2051
126650-DC-1	CVS HEALTH CORP		08/15/2018	DONALDSON LUFKIN & JENRETTE SE	XXX	250,375	250,000	249,873	25,049		18		18		249,890		485	485	3,676	03/09/2021
25245B-AB-3	DIAGEO INVT CORP		08/16/2018	ALEX BROWN	XXX	494,185	500,000	498,365	24,965		186		186		498,551		(4,366)	(4,366)	11,141	05/11/2022
254683-CD-5	DISCOVER CARD EXE NT TR 2018-1		08/20/2018	TD SECURITIES LLC	XXX	1,243,750	1,250,000	1,249,954	49,973		4		4		1,249,958		(6,208)	(6,208)	16,623	08/15/2025
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		08/15/2018	DONALDSON LUFKIN & JENRETTE SE	XXX	1,240,313	1,250,000	1,248,538	49,924		126		126		1,248,664		(8,351)	(8,351)	17,580	03/15/2023
38014B-AC-3	GM FINL AUTO LEASE TR 2018-1		12/20/2018	VARIOUS	XXX	1,556,812	1,556,345	1,556,578	50,052		(17)		(17)		1,556,578		234	234	8,967	04/20/2020
649322-AC-8	NEW YORK PRESBYTERIAN HOSP		08/15/2018	DONALDSON LUFKIN & JENRETTE SE	XXX	237,608	250,000	239,805	39,996		202		202		240,007		(2,399)	(2,399)	4,850	08/01/2036
86212V-AD-6	STORE MSTR FDG I-VII 2018-1 144A		12/20/2018	PRINCIPAL RECEIPT	XXX	861	861	861	51,026		(104)		(104)		861			0	4	10/20/2048
98161V-AD-2	WORLD OMNI AUTO TR 2018-A		08/20/2018	BNP PARIBAS	XXX	1,485,352	1,500,000	1,499,756	53,417		34		34		1,499,790		(14,438)	(14,438)	22,181	05/15/2024
404280-BK-4	HSBC HLDGS PLC		08/15/2018	BARCLAYS CAPITAL SECURITIES	XXX	245,585	250,000	251,825	9,951		(81)		(81)		251,744		(6,159)	(6,159)	9,373	03/13/2028
00206R-AM-4	AT&T INC		09/01/2018	Unknown	XXX	30,091	30,000	33,319	30,383		(291)		(291)		30,091			0	691	05/15/2018
0258M0-DX-4	AMERICAN EXPRESS CREDIT CORP		09/01/2018	TRANSFER OF ASSETS	XXX	50,400	50,000	50,654	50,447		(47)		(47)		50,400			0	755	09/14/2020
031162-CH-1	AMGEN INC		04/13/2018	TRANSFER OF ASSETS	XXX	39,953	40,000	39,939	39,950		2		2		39,953			0	585	08/19/2023
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC		04/13/2018	TRANSFER OF ASSETS	XXX	25,036	25,000	25,132	25,049		(13)		(13)		25,036			0	333	02/01/2019
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		04/13/2018	TRANSFER OF ASSETS	XXX	24,966	25,000	24,958	24,965		1		1		24,966			0	639	02/01/2026
037833-AJ-9	APPLE INC		04/13/2018	TRANSFER OF ASSETS	XXX	49,996	50,000	49,857	49,973		23		23		49,996			0	222	05/03/2018
037833-CQ-1	APPLE INC		04/13/2018	TRANSFER OF ASSETS	XXX	49,928	50,000	49,913	49,924		5		5		49,928			0	486	05/11/2022
046353-AH-1	ASTRAZENECA PLC		04/13/2018	TRANSFER OF ASSETS	XXX	50,035	50,000	50,125	50,052		(17)		(17)		50,035			0	357	11/16/2018
06367T-HQ-6	BANK OF MONTREAL		04/16/2018	Unknown	XXX	39,997	40,000	39,993	39,996		1		1		39,997			0	447	07/18/2019
09062X-AC-7	BIOGEN INC		04/13/2018	TRANSFER OF ASSETS	XXX	50,922	50,000	51,152	51,026		(104)		(104)		50,922			0	838	09/15/2020
097023-AZ-8	BOEING CO		04/13/2018	TRANSFER OF ASSETS	XXX	52,973	50,000	54,554	53,417		(444)		(444)		52,973			0	1,611	02/15/2020
12572Q-AG-0	CME GROUP INC		04/13/2018	TRANSFER OF ASSETS	XXX	9,953	10,000	9,938	9,951		2		2		9,953			0	173	03/15/2025
12673P-AC-9	CA INC		09/01/2018	TRANSFER OF ASSETS	XXX	10,346	10,000	11,370	10,403		(58)		(58)		10,346			0	197	12/01/2019
14040H-BP-9	CAPITAL ONE FINANCIAL CORP		04/13/2018	TRANSFER OF ASSETS	XXX	50,018	50,000	50,026	50,020		(3)		(3)		50,018			0	524	05/12/2020
15200W-AB-1	CNP 4 A2 - ABS		01/01/2018	Adjustment	XXX	0	0	0	0				0		0			0		10/15/2021
17275R-BB-7	CISCO SYSTEMS INC		04/13/2018	TRANSFER OF ASSETS	XXX	30,017	30,000	30,058	30,022		(5)		(5)		30,017			0	300	02/28/2019
17275R-BL-5	CISCO SYSTEMS INC		04/13/2018	TRANSFER OF ASSETS	XXX	40,013	40,000	40,015	40,013		0		0		40,013			0	564	09/20/2026
172967-KB-6	CITIGROUP INC		04/13/2018	TRANSFER OF ASSETS	XXX	19,942	20,000	19,893	19,935		6		6		19,942			0	246	10/26/2020
20030N-AZ-4	COMCAST CORP		09/01/2018	TRANSFER OF ASSETS	XXX	31,449	30,000	34,504	31,780		(332)		(332)		31,449			0	1,340	07/01/2019
22160K-AJ-4	COSTCO WHOLESALE CORP		04/13/2018	TRANSFER OF ASSETS	XXX	74,897	75,000	74,869	74,888		9		9		74,897			0	649	05/18/2021
24422E-SS-9	JOHN DEERE CAPITAL CORP		04/16/2018	TRANSFER OF ASSETS	XXX	50,429	50,000	50,937	50,515		(86)		(86)		50,429			0	671	09/16/2019
25152R-YD-9	DEUTSCHE BANK AG (LONDON BRANCH)	C	09/01/2018	Maturity @ 100.00	XXX	10,000	10,000	9,976	10,000		0		0		10,000			0	94	02/13/2018
291011-BF-0	EMERSON ELECTRIC CO		04/13/2018	TRANSFER OF ASSETS	XXX	9,960	10,000	9,935	9,957		3		3		9,960			0	96	12/01/2021
31677Q-BG-3	FIFTH THIRD BANK (OHIO)		04/16/2018	TRANSFER OF ASSETS	XXX	49,983	50,000	49,993	49,981		1		1		49,983			0	381	06/14/2021
34530Q-AD-2	FORDO 15A A3 - ABS		01/01/2018	Paydown	XXX	1	1	1	1				0		1			0		09/16/2019
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP		09/01/2018	TRANSFER OF ASSETS	XXX	53,748	50,000	55,879	54,105		(357)		(357)		53,748			0	1,781	02/11/2021
375558-BF-9	GILEAD SCIENCES INC		04/13/2018	TRANSFER OF ASSETS	XXX	50,587	50,000	50,667	50,606		(19)		(19)		50,587			0	1,125	03/01/2026
38141E-A2-5	GOLDMAN SACHS GROUP INC		09/01/2018	Unknown	XXX	26,028	25,000	28,982	26,378		(350)		(350)		26,028			0	1,255	02/15/2019

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
458140-AJ-9	INTEL CORP		04/13/2018	TRANSFER OF ASSETS	XXX	51,895	50,000	52,668	52,042		(147)		(147)		51,895			0	880	10/01/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP		04/13/2018	TRANSFER OF ASSETS	XXX	50,564	50,000	50,650	50,581		(18)		(18)		50,564			0	1,121	02/19/2026
46625H-HL-7	JPMORGAN CHASE & CO		04/13/2018	TRANSFER OF ASSETS	XXX	31,249	30,000	33,950	31,584		(335)		(335)		31,249			0	893	04/23/2019
46625H-RY-8	JPMORGAN CHASE & CO		04/13/2018	TRANSFER OF ASSETS	XXX	51,236	50,000	51,319	51,269		(34)		(34)		51,236			0	1,324	02/01/2028
501044-DE-8	KROGER CO		04/13/2018	TRANSFER OF ASSETS	XXX	47,183	50,000	46,831	47,103		79		79		47,183			0	655	10/15/2026
59018Y-N6-4	BANK OF AMERICA CORP		04/16/2018	TRANSFER OF ASSETS	XXX	30,036	30,000	33,210	30,454		(418)		(418)		30,036			0	980	04/25/2018
594918-BW-3	MICROSOFT CORP		04/13/2018	TRANSFER OF ASSETS	XXX	49,917	50,000	49,893	49,911		6		6		49,917			0	823	02/06/2022
60871R-AC-4	MOLSON COORS BREWING CO		09/01/2018	Unknown	XXX	20,239	20,000	20,388	20,255		(16)		(16)		20,239			0	315	05/01/2022
61761J-VL-0	MORGAN STANLEY		04/13/2018	TRANSFER OF ASSETS	XXX	10,019	10,000	10,028	10,020		(1)		(1)		10,019			0	175	10/23/2024
68389X-AC-9	ORACLE CORP		04/13/2018	TRANSFER OF ASSETS	XXX	30,007	30,000	32,863	30,381		(374)		(374)		30,007			0	853	04/15/2018
742718-ER-6	PROCTER & GAMBLE CO		04/13/2018	TRANSFER OF ASSETS	XXX	49,939	50,000	49,930	49,937		2		2		49,939			0	544	11/03/2026
74432Q-BP-9	PRUDENTIAL FINANCIAL INC		09/01/2018	TRANSFER OF ASSETS	XXX	10,470	10,000	10,932	10,520		(51)		(51)		10,470			0	189	11/15/2020
89114Q-AM-0	TORONTO-DOMINION BANK		04/16/2018	Unknown	XXX	10,032	10,000	10,240	10,055		(23)		(23)		10,032			0	158	09/10/2018
89233P-5F-9	TOYOTA MOTOR CREDIT CORPORATION	C	04/16/2018	TRANSFER OF ASSETS	XXX	31,252	30,000	31,995	31,354		(102)		(102)		31,252			0	598	09/15/2021
89236W-AC-2	TAOT 15A A3 - ABS		01/01/2018	Paydown	XXX	1	1	1	1				0		1			0		02/15/2019
91913Y-AU-4	VALERO ENERGY CORP		04/13/2018	TRANSFER OF ASSETS	XXX	39,621	40,000	39,564	39,610		11		11		39,621			0	786	09/15/2026
92343V-DD-3	VERIZON COMMUNICATIONS INC		04/13/2018	TRANSFER OF ASSETS	XXX	46,504	50,000	46,063	46,404		100		100		46,504			0	868	08/15/2026
931427-AH-1	WALGREENS BOOTS ALLIANCE INC		09/01/2018	TRANSFER OF ASSETS	XXX	9,845	10,000	9,791	9,839		6		6		9,845			0	153	11/18/2024
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						12,802,537	12,847,208	12,922,732	2,030,194	0	(5,138)	0	(5,138)	0	12,895,824	0	(93,286)	(93,286)	225,375	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						25,376,481	25,384,916	25,562,207	11,689,943	0	(12,318)	0	(12,318)	0	25,519,507	0	(143,018)	(143,018)	390,617	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						50,076,245	49,840,699	50,503,331		0	(28,605)	0	(28,605)	0	50,474,728	0	(398,484)	(398,484)	862,209	XXX
8399999 - Bonds - Subtotals - Bonds						75,452,726	75,225,616	76,065,538	11,689,943	0	(40,923)	0	(40,923)	0	75,994,234	0	(541,502)	(541,502)	1,252,825	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
02209S-10-3	ALTRIA GROUP ORD		01/10/2018	VARIOUS			XXX						0					0	1,321	XXX
233331-10-7	DTE ENERGY ORD		01/16/2018	INVESTMENT TECHNOLOGY GROUP, I			XXX						0					0	388	XXX
278865-10-0	ECOLAB ORD		01/16/2018	Unknown			XXX						0					0	227	XXX
446150-10-4	HUNTINGTON BANCSHARES ORD		01/02/2018	MORGAN STANLEY CO			XXX						0					0	590	XXX
494368-10-3	KIMBERLY CLARK ORD		12/21/2017	MORGAN STANLEY CO			XXX						0					0	696	XXX
512816-10-9	LAMAR ADVERTISING CL A REIT		01/02/2018	MORGAN STANLEY CO			XXX						0					0	481	XXX
58933Y-10-5	MERCK & CO ORD		02/01/2018	VARIOUS			XXX						0					0	961	XXX
681919-10-6	OMNICOM GROUP ORD		12/21/2017	INVESTMENT TECHNOLOGY GROUP, I			XXX						0					0	282	XXX
69351T-10-6	PPL ORD		12/20/2017	Unknown			XXX						0					0	384	XXX
713448-10-8	PEPSICO ORD		01/08/2018	VARIOUS			XXX						0					0	1,137	XXX
745867-10-1	PULTEGROUP ORD		12/20/2017	Unknown			XXX						0					0	113	XXX
806857-10-8	SCHLUMBERGER ORD	C	03/01/2018	Unknown			XXX						0					0	578	XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD		01/15/2018	Unknown			XXX						0					0	28	XXX
89151E-10-9	TOTAL ADR REP 1 ORD	C	01/19/2018	MORGAN STANLEY CO			XXX						0					0	835	XXX
931142-10-3	WALMART ORD		12/20/2017	Unknown			XXX						0					0	423	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						0	XXX	0	0	0	0	0	0	0	0	0	0	0	8,443	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	8,443	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	8,443	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	8,443	XXX
9999999 Totals						75,452,726	XXX	76,065,538	11,689,943	0	(40,923)	0	(40,923)	0	75,994,234	0	(541,502)	(541,502)	1,261,268	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
36179R-7J-2	GNMA PASS-THRU M SINGLE FAMILY		01/31/2018	NORTHERN TRUST	08/20/2018	VARIOUS	2,377,799	2,425,819	2,389,717	2,421,914		(3,905)		(3,905)			(32,197)	(32,197)	43,209	
912810-RY-6	UNITED STATES TREAS BDS		01/29/2018	JP MORGAN CHASE BANK/HSBCSI	08/14/2018	SMITH BARNEY INC	250,000	240,030	235,224	240,147		116		116			(4,923)	(4,923)	6,875	3,139
912828-3N-8	UNITED STATES TREAS NTS		01/29/2018	JP MORGAN CHASE BANK/HSBCSI	08/14/2018	VARIOUS	500,000	497,717	495,289	498,260		543		543			(2,971)	(2,971)	5,143	777
912828-3P-3	UNITED STATES TREAS NTS		01/29/2018	GOLDMAN SACHS & CO	08/14/2018	NOMURA SECURITIES	1,500,000	1,463,268	1,450,307	1,465,910		2,643		2,643			(15,604)	(15,604)	21,094	2,797
912828-N3-0	UNITED STATES TREAS NTS		01/29/2018	JP MORGAN CHASE BANK/HSBCSI	08/14/2018	CHASE SECURITIES	500,000	491,193	487,244	492,111		918		918			(4,867)	(4,867)	6,641	881
912828-SF-8	UNITED STATES TREAS NTS		02/22/2018	GOLDMAN SACHS & CO	05/11/2018	GOLDMAN SACHS & CO	1,000,000	978,988	972,809	980,068		1,080		1,080			(7,259)	(7,259)	4,862	442
912828-3S-7	UNITED STATES TREAS NTS DTD 809		02/22/2018	MORGAN STANLEY & CO INC	08/14/2018	HARRIS NESBITT CORP	750,000	746,751	743,874	747,537		787		787			(3,663)	(3,663)	8,111	953
912828-S4-3	UNITED STATES TREASURY		02/23/2018	GOLDMAN, SACHS & CO.	04/16/2018	Unknown	150,000	147,129	147,407	147,407		278		278				0	283	131
912828-VB-3	UNITED STATES TREASURY		02/23/2018	MERRILL LYNCH LLC/FI (FKA BANC/AME) 0773	04/16/2018	Unknown	250,000	239,072	239,340	239,340		267		267				0	1,837	1,245
912828-WZ-9	UNITED STATES TREASURY		02/23/2018	GOLDMAN, SACHS & CO.	04/16/2018	Unknown	200,000	193,640	193,838	193,838		198		198				0	1,615	1,141
0599999 - Bonds - U.S. Governments							7,477,799	7,423,607	7,355,049	7,426,532	0	2,925	0	2,925	0	0	(71,484)	(71,484)	99,669	11,505
Bonds - All Other Governments																				
30216B-HB-1	EXPORT DEV CDA 144A	D	02/02/2018	SMITH BARNEY INC	08/10/2018	WACHOVIA SECURITIES	1,750,000	1,749,038	1,739,395	1,749,282		244		244			(9,887)	(9,887)	20,796	
1099999 - Bonds - All Other Governments							1,750,000	1,749,038	1,739,395	1,749,282	0	244	0	244	0	0	(9,887)	(9,887)	20,796	0
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063D-FQ-6	CALIFORNIA ST		03/07/2018	MORGAN STANLEY & CO INC	08/10/2018	NORTHERN TRUST	875,000	1,010,713	1,019,813	1,004,383		(6,330)		(6,330)			15,430	15,430	19,013	
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							875,000	1,010,713	1,019,813	1,004,383	0	(6,330)	0	(6,330)	0	0	15,430	15,430	19,013	0
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
180848-WL-3	CLARK CNTY NEV		03/14/2018	NORTHERN TRUST	08/10/2018	MORGAN STANLEY & CO INC	2,000,000	2,021,480	2,040,900	2,020,693		(787)		(787)			20,207	20,207	28,889	
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							2,000,000	2,021,480	2,040,900	2,020,693	0	(787)	0	(787)	0	0	20,207	20,207	28,889	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
072868-AB-8	BAYLOR UNIV TEX		02/08/2018	MONTGOMERY SECURITIES	08/15/2018	DONALDSON LUFKIN & JENRETTE SE	500,000	500,000	494,650	500,000				0			(5,350)	(5,350)	8,948	
153476-DC-7	CENTRAL FLA EXPWY AUTH SR LIEN		01/29/2018	FAHNESTOCK AND COMPANY	08/10/2018	INCAPITAL LLC	500,000	519,895	509,850	518,940		(955)		(955)			(9,090)	(9,090)	12,556	1,833
18085P-QL-1	CLARK CNTY NEV ARPT REV		02/27/2018	MORGAN STANLEY & CO INC	08/10/2018	MORGAN STANLEY & CO INC	1,000,000	1,040,500	1,039,570	1,037,898		(2,602)		(2,602)			1,672	1,672	26,326	7,083
20774Y-3T-2	CONNECTICUT ST HEALTH & EDL FA		03/02/2018	NORTHERN TRUST	08/10/2018	STIFEL NICOLAUS & CO	250,000	292,115	289,488	290,583		(1,532)		(1,532)			(1,095)	(1,095)	4,514	
3128P8-FQ-9	FHLMC PC GOLD CASH 20		02/01/2018	MITSUBISHI SECURITIES	08/15/2018	VARIOUS	378,546	376,358	370,620	376,496		138		138			(5,876)	(5,876)	6,027	379
3128MJ-X3-9	FHLMC PC GOLD COMB 30		02/07/2018	FIRST UNION CAPITAL MARKETS	08/16/2018	VARIOUS	1,649,949	1,606,122	1,602,636	1,608,499		2,377		2,377			(5,862)	(5,862)	26,054	1,650
3140H5-GJ-4	FNMA PASS-THRU INT 20 YEAR		02/01/2018	INCAPITAL LLC	08/27/2018	VARIOUS	198,745	202,720	199,658	202,457		(263)		(263)			(2,799)	(2,799)	3,714	232
31410L-VF-6	FNMA PASS-THRU LNG 30 YEAR		02/01/2018	CANTOR FITZGERALD & CO	08/27/2018	VARIOUS	2,200,000	2,238,156	2,202,836	2,235,925		(2,231)		(2,231)			(33,089)	(33,089)	39,804	3,208
31418C-S3-9	FNMA PASS-THRU LNG 30 YEAR		02/07/2018	FIRST UNION CAPITAL MARKETS	08/27/2018	VARIOUS	1,640,781	1,595,915	1,590,729	1,597,900		1,984		1,984			(7,171)	(7,171)	26,233	1,641
3138WH-S2-9	FNMA PASS-THRU LNG 30 YEAR		03/01/2018	DONALDSON LUFKIN & JENRETTE SECURITIES C	08/27/2018	VARIOUS	1,481,858	1,438,329	1,438,571	1,440,624		2,295		2,295			(2,053)	(2,053)	19,969	1,482
3140J7-W7-6	FNMA PASS-THRU LNG 30 YEAR		02/01/2018	BNY SUNTRUST BANK	08/27/2018	VARIOUS	2,596,128	2,693,483	2,645,544	2,687,927		(5,556)		(5,556)			(42,383)	(42,383)	55,080	3,462
392274-R2-4	GREATER ORLANDO AVIATION AUTH		02/26/2018	FIRST TENNESSEE BANK N.A.	08/13/2018	RAYMOND JAMES & ASSOC	525,000	584,215	583,800	581,448		(2,766)		(2,766)			2,352	2,352	22,896	10,719
544445-EH-8	LOS ANGELES CALIF DEPT ARPTS R		03/01/2018	BARCLAYS CAPITAL SECURITIES	08/10/2018	BARCLAYS CAPITAL SECURITIES	1,100,000	1,308,010	1,306,855	1,300,339		(7,671)		(7,671)			6,516	6,516	23,902	
60416Q-HB-3	MINNESOTA ST HSG FIN AGY HOMEO		06/18/2018	INCAPITAL LLC	08/15/2018	VARIOUS	2,006,894	2,006,894	1,996,966	2,006,894				0			(9,929)	(9,929)	28,308	
717817-UK-4	PHILADELPHIA PA ARPT REV		03/22/2018	MORGAN STANLEY & CO INC	08/10/2018	CITIGROUP GLOBAL	750,000	838,313	833,385	835,196		(3,117)		(3,117)			(1,811)	(1,811)	24,375	10,000
914225-HA-8	UNIVERSITY CONN REV		03/15/2018	JEFFERIES & CO	08/10/2018	BAUM, GEORGE K., & COMPANY	1,000,000	1,166,720	1,161,310	1,161,448		(5,272)		(5,272)			(138)	(138)	19,688	
915200-XU-8	UNIVERSITY VT & ST AGRIC COLLE		01/31/2018	NORTHERN TRUST	08/10/2018	MERRILL LYNCH	500,000	514,750	512,020	513,980		(770)		(770)			(1,960)	(1,960)	17,389	6,722
93878L-BC-0	WASHINGTON D C CONVENTION & SP		02/23/2018	GOLDMAN SACHS & CO	08/13/2018	RAYMOND JAMES & ASSOC	310,000	310,000	311,860	310,000				0			1,860	1,860	5,297	
93878L-BE-6	WASHINGTON D C CONVENTION & SP REV		02/23/2018	GOLDMAN SACHS & CO	08/13/2018	WACHOVIA SECURITIES	390,000	390,000	389,025	390,000				0			(975)	(975)	6,837	
93878L-BJ-5	WASHINGTON D C CONVENTION & SP REV		02/23/2018	GOLDMAN SACHS & CO	08/13/2018	WACHOVIA SECURITIES	500,000	500,000	505,000	500,000				0			5,000	5,000	9,522	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							19,477,901	20,122,495	19,984,373	20,096,554	0	(25,941)	0	(25,941)	0	0	(112,181)	(112,181)	387,439	48,411
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
035242-AP-1	ANHEUSER BUSCH INBEV FIN INC		04/03/2018	NORTHERN TRUST	11/13/2018	NORTHERN TRUST	25,000	24,966	24,969	24,969		2		2				0	481	183
06051G-FY-0	BANK AMER CORP		02/27/2018	MONTGOMERY SECURITIES	08/15/2018	VARIOUS	2,000,000	2,050,680	2,033,505	2,046,241		(4,439)		(4,439)			(12,736)	(12,736)	37,393	6,174
151020-BA-1	CELGENE CORP		02/08/2018	SMITH BARNEY INC	08/15/2018	BARCLAYS CAPITAL SECURITIES	1,500,000	1,496,370	1,476,615	1,496,717		347		347			(20,102)	(20,102)	23,969	
172967-LV-1	CITIGROUP INC		02/08/2018	SMITH BARNEY INC	08/15/2018	BARCLAYS CAPITAL SECURITIES	1,500,000	1,495,845	1,478,820	1,496,250		405		405			(17,430)	(17,430)	26,576	2,357
12572Q-AG-0	CME GROUP INC		04/03/2018	NORTHERN TRUST	09/27/2018	MORGAN STANLEY & CO INC	10,000	9,953	9,624	9,956		3		3			(332)	(332)	163	23
20030N-CH-2	COMCAST CORP NEW		02/01/2018	BARCLAYS CAPITAL SECURITIES	08/15/2018	BNY SUNTRUST BANK	750,000	747,353	727,860	747,469		116		116			(19,609)	(19,609)	13,978	

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
20030N-CJ-8	COMCAST CORP NEW		02/01/2018	WACHOVIA SECURITIES	08/15/2018	MORGAN STANLEY & CO INC	500,000	497,575	464,900	497,618		43		43			(32,718)	(32,718)	10,238	
44932H-AH-6	IBM CREDIT LLC		02/01/2018	BNP PARIBAS	08/16/2018	MORGAN STANLEY & CO INC	2,000,000	1,998,980	1,981,580	1,999,083		103		103			(17,503)	(17,503)	32,333	
48128B-AB-7	JPMORGAN CHASE		02/27/2018	CHASE SECURITIES	08/15/2018	INCAPITAL LLC	750,000	738,593	734,708	739,605		1,013		1,013			(4,898)	(4,898)	13,126	2,848
50077L-AB-2	KRAFT HEINZ FOODS CO		02/27/2018	SMITH BARNEY INC	08/16/2018	INCAPITAL LLC	1,000,000	916,080	881,800	916,736		656		656			(34,936)	(34,936)	31,476	10,938
501044-DE-8	KROGER CO		04/03/2018	NORTHERN TRUST	09/27/2018	DONALDSON LUFKIN & JENRETTE SE	50,000	47,183	44,641	47,322		139		139			(2,681)	(2,681)	1,273	655
57636Q-AJ-3	MASTERCARD INCORPORATED		02/21/2018	CHASE SECURITIES	08/16/2018	WACHOVIA SECURITIES	500,000	498,830	499,275	498,878		48		48			397	397	8,458	
60871R-AC-4	MOLSON COORS BREWING CO		04/03/2018	NORTHERN TRUST	09/27/2018	CHASE SECURITIES	20,000	20,239	19,862	20,213		(27)		(27)			(350)	(350)	642	315
61746B-EA-0	MORGAN STANLEY		02/27/2018	BARCLAYS CAPITAL SECURITIES	08/15/2018	DONALDSON LUFKIN & JENRETTE SE	1,000,000	982,780	978,910	985,227		2,447		2,447			(6,317)	(6,317)	20,556	9,028
855244-AP-4	STARBUCKS CORP		02/26/2018	MORGAN STANLEY & CO INC	08/16/2018	NORTHERN TRUST	1,500,000	1,496,355	1,453,185	1,496,754		399		399			(43,569)	(43,569)	25,083	
91913Y-AU-4	VALERO ENERGY CORP		04/03/2018	NORTHERN TRUST	09/27/2018	CHASE SECURITIES	40,000	39,621	38,086	39,640		19		19			(1,554)	(1,554)	740	106
06760G-AA-9	BABSON CLO LTD 18-1A A1	C	03/01/2018	NORTHERN TRUST	08/14/2018	MONTGOMERY SECURITIES	2,400,000	2,400,000	2,384,400	2,400,000				0			(15,600)	(15,600)	28,828	
05683L-AA-4	BAIN CAPITAL CREDIT CLO 2017-2	C	03/12/2018	NORTHERN TRUST	08/14/2018	MONTGOMERY SECURITIES	1,500,000	1,500,000	1,488,900	1,500,000				0			(11,100)	(11,100)	15,916	
87266X-AA-1	TPG REAL EST 2018-FL1 144A	C	02/05/2018	WACHOVIA SECURITIES	08/10/2018	WACHOVIA SECURITIES	1,000,000	1,000,000	1,000,469	1,000,000				0			469	469	13,281	
02665W-CD-1	AMERICAN HONDA FINANCE CORP	C	03/08/2018	Citigroup	04/16/2018	Unknown	75,000	74,844	74,850	74,850		5		5				0	337	149
126408-HJ-5	CSX CORP		03/06/2018	UBS Securities, LLC	04/13/2018	Unknown	75,000	74,757	74,760	74,760		3		3				0	420	143
61761J-VL-0	MORGAN STANLEY		03/06/2018	RAYMOND JAMES/FI	04/13/2018	Unknown	65,000	64,994	64,996	64,996		2		2				0	1,136	902
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							18,260,000	18,175,998	17,936,715	18,177,284	0	1,284	0	1,284	0	0	(240,569)	(240,569)	306,402	33,820
8399998 - Bonds - Subtotals - Bonds							49,840,699	50,503,331	50,076,245	50,474,728	0	(28,605)	0	(28,605)	0	0	(398,484)	(398,484)	862,209	93,737
9999999 Totals								50,503,331	50,076,245	50,474,728	0	(28,605)	0	(28,605)	0	0	(398,484)	(398,484)	862,209	93,737

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book / Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 11 Number of Shares	 12 % of Outstanding
NONE											
1999999 Totals - Preferred and Common Stocks							0	0	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 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	 6 % of Outstanding
NONE					
0399999 Totals - Preferred and Common				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
CISCO SYS INC			04/03/2018	NORTHERN TRUST	02/28/2019	30,003		(14)			30,000	30,017	164		1.600	1.546	FA	240	60
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						30,003	0	(14)	0	0	30,000	30,017	164	0	XXX	XXX	XXX	240	60
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						30,003	0	(14)	0	0	30,000	30,017	164	0	XXX	XXX	XXX	240	60
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						30,003	0	(14)	0	0	30,000	30,017	164	0	XXX	XXX	XXX	240	60
8399999 - Bonds - Total Bonds - Subtotals - Bonds						30,003	0	(14)	0	0	30,000	30,017	164	0	XXX	XXX	XXX	240	60
9199999 Totals						30,003	0	(14)	0	0	XXX	30,017	164	0	XXX	XXX	XXX	240	60

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							
PNC Bank	Ft. Lauderdale, FL					944,623	XXX
Citizens Bank	Boston, MA					1,000	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	945,623	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	945,623	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	0	0	945,623	XXX

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

1. January	1,844,060	4. April	1,249,855	7. July	1,966,305	10. October	846,303
2. February	(405,741)	5. May	670,378	8. August	2,193,138	11. November	126,344
3. March	1,383,276	6. June	(588,666)	9. September	(2,591,245)	12. December	945,623

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
Sweep Accounts								
XXX	PNC Premium Business Money Market					222		3,764
8499999 - Sweep Accounts						222	0	3,764
Exempt Money Market Mutual Funds – as Identified by SVO								
665279-87-3	NORTHERN INSTL FDS		12/31/2018		XXX	649,992	690	121,148
316175-50-4	FIDELITY IMM:TRS I	SD	12/03/2018		XXX	69,808	129	579
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO						719,800	819	121,727
8899999 Total Cash Equivalents						720,022	819	125,491

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, etc.	Type of Deposits	Purpose of Deposits	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	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	0	Pledged with IN Dept of Insurance	1,072,826	1,051,896		
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY	0	Pledged with KY Dept of Insurance	104,395	102,710		
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						
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	1,177,221	1,154,606	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

ALPHABETICAL INDEX

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