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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

UnitedHealthcare Community Plan of Ohio, Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 12323 Employer's ID Number 56-2451429

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 03/29/2004 Commenced Business 10/01/2005

Statutory Home Office 5900 Parkwood Place (Street and Number), Dublin, OH, US 43016 (City or Town, State, Country and Zip Code)

Main Administrative Office 9800 Health Care Lane MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-931-4014 (Area Code) (Telephone Number)

Mail Address 9800 Health Care Lane MN006-W500 (Street and Number or P.O. Box), Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 9800 Health Care Lane MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-931-4014 (Area Code) (Telephone Number)

Internet Website Address www.uhccommunityplan.com

Statutory Statement Contact Rachel Ivelisse Ramos (Name), 952-406-4923 (Area Code) (Telephone Number)
rachel_ramos@uhc.com (E-mail Address), 952-931-4651 (FAX Number)

OFFICERS

President, Chief Executive Officer	Tracy Lynn Davidson	Chief Financial Officer	Dale Ray Moore
Secretary	Christina Regina Palme-Krizak	Treasurer	Peter Marshall Gill #

OTHER

Nyle Brent Cottington, Vice President
Heather Anastasia Lang, Assistant Secretary

DIRECTORS OR TRUSTEES

Richard Gordon Dunlop
Joseph Gilbert Gaudio
Yasmine Herminia Winkler

State of
County of

State of
County of

State of
County of

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from 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.

Tracy Lynn Davidson	Christina Regina Palme-Krizak	Dale Ray Moore
President, Chief Executive Officer	Secretary	Chief Financial Officer
Subscribed and sworn to before me this	Subscribed and sworn to before me this	Subscribed and sworn to before me this
day of	day of	day of

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	20,105,183	4.723	20,105,183	0	20,105,183	4.723
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	13,841,912	3.252	13,841,912	0	13,841,912	3.252
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	16,629,256	3.906	16,629,256	0	16,629,256	3.906
1.43 Revenue and assessment obligations	64,465,981	15.144	64,465,981	0	64,465,981	15.144
1.44 Industrial development and similar obligations	0	0.000	0	0	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	490,290	0.115	490,290	0	490,290	0.115
1.512 Issued or guaranteed by FNMA and FHLMC	32,885,722	7.725	32,885,722	0	32,885,722	7.725
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	9,884,274	2.322	9,884,274	0	9,884,274	2.322
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	15,561,775	3.656	15,561,775	0	15,561,775	3.656
1.523 All other	0	0.000	0	0	0	0.000
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	139,849,893	32.852	139,849,893	0	139,849,893	32.852
2.2 Unaffiliated non-U.S. securities (including Canada)	21,887,337	5.142	21,887,337	0	21,887,337	5.142
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	0	0.000	0	0	0	0.000
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	90,090,351	21.163	90,090,351	0	90,090,351	21.163
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	425,691,975	100.000	425,691,975	0	425,691,975	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		291,940,871
2.	Cost of bonds and stocks acquired, Part 3, Column 7		156,359,404
3.	Accrual of discount		141,641
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		(83,559)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		109,602,636
7.	Deduct amortization of premium		3,128,529
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	15,428	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	10,141	25,569
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		335,601,623
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		335,601,623

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	20,595,473	19,776,656	20,764,642	20,391,586
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	20,595,473	19,776,656	20,764,642	20,391,586
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	13,841,913	13,844,949	14,821,013	12,450,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	16,629,258	16,578,039	17,621,368	14,750,000
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	107,235,976	106,670,889	111,653,838	100,243,668
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	155,411,668	153,496,630	155,697,459	155,187,790
	9.	Canada	7,336,598	7,310,807	7,350,293	7,342,219
	10.	Other Countries	14,550,739	14,414,938	14,540,818	14,594,409
	11.	Totals	177,299,005	175,222,375	177,588,570	177,124,418
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	335,601,625	332,092,908	342,449,431	324,959,672
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	23.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	335,601,625	332,092,908	342,449,431	

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	2,234,665	7,290,916	11,006,175	61,788	1,930	XXX	20,595,474	6.0	27,897,839	9.0	20,595,474	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,234,665	7,290,916	11,006,175	61,788	1,930	XXX	20,595,474	6.0	27,897,839	9.0	20,595,474	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	2,034,113	6,120,019	5,687,780	0	0	XXX	13,841,912	4.0	18,575,355	6.0	13,841,912	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	2,034,113	6,120,019	5,687,780	0	0	XXX	13,841,912	4.0	18,575,355	6.0	13,841,912	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	893,558	7,590,327	8,145,371	0	0	XXX	16,629,256	4.8	26,282,024	8.5	16,629,256	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	893,558	7,590,327	8,145,371	0	0	XXX	16,629,256	4.8	26,282,024	8.5	16,629,256	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,956,494	45,906,140	34,235,225	11,995,872	2,326,770	XXX	104,420,501	30.2	116,084,739	37.6	104,420,501	0
5.2 NAIC 2	0	1,704,995	1,110,482	0	0	XXX	2,815,477	0.8	3,003,917	1.0	2,815,477	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	9,956,494	47,611,135	35,345,707	11,995,872	2,326,770	XXX	107,235,978	31.0	119,088,656	38.6	107,235,978	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 & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	28,886,281	82,891,730	29,434,087	0	0	XXX	141,212,098	40.8	80,662,206	26.1	104,740,187	36,471,911
6.2 NAIC 2	1,097,629	24,385,077	20,490,997	390,000	0	XXX	46,363,703	13.4	36,007,916	11.7	44,408,141	1,955,562
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	29,983,910	107,276,807	49,925,084	390,000	0	XXX	187,575,801	54.2	116,670,122	37.8	149,148,328	38,427,473
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 44,005,111	149,799,132	88,508,638	12,057,660	2,328,700	0	296,699,241	85.8	XXX	XXX	260,227,330	36,471,911
11.2 NAIC 2	(d) 1,097,629	26,090,072	21,601,479	390,000	0	0	49,179,180	14.2	XXX	XXX	47,223,618	1,955,562
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	45,102,740	175,889,204	110,110,117	12,447,660	2,328,700	0	(b) 345,878,421	100.0	XXX	XXX	307,450,948	38,427,473
11.8 Line 11.7 as a % of Col. 7	13.0	50.9	31.8	3.6	0.7	0.0	100.0	XXX	XXX	XXX	88.9	11.1
12. Total Bonds Prior Year												
12.1 NAIC 1	38,994,645	129,460,836	90,137,788	6,784,708	4,124,186	0	XXX	XXX	269,502,163	87.4	248,221,645	21,280,518
12.2 NAIC 2	4,577,316	13,046,353	20,807,165	580,999	0	0	XXX	XXX	39,011,833	12.6	37,464,075	1,547,758
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	43,571,961	142,507,189	110,944,953	7,365,707	4,124,186	0	XXX	XXX	(b) 308,513,996	100.0	285,685,720	22,828,276
12.8 Line 12.7 as a % of Col. 9	14.1	46.2	36.0	2.4	1.3	0.0	XXX	XXX	100.0	XXX	92.6	7.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	39,127,555	122,039,485	84,673,929	12,057,660	2,328,699	0	260,227,328	75.2	248,221,645	80.5	260,227,328	XXX
13.2 NAIC 2	737,709	25,960,257	20,135,651	390,000	0	0	47,223,617	13.7	37,464,075	12.1	47,223,617	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	39,865,264	147,999,742	104,809,580	12,447,660	2,328,699	0	307,450,945	88.9	285,685,720	92.6	307,450,945	XXX
13.8 Line 13.7 as a % of Col. 7	13.0	48.1	34.1	4.0	0.8	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	11.5	42.8	30.3	3.6	0.7	0.0	88.9	XXX	XXX	XXX	88.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	4,877,556	27,759,647	3,834,709	0	1	0	36,471,913	10.5	21,280,518	6.9	XXX	36,471,913
14.2 NAIC 2	359,920	129,815	1,465,828	0	0	0	1,955,563	0.6	1,547,758	0.5	XXX	1,955,563
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	5,237,476	27,889,462	5,300,537	0	1	0	38,427,476	11.1	22,828,276	7.4	XXX	38,427,476
14.8 Line 14.7 as a % of Col. 7	13.6	72.6	13.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	8.1	1.5	0.0	0.0	0.0	11.1	XXX	XXX	XXX	XXX	11.1

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 461,397 current year of bonds with Z designations, $ 466,881 prior year of bonds with Z designations and $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 10,276,796 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	2,149,768	7,070,488	10,884,927	0	0	XXX	20,105,183	5.8	27,308,079	8.9	20,105,183	0
1.2 Residential Mortgage-Backed Securities	84,897	220,427	121,248	61,788	1,930	XXX	490,290	0.1	589,760	0.2	490,290	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	2,234,665	7,290,915	11,006,175	61,788	1,930	XXX	20,595,473	6.0	27,897,839	9.0	20,595,473	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	2,034,113	6,120,019	5,687,780	0	0	XXX	13,841,912	4.0	18,575,355	6.0	13,841,912	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	2,034,113	6,120,019	5,687,780	0	0	XXX	13,841,912	4.0	18,575,355	6.0	13,841,912	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	893,558	7,590,327	8,145,371	0	0	XXX	16,629,256	4.8	26,282,024	8.5	16,629,256	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	893,558	7,590,327	8,145,371	0	0	XXX	16,629,256	4.8	26,282,024	8.5	16,629,256	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	5,823,182	34,148,716	22,694,083	1,800,000	0	XXX	64,465,981	18.6	87,714,936	28.4	64,465,981	0
5.2 Residential Mortgage-Backed Securities	3,363,748	10,619,385	8,471,629	8,216,936	2,214,025	XXX	32,885,723	9.5	30,913,829	10.0	32,885,723	0
5.3 Commercial Mortgage-Backed Securities	769,564	2,843,034	4,179,994	1,978,936	112,745	XXX	9,884,273	2.9	459,892	0.1	9,884,273	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	9,956,494	47,611,135	35,345,706	11,995,872	2,326,770	XXX	107,235,977	31.0	119,088,657	38.6	107,235,977	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	13,536,100	69,834,638	34,186,430	390,000	0	XXX	117,947,168	34.1	83,378,647	27.0	104,875,210	13,071,958
6.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.3 Commercial Mortgage-Backed Securities	937,137	2,247,172	12,377,466	0	0	XXX	15,561,775	4.5	11,108,068	3.6	15,165,627	396,148
6.4 Other Loan-Backed and Structured Securities	15,510,673	35,194,996	3,361,189	0	0	XXX	54,066,858	15.6	22,183,407	7.2	29,107,491	24,959,367
6.5 Totals	29,983,910	107,276,806	49,925,085	390,000	0	XXX	187,575,801	54.2	116,670,122	37.8	149,148,328	38,427,473
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	24,436,721	124,764,188	81,598,591	2,190,000	0	XXX	232,989,500	67.4	XXX	XXX	219,917,542	13,071,958
11.2 Residential Mortgage-Backed Securities	3,448,645	10,839,812	8,592,877	8,278,724	2,215,955	XXX	33,376,013	9.6	XXX	XXX	33,376,013	0
11.3 Commercial Mortgage-Backed Securities	1,706,701	5,090,206	16,557,460	1,978,936	112,745	XXX	25,446,048	7.4	XXX	XXX	25,049,900	396,148
11.4 Other Loan-Backed and Structured Securities	15,510,673	35,194,996	3,361,189	0	0	XXX	54,066,858	15.6	XXX	XXX	29,107,491	24,959,367
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	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	45,102,740	175,889,202	110,110,117	12,447,660	2,328,700	0	345,878,419	100.0	XXX	XXX	307,450,946	38,427,473
11.8 Line 11.7 as a % of Col. 7	13.0	50.9	31.8	3.6	0.7	0.0	100.0	XXX	XXX	XXX	88.9	11.1
12. Total Bonds Prior Year												
12.1 Issuer Obligations	31,921,751	114,368,497	93,127,794	840,999	3,000,000	XXX	XXX	XXX	243,259,041	78.8	233,859,532	9,399,509
12.2 Residential Mortgage-Backed Securities	4,252,231	11,911,088	7,802,514	6,413,570	1,124,186	XXX	XXX	XXX	31,503,589	10.2	31,503,589	0
12.3 Commercial Mortgage-Backed Securities	891,145	2,148,195	8,417,482	111,138	0	XXX	XXX	XXX	11,567,960	3.7	11,169,444	398,516
12.4 Other Loan-Backed and Structured Securities	6,506,834	14,079,410	1,597,163	0	0	XXX	XXX	XXX	22,183,407	7.2	9,153,155	13,030,252
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	43,571,961	142,507,190	110,944,953	7,365,707	4,124,186	0	XXX	XXX	308,513,997	100.0	285,685,720	22,828,277
12.8 Line 12.7 as a % of Col. 9	14.1	46.2	36.0	2.4	1.3	0.0	XXX	XXX	100.0	XXX	92.6	7.4
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	24,076,801	113,991,498	79,659,243	2,190,000	0	XXX	219,917,542	63.6	233,859,532	75.8	219,917,542	XXX
13.2 Residential Mortgage-Backed Securities	3,448,645	10,839,812	8,592,877	8,278,724	2,215,955	XXX	33,376,013	9.6	31,503,589	10.2	33,376,013	XXX
13.3 Commercial Mortgage-Backed Securities	1,706,701	4,694,059	16,557,460	1,978,936	112,745	XXX	25,049,901	7.2	11,169,444	3.6	25,049,901	XXX
13.4 Other Loan-Backed and Structured Securities	10,633,117	18,474,374	0	0	0	XXX	29,107,491	8.4	9,153,155	3.0	29,107,491	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	39,865,264	147,999,743	104,809,580	12,447,660	2,328,700	0	307,450,947	88.9	285,685,720	92.6	307,450,947	XXX
13.8 Line 13.7 as a % of Col. 7	13.0	48.1	34.1	4.0	0.8	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	11.5	42.8	30.3	3.6	0.7	0.0	88.9	XXX	XXX	XXX	88.9	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	359,920	10,772,690	1,939,348	0	0	XXX	13,071,958	3.8	9,399,509	3.0	XXX	13,071,958
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	0	396,147	0	0	0	XXX	396,147	0.1	398,516	0.1	XXX	396,147
14.4 Other Loan-Backed and Structured Securities	4,877,556	16,720,622	3,361,189	0	0	XXX	24,959,367	7.2	13,030,252	4.2	XXX	24,959,367
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	5,237,476	27,889,459	5,300,537	0	0	0	38,427,472	11.1	22,828,277	7.4	XXX	38,427,472
14.8 Line 14.7 as a % of Col. 7	13.6	72.6	13.8	0.0	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.5	8.1	1.5	0.0	0.0	0.0	11.1	XXX	XXX	XXX	XXX	11.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	11,076,500	11,076,500	0	0	0
2. Cost of short-term investments acquired	201,006	201,006	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	135	135	0	0	0
6. Deduct consideration received on disposals	1,000,673	1,000,673	0	0	0
7. Deduct amortization of premium	173	173	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,276,795	10,276,795	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	10,276,795	10,276,795	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

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	114,636,468	5,496,625	109,139,843	0
2. Cost of cash equivalents acquired	2,308,844,397	99,897,530	2,208,946,867	0
3. Accrual of discount	57,450	57,450	0	0
4. Unrealized valuation increase (decrease)	(1,357)	0	(1,357)	0
5. Total gain (loss) on disposals	(1,221)	(321)	(900)	0
6. Deduct consideration received on disposals	2,343,822,680	105,451,283	2,238,371,397	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	79,713,057	1	79,713,056	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	79,713,057	1	79,713,056	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-2R-0	US Treasury Bill				1	2,891,438	96.8780	2,804,618	2,895,000	2,891,865	0	282	0	0	2.250	2.262	FA	24,603	65,137	10/02/2017	08/15/2027
912828-QN-3	US Treasury Note	SD			1	3,253,594	101.4980	3,044,940	3,000,000	3,109,988	0	(45,223)	0	0	3.125	1.543	MN	12,172	93,750	10/08/2015	05/15/2021
912828-R3-6	US Treasury Note				1	6,563,984	93.4660	6,075,290	6,500,000	6,549,133	0	(6,255)	0	0	1.625	1.516	MN	13,714	105,625	08/04/2016	05/15/2026
912828-RC-6	US Treasury Note	SD			1	406,125	99.1030	396,412	400,000	403,654	0	(1,350)	0	0	2.125	1.767	FA	3,211	8,500	02/24/2017	08/15/2021
912828-RR-3	US Treasury Note				1	319,576	98.7310	315,939	320,000	319,869	0	44	0	0	2.000	2.015	MN	831	6,400	12/27/2011	11/15/2021
912828-S2-7	US Treasury Note				1	1,436,871	96.7960	1,384,183	1,430,000	1,433,475	0	(1,367)	0	0	1.125	1.026	JD	44	16,088	06/30/2016	06/30/2021
912828-S4-3	US Treasury Note				1	2,148,740	99.0480	2,129,532	2,150,000	2,149,768	0	429	0	0	0.750	0.770	JJ	7,449	16,125	08/04/2016	07/15/2019
912828-S7-6	US Treasury Note				1	1,806,680	96.6350	1,739,430	1,800,000	1,803,502	0	(1,331)	0	0	1.125	1.048	JJ	8,474	20,250	08/04/2016	07/31/2021
912828-X8-8	US Treasury Bill				1	1,445,258	98.0090	1,406,429	1,435,000	1,443,929	0	(989)	0	0	2.375	2.291	MN	4,425	34,081	07/31/2017	05/15/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						20,272,266	XXX	19,296,773	19,930,000	20,105,183	0	(55,760)	0	0	XXX	XXX	XXX	74,923	365,956	XXX	XXX
3620A5-A8-2	GNMA Pool 719231 MBS			4	1	109,794	104.4750	107,960	103,336	109,383	0	(102)	0	0	4.500	3.076	MON	388	4,650	08/16/2013	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS			4	1	128,646	102.5310	123,165	120,125	127,970	0	(207)	0	0	4.000	2.557	MON	400	4,805	06/17/2013	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS			4	1	119,694	104.4650	117,236	112,224	119,206	0	(121)	0	0	4.500	2.991	MON	421	5,050	08/06/2013	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS			4	1	134,242	104.4650	131,522	125,901	133,731	0	(128)	0	0	4.500	3.002	MON	472	5,666	08/13/2013	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						492,376	XXX	479,883	461,586	490,290	0	(558)	0	0	XXX	XXX	XXX	1,681	20,171	XXX	XXX
0599999. Total - U.S. Government Bonds						20,764,642	XXX	19,776,656	20,391,586	20,595,473	0	(56,318)	0	0	XXX	XXX	XXX	76,604	386,127	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-4L-1	CALIFORNIA ST GO Non Call				1FE	1,798,395	116.1020	1,741,530	1,500,000	1,721,191	0	(36,861)	0	0	5.000	2.181	FA	31,251	75,000	11/15/2016	08/01/2024
13063C-8R-4	CALIFORNIA ST GO Cont Call			2	1FE	939,983	120.3900	902,925	750,000	913,426	0	(17,119)	0	0	5.000	2.200	FA	15,625	37,500	06/06/2017	08/01/2028
373384-6Q-4	GEORGIA ST GO Non Call				1FE	2,337,580	109.0350	2,180,700	2,000,000	2,198,894	0	(66,270)	0	0	5.000	1.500	JD	8,333	100,000	11/17/2016	12/01/2021
419791-5Y-0	HAWAII ST GO Cont Call			2	1FE	605,985	114.4510	572,255	500,000	570,924	0	(11,781)	0	0	5.000	2.280	FA	10,417	25,000	12/09/2015	08/01/2027
574193-MP-0	MARYLAND ST GO Non Call				1FE	1,313,972	107.5650	1,183,215	1,100,000	1,205,816	0	(43,111)	0	0	5.000	0.960	JD	4,583	55,000	06/16/2016	06/01/2021
604129-VC-7	MINNESOTA ST GO Cont Call			2	1FE	1,175,630	104.9860	1,049,860	1,000,000	1,031,487	0	(19,142)	0	0	5.000	2.950	FA	20,833	50,000	08/13/2010	08/01/2024
644682-X2-7	NEW HAMPSHIRE ST GO Non Call				1FE	1,149,710	100.5310	1,005,310	1,000,000	1,006,371	0	(38,918)	0	0	5.000	1.070	MS	16,667	50,000	04/01/2015	03/01/2019
658256-W7-3	NORTH CAROLINA S GO Non Call				1FE	622,330	113.1920	565,960	500,000	568,748	0	(14,852)	0	0	5.000	1.750	JD	2,083	25,000	04/13/2015	06/01/2023
677522-B7-8	OHIO ST GO Non Call				1FE	293,195	119.0750	297,688	250,000	292,898	0	(297)	0	0	5.000	2.431	MN	660	0	11/29/2018	05/01/2026
677522-ZN-7	OHIO ST GO Non Call				1FE	1,003,213	120.9160	1,027,786	850,000	1,000,791	0	(2,422)	0	0	5.000	2.691	MS	6,493	0	10/26/2018	09/01/2027
70914P-D3-3	PENNSYLVANIA ST GO Non Call				1FE	1,120,060	102.2130	1,022,130	1,000,000	1,027,742	0	(39,215)	0	0	5.000	1.020	MS	14,722	50,000	08/09/2016	09/15/2019
882723-RA-9	TEXAS ST GO Non Call				1FE	1,202,950	112.2770	1,122,770	1,000,000	1,115,074	0	(25,611)	0	0	5.000	2.150	AO	12,500	50,000	06/18/2015	04/01/2023
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1FE	1,258,010	117.2820	1,172,820	1,000,000	1,188,551	0	(24,764)	0	0	5.000	2.091	JJ	25,000	50,000	02/17/2016	07/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						14,821,013	XXX	13,844,949	12,450,000	13,841,913	0	(340,363)	0	0	XXX	XXX	XXX	169,167	567,500	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						14,821,013	XXX	13,844,949	12,450,000	13,841,913	0	(340,363)	0	0	XXX	XXX	XXX	169,167	567,500	XXX	XXX
181059-SZ-0	CLARK CNTY NV SC GO Non Call				1FE	286,570	111.3570	267,257	240,000	268,357	0	(5,997)	0	0	5.000	2.200	JD	533	12,000	11/13/2015	06/15/2023
181059-VP-8	CLARK CNTY NV SC GO Non Call				1FE	1,176,263	106.7900	1,121,295	1,050,000	1,120,354	0	(27,623)	0	0	5.000	2.180	JD	2,333	52,500	11/29/2016	06/15/2021
194475-TU-3	CLG STATION TX I GO Non Call				1FE	2,951,664	118.4560	2,842,944	2,400,000	2,848,753	0	(53,260)	0	0	5.000	2.310	FA	45,333	120,000	01/12/2017	08/15/2026
194740-HB-5	COLLIN CNTY TX GO Non Call				1FE	840,075	104.3560	782,670	750,000	785,799	0	(16,431)	0	0	4.000	1.700	FA	11,333	30,000	07/08/2015	02/15/2021
303820-6L-3	FAIRFAX CNTY VA GO Non Call				1FE	1,020,343	100.8100	892,169	885,000	893,558	0	(34,429)	0	0	5.000	1.068	AO	11,063	44,250	04/01/2015	04/01/2019
421207-BG-5	HAYWARD CA AREA GO Cont Call			2	1FE	358,310	114.5370	355,065	310,000	351,850	0	(4,171)	0	0	5.000	3.190	FA	6,458	17,825	05/12/2017	08/01/2042
584002-RU-5	MECKLENBURG CNTY GO Non Call				1FE	1,240,100	116.7670	1,167,670	1,000,000	1,154,485	0	(24,201)	0	0	5.000	2.200	JD	4,167	50,000	05/06/2015	12/01/2024
64966J-RH-1	NEW YORK NY GO Cont Call			2	1FE	1,166,590	107.6080	1,076,080	1,000,000	1,074,507	0	(26,039)	0	0	5.000	2.190	AO	12,500	50,000	05/07/2015	10/01/2026
64966M-AQ-2	NEW YORK NY GO Non Call				1FE	1,209,350	110.5620	1,105,620	1,000,000	1,124,272	0	(33,556)	0	0	5.000	1.431	FA	20,833	50,000	06/03/2016	08/01/2022
64966M-AS-8	NEW YORK NY GO Non Call				1FE	2,535,585	115.3010	2,329,080	2,020,000	2,380,684	0	(61,190)	0	0	5.000	1.641	FA	42,083	101,000	06/03/2016	08/01/2024
672325-D9-5	OAKLAND CA UNIF GO Cont Call			1	1FE	181,879	119.5330	173,323	145,000	176,720	0	(3,324)	0	0	5.000	2.191	FA	3,021	7,250	06/06/2017	08/01/2028
718814-P9-1	PHOENIX AZ GO Non Call				1FE	1,740,158	113.1100	1,583,540	1,400,000	1,628,325	0	(49,009)	0	0	5.000	1.261	JJ	35,000	70,000	08/24/2016	07/01/2023
758449-PR-7	REEDY CREEK FL I GO Cont Call			2	1FE	1,093,450	111.8860	1,118,860	1,000,000	1,046,630	0	(9,519)	0	0	5.000	3.841	JD	4,167	50,000	08/29/2013	06/01/2024
927734-G4-9	VIRGINIA BEACH V GO Non Call				1FE	556,195	112.7120	541,018	480,000	542,084	0	(13,959)	0	0	5.000	1.821	AO	6,000	18,200	12/21/2017	04/01/2023
969887-4X-3	WILLIAMSON CNTY GO Non Call				1FE	1,264,836	114.1540	1,221,448	1,070,000	1,232,880	0	(29,938)	0	0	5.000	1.870	FA	20,212	37,004	12/05/2017	02/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						17,621,368	XXX	16,578,039	14,750,000	16,629,258	0	(392,646)	0	0	XXX	XXX	XXX	225,036	710,029	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						17,621,368	XXX	16,578,039	14,750,000	16,629,258	0	(392,646)	0	0	XXX	XXX	XXX	225,036	710,029	XXX	XXX
01728A-X3-5	ALLEGHENY CNTY P Rev Bond Non Call				1FE	1,142,270	101.1430	1,011,430	1,000,000	1,013,158	0	(35,237)	0	0	5.000	1.420	MN	6,389	50,000	04/01/2015	05/15/2019
01757L-DW-3	ALLEN CNTY OH HO Rev bond Call				1FE	1,300,000	100.0000	1,300,000	1,300,000	1,300,000	0	0	0	0	1.710	1.337	MON	1,723	14,169	04/17/2018	06/01/2034
167593-KT-8	CHICAGO IL O'HAR Rev Bond Cont Call			2	1FE	579,635	107.3190	568,791	530,000	554,453	0	(7,621)	0	0	5.000	3.370	JJ	13,250	26,500	07/17/2015	01/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
249182-KK-1	DENVER CITY & CN Rev Bond Non Call				1FE	192,497	114.1460	188,341	165,000	188,546	0	(3,698)	0	0	5.000	2.381	MN	1,054	7,746	11/30/2017	11/15/2024
29270C-XP-5	ENERGY N W WA EL Rev Bond Non Call				1FE	1,154,030	101.6230	1,016,230	1,000,000	1,018,633	0	(36,919)	0	0	5.000	1.250	JJ	25,000	50,000	04/02/2015	07/01/2019
341271-AB-0	FLORIDA ST BRD O Rev Bond MW			2	1FE	945,000	99.6400	941,598	945,000	945,000	0	0	0	0	2.638	2.638	JJ	12,465	24,929	02/23/2016	07/01/2021
34160W-ZG-2	FLORIDA ST DEPT Rev Bond Non Call				1FE	1,850,145	112.9260	1,693,890	1,500,000	1,736,791	0	(50,673)	0	0	5.000	1.371	JJ	37,500	75,000	08/31/2016	07/01/2023
349515-RL-2	FORT WORTH TX WT Rev Bond Non Call				1FE	1,785,705	111.8390	1,677,585	1,500,000	1,639,824	0	(31,738)	0	0	5.000	2.600	FA	28,333	75,000	02/05/2014	02/15/2023
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1FE	2,253,128	118.0750	2,084,024	1,765,000	2,123,984	0	(48,923)	0	0	5.000	1.820	MN	14,708	88,250	04/14/2016	11/01/2025
45203H-FL-1	ILLINOIS ST FIN Rev Bond Non Call				1FE	1,165,450	105.2740	1,052,740	1,000,000	1,059,226	0	(33,194)	0	0	5.000	1.550	AO	12,500	50,000	09/25/2015	10/01/2020
452252-HQ-5	ILLINOIS ST TOLL Rev Bond Non Call				1FE	2,356,960	105.7310	2,114,620	2,000,000	2,106,309	0	(53,822)	0	0	5.000	2.151	JD	8,333	100,000	01/29/2014	12/01/2020
45470R-CS-3	INDIANA ST FIN A Rev Bond Non Call				1FE	1,915,155	116.2820	1,744,230	1,500,000	1,802,707	0	(48,706)	0	0	5.000	1.430	JD	6,250	75,000	08/19/2016	12/01/2024
455057-XG-9	INDIANA ST Rev Bond Non Call				1FE	717,844	100.2590	596,541	595,000	596,489	0	(17,556)	0	0	5.000	2.000	FA	12,396	29,750	08/17/2011	02/01/2019
46246K-5A-6	IOWA ST FIN AUTH Rev Bond Non Call				1FE	1,132,650	115.7800	1,157,800	1,000,000	1,130,746	0	(1,904)	0	0	5.000	2.951	FA	5,694	0	10/31/2018	02/15/2026
46613P-U2-0	JEA FL WTR & SWR Rev Bond Non Call				1FE	1,921,920	105.1150	1,734,398	1,650,000	1,720,902	0	(39,249)	0	0	5.000	2.471	AO	20,625	82,500	07/26/2013	10/01/2020
499815-QF-8	KNOXVILLE TN WST Rev Bond Non Call				1FE	1,197,430	107.0050	1,070,050	1,000,000	1,077,030	0	(33,461)	0	0	5.000	1.501	AO	12,500	50,000	04/08/2015	04/01/2021
523510-ER-2	LEE CNTY FL SOL Rev Bond Non Call				2FE	1,797,675	109.2880	1,639,320	1,500,000	1,704,995	0	(40,808)	0	0	5.000	1.970	AO	18,750	75,000	08/25/2016	10/01/2023
542424-TX-4	LONG BEACH CA HA Rev Bond Non Call				1FE	989,752	113.7840	910,272	800,000	906,753	0	(23,271)	0	0	5.000	1.810	MN	5,111	40,000	04/17/2015	05/15/2023
544445-GL-7	LOS ANGELES CA D Rev Bond Non Call				1FE	1,169,000	119.5600	1,195,600	1,000,000	1,167,623	0	(1,377)	0	0	5.000	2.940	MN	6,528	0	11/28/2018	05/15/2028
546850-CQ-9	LOUISVILLE KY RE Rev Bond Non Call				1FE	1,837,845	112.2690	1,684,035	1,500,000	1,735,803	0	(40,208)	0	0	5.000	1.970	JJ	37,500	75,000	05/31/2016	07/01/2024
56682H-BL-2	MARICOPA CNTY AZ Rev Bond Non Call				1FE	1,145,850	105.8970	1,058,970	1,000,000	1,071,766	0	(35,165)	0	0	5.000	1.351	JJ	25,000	50,000	10/13/2016	01/01/2021
575579-XT-9	MASSACHUSETTS ST Rev Bond Non Call				1FE	1,214,590	110.5760	1,105,760	1,000,000	1,096,277	0	(26,221)	0	0	5.000	2.131	JJ	25,000	50,000	04/16/2014	07/01/2022
57583U-YX-0	MASSACHUSETTS ST Rev Bond Non Call				1FE	1,172,580	104.7130	1,047,130	1,000,000	1,040,025	0	(25,940)	0	0	5.000	2.271	JJ	25,000	50,000	08/14/2013	07/01/2020
59259Y-F9-5	MET TRANSPRTN AU Rev Bond Cont Call			2	1FE	561,825	114.5930	572,965	500,000	531,904	0	(5,900)	0	0	5.000	3.561	MN	3,194	25,000	07/03/2013	11/15/2024
59334D-HZ-0	MIAMI-DADE CNTY Rev Bond Cont Call			2	1FE	1,172,570	116.8430	1,168,430	1,000,000	1,118,681	0	(15,625)	0	0	5.000	3.041	AO	12,500	50,000	05/26/2015	10/01/2026
59447T-QC-0	MICHIGAN ST FIN Rev Bond Non Call				1FE	1,481,313	114.8410	1,435,513	1,250,000	1,449,094	0	(31,280)	0	0	5.000	2.120	JD	5,208	59,028	12/08/2017	12/01/2024
59447T-QD-8	MICHIGAN ST FIN Rev Bond Non Call				1FE	270,686	116.3270	261,736	225,000	265,199	0	(5,328)	0	0	5.000	2.200	JD	938	10,625	12/08/2017	12/01/2025
64577B-5M-2	NEW JERSEY ST EC Rev Bond Non Call				2FE	1,111,040	112.0540	1,120,540	1,000,000	1,110,482	0	(558)	0	0	5.000	3.480	JD	4,583	0	12/12/2018	06/15/2027
646080-RC-7	NEW JERSEY ST HG Rev Bond Non Call				1FE	1,127,550	106.9170	1,069,170	1,000,000	1,060,284	0	(19,574)	0	0	5.000	2.830	JD	4,167	50,000	05/13/2015	12/01/2021
647370-GH-2	NEW MEXICO ST HO Rev Bond Non Call				1FE	888,043	104.6670	800,703	765,000	803,661	0	(23,864)	0	0	5.000	1.751	FA	15,938	38,250	05/08/2015	08/01/2020
64972H-B2-7	NEW YORK CITY NY Rev Bond Non Call				1FE	1,206,990	115.1870	1,151,870	1,000,000	1,166,216	0	(28,267)	0	0	5.000	1.830	JJ	23,056	49,306	07/13/2017	07/15/2024
649907-TX-0	NEW YORK ST DORM Rev Bond Non Call				1FE	1,343,274	112.6960	1,357,987	1,205,000	1,274,447	0	(13,976)	0	0	5.000	3.601	JJ	30,125	60,250	08/22/2013	07/01/2023
64990A-DR-3	NEW YORK ST DORM Rev Bond Non Call				1FE	1,239,000	116.9000	1,169,000	1,000,000	1,162,107	0	(24,152)	0	0	5.000	2.190	MS	14,722	50,000	09/23/2015	03/15/2025
66285W-SG-2	N TEX TWY AUTH-BABS Rev Bond Cont Call			2	1FE	984,808	115.2580	922,064	800,000	938,924	0	(18,093)	0	0	5.000	2.300	JJ	20,000	40,000	05/05/2016	01/01/2028
662903-PS-6	N TEXAS ST MUNI Rev Bond Cont Call			2	1FE	1,187,090	116.2480	1,162,480	1,000,000	1,127,651	0	(17,147)	0	0	5.000	2.881	MS	16,667	50,000	05/21/2015	09/01/2027
67765Q-AD-8	OHIO ST WTR DEV Rev Bond Non Call				1FE	1,910,504	101.3440	1,687,378	1,665,000	1,690,566	0	(61,110)	0	0	5.000	1.275	JD	6,938	83,250	04/29/2015	06/01/2019
67766W-VL-3	OHIO ST WTR DEV Rev Bond Non Call				1FE	2,420,180	108.9450	2,178,900	2,000,000	2,169,048	0	(55,780)	0	0	5.000	2.000	JD	8,333	100,000	04/23/2014	12/01/2021
708790-CB-7	PENNSYLVANIA ST Rev Bond Call			1	1FE	500,000	100.5660	502,830	500,000	500,000	0	0	0	0	3.550	3.550	AO	4,783	0	08/15/2018	10/01/2033
709221-VE-2	PENNSYLVANIA ST Rev Bond Cont Call			2	1FE	1,045,403	115.7260	1,029,961	890,000	1,038,185	0	(7,218)	0	0	5.250	3.270	JD	3,894	22,843	05/17/2018	12/01/2044
717817-TY-6	PHILADELPHIA PA Rev Bond Non Call				1FE	309,434	115.4370	300,136	260,000	304,008	0	(5,265)	0	0	5.000	2.510	JJ	6,500	6,897	12/15/2017	07/01/2026
71883P-KD-8	PHOENIX AZ CIVIC Rev Bond Non Call				1FE	1,184,515	107.6700	1,092,851	1,015,000	1,107,875	0	(36,335)	0	0	5.000	1.270	JJ	25,375	50,750	11/02/2016	07/01/2021
71883R-NW-9	PHOENIX AZ CIVIC Rev Bond Non Call				1FE	1,504,204	110.5040	1,436,552	1,300,000	1,433,038	0	(36,372)	0	0	5.000	1.960	JJ	32,500	65,000	12/09/2016	07/01/2022
73358W-PQ-1	PORT AUTH OF NEW Rev Bond Non Call				1FE	562,524	110.5150	524,946	475,000	525,185	0	(12,155)	0	0	5.000	2.170	JD	1,979	23,750	11/05/2015	12/01/2022
796253-2K-7	SAN ANTONIO TX E Rev Bond MW			1	1FE	1,556,496	111.8150	1,509,503	1,350,000	1,518,796	0	(37,700)	0	0	5.000	1.810	FA	28,125	67,500	01/12/2018	02/01/2023
796253-S6-0	SAN ANTONIO TX E Rev Bond Cont Call			2	1FE	1,139,810	100.2760	1,002,760	1,000,000	1,003,238	0	(38,257)	0	0	5.250	1.380	FA	21,876	52,500	05/07/2015	02/01/2025
796253-U6-7	SAN ANTONIO TX E Rev Bond Non Call				1FE	599,520	100.2630	501,315	500,000	501,099	0	(12,944)	0	0	5.000	2.360	FA	10,417	25,000	09/21/2010	02/01/2019
79625G-AG-8	SAN ANTONIO TX E Rev Bond Non Call				1FE	1,763,565	120.8210	1,812,315	1,500,000	1,760,327	0	(3,238)	0	0	5.000	2.821	FA	9,583	0	10/25/2018	02/01/2028
812631-MP-1	SEATTLE WA DRAIN Rev Bond Cont Call			2	1FE	257,746	117.9920	235,984	200,000	243,746	0	(5,610)	0	0	5.000	1.771	AO	2,500	10,000	06/13/2016	04/01/2027
812643-GR-9	SEATTLE WA MUNI Rev Bond Cont Call			2	1FE	616,615	109.9470	549,735	500,000	543,391	0	(12,069)	0	0	5.000	2.341	JD	2,083	25,000	07/05/2012	06/01/2023
835588-AS-3	Sonoma Marin Area Rail CA Rev Bond Non Call				1FE	551,870	107.4580	488,934	455,000	480,565	0	(11,398)	0	0	5.000	2.321	MS	7,583	22,750	04/20/2012	03/01/2021
837227-V2-0	SOUTH CENTRAL CT Rev Bond Non Call				1FE	2,705,714	113.0130	2,582,347	2,285,000	2,506,965	0	(44,865)	0	0	5.000	2.731	FA	47,604	114,250	04/02/2014	08/01/2023
913366-JJ-0	UNIV OF CALIFORN Rev Bond Call			2	1Z	466,941	113.4680	493,586	435,000	461,397	0	(5,484)	0	0	5.000	3.491	MN	2,779	21,750	12/28/2017	05/15/2024
913366-JS-0	UNIV OF CALIFORN Rev Bond Cont Call			2	1FE	69,773	113.4230	73,725	65,000	68,944	0	(820)	0	0	5.000	3.491	MN	415	3,250	12/28/2017	05/15/2024
91412G-YK-5	UNIV OF CALIFORN Rev Bond Cont Call			2	1FE	1,820,475	118.5710	1,778,565	1,500,000	1,711,030	0	(30,101)	0	0	5.000	2.590	MN	9,583	75,000	03/13/2015	05/15/2026
91417K-ZG-9	UNIV OF COLORADO Rev Bond Cont Call			2	1FE	871,455	112.6950	845,213	750,000	849,702	0	(21,460)	0	0	5.000	1.850	JD	3,125	37,500	12/22/2017	06/01/2037
91514A-HE-8	UNIV OF TEXAS TX Rev Bond Non Call				1FE	1,164,030	113.3070	1,133,070	1,000,000	1,134,598	0	(27,579)	0	0	5.000	1.941	FA	18,889	34,444	11/29/2017	08/15/2023
92778L-CH-1	VIRGINIA ST CMWL Rev Bond Non Call				1FE	1,048,723	107.4160	1,015,081	945,000	1,019,563	0	(28,919)	0	0	5.000	1.760	JJ	23,625	24,019	12/19/2017	07/01/2021
95632C-DD-8	WEST TRAVIS CNTY Rev Bond Non Call				1FE	1,173,860	114.1480	1,141,480	1,000,000	1,149,024	0	(24,573)	0	0	5.000	2.170	FA	18,889	31,528	12/14/2017	08/15/2024
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						68,754,657	XXX	64,702,980	58,585,000	64,465,980	0	(1,358,707)	0	0	XXX	XXX	XXX	810,085	2,518,284	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-3N-8	FHLMC Pool G08804 MBS			4	1	968,338	99.9790	982,959	983,162	968,399	0	61	0	0	3.500	3.724	MON	2,868	8,603	09/26/2018	03/01/2048
3128MJ-VZ-0	FHLMC Pool G08631 MBS			4	1	484,913	97.9080	464,677	474,605	484,217	0	(273)	0	0	3.000	2.714	MON	1,187	14,238	04/07/2015	03/01/2045
3128PR-LN-7	FHLMC Pool J12133 MBS			4	1	244,551	102.3770	239,118	233,566	239,601	0	(1,053)	0	0	4.000	2.936	MON	779	9,343	07/20/2010	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS			4	1	53,758	98.3200	50,685	51,551	53,522	0	(81)	0	0	3.000	2.437	MON	129	1,547	12/18/2012	11/01/2042
3132HQ-DB-5	FHLMC Pool Q13698 MBS			4	1	131,778	98.2570	123,647	125,840	131,161	0	(225)	0	0	3.000	2.369	MON	315	3,775	12/17/2012	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS			4	1	97,410	98.2450	91,416	93,049	96,946	0	(158)	0	0	3.000	2.384	MON	233	2,791	12/17/2012	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS			4	1	229,737	100.7420	223,277	221,633	229,264	0	(196)	0	0	3.500	2.966	MON	646	7,757	12/09/2015	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS			4	1	1,104,159	100.4530	1,064,100	1,059,304	1,101,361	0	(1,137)	0	0	3.500	2.894	MON	3,090	37,076	12/15/2014	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS			4	1	4,163,432	100.4250	3,988,536	3,971,675	4,151,949	0	(4,162)	0	0	3.500	2.803	MON	11,584	139,009	04/30/2015	02/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS			4	1	679,741	100.3390	658,536	656,309	678,537	0	(596)	0	0	3.500	2.996	MON	1,914	22,971	07/28/2015	06/01/2045
3132QR-TW-0	FHLMC Pool Q35064 MBS			4	1	199,503	100.3390	192,033	191,384	199,102	0	(203)	0	0	3.500	2.920	MON	558	6,698	10/30/2015	08/01/2045
3132XC-R3-1	FHLMC Pool G67706 MBS			4	1	1,404,025	100.2780	1,413,221	1,409,310	1,404,074	0	49	0	0	3.500	3.560	MON	4,110	28,773	05/02/2018	12/01/2047
3132XU-FH-3	FHLMC Pool Q51967 MBS			4	1	487,608	100.0030	494,968	494,955	487,640	0	31	0	0	3.500	3.718	MON	1,444	4,331	09/26/2018	11/01/2047
3137FE-S5-0	FHLMC MF Pool 4767 MBS			4	1	1,429,591	101.5410	1,457,999	1,435,873	1,429,612	0	21	0	0	3.500	3.577	MON	4,188	12,564	09/21/2018	08/15/2046
3138A2-BQ-1	FNMA Pool AH0946 MBS			4	1	20,876	102.8250	20,423	19,862	20,778	0	(34)	0	0	4.000	3.177	MON	66	794	06/11/2013	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS			4	1	623,304	106.1550	603,921	568,903	619,097	0	(1,413)	0	0	5.000	3.244	MON	2,370	28,445	12/06/2013	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS			4	1	373,234	104.7440	362,193	345,787	371,147	0	(678)	0	0	4.500	3.112	MON	1,297	15,561	02/05/2014	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS			4	1	29,523	102.8260	28,761	27,971	29,378	0	(51)	0	0	4.000	3.132	MON	93	1,119	06/10/2013	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS			4	1	722,223	104.7430	704,624	672,716	718,277	0	(1,253)	0	0	4.500	3.220	MON	2,523	30,272	12/02/2013	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS			4	1	117,264	102.8250	114,529	111,382	116,701	0	(191)	0	0	4.000	3.150	MON	371	4,455	06/13/2013	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS			4	1	95,088	102.8240	92,786	90,238	94,620	0	(160)	0	0	4.000	3.141	MON	301	3,610	06/11/2013	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1	216,637	106.1150	207,074	195,141	215,788	0	(470)	0	0	5.000	3.002	MON	813	9,757	07/30/2015	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS			4	1	627,658	98.2810	610,758	621,443	627,201	0	(177)	0	0	3.000	2.851	MON	1,554	18,643	11/03/2015	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1	813,291	97.7450	767,260	784,959	812,111	0	(536)	0	0	3.000	2.529	MON	1,962	23,549	11/04/2016	10/01/2046
3138LR-Q5-4	FNMA Pool A01375 MBS			4	1	36,624	100.7810	34,883	34,613	36,409	0	(78)	0	0	3.500	2.688	MON	101	1,211	08/20/2012	08/01/2042
3138LT-WL-8	FNMA Pool A03350 MBS			4	1	376,541	102.8250	355,414	345,649	375,172	0	(709)	0	0	4.000	2.578	MON	1,152	13,826	07/22/2016	05/01/2042
3138LX-N7-0	FNMA Pool A06713 MBS			4	1	752,510	102.8250	728,685	708,662	751,176	0	(854)	0	0	4.000	2.952	MON	2,362	28,347	04/26/2017	06/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS			4	1	80,656	100.7800	76,849	76,254	80,184	0	(172)	0	0	3.500	2.696	MON	222	2,669	08/20/2012	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS			4	1	82,360	100.7810	78,687	78,078	81,898	0	(167)	0	0	3.500	2.733	MON	228	2,733	08/20/2012	07/01/2042
3138MH-3J-0	FNMA Pool A02600 MBS			4	1	41,973	100.7140	39,335	39,056	41,670	0	(105)	0	0	3.500	2.485	MON	114	1,367	01/03/2013	12/01/2042
3138ML-FS-8	FNMA Pool A04676 MBS			4	1	76,558	100.7800	71,950	71,393	76,038	0	(185)	0	0	3.500	2.484	MON	208	2,499	01/03/2013	11/01/2042
3138MN-R2-8	FNMA Pool A06804 MBS			4	1	61,957	100.7810	58,161	57,710	61,519	0	(154)	0	0	3.500	2.488	MON	168	2,020	01/03/2013	11/01/2042
3138MS-A4-1	FNMA Pool A09926 MBS			4	1	69,531	98.2590	64,961	66,111	69,167	0	(129)	0	0	3.000	2.306	MON	165	1,983	12/17/2012	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS			4	1	19,548	98.2800	18,300	18,620	19,446	0	(35)	0	0	3.000	2.345	MON	47	559	12/17/2012	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS			4	1	263,299	98.2700	257,556	262,091	263,197	0	(42)	0	0	3.000	2.926	MON	655	7,863	12/09/2015	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS			4	1	499,948	102.8040	488,762	475,433	498,131	0	(625)	0	0	4.000	3.201	MON	1,585	19,017	02/04/2014	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1	328,123	106.1970	311,993	293,787	326,521	0	(723)	0	0	5.000	2.906	MON	1,224	14,689	05/15/2015	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS			4	1	257,980	100.7490	253,845	251,957	257,524	0	(175)	0	0	3.500	3.148	MON	735	8,818	07/02/2014	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS			4	1	573,451	98.0240	556,556	567,773	573,067	0	(153)	0	0	3.000	2.855	MON	1,419	17,033	11/01/2015	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS			4	1	680,213	100.3780	654,115	651,653	678,393	0	(795)	0	0	3.500	2.874	MON	1,901	22,808	12/18/2014	12/01/2044
3138WK-3E-3	FNMA Pool FN AS9796 MBS			4	1	565,220	100.2080	568,795	567,615	565,228	0	8	0	0	3.500	3.552	MON	1,656	4,967	09/06/2018	06/01/2047
3138WV-FU-0	FNMA Pool AT7378 MBS			4	1	238,055	104.1260	230,081	220,964	236,976	0	(392)	0	0	4.500	3.131	MON	829	9,943	02/04/2014	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS			4	1	591,488	102.8040	578,945	563,154	589,593	0	(648)	0	0	4.000	3.147	MON	1,877	22,526	02/05/2014	12/01/2043
3138YE-HD-2	FNMA Pool AY1127 MBS			4	1	718,205	100.3520	692,390	689,959	716,537	0	(628)	0	0	3.500	2.912	MON	2,012	24,149	09/02/2015	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1	473,526	102.4410	454,679	443,843	472,049	0	(534)	0	0	4.000	2.975	MON	1,479	17,754	11/05/2015	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS			4	1	375,542	100.3270	361,381	360,205	374,685	0	(336)	0	0	3.500	2.900	MON	1,051	12,607	11/03/2015	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS			4	1	366,121	102.6030	352,209	343,272	365,101	0	(421)	0	0	4.000	2.967	MON	1,144	13,731	11/17/2015	10/01/2045
3140E0-6Q-3	FNMA Pool AZ8078 MBS			4	1	72,973	100.3420	70,448	70,208	72,820	0	(59)	0	0	3.500	2.937	MON	205	2,457	11/04/2015	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS			4	1	612,753	100.3420	587,055	585,054	611,599	0	(620)	0	0	3.500	2.819	MON	1,706	20,477	03/23/2016	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS			4	1	768,725	100.7500	724,933	719,538	766,687	0	(1,001)	0	0	3.500	2.559	MON	2,099	25,182	06/15/2016	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS			4	1	345,190	100.3780	323,873	322,655	344,310	0	(379)	0	0	3.500	2.491	MON	941	11,293	08/11/2016	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS			4	1	768,453	97.7610	718,788	735,252	766,960	0	(660)	0	0	3.000	2.412	MON	1,838	22,058	08/05/2016	08/01/2046
3140H1-WJ-5	FNMA Pool BJ0648 MBS			4	1	644,075	100.0080	643,169	643,120	644,037	0	(38)	0	0	3.500	3.473	MON	1,876	15,006	04/06/2018	03/01/2048
3140J5-SF-7	FNMA Pool BM1417 MBS			4	1	837,607	97.8790	840,390	858,602	837,878	0	272	0	0	3.000	3.327	MON	2,147	19,319	03/16/2018	04/01/2047
3140J7-2S-3	FNMA Pool BM3484 MBS			4	1	794,669	97.7400	797,965	816,419	794,939	0	269	0	0	3.000	3.355	MON	2,041	18,369	03/16/2018	02/01/2048
3140J7-N8-4	FNMA Pool BM3114 MBS			4	1	2,252,232	97.7630	2,200,468	2,250,826	2,252,120	0	(92)	0	0	3.000	2.984	MON	5,627	67,525	12/19/2017	03/01/2047
3140Q8-KG-9	FNMA Pool CA1194 MBS			4	1	1,268,560	102.6730	1,260,520	1,227,700	1,268,012	0	(548)	0	0	4.000	3.498	MON	4,092	36,831	03/16/2018	02/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416B-RB-6	FNMA Pool 995182 MBS			4	1	403	100.1770	369	369	375	0	(6)	0	0	5.500	2.676	MON	2	20	10/20/2010	06/01/2020
31416V-Y6-5	FNMA Pool AB0732 MBS			4	1	284,885	102.2530	274,087	268,048	284,276	0	(384)	0	0	4.000	2.866	MON	893	10,722	07/18/2017	06/01/2039
31417A-4Z-9	FNMA Pool AB4439 MBS			4	1	142,761	100.7810	135,932	134,879	141,891	0	(315)	0	0	3.500	2.678	MON	393	4,721	08/20/2012	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS			4	1	373,759	102.8260	360,494	350,587	372,379	0	(567)	0	0	4.000	2.945	MON	1,169	14,024	12/09/2015	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS			4	1	721,208	98.2800	686,650	698,665	720,064	0	(596)	0	0	3.000	2.541	MON	1,747	20,960	06/23/2016	04/01/2043
31418V-CB-6	FNMA Pool AD7265 MBS			4	1	86,382	102.4950	84,547	82,489	84,637	0	(358)	0	0	4.000	2.914	MON	275	3,300	07/20/2010	07/01/2025
31419H-A2-8	FNMA Pool AE6324 MBS			4	1	136,048	102.5510	131,176	127,913	132,575	0	(687)	0	0	4.000	2.581	MON	426	5,116	11/08/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						32,957,754	XXX	32,086,897	31,920,794	32,885,723	0	(26,706)	0	0	XXX	XXX	XXX	94,206	986,180	XXX	XXX
3136A5-M4-5	FNMA FNR 2012-53 PL RMBS			4	1	1,095,000	104.7320	1,047,320	1,000,000	1,080,620	0	(2,406)	0	0	4.000	3.327	MON	3,333	40,000	05/07/2015	05/25/2042
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS			4	1	254,798	100.1580	245,127	244,741	250,755	0	(385)	0	0	3.000	2.481	MON	612	7,342	04/09/2015	04/25/2045
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS			4	1	952,825	101.5140	953,838	939,612	950,572	0	(2,253)	0	0	3.500	3.209	MON	2,741	27,405	02/08/2018	04/25/2047
3137BG-QJ-1	FHLMC FHR 4456 RMBS			4	1	358,222	101.5690	340,436	335,179	348,096	0	(1,176)	0	0	3.500	2.550	MON	978	11,731	04/23/2015	05/15/2044
3137BH-YG-6	FHLMC FHR 4477 RMBS			4	1	898,028	101.7310	861,355	846,697	876,061	0	(2,347)	0	0	3.500	2.661	MON	2,470	29,634	05/11/2015	07/15/2044
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS			4	1	451,744	96.6730	428,176	442,912	449,161	0	(918)	0	0	2.830	2.559	MON	1,045	12,534	06/01/2016	05/25/2030
3137F4-J7-8	FHLMC FHR 4775 HB RMBS			4	1	1,170,525	101.3620	1,187,214	1,171,257	1,170,407	0	(118)	0	0	3.500	3.506	MON	3,416	23,913	05/16/2018	05/15/2045
3137FA-MT-2	FHLMC FHR 4709 EA RMBS			4	1	697,009	99.8120	699,082	700,402	697,416	0	407	0	0	3.000	3.095	MON	1,751	17,510	02/02/2018	01/15/2046
3137FC-LD-4	FHLMC MF FHMS K071 A2 CMBS			4	1	516,973	99.6700	508,317	510,000	516,304	0	(669)	0	0	3.286	3.119	MON	1,397	15,362	01/19/2018	11/25/2027
3137FE-SL-5	FHLMC MF FHLMC 4767 PA CMBS			4	1	768,405	101.8060	770,367	756,700	766,519	0	(1,886)	0	0	3.500	3.196	MON	2,207	22,070	02/02/2018	02/15/2047
3137FJ-EH-8	FHLMC MF Pool K081 A2 CMBS			4	1FE	1,425,325	104.2220	1,459,108	1,400,000	1,424,767	0	(557)	0	0	3.900	3.673	MON	4,547	9,103	10/03/2018	08/25/2028
38380K-GF-6	GNMA GNR 2017-172 PA RMBS			4	1	1,352,573	99.3020	1,380,672	1,390,374	1,353,595	0	1,021	0	0	3.000	3.384	MON	3,476	10,428	09/20/2018	02/20/2047
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,941,427	XXX	9,881,012	9,737,874	9,884,273	0	(11,287)	0	0	XXX	XXX	XXX	27,973	227,032	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						111,653,838	XXX	106,670,889	100,243,668	107,235,976	0	(1,396,700)	0	0	XXX	XXX	XXX	932,264	3,731,496	XXX	XXX
00108W-AG-5	AEP TEXAS Corp Note Call Prv Plc			1	1FE	473,433	100.4000	476,900	475,000	473,520	0	88	0	0	3.950	3.990	JD	1,564	10,111	05/14/2018	06/01/2028
00206R-CM-2	AT&T INC Corp Note Call MW			2	2FE	889,733	97.6000	868,640	890,000	889,883	0	31	0	0	3.000	3.004	JD	74	26,700	04/23/2015	06/30/2022
00206R-CN-0	AT&T INC Corp Note Call MW			2	2FE	395,444	94.1330	376,532	400,000	396,247	0	516	0	0	3.400	3.566	MN	1,738	13,600	06/07/2017	05/15/2025
00206R-CS-9	AT&T INC Corp Note Call MW			2	2FE	165,520	99.5790	164,305	165,000	165,442	0	(78)	0	0	3.600	3.523	FA	2,211	2,970	03/27/2018	02/17/2023
002824-BA-7	ABBOTT LABS Corp Note MW			2	2FE	257,760	97.4900	258,349	265,000	259,080	0	1,320	0	0	2.550	3.291	MS	1,990	3,379	03/27/2018	03/15/2022
00287Y-AQ-2	ABBVIE INC Corp Note Call MW			2	2FE	554,029	96.0950	533,327	555,000	554,342	0	90	0	0	3.600	3.621	MN	2,609	19,980	05/05/2015	05/14/2025
00287Y-AT-6	ABBVIE INC Corp Note Call MW			2	2FE	480,254	99.0690	470,578	475,000	477,427	0	(1,843)	0	0	2.500	2.095	MN	1,550	11,875	06/13/2017	05/14/2020
010392-FK-9	ALABAMA POWER CO Corp Note MW			2	1FE	428,783	101.0440	434,489	430,000	429,346	0	120	0	0	3.550	3.584	JD	1,272	15,265	12/03/2013	12/01/2023
015271-AF-6	ALEXANDRIA REAL Corp Note Call MW			2	2FE	269,441	99.2320	267,926	270,000	269,888	0	105	0	0	2.750	2.791	JJ	3,424	7,425	07/09/2014	01/15/2020
020002-AZ-4	Allstate Corp Note MW 15BP			2	1FE	98,178	99.9690	99,969	100,000	99,105	0	183	0	0	3.150	3.368	JD	140	3,150	07/25/2013	06/15/2023
025816-BK-4	AMERICAN EXPRESS Corp Note Call			2	1FE	348,345	97.8780	342,573	350,000	348,947	0	156	0	0	3.625	3.682	JD	916	12,688	12/02/2014	12/05/2024
025816-BU-2	AMERICAN EXPRESS Corp Note Call			2	1FE	649,890	100.2100	651,365	650,000	649,912	0	22	0	0	3.375	3.381	MN	2,681	10,969	05/14/2018	05/17/2021
0258M0-EL-9	AMERICAN EXPRESS Corp Note Call			2	1FE	222,242	97.4160	219,186	225,000	222,638	0	241	0	0	3.300	3.446	MN	1,196	7,425	04/27/2017	05/03/2027
02665W-CP-4	AMERICAN HONDA F Corp Note MW			2	1FE	1,279,386	100.5280	1,286,758	1,280,000	1,279,397	0	11	0	0	3.375	3.392	JD	2,520	7,200	10/03/2018	12/10/2021
026874-CU-9	AMER INTL GROUP Corp Note MW 50BP			2	2FE	396,061	103.8280	373,781	360,000	386,725	0	(7,393)	0	0	4.875	2.589	JD	1,463	17,550	09/21/2017	06/01/2022
03027X-AP-5	AMERICAN TOWER Corp Note Call				2FE	503,854	94.0340	474,872	505,000	504,007	0	99	0	0	3.550	3.577	JJ	8,254	18,660	06/27/2017	07/15/2027
03073E-AM-7	ABC-CALL12/17 Corp Note Call MW			2	2FE	482,000	95.6760	444,893	465,000	477,273	0	(1,888)	0	0	3.250	2.762	MS	5,038	15,113	06/07/2016	03/01/2025
031162-BX-7	AMGEN INC Corp Note Call MW			2	2FE	1,076,922	97.9950	1,058,346	1,080,000	1,078,462	0	435	0	0	2.700	2.745	MN	4,860	29,160	04/28/2015	05/01/2022
035242-AL-0	ABIBB-CALL04/18 Corp Note Call MW			2	2FE	706,038	97.4580	691,952	710,000	706,525	0	487	0	0	3.300	3.429	FA	9,763	11,715	05/24/2018	02/01/2023
035242-AP-1	ABIBB-CALL04/18 Corp Note Call MW			2	2FE	484,551	94.5260	463,177	490,000	485,060	0	509	0	0	3.650	3.814	FA	7,452	8,943	02/28/2018	02/01/2026
037735-CU-9	APPALACHIAN PWR Corp Note Call MW			2	2FE	1,693,965	98.1020	1,667,734	1,700,000	1,695,922	0	559	0	0	3.400	3.442	JD	4,817	57,800	05/11/2015	06/01/2025
037833-AX-8	APPLE INC Corp Note MW			2	1FE	468,966	98.7930	464,327	470,000	469,765	0	210	0	0	1.550	1.596	FA	2,874	7,285	02/02/2015	02/07/2020
037833-CU-2	APPLE INC Corp Note Call MW			2	1FE	1,223,675	97.5880	1,219,850	1,250,000	1,225,175	0	1,500	0	0	2.850	3.257	MN	4,948	17,813	08/23/2018	05/11/2024
052769-AC-0	AUTODESK INC Corp Note Call MW			2	2FE	274,604	99.6260	273,972	275,000	274,880	0	80	0	0	3.125	3.156	JD	382	8,594	06/02/2015	06/15/2020
053332-AL-6	AUTOZONE INC Corp Note Call MW 25BP			2	2FE	103,486	100.7970	100,797	100,000	100,868	0	(521)	0	0	4.000	3.436	MN	511	4,000	07/29/2013	11/15/2020
053332-AR-3	AUTOZONE INC Corp Note Call MW			2	2FE	1,291,516	95.3830	1,235,210	1,295,000	1,292,665	0	329	0	0	3.250	3.282	AO	8,885	42,088	04/20/2015	04/15/2025
053332-AT-9	AUTOZONE INC Corp Note Call MW			2	2FE	477,535	93.5400	467,700	500,000	481,440	0	2,176	0	0	3.125	3.710	AO	3,038	15,625	03/06/2017	04/21/2026
05348E-AU-3	AVALONBAY COMMUN Corp Note Call MW			2	1FE	297,753	99.4710	298,413	300,000	298,583	0	213	0	0	3.500	3.590	MN	1,342	10,500	11/12/2014	11/15/2024
05523U-AM-2	BAE SYSTEMS HLDG Corp Note Call MW Prv Plc			2	2FE	129,542	98.7090	128,322	130,000	129,814	0	91	0	0	2.850	2.926	JD	165	3,705	12/03/2015	12/15/2020
05565E-AF-2	BMW US CAP LLC Corp Note Call MW Prv Plc			2	1FE	264,335	97.0200	257,103	265,000	264,689	0	132	0	0	2.000	2.053	AO	1,178	5,300	04/04/2016	04/11/2021
05565E-AU-9	BMW US CAP LLC Corp Note MW Prv Plc			2	1FE	89,946	99.0600	89,154	90,000	89,959	0	13	0	0	3.100	3.121	AO	612	1,395	04/05/2018	04/12/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-FF-1	BANK OF AMER CRP Corp Note Non Call				1FE	181,987	100.6180	181,112	180,000	181,280	0	(216)	0	0	4.000	3.849	AO	1,800	7,200	07/13/2015	04/01/2024
06051G-FX-2	BANK OF AMER CRP Corp Note MW			2	1FE	364,390	96.4040	351,875	365,000	364,535	0	55	0	0	3.500	3.520	AO	2,555	12,775	04/14/2016	04/19/2026
06051G-GK-9	BANK OF AMER CRP Corp Note Call MW			2	1FE	400,824	97.3000	398,930	410,000	402,108	0	1,284	0	0	2.881	3.365	AO	2,198	11,812	03/27/2018	04/24/2023
06051G-GL-7	BANK OF AMER CRP Corp Note Call MW			2	1FE	260,000	96.0810	249,811	260,000	260,000	0	0	0	0	3.705	3.705	AO	1,793	9,633	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW			2	1FE	486,206	94.9880	455,942	480,000	485,506	0	(543)	0	0	3.593	3.437	JJ	7,665	17,246	09/01/2017	07/21/2028
06051G-HB-8	BANK OF AMER CRP Corp Note Call			2	1FE	575,000	94.6260	544,100	575,000	575,000	0	0	0	0	3.352	2.557	FMAN	3,051	12,782	01/31/2018	02/05/2026
06051G-HH-5	BANK OF AMER CRP Corp Note Call				1FE	650,000	100.0450	650,293	650,000	650,000	0	0	0	0	3.499	3.499	MN	2,780	11,372	05/14/2018	05/17/2022
06406R-AE-7	BANK OF NY MELLO Corp Note Call			2	1FE	529,194	98.4760	521,923	530,000	529,334	0	140	0	0	2.950	2.983	JJ	6,601	7,818	01/22/2018	01/29/2023
06406R-AG-2	BANK OF NY MELLO Corp Note Non Call				1FE	200,284	100.3540	200,708	200,000	200,256	0	(28)	0	0	3.500	3.468	AO	1,225	3,461	05/24/2018	04/28/2023
084664-BZ-3	BERKSHIRE HATH Corp Note MW			2	1FE	275,572	100.3500	275,963	275,000	275,161	0	(87)	0	0	2.900	2.866	AO	1,684	7,975	12/02/2013	10/15/2020
097023-AW-5	BOEING CO Corp Note MW 50BP			2	1FE	117,212	100.4860	100,486	100,000	100,463	0	(2,260)	0	0	6.000	3.661	MS	1,767	6,000	07/14/2010	03/15/2019
10373Q-AB-6	BP CAP MKTS AMER Corp Note Call MW			2	1FE	1,235,000	100.6130	1,242,571	1,235,000	1,235,000	0	0	0	0	3.796	3.796	MS	13,022	0	09/18/2018	09/21/2025
12189L-AM-3	BURLINGTON NORTH Corp Note Call MW 20BP			2	1FE	273,512	99.3340	278,135	280,000	276,223	0	824	0	0	3.000	3.347	MS	2,473	8,400	07/30/2015	03/15/2023
126650-BZ-2	CVS HEALTH CORP Corp Note Call MW 20BP			2	2FE	239,666	96.3230	231,175	240,000	239,859	0	34	0	0	2.750	2.766	JD	550	6,600	11/26/2012	12/01/2022
126650-CK-4	CVS HEALTH CORP Corp Note Call MW			2	2FE	574,615	99.3910	571,498	575,000	574,658	0	43	0	0	3.500	3.518	JJ	9,000	0	08/22/2018	07/20/2022
126650-CT-5	CVS HEALTH CORP Corp Note Call				2FE	338,030	96.7940	338,779	350,000	340,784	0	2,754	0	0	2.125	3.268	JD	620	7,438	03/28/2018	06/01/2021
126650-CX-6	CVS HEALTH CORP Corp Note Call MW			2	2FE	552,126	98.1030	549,377	560,000	552,656	0	529	0	0	4.300	4.475	MS	6,421	13,110	03/06/2018	03/25/2028
14040H-BU-8	CAPITAL ONE FINL Corp Note Call			2	2FE	529,369	97.3980	516,209	530,000	529,478	0	109	0	0	3.200	3.226	JJ	7,114	8,480	01/25/2018	01/30/2023
14042O-NH-9	CAPITAL ONE BANK Corp Note Non Call				2FE	249,978	99.9740	249,935	250,000	249,999	0	5	0	0	2.250	2.252	FA	2,156	5,625	02/10/2014	02/13/2019
149123-ZL-2	CATERPILLAR FINL Corp Note MW			2	1FE	649,558	100.6170	654,011	650,000	649,609	0	51	0	0	3.450	3.465	MN	2,865	11,150	05/09/2018	05/15/2023
149123-2N-8	CATERPILLAR FINL Corp Note Call MW				1FE	284,781	100.2970	285,846	285,000	284,803	0	23	0	0	3.150	3.177	MS	2,843	0	09/04/2018	09/07/2021
17275R-AE-2	CISCO SYSTEMS Corp Note MW 30BP			2	1FE	131,306	100.2130	115,245	115,000	115,375	0	(3,041)	0	0	4.950	2.254	FA	2,151	5,693	06/27/2013	02/15/2019
172967-GL-9	CITIGROUP INC Corp Note Non Call				2FE	199,526	98.5240	197,048	200,000	199,785	0	47	0	0	3.375	3.403	MS	2,250	6,750	02/14/2013	03/01/2023
172967-JP-7	CITIGROUP INC Corp Note Non Call				2FE	1,048,047	95.1410	998,981	1,050,000	1,048,693	0	183	0	0	3.300	3.322	AO	6,160	34,650	04/22/2015	04/27/2025
172967-KU-4	CITIGROUP INC Corp Note Non Call				2FE	406,920	94.0100	376,040	400,000	406,136	0	(519)	0	0	4.125	3.931	JJ	7,150	16,500	06/07/2017	07/25/2028
172967-LM-1	CITIGROUP INC Corp Note Call MW			2	2FE	265,000	96.8240	256,584	265,000	265,000	0	0	0	0	2.876	2.876	JJ	3,324	7,621	07/17/2017	07/24/2023
172967-LW-9	CITIGROUP INC Corp Note Call			1	2FE	390,000	97.7050	381,050	390,000	390,000	0	0	0	0	4.075	4.075	AO	3,002	7,946	04/16/2018	04/23/2029
172967-LZ-2	CITIGROUP INC Corp Note Call MW			2	2FE	400,000	100.4830	401,932	400,000	400,000	0	0	0	0	4.044	4.044	JD	1,348	8,492	05/15/2018	06/01/2024
17325F-AE-8	CITIBANK NA Corp Note Call			2	1FE	249,893	98.3500	245,875	250,000	249,947	0	35	0	0	2.100	2.115	JD	277	5,250	06/06/2017	06/12/2020
174610-AN-5	CITIZENS FIN GRP Corp Note Call			2	2FE	374,805	97.4770	365,539	375,000	374,897	0	38	0	0	2.375	2.386	JJ	3,785	8,906	07/25/2016	07/28/2021
20030N-BF-7	COMCAST CORP Corp Note MW			2	1FE	95,630	98.1060	98,106	100,000	97,963	0	463	0	0	2.850	3.394	JJ	1,314	2,850	07/26/2013	01/15/2023
20030N-CH-2	COMCAST CORP Corp Note Call MW			2	1FE	253,103	96.6970	245,610	254,000	253,161	0	57	0	0	3.550	3.592	MN	1,503	6,587	02/01/2018	05/01/2028
20030N-CS-8	COMCAST CORP Corp Note Call MW			2	1FE	319,606	101.3170	324,214	320,000	319,619	0	13	0	0	3.950	3.970	AO	3,020	0	10/02/2018	10/15/2025
202795-HV-5	COMMONWEALTH EDI Corp Note MW 15BP			2	1FE	34,992	101.4230	35,498	35,000	34,998	0	1	0	0	4.000	4.003	FA	583	1,400	07/26/2010	08/01/2020
209115-AC-8	CONS EDISON INC Corp Note CALL				2FE	164,899	97.0660	160,159	165,000	164,951	0	20	0	0	2.000	2.013	MN	422	3,300	05/11/2016	05/15/2021
210518-CL-8	CONSUMERS ENERGY Corp Note MW 20BP			2	1FE	134,910	103.5710	124,285	120,000	122,324	0	(1,727)	0	0	5.650	4.087	AO	1,431	6,780	07/21/2010	04/15/2020
224044-CG-0	COXENT-CALL09/17 Corp Note Call MW Prv Plc			2	2FE	397,464	92.4620	369,848	400,000	397,849	0	240	0	0	3.350	3.430	MS	3,946	13,400	06/07/2017	09/15/2026
22822V-AA-9	CROWN CASTLE INT Corp Note Call MW			2	2FE	500,840	100.0120	500,060	500,000	500,723	0	(117)	0	0	3.400	3.327	FA	6,422	0	08/22/2018	02/15/2021
233851-BV-5	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	1,497,060	98.8160	1,482,240	1,500,000	1,499,153	0	597	0	0	2.450	2.492	MN	4,390	36,750	05/11/2015	05/18/2020
233851-CS-1	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	257,132	97.7140	249,171	255,000	256,409	0	(443)	0	0	2.850	2.658	JJ	3,533	7,268	05/02/2017	01/06/2022
24422E-UK-3	JOHN DEERE CAP Corp Note Non Call				1FE	479,851	100.2170	481,042	480,000	479,866	0	15	0	0	3.125	3.136	MS	4,625	0	09/05/2018	09/10/2021
254010-AC-5	DIGNITY HEALTH Corp Note MW			2	1FE	185,000	99.4290	183,944	185,000	185,000	0	0	0	0	2.637	2.637	MN	813	4,878	10/07/2014	11/01/2019
25466A-AK-7	DISCOVER BANK Corp Note Call			2	2FE	439,960	97.4220	428,657	440,000	439,967	0	7	0	0	3.350	3.352	FA	5,937	7,370	01/31/2018	02/06/2023
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	1FE	303,481	89.0770	276,139	310,000	304,962	0	608	0	0	1.850	2.083	JJ	2,406	5,735	07/07/2016	07/30/2026
25746U-CJ-6	DOMINION RES Corp Note Call MW			2	2FE	274,607	96.1430	264,393	275,000	274,790	0	77	0	0	2.000	2.030	FA	2,078	5,500	08/04/2016	08/15/2021
26078J-AB-6	DOWDUPONT Corp Note Call MW			2	2FE	850,000	102.3590	870,052	850,000	850,000	0	0	0	0	4.205	4.204	MN	3,276	0	11/14/2018	11/15/2023
263534-CK-3	DUPONT EI NEMOUR Corp Note MW 12.5BP			2	1FE	94,262	97.8650	97,865	100,000	97,286	0	602	0	0	2.800	3.513	FA	1,058	2,800	07/26/2013	02/15/2023
26441C-AN-5	DUKE ENERGY CORP Corp Note Call MW			2	2FE	184,307	100.2650	180,477	180,000	182,733	0	(488)	0	0	3.750	3.420	AO	1,425	6,750	08/14/2015	04/15/2024
26441Y-AY-3	DUKE REALTY Corp Note Call MW			2	2FE	296,385	99.3670	298,101	300,000	297,706	0	339	0	0	3.750	3.896	JD	938	11,250	11/12/2014	12/01/2024
26875P-AK-7	EOG RESOURCES Corp Note Call MW 20BP			2	1FE	278,834	96.1580	288,474	300,000	289,660	0	2,246	0	0	2.625	3.515	MS	2,319	7,875	11/29/2013	03/15/2023
26884A-BC-6	ERP OPERATING LP Corp Note Call MW			2	1FE	349,650	99.6990	348,947	350,000	349,964	0	72	0	0	2.375	2.396	JJ	4,156	8,313	06/16/2014	07/01/2019
26884A-BD-4	ERP OPERATING LP Corp Note Call MW			2	1FE	527,085	98.3850	521,441	530,000	528,031	0	270	0	0	3.375	3.440	JD	1,491	17,888	05/11/2015	06/01/2025
26884L-AE-9	EQT CORP Corp Note Call MW			2	2FE	513,651	94.9000	488,735	515,000	513,968	0	256	0	0	3.000	3.057	AO	3,863	15,321	09/27/2017	10/01/2022
278865-AL-4	ECOLAB INC Corp Note MW			2	1FE	149,272	102.8050	141,871	138,000	143,462	0	(1,758)	0	0	4.350	2.932	JD	384	6,003	07/24/2015	12/08/2021
29273R-BG-3	ENERGY TRAN PTNR Corp Note Call MW			2	2FE	188,952	97.3810	180,155	185,000	188,177	0	(391)	0	0	4.750	4.455	JJ	4,052	8,788	12/09/2016	01/15/2026
29379V-AU-7	ENTERPRISE PRODU Corp Note MW			2	2FE	818,112	101.6080	812,864	800,000	816,367	0	(1,745)	0	0	4.050	3.354	FA	12,240	0	08/22/2018	02/15/2022
29379V-BB-8	ENTERPRISE PRODU Corp Note Call MW			2	2FE	179,660	100.7020	181,264	180,000	179,810	0	33	0	0	3.900	3.923	FA	2,652	7,020	02/05/2014	02/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BL-6	ENTERPRISE PRODU Corp Note Call MW			1	2FE	289,718	99.7830	274,403	275,000	287,869	0	(1,414)	0	0	3.950	3.270	FA	4,104	10,863	09/05/2017	02/15/2027
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW			2	2FE	254,643	97.9040	249,655	255,000	254,767	0	69	0	0	2.750	2.780	MS	2,065	7,013	03/02/2017	03/15/2022
30161M-AL-7	EXELON GENERATIO Corp Note Call MW			2	2FE	177,899	101.4450	182,601	180,000	179,042	0	252	0	0	4.250	4.418	JD	340	7,650	02/05/2014	06/15/2022
313747-AS-6	FEDERAL REALTY I Corp Note Call			2	1FE	138,240	98.4940	137,892	140,000	139,308	0	180	0	0	3.000	3.147	FA	1,750	4,200	07/16/2012	08/01/2022
31620M-AK-2	FIS-CALL06/18 Corp Note Call MW			2	2FE	646,114	98.9410	643,117	650,000	646,514	0	401	0	0	3.500	3.636	AO	4,803	11,375	08/22/2018	04/15/2023
316773-CL-2	FIFTH THIRD BANK Corp Note Call			2	2FE	427,202	100.2400	426,020	425,000	426,994	0	(207)	0	0	3.500	3.341	MS	4,380	7,438	08/22/2018	03/15/2022
337738-AN-8	FISERV INC Corp Note Call MW			2	2FE	1,697,144	99.2750	1,687,675	1,700,000	1,699,159	0	576	0	0	2.700	2.736	JD	3,825	45,900	05/19/2015	06/01/2020
34528F-AD-0	Ford Credit Auto FORDO 2018-A A3 ABS			4	1FE	946,071	100.1730	946,635	945,000	945,845	0	(226)	0	0	3.030	2.990	MON	1,273	11,931	07/19/2018	11/15/2022
345397-YG-2	FORD MOTOR CRED Corp Note Call			2	2FE	184,572	92.3830	184,766	200,000	184,572	0	0	15,428	0	3.810	3.810	JJ	3,641	7,620	01/04/2017	01/09/2024
345397-YS-6	FORD MOTOR CRED Corp Note Non Call				2FE	500,000	96.2320	481,160	500,000	500,000	0	0	0	0	2.343	2.343	MN	1,920	11,715	10/30/2017	11/02/2020
361448-BC-6	GATX CORP Corp Note Call MW			2	2FE	650,000	98.8730	642,675	650,000	650,000	0	0	0	0	4.550	4.550	MN	4,436	14,788	05/03/2018	11/07/2028
369550-BD-9	GENERAL DYNAMICS Corp Note Call MW			2	1FE	199,232	100.7450	201,490	200,000	199,324	0	92	0	0	3.375	3.459	MN	863	3,450	05/08/2018	05/15/2023
37045X-BT-2	GEN MOTORS FIN Corp Note MW			2	2FE	376,575	92.2440	341,303	370,000	375,570	0	(573)	0	0	4.350	4.128	JJ	7,332	16,095	03/06/2017	01/17/2027
37045X-BW-5	GEN MOTORS FIN Corp Note Call MW			2	2FE	259,558	95.0750	247,195	260,000	259,656	0	58	0	0	3.950	3.978	AO	2,225	10,270	04/10/2017	04/13/2024
37045X-BY-1	GEN MOTORS FIN Corp Note MW Call			1	2FE	529,099	95.4010	505,625	530,000	529,355	0	172	0	0	3.150	3.187	JD	46	16,695	06/27/2017	06/30/2022
375558-BF-9	GILEAD SCIENCES Corp Note Call MW			2	1FE	378,647	98.1590	348,464	355,000	372,873	0	(2,306)	0	0	3.650	2.843	MS	4,319	12,958	06/07/2016	03/01/2026
38141G-GQ-1	GOLDMAN SACHS GP Corp Note Non Call				1FE	181,968	103.8420	166,147	160,000	169,240	0	(3,414)	0	0	5.250	2.902	JJ	3,593	8,400	02/10/2015	07/27/2021
38141G-WC-4	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	473,480	96.8850	460,204	475,000	474,003	0	281	0	0	3.000	3.067	AO	2,573	14,250	01/23/2017	04/26/2022
38141G-WQ-3	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	390,000	93.8020	365,828	390,000	390,000	0	0	0	0	3.272	3.272	MS	3,261	12,761	09/26/2017	09/29/2025
38141G-WU-4	GOLDMAN SACHS GP Corp Note Non Call				1FE	489,441	96.7010	473,835	490,000	489,509	0	67	0	0	3.427	3.106	FMAN	1,819	7,689	06/04/2018	02/23/2023
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	1FE	369,702	94.7560	331,646	350,000	365,148	0	(1,942)	0	0	3.750	3.050	FA	4,594	13,125	08/04/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GP Corp Note MW Call			1	1FE	309,197	92.5070	286,772	310,000	309,345	0	71	0	0	3.500	3.531	MN	1,356	10,850	11/10/2016	11/16/2026
40414L-AG-4	HCP, Inc. Corp Note MW 30BP			2	2FE	181,788	97.6110	180,580	185,000	183,390	0	416	0	0	3.150	3.410	FA	2,428	5,828	12/11/2014	08/01/2022
40414L-AH-2	HCP, Inc. Corp Note Call MW			2	2FE	142,602	99.3020	148,953	150,000	148,649	0	1,203	0	0	2.625	3.479	FA	1,641	3,938	07/25/2013	02/01/2020
40414L-AN-9	HCP, Inc. Corp Note Call MW			2	2FE	991,260	98.0710	980,710	1,000,000	994,018	0	800	0	0	4.000	4.107	JD	3,333	40,000	05/14/2015	06/01/2025
413875-AQ-8	HRS-CALL06/18 Corp Note Call MW			2	2FE	115,000	99.1660	114,041	115,000	115,000	0	0	0	0	2.700	2.700	AO	552	3,105	04/22/2015	04/27/2020
42217K-BF-2	HEALTH CARE REIT Corp Note Call MW			2	2FE	284,151	98.8730	286,732	290,000	285,823	0	555	0	0	4.000	4.259	JD	967	11,600	11/09/2015	06/01/2025
437076-BG-6	HOME DEPOT INC Corp Note MW Call			2	1FE	373,620	98.9940	371,228	375,000	374,294	0	195	0	0	2.625	2.683	JD	820	9,844	05/28/2015	06/01/2022
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1FE	232,424	90.1590	211,874	235,000	232,967	0	239	0	0	2.125	2.248	MS	1,470	4,994	09/06/2016	09/15/2026
44644A-AD-9	HUNTINGTON NATL Corp Note Call			2	1FE	419,051	99.8050	419,181	420,000	419,243	0	192	0	0	3.250	3.330	MN	1,782	6,787	05/08/2018	05/14/2021
459745-GF-6	INTL LEASE FIN Corp Note Non Call				2FE	200,269	107.6050	177,548	165,000	181,308	0	(7,990)	0	0	8.250	3.002	JD	605	13,613	07/27/2016	12/15/2020
459745-GL-3	INTL LEASE FIN Corp Note Non Call				2FE	65,019	100.4140	60,248	60,000	60,497	0	(1,986)	0	0	5.875	2.483	AO	881	3,525	09/06/2016	04/01/2019
46625H-JH-4	JPMORGAN CHASE Corp Note Non Call				1FE	164,454	98.5930	162,678	165,000	164,757	0	55	0	0	3.200	3.239	JJ	2,288	5,280	01/28/2013	01/25/2023
46625H-JJ-0	JPMORGAN CHASE Corp Note Non Call				1FE	186,016	97.8650	195,730	200,000	193,083	0	1,426	0	0	3.375	4.258	MN	1,125	6,750	07/25/2013	05/01/2023
46625H-JZ-4	JPMORGAN CHASE Corp Note Non Call				1FE	283,511	98.1420	274,798	280,000	282,744	0	(288)	0	0	4.125	3.980	JD	513	11,550	03/07/2016	12/15/2026
46625H-RT-9	JPMORGAN CHASE Corp Note Call				1FE	519,173	97.8410	508,773	520,000	519,586	0	164	0	0	2.400	2.434	JD	832	12,480	05/31/2016	06/07/2021
46647P-AH-9	JPMORGAN CHASE Corp Note Call MW			2	1FE	402,056	96.6590	386,636	400,000	401,609	0	(283)	0	0	3.220	3.135	MS	4,293	12,880	06/07/2017	03/01/2025
46647P-AU-0	JPMORGAN CHASE Corp Note Call MW			2	1FE	2,767,435	100.2360	2,756,490	2,750,000	2,766,361	0	(1,074)	0	0	3.797	3.654	JJ	45,828	0	08/23/2018	07/23/2024
46849L-TB-7	JACKSON NAT LIFE Corp Note Non Call Prv Plc				1FE	1,297,868	99.9790	1,299,727	1,300,000	1,298,249	0	381	0	0	3.300	3.358	JD	2,383	21,450	06/06/2018	06/11/2021
49326E-EF-6	KEYCORP Corp Note Non Call				2FE	249,955	99.3800	248,450	250,000	249,984	0	9	0	0	2.900	2.904	MS	2,135	7,250	09/08/2015	09/15/2020
49327M-2Q-6	KEY BANK NA Corp Note Non Call				1FE	249,428	98.0990	245,248	250,000	249,660	0	112	0	0	2.500	2.549	MN	677	6,250	11/17/2016	11/22/2021
49327M-2S-2	KEY BANK NA Corp Note				1FE	264,913	96.9200	256,838	265,000	264,939	0	17	0	0	2.400	2.407	JD	389	6,360	06/06/2017	06/09/2022
49327M-2W-3	KEY BANK NA Corp Note Non Call				1FE	439,938	100.3780	441,663	440,000	439,950	0	11	0	0	3.350	3.355	JD	655	7,452	06/06/2018	06/15/2021
494550-BL-9	KINDER MORGAN EN Corp Note Call MW			2	2FE	100,088	100.0310	100,031	100,000	100,047	0	(11)	0	0	3.950	3.936	MS	1,317	3,950	07/26/2013	09/01/2022
494550-BM-7	KINDER MORGAN EN Corp Note Call MW 30BP			2	2FE	194,856	97.6990	195,398	200,000	195,473	0	617	0	0	3.450	4.052	FA	2,607	3,450	05/18/2018	02/15/2023
49456B-AF-8	KINDER MORGAN Corp Note Call MW			2	2FE	136,117	99.6410	129,533	130,000	135,042	0	(721)	0	0	4.300	3.591	JD	466	5,590	06/26/2017	06/01/2025
49456B-AP-6	KINDER MORGAN Corp Note Call MW			2	2FE	378,564	98.3580	373,760	380,000	378,662	0	98	0	0	4.300	4.347	MS	5,447	8,170	02/22/2018	03/01/2028
50077L-AS-5	KRAFT HEINZ FOOD Corp Note Call MW			2	2FE	469,074	99.8320	469,210	470,000	469,167	0	93	0	0	4.000	4.044	JD	836	9,400	06/04/2018	06/15/2023
534187-BE-8	LNC-CALL03/18 Corp Note MW			2	2FE	184,704	97.3640	180,123	185,000	184,805	0	28	0	0	3.350	3.369	MS	1,928	6,198	03/04/2015	03/09/2025
55336V-AQ-3	MPLX LP Corp Note Call MW			2	2FE	469,676	97.1270	456,497	470,000	469,743	0	67	0	0	3.375	3.389	MS	4,671	9,562	02/05/2018	03/15/2023
56585A-AG-7	MARATHON PETRO Corp Note Call MW			2	2FE	269,869	97.4200	267,905	275,000	271,595	0	524	0	0	3.625	3.869	MS	2,935	9,969	07/23/2015	09/15/2024
571748-AZ-5	MARSH & MCLENNAN Corp Note Call MW			2	1FE	278,944	99.0220	277,262	280,000	279,231	0	91	0	0	3.750	3.794	MS	3,121	10,500	11/09/2015	03/14/2026
571903-AS-2	MARRIOTT INTL Corp Note Call MW			2	2FE	498,335	90.9990	454,995	500,000	498,714	0	151	0	0	3.125	3.164	JD	694	15,625	06/07/2016	06/15/2026
581557-BE-4	MCKESSON CORP Corp Note Call MW			2	2FE	182,702	99.0470	178,285	180,000	181,699	0	(307)	0	0	3.796	3.587	MS	2,012	6,833	07/24/2015	03/15/2024
585055-AX-4	MEDTRONIC INC Corp Note Call			2	1FE	599,412	99.6580	597,948	600,000	599,475	0	63	0	0	3.125	3.154	MS	5,521	9,375	08/22/2018	03/15/2022
585055-BG-0	MEDTRONIC INC Corp Note MW			2	1FE	474,573	99.4920	457,663	460,000	464,763	0	(3,895)	0	0	2.500	1.626	MS	3,386	11,500	06/09/2016	03/15/2020
58942H-AC-5	MERCY HEALTH Corp Note MW			2	1FE	225,000	102.1820	229,910	225,000	225,000	0	0	0	0	4.302	4.302	JJ	376	0	12/10/2018	07/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59156R-AX-6	MET-CALL08/18 Corp Note MW 25BP			2	1FE	110,092	103.1940	103,194	100,000	103,070	0	(1,389)	0	0	4.750	3.228	FA	1,887	4,750	07/25/2013	02/08/2021
59156R-BF-4	MET-CALL08/18 Corp Note MW			2	1FE	178,090	98.6130	177,503	180,000	179,034	0	226	0	0	3.048	3.206	MJSD	244	5,486	07/31/2014	12/15/2022
59217G-CR-8	MET LIFE GLOB Corp Note Non Call Prv Plc				1FE	1,084,447	100.4530	1,089,915	1,085,000	1,084,487	0	41	0	0	3.450	3.468	AO	8,526	0	10/03/2018	10/09/2021
595240-AA-3	MID-ATLANTIC INT Corp Note Non Call Prv Plc				2FE	104,974	99.5390	104,516	105,000	104,976	0	2	0	0	4.100	4.103	MN	550	2,212	05/07/2018	05/15/2028
617446-7X-1	MORGAN STANLEY Corp Note Non Call				2FE	284,288	102.1600	275,832	270,000	280,763	0	(1,314)	0	0	5.000	4.325	MN	1,388	13,500	03/09/2016	11/24/2025
61744Y-AH-1	MORGAN STANLEY Corp Note Non Call				1FE	487,284	97.3300	472,051	485,000	486,606	0	(448)	0	0	2.750	2.647	MN	1,556	13,338	06/14/2017	05/19/2022
61744Y-AN-8	MORGAN STANLEY Corp Note MW			1	1FE	240,399	97.7090	239,387	245,000	241,078	0	679	0	0	3.125	3.552	JJ	3,360	3,828	03/27/2018	01/23/2023
61746B-DJ-2	MORGAN STANLEY Corp Note MW			2	1FE	501,940	99.8750	499,375	500,000	501,735	0	(205)	0	0	3.750	3.659	FA	6,563	9,375	05/24/2018	02/25/2023
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1FE	263,198	92.3900	244,834	265,000	263,586	0	163	0	0	3.125	3.205	JJ	3,543	8,281	07/20/2016	07/27/2026
64952W-CE-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc				1FE	454,331	97.4680	443,479	455,000	454,687	0	133	0	0	2.000	2.031	AO	1,972	9,100	04/06/2016	04/13/2021
654740-BJ-7	NISSAN MOTOR ACC Corp Note MW Prv Plc			2	1FE	294,991	99.5490	293,670	295,000	294,992	0	1	0	0	3.650	3.651	MS	2,991	0	09/18/2018	09/21/2021
655844-BL-1	NORFOLK SOUTHERN Corp Note Call MW			2	2FE	190,214	98.3670	196,734	200,000	195,372	0	1,026	0	0	2.903	3.511	FA	2,193	5,806	07/26/2013	02/15/2023
666807-BQ-4	NORTHROP GRUMMAN Corp Note Call MW			2	2FE	437,553	96.9410	436,235	450,000	438,570	0	1,017	0	0	2.550	3.269	AO	2,423	5,738	08/22/2018	10/15/2022
67103H-AE-7	O'REILLY AUTOMOT Corp Note Call			2	2FE	465,662	96.2540	452,394	470,000	466,427	0	426	0	0	3.550	3.671	MS	4,913	16,685	03/06/2017	03/15/2026
67103H-AF-4	O'REILLY AUTOMOT Corp Note Call MW			2	2FE	214,656	95.5040	205,334	215,000	214,699	0	30	0	0	3.600	3.619	MS	2,580	8,041	08/10/2017	09/01/2027
68389X-BB-0	ORACLE CORP Corp Note Call MW			2	1FE	1,694,016	97.9270	1,664,759	1,700,000	1,697,002	0	842	0	0	2.500	2.555	MN	5,431	42,500	04/28/2015	05/15/2022
68389X-BS-3	ORACLE CORP Corp Note Call MW			2	1FE	484,234	97.4580	472,671	485,000	484,350	0	103	0	0	2.950	2.975	MN	1,828	14,546	11/07/2017	11/15/2024
693475-AT-2	PNC FINANCIAL Corp Note Call			1	1FE	402,228	95.5830	382,332	400,000	401,926	0	(199)	0	0	3.150	3.084	MN	1,470	12,600	06/07/2017	05/19/2027
693476-BN-2	PNC FUNDING CORP Corp Note Call			2	1FE	99,444	99.8190	99,819	100,000	99,803	0	58	0	0	3.300	3.366	MS	1,036	3,300	03/05/2012	03/08/2022
69352P-AF-0	PPL CAPITAL FDG Corp Note Call MW 25BP			2	2FE	191,590	99.0300	198,060	200,000	195,831	0	849	0	0	3.400	3.919	JD	567	6,800	07/26/2013	06/01/2023
69353R-EY-0	PNC BANK NA Corp Note Call			2	1FE	249,628	97.5950	243,988	250,000	249,775	0	73	0	0	2.550	2.582	JD	390	6,375	12/06/2016	12/09/2021
69353R-FL-7	PNC BANK NA Corp Note Call			2	1FE	649,259	100.2520	651,638	650,000	649,337	0	78	0	0	3.500	3.525	JD	1,453	11,375	06/05/2018	06/08/2023
69371R-P2-6	PACCAR FINL CORP Corp Note Non Call				1FE	664,827	99.6300	662,540	665,000	664,863	0	36	0	0	3.100	3.109	MN	2,920	10,308	05/07/2018	05/10/2021
695114-CP-1	PACIFICORP Corp Note MW 15BP			2	1FE	159,859	98.9790	158,366	160,000	159,953	0	14	0	0	2.950	2.960	FA	1,967	4,720	01/03/2012	02/01/2022
709599-AW-4	PENSKE TRUCK LE Corp Note Call MW Prv Plc			2	2FE	314,039	93.6650	295,045	315,000	314,223	0	85	0	0	3.400	3.436	MN	1,369	10,710	10/26/2016	11/15/2026
709599-BB-9	PENSKE TRUCK LE Corp Note Call MW Prv Plc			2	2FE	648,674	99.3570	645,821	650,000	648,781	0	107	0	0	3.900	3.941	FA	10,563	5,704	05/07/2018	02/01/2024
717081-EN-9	PFIZER INC Corp Note Call MW			1	1FE	568,843	100.4520	572,576	570,000	568,912	0	69	0	0	3.200	3.244	MS	5,776	0	09/04/2018	09/15/2023
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call			2	2FE	387,333	92.5860	361,085	390,000	387,551	0	209	0	0	3.750	3.832	MS	4,875	12,919	01/24/2018	03/01/2028
74256L-AW-9	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	383,830	97.3050	374,624	385,000	384,307	0	229	0	0	2.375	2.440	MN	1,016	9,144	11/14/2016	11/21/2021
744320-BT-1	PRUDENTIAL FIN Corp Note Call MW 40BP			2	1FE	214,624	103.2720	206,544	200,000	205,547	0	(1,806)	0	0	4.500	3.477	MN	1,125	9,000	07/25/2013	11/16/2021
747525-AE-3	QUALCOMM INC Corp Note MW			2	1FE	1,419,460	98.4220	1,397,592	1,420,000	1,419,725	0	76	0	0	3.000	3.006	MN	4,852	42,600	05/13/2015	05/20/2022
756109-AR-5	REALTY INCOME Corp Note Call MW			2	1FE	252,294	100.7910	246,938	245,000	251,086	0	(686)	0	0	4.125	3.744	AO	2,134	10,106	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME Corp Note Call MW			2	1FE	172,674	93.1890	163,081	175,000	173,112	0	203	0	0	3.000	3.153	JJ	2,421	5,250	10/04/2016	01/15/2027
760759-AM-2	REPUBLIC SVCS Corp Note Call MW			2	2FE	106,118	104.7650	104,765	100,000	102,936	0	(643)	0	0	4.750	3.971	MN	607	4,750	07/26/2013	05/15/2023
771196-BN-1	ROCHE HLDGS INC Corp Note Call MW Prv Plc			2	1FE	1,284,653	100.4130	1,290,307	1,285,000	1,284,672	0	19	0	0	3.250	3.256	MS	12,065	0	09/10/2018	09/17/2023
78355H-KA-6	RYDER SYSTEM INC Corp Note Call MW			2	2FE	409,541	99.2250	406,823	410,000	409,841	0	92	0	0	2.875	2.899	MS	3,929	11,788	08/17/2015	09/01/2020
78355H-KF-5	RYDER SYSTEM INC Corp Note Call MW				2FE	481,801	96.1550	480,775	500,000	483,173	0	1,372	0	0	2.500	3.487	MS	4,167	0	09/06/2018	09/01/2022
842400-GD-9	SOUTHERN CAL ED Corp Note Call MW			2	1FE	549,962	96.4940	530,717	550,000	549,984	0	5	0	0	2.400	2.401	FA	5,500	13,200	01/13/2015	02/01/2022
857477-AW-3	STATE STREET CRP Corp Note Non Call				1FE	349,510	93.7760	328,216	350,000	349,626	0	45	0	0	2.650	2.666	MN	1,082	9,275	05/16/2016	05/19/2026
857477-AZ-6	STATE STREET CRP Corp Note Call			2	1FE	719,963	97.4630	706,607	725,000	720,661	0	698	0	0	2.653	2.799	MN	2,458	19,234	03/27/2018	05/15/2023
86765B-AN-9	SUNOCO LOGISTICS Corp Note Call MW			2	2FE	192,935	97.1220	189,388	195,000	193,120	0	185	0	0	4.250	4.458	AO	2,072	4,144	06/12/2018	04/01/2024
86765B-AT-6	SUNOCO LOGISTICS Corp Note Call MW			2	2FE	114,650	92.5900	106,479	115,000	114,725	0	31	0	0	3.900	3.937	JJ	2,068	4,485	07/07/2016	07/15/2026
883556-BC-5	THERMO FISHER Corp Note Call MW			2	2FE	737,463	98.0860	735,645	750,000	738,679	0	1,216	0	0	3.150	3.555	JJ	10,894	4,725	08/22/2018	01/15/2023
883556-BN-1	THERMO FISHER Corp Note Call MW			2	2FE	104,488	97.3790	102,248	105,000	104,674	0	70	0	0	3.000	3.078	AO	665	3,150	04/04/2016	04/15/2023
88579Y-BB-6	3M CO Corp Note Call MW			2	1FE	294,280	100.6730	296,985	295,000	294,313	0	33	0	0	3.250	3.300	FA	2,850	0	09/11/2018	02/14/2024
887317-AK-1	TIME WARNER INC Corp Note MW 25BP			2	2FE	108,591	102.5730	102,573	100,000	102,750	0	(1,161)	0	0	4.750	3.463	MS	1,214	4,750	07/26/2013	03/29/2021
887317-BA-2	TIME WARNER INC Corp Note Call MW			2	2FE	203,812	89.5970	179,194	200,000	202,974	0	(363)	0	0	2.950	2.724	JJ	2,721	5,900	08/05/2016	07/15/2026
891906-AE-9	TOTAL SYSTEM SVC Corp Note Call MW			2	2FE	279,765	99.9320	279,810	280,000	279,798	0	33	0	0	4.000	4.018	JD	933	6,222	05/09/2018	06/01/2023
89236T-EU-5	TOYOTA MTR CRED Corp Note Non Call				1FE	524,790	99.8320	524,118	525,000	524,839	0	49	0	0	2.950	2.964	AO	3,356	7,744	04/10/2018	04/13/2021
893574-AK-9	TRANSCONT GAS PL Corp Note Call MW			2	2FE	195,955	98.0280	193,115	197,000	195,981	0	26	0	0	4.000	4.068	MS	2,320	0	09/21/2018	03/15/2028
90131H-AN-5	21ST CENTURY FOX Corp Note MW			2	2FE	58,150	100.5770	50,289	50,000	50,355	0	(2,156)	0	0	6.900	2.490	MS	1,150	3,450	04/06/2015	03/01/2019
90131H-CB-9	21ST CENTURY FOX Corp Note Call MW			2	2FE	653,778	98.2690	643,662	655,000	653,980	0	111	0	0	3.375	3.398	MN	2,825	22,106	04/12/2017	11/15/2026
902494-AW-3	TYSON FOODS INC Corp Note MW 100 BP			2	2FE	254,832	99.4980	253,720	255,000	254,978	0	35	0	0	2.650	2.664	FA	2,553	6,758	08/05/2014	08/15/2019
904764-AX-5	UNILEVER CAPITAL Corp Note Call MW			1	1FE	247,518	96.4620	241,155	250,000	248,063	0	332	0	0	2.600	2.757	MN	1,011	6,500	05/02/2017	05/05/2024
907818-DG-0	UNION PAC CORP Corp Note MW 40BP			2	1FE	89,573	101.6680	91,501	90,000	89,900	0	45	0	0	4.000	4.056	FA	1,500	3,600	07/28/2010	02/01/2021
907818-DW-5	UNION PAC CORP Corp Note MW			2	1FE	176,880	99.8260	174,696	175,000	175,048	0	(390)	0	0	2.250	2.023	FA	1,488	3,938	02/06/2014	02/15/2019
91159H-HJ-2	US BANCORP Corp Note Call			2	1FE	450,000	100.0320	450,144	450,000	450,000	0	0	0	0	2.890	0.639	JAJO	2,456	10,730	04/21/2014	04/25/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
913017-BV-0	UNITED TECH CORP Corp Note MW 20BP			2	2FE	468,988	97.9980	450,791	460,000	466,038	0	(1,666)	0	0	3.100	2.695	JD	1,188	14,260	03/10/2017	06/01/2022
913017-CN-7	UNITED TECH CORP Corp Note Call MW			1	2FE	249,480	94.3670	235,918	250,000	249,594	0	69	0	0	2.800	2.833	MN	1,108	7,000	05/01/2017	05/04/2024
92277G-AH-0	VENTAS REALTY LP Corp Note Call MW			2	2FE	511,616	97.5730	502,501	515,000	512,774	0	458	0	0	3.125	3.230	JD	715	16,094	05/25/2016	06/15/2023
92277G-AM-9	VENTAS REALTY LP Corp Note Call MW			2	2FE	476,318	97.1570	466,354	480,000	476,583	0	265	0	0	4.000	4.094	MS	6,400	10,027	02/13/2018	03/01/2028
92343V-DD-3	VERIZON COMM INC Corp Note Call MW			2	2FE	309,210	90.8650	281,682	310,000	309,383	0	72	0	0	2.625	2.654	FA	3,074	8,138	07/27/2016	08/15/2026
92343V-DW-1	VERIZON COMM INC Corp Note MW			2	2FE	849,966	99.4040	849,904	855,000	850,774	0	614	0	0	3.125	3.289	MS	7,793	17,344	08/22/2018	03/16/2022
927804-FX-7	VIRGINIA EL&PWR Corp Note Call MW			2	1FE	229,788	98.7100	227,033	230,000	229,821	0	19	0	0	3.500	3.511	MS	2,370	8,050	03/13/2017	03/15/2027
929089-AB-6	VOYA FINANCIAL Corp Note MW			2	2FE	264,229	94.7320	251,040	265,000	264,400	0	69	0	0	3.650	3.685	JD	430	9,673	06/06/2016	06/15/2026
94106L-AW-9	WASTE MANAGEMENT Corp Note MW 25BP			2	2FE	178,371	102.3520	163,763	160,000	164,875	0	(3,156)	0	0	4.750	2.657	JD	21	7,600	07/08/2014	06/30/2020
94106L-AY-5	WASTE MANAGEMENT Corp Note Call MW 20BP			2	2FE	93,570	98.4620	98,462	100,000	97,129	0	711	0	0	2.900	3.738	MS	854	2,900	07/29/2013	09/15/2022
949746-SK-8	WELLS FARGO CO Corp Note Call			2	1FE	1,717,800	97.4500	1,705,375	1,750,000	1,720,163	0	2,363	0	0	3.069	3.523	JJ	23,422	0	08/24/2018	01/24/2023
94974B-FY-1	WELLS FARGO CO Corp Note Non Call				1FE	281,944	97.7940	268,934	275,000	280,309	0	(609)	0	0	4.100	3.799	JD	877	11,275	03/09/2016	06/03/2026
94974B-GL-8	WELLS FARGO CO Corp Note Non Call				1FE	548,580	98.5950	492,975	500,000	539,369	0	(3,934)	0	0	4.300	3.239	JJ	9,496	21,500	08/04/2016	07/22/2027
96950F-AL-8	WILLIAMS PARTNER Corp Note Call MW			2	2FE	255,195	100.6240	251,560	250,000	254,665	0	(530)	0	0	4.500	4.054	MN	1,438	5,625	05/25/2018	11/15/2023
98389B-AS-9	XCEL ENERGY INC Corp Note Call MW			2	2FE	404,887	98.5190	399,002	405,000	404,949	0	22	0	0	2.400	2.406	MS	2,862	9,720	03/03/2016	03/15/2021
06367T-PX-2	BANK OF MONTREAL Corp Note Non Call		A		1FE	482,242	99.0660	475,517	480,000	480,867	0	(900)	0	0	2.100	1.906	JD	532	10,080	06/14/2017	12/12/2019
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP		A	2	2FE	136,761	101.8100	121,389	119,231	121,880	0	(3,292)	0	0	5.700	2.818	AO	1,435	6,796	03/25/2014	10/15/2019
448055-AK-9	HUSKY ENERGY INC Corp Note Call MW		A	2	2FE	628,683	99.0730	624,160	630,000	629,257	0	124	0	0	4.000	4.025	AO	5,320	25,200	03/12/2014	04/15/2024
67077M-AL-2	NUTRIEN LTD Corp Note Call MW		A	1	2FE	247,575	94.1190	240,003	255,000	248,272	0	697	0	0	3.375	3.858	MS	2,534	4,303	04/10/2018	03/15/2025
78012K-ZG-5	ROYAL BK CANADA Corp Note Non Call		A		1FE	124,971	98.4390	123,049	125,000	124,982	0	6	0	0	2.750	2.755	FA	1,432	3,438	01/25/2017	02/01/2022
78013X-W2-0	ROYAL BK CANADA Corp Note Non Call		A		1FE	1,082,743	100.4590	1,089,980	1,085,000	1,082,843	0	100	0	0	3.700	3.746	AO	9,590	0	10/01/2018	10/05/2023
89114Q-BZ-0	TORONTO DOM BANK Corp Note Non Call		A		1FE	649,708	100.4400	652,860	650,000	649,759	0	52	0	0	3.250	3.266	JD	1,174	10,504	06/05/2018	06/11/2021
89114Q-C4-8	TORONTO DOM BANK Corp Note Non Call		A		1FE	1,258,200	100.7450	1,259,313	1,250,000	1,257,688	0	(512)	0	0	3.500	3.353	JJ	19,688	0	08/23/2018	07/19/2023
00507U-AF-8	ACTAVIS FUNDING Corp Note Call MW		D	2	2FE	242,603	98.7420	246,855	250,000	243,268	0	665	0	0	3.850	4.411	JD	428	9,625	05/18/2018	06/15/2024
00772B-AF-8	AERCAP IRELAND Corp Note MW		D	2	2FE	292,467	100.3400	285,969	285,000	290,741	0	(1,726)	0	0	4.500	3.605	MN	1,639	12,825	03/27/2018	05/15/2021
05565Q-CQ-9	BP CAPITAL PLC Corp Note Non Call		D		1FE	200,000	100.0560	200,112	200,000	200,000	0	0	0	0	3.158	0.777	FMAN	860	5,153	02/05/2014	05/10/2019
05578A-AA-6	BPCE Corp Note Non Call Prv Plc		D		1FE	327,179	95.9750	316,718	330,000	327,696	0	517	0	0	2.750	2.935	JJ	4,285	4,538	01/08/2018	01/11/2023
06738E-BB-0	BARCLAYS PLC Corp Note Call MW		D	2	2FE	245,000	97.3140	238,419	245,000	245,000	0	0	0	0	4.338	4.338	MN	1,329	5,314	05/09/2018	05/16/2024
111013-AM-0	BRIT SKY BROADCA Corp Note MW Prv Plc		D	2	2FE	359,464	99.2630	357,347	360,000	359,920	0	111	0	0	2.625	2.657	MS	2,756	9,450	09/09/2014	09/16/2019
25243Y-AY-5	DIAGEO CAP PLC Corp Note Call MW		D	2	1FE	648,551	100.4210	652,737	650,000	648,687	0	136	0	0	3.500	3.547	MS	6,509	7,583	05/15/2018	09/18/2023
404280-BJ-7	HSBC HOLDINGS Corp Note Call		D	2	1FE	635,000	97.9050	621,697	635,000	635,000	0	0	0	0	3.262	3.262	MS	6,214	20,714	03/06/2017	03/13/2023
404280-BS-7	HSBC HOLDINGS Corp Note Call		D	2	1FE	245,000	99.5130	243,807	245,000	245,000	0	0	0	0	3.950	3.950	MN	1,156	4,839	05/10/2018	05/18/2024
539439-AP-4	LLOYDS BK GR PLC Corp Note Call		D	2	1FE	205,000	94.6400	194,012	205,000	205,000	0	0	0	0	2.907	2.907	MN	894	5,959	10/31/2017	11/07/2023
53944V-AP-4	LLOYDS BANK PLC Corp Note Non Call		D		1FE	524,360	99.7260	523,562	525,000	524,493	0	133	0	0	3.300	3.343	MN	2,599	8,614	05/01/2018	05/07/2021
53944Y-AC-7	LLOYDS BK GR PLC Corp Note Non Call		D		1FE	472,975	96.8020	454,969	470,000	471,975	0	(616)	0	0	3.000	2.854	JJ	6,658	14,100	05/02/2017	01/11/2022
606822-BA-1	MITSUB UFJ FIN Corp Note		D		1FE	851,326	100.5170	854,395	850,000	851,270	0	(56)	0	0	3.761	3.725	JJ	13,764	0	09/04/2018	07/26/2023
82481L-AB-5	SHIRE ACQ INV IE Corp Note Call MW		D	2	2FE	483,980	96.7570	483,785	500,000	485,761	0	1,781	0	0	2.400	3.506	MS	3,267	6,000	08/22/2018	09/23/2021
82481L-AC-3	SHIRE ACQ INV IE Corp Note Call MW		D	2	2FE	329,501	94.6280	331,198	350,000	331,588	0	2,088	0	0	2.875	4.112	MS	2,739	5,031	05/24/2018	09/23/2023
82620K-AC-7	SIEMENS FINAN Corp Note MW Prv Plc		D	2	1FE	1,702,749	98.6170	1,681,420	1,705,000	1,704,344	0	456	0	0	2.150	2.178	MN	3,462	36,658	05/18/2015	05/27/2020
83051G-AD-0	SKANDINAV ENSKIL Corp Note Non Call Prv Plc		D		1FE	1,697,382	98.9520	1,682,184	1,700,000	1,699,233	0	531	0	0	2.450	2.483	MN	3,934	41,650	05/19/2015	05/27/2020
86562M-AQ-3	SUMITOMO MITSUI Corp Note Non Call		D		1FE	260,000	97.4840	253,458	260,000	260,000	0	0	0	0	2.784	2.784	JJ	3,398	7,238	07/06/2017	07/12/2022
86562M-AX-8	SUMITOMO MITSUI Corp Note Non Call		D		1FE	293,292	98.1440	294,432	300,000	294,093	0	801	0	0	3.102	3.630	JJ	4,239	4,653	05/24/2018	01/17/2023
86562M-BA-7	SUMITOMO MITSUI Corp Note Non Call		D		1FE	490,000	99.4890	487,496	490,000	490,000	0	0	0	0	3.305	3.202	JAJO	3,328	4,010	07/12/2018	07/19/2023
89641U-AA-9	TRINITY ACQ PLC Corp Note MW		D	2	2FE	119,327	102.9460	123,535	120,000	119,650	0	66	0	0	4.625	4.696	FA	2,097	5,550	08/08/2013	08/15/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						107,773,004	XXX	105,917,375	107,748,231	107,670,379	0	(23,870)	15,428	0	XXX	XXX	XXX	801,880	2,380,165	XXX	XXX
12591K-AD-7	COMM MORTGAGE TR COMM 2013-CR12 A3 CMBS			4	1FM	1,011,992	102.1890	1,021,890	1,000,000	1,010,548	0	(1,445)	0	0	3.765	3.521	MON	3,138	21,963	05/09/2018	10/10/2046
12592M-BK-5	COMM MORTGAGE TR COMM 2014-LC17 A5 CMBS			4	1FM	342,164	102.5890	333,414	325,000	337,943	0	(2,095)	0	0	3.917	3.154	MON	1,061	12,730	12/09/2016	10/10/2047
12592R-BF-5	COMM MORTGAGE TR COMM 2014-CR21 A3 CMBS			4	1FM	905,117	100.5940	855,049	850,000	885,184	0	(5,580)	0	0	3.528	2.761	MON	2,499	29,988	04/14/2015	12/10/2047
12593A-BA-2	COMM MORTGAGE TR COMM 2015-CR23 A4 CMBS			4	1FM	496,405	100.4240	487,056	485,000	493,777	0	(1,305)	0	0	3.497	3.184	MON	1,413	16,960	12/09/2016	05/10/2048
12593J-BF-2	COMM MORTGAGE TR COMM 2015-CR24 A5 CMBS			4	1FM	227,936	101.3330	227,999	225,000	227,624	0	(312)	0	0	3.696	3.505	MON	693	6,237	03/05/2018	08/10/2048
12594J-AA-3	COMM MORTGAGE TR COMM 2016-GCT A CMBS Prv Plc			4	1FM	401,688	98.6660	384,797	390,000	396,147	0	(2,368)	0	0	2.681	2.042	MON	871	10,456	07/25/2016	08/10/2029
126281-AZ-7	CSAIL COMMERCIAL CSAIL 2015-C1 A4 CMBS			4	1FM	951,293	100.4270	903,843	900,000	932,730	0	(5,194)	0	0	3.505	2.829	MON	2,629	31,545	04/10/2015	04/15/2050
126320-AX-1	COMM MORTGAGE TR COMM 2014-CR18 A5 CMBS			4	1FM	977,484	102.1450	919,305	900,000	947,898	0	(8,276)	0	0	3.828	2.760	MON	2,871	34,452	04/13/2015	07/15/2047
12636L-AY-6	CSAIL COMMERCIAL MORTGAGE TR CSAIL 2016-C5 A5 CMBS			1	1FM	1,513,020	101.3050	1,519,575	1,500,000	1,512,384	0	(637)	0	0	3.757	3.621	MON	4,696	18,784	08/28/2018	11/15/2025

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS			4	1FM	207,766	98.3720	204,386	207,768	207,721	0	(47)	0	0	2.121	2.106	MON	367	4,407	10/19/2017	10/12/2050
36252T-AS-4	GS MORTGAGE SECU GSMS 2016-GS2 AAB CMBS			4	1FM	973,789	98.4030	984,030	1,000,000	976,601	0	2,812	0	0	2.922	3.465	MON	2,435	17,045	05/04/2018	05/10/2049
46590K-AD-6	JP MORGAN CHASE JPMCC 2015-JP1 A4 CMBS			4	1FM	180,448	100.9540	176,670	175,000	179,282	0	(576)	0	0	3.650	3.251	MON	532	6,387	12/09/2016	01/15/2049
46643A-BD-4	JPMBB COMMERCIAL JPMBB 2014-C23 A4 CMBS			4	1FM	165,788	101.2240	161,958	160,000	163,935	0	(920)	0	0	3.670	3.025	MON	489	5,871	12/12/2016	09/15/2047
46643G-AE-0	JPMBB COMMERCIAL JPMBB 2014-C24 A5 CMBS			4	1FM	951,328	101.0090	909,081	900,000	932,688	0	(5,306)	0	0	3.639	2.947	MON	2,729	32,747	05/04/2015	11/15/2047
46645J-AD-4	JPMBB COMMERCIAL JPMBB 2015-C33 A4 CMBS			4	1FM	354,703	101.6260	355,691	350,000	354,216	0	(487)	0	0	3.770	3.571	MON	1,100	9,896	03/09/2018	12/15/2048
46645L-AY-3	JPMBB COMMERCIAL JPMBB 2016-C1 A5 CMBS			4	1FM	127,715	100.3230	125,404	125,000	127,137	0	(287)	0	0	3.576	3.304	MON	373	4,470	12/09/2016	03/15/2049
61763M-AF-7	MORGAN STANLEY B MSBAM 2014-C16 A5 CMBS			4	1FM	929,023	102.3530	870,001	850,000	898,271	0	(8,599)	0	0	3.892	2.723	MON	2,757	33,082	04/13/2015	06/15/2047
92890K-AZ-8	WF-RBS COMMERCIA WFRBS 2014-C22 A4 CMBS			4	1FM	951,328	100.4770	904,293	900,000	931,861	0	(5,444)	0	0	3.488	2.788	MON	2,616	31,392	04/10/2015	09/15/2057
92939F-AU-3	WF-RBS COMMERCIA WFRBS 2014-C21 A5 CMBS			4	1FM	520,645	101.6310	508,155	500,000	515,357	0	(2,624)	0	0	3.678	3.066	MON	1,533	18,390	12/09/2016	08/15/2047
94989A-AU-9	WELLS FARGO COMM WFCM 2014-LC18 A5 CMBS			4	1FM	224,420	100.2670	225,601	225,000	224,450	0	30	0	0	3.405	3.450	MON	638	5,746	03/06/2018	12/15/2047
94989H-AF-7	WELLS FARGO COMM WFCM 2015-NXS1 A2 CMBS			4	1FM	926,980	99.5250	895,725	900,000	904,392	0	(6,309)	0	0	2.632	1.920	MON	1,974	23,688	04/20/2015	05/15/2048
94989J-AZ-9	WELLS FARGO COMM WFCM 2015-C28 A4 CMBS			4	1FM	1,498,535	100.2790	1,504,185	1,500,000	1,498,509	0	(26)	0	0	3.540	3.559	MON	4,425	17,700	08/28/2018	05/15/2048
96221T-AE-7	WF-RBS COMMERCIA WFRBS 2014-LC14 A5 CMBS			4	1FM	938,752	103.2750	877,838	850,000	903,121	0	(9,960)	0	0	4.045	2.699	MON	2,865	34,381	04/13/2015	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						15,778,319	XXX	15,355,946	15,217,768	15,561,776	0	(64,955)	0	0	XXX	XXX	XXX	44,704	428,317	XXX	XXX
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST ALLYA 18-2 A3 ABS			4	1FE	969,824	99.8630	968,671	970,000	969,868	0	44	0	0	2.920	2.945	MON	1,259	17,702	04/24/2018	11/15/2022
02005A-GU-6	ALLY MASTER OWNE AMOT 2018-2 A ABS			4	1FE	984,991	100.6870	991,767	985,000	984,957	0	(34)	0	0	3.290	3.307	MON	1,440	17,644	05/22/2018	05/15/2023
02005A-GZ-5	ALLY MASTER OWNE AMOT 2018-3 A ABS			4	1FE	1,235,000	99.6950	1,231,233	1,235,000	1,235,000	0	0	0	0	2.775	2.791	MON	1,428	10,726	08/07/2018	07/15/2022
02582J-JH-4	American Express AMXCA 2018-8 A ABS			4	1FE	891,879	100.8370	899,466	892,000	891,889	0	9	0	0	3.180	3.206	MON	1,261	6,382	09/17/2018	04/15/2024
03065F-AF-9	AmeriCredit Auto AMCAR 2017-1 C ABS			4	1FE	414,911	99.1160	411,331	415,000	414,951	0	24	0	0	2.710	2.731	MON	406	11,247	02/13/2017	08/18/2022
03065M-AF-4	AmeriCredit Auto AMCAR 2015-4 C ABS			4	1FE	599,888	99.8280	598,968	600,000	599,955	0	14	0	0	2.880	2.901	MON	1,104	17,280	11/03/2015	07/08/2021
03065V-AE-7	AmeriCredit Auto AMCAR 2016-1 B ABS			4	1FE	553,738	99.8150	548,983	550,000	550,571	0	(1,927)	0	0	2.300	1.917	MON	808	12,650	06/08/2017	03/08/2021
03066L-AB-4	AmeriCredit Auto AMCAR 2018-2 A2A ABS			4	1FE	1,484,881	99.8180	1,482,297	1,485,000	1,484,903	0	22	0	0	2.860	2.881	MON	1,534	14,511	08/08/2018	11/18/2021
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCHC 2014-3RA A CLO Prv Plc			4	1FE	870,870	98.5510	857,394	870,000	870,773	0	(97)	0	0	3.559	3.555	JAJO	5,505	14,949	05/04/2018	01/28/2031
05564U-AM-2	BMW FLOORPLAN MA BMWFT 2018-1 A1 ABS Prv Plc			4	1FE	469,893	100.2370	471,114	470,000	469,897	0	4	0	0	3.150	3.173	MON	658	7,526	06/06/2018	05/15/2023
08180X-AN-2	BENEFIT STREET PARTNERS CLO BSP 2015-8A A1AR CLO Prv Plc			4	1FE	505,253	98.5400	497,627	505,000	505,233	0	(20)	0	0	3.569	3.575	JAJO	3,555	8,961	06/06/2018	01/20/2031
12549B-AQ-1	CHOLAMANDALAM INVESTMENT CIFC 2013-2A A1LR CLO Prv Plc			4	1FE	201,100	100.1000	200,200	200,000	200,972	0	(128)	0	0	3.655	3.570	JAJO	1,523	5,085	03/20/2018	10/18/2030
12652V-AC-1	CNH 2018-A B CNH 2018-A A3 ABS			4	1FE	954,795	100.4110	958,925	955,000	954,830	0	35	0	0	3.120	3.147	MON	1,324	16,719	05/16/2018	07/17/2023
13976M-AD-6	Capital Auto Rec AFIN 2018-1 A4 ABS Prv Plc			4	1FE	797,625	100.0260	800,208	800,000	797,993	0	368	0	0	2.930	3.095	MON	716	7,813	08/28/2018	06/20/2022
14041N-FF-3	Capital One Mult COMET 2016-A4 A4 ABS			4	1FE	206,259	99.0020	207,904	210,000	208,304	0	2,045	0	0	1.330	2.655	MON	124	2,095	03/22/2018	06/15/2022
14314R-AC-6	CarMax Auto Owne CARMX 2017-4 A3 ABS			4	1FE	979,920	99.0010	985,060	995,000	983,308	0	3,389	0	0	2.110	2.944	MON	933	8,748	07/19/2018	10/17/2022
165183-BG-8	Chesapeake Fundi CFII 2018-1A A1 ABS Prv Plc			4	1FE	1,600,914	100.0570	1,601,877	1,600,964	1,600,915	0	2	0	0	3.040	3.059	MON	2,163	32,176	04/11/2018	04/15/2030
165183-BN-3	Chesapeake Fundi CFII 2018-2A A1 ABS Prv Plc			4	1FE	1,469,830	100.4850	1,477,130	1,470,000	1,469,851	0	21	0	0	3.230	3.256	MON	2,105	15,695	08/07/2018	08/15/2030
17305E-GR-0	Citibank Credit CCCIT 2018-A6 ABS			4	1FE	1,505,977	101.1010	1,516,515	1,500,000	1,505,458	0	(519)	0	0	3.210	3.111	JD	3,210	14,713	08/22/2018	12/07/2024
254683-BV-6	DISCOVER CARD EX DCENT 2016-A4 A4 ABS			4	1FE	471,244	98.9110	474,773	480,000	475,758	0	4,515	0	0	1.390	2.660	MON	297	5,004	03/21/2018	03/15/2022
254683-BX-2	DISCOVER CARD EX DCENT 2017-A2 A2 ABS			4	1FE	1,466,777	98.4970	1,477,455	1,500,000	1,469,910	0	3,132	0	0	2.390	3.097	MON	1,593	11,950	08/28/2018	07/15/2024
26245M-AC-5	DRYDEN SENIOR LOAN FUND DRSLF 2018-55A A1 Prv Plc			4	1FE	475,000	98.6020	468,360	475,000	475,000	0	0	0	0	3.445	3.459	JAJO	3,455	5,689	05/09/2018	04/15/2031
29373F-AB-0	Enterprise Fleet EFF 2018-2 A2 ABS Prv Plc			4	1FE	1,444,782	99.9550	1,444,350	1,445,000	1,444,816	0	35	0	0	3.140	3.167	MON	1,386	17,645	07/25/2018	02/20/2024
34528Q-EC-4	FORD CREDIT FLOO FORDF 2015-5 A ABS			4	1FE	237,028	99.1780	238,027	240,000	237,954	0	926	0	0	2.390	2.937	MON	255	4,302	03/20/2018	08/15/2022
34528Q-EU-4	FORD CREDIT FLOO FORDF 2016-3 A1 ABS			4	1FE	863,198	99.2360	863,353	870,000	867,574	0	3,703	0	0	1.550	2.080	MON	599	12,400	03/22/2018	07/15/2019
34528Q-FP-4	FORD CREDIT FLOO FORDF 2017-2 A1 ABS			4	1FE	909,865	98.5550	896,851	910,000	909,920	0	45	0	0	2.160	2.175	MON	874	19,656	10/03/2017	09/15/2022
34528Q-FY-5	FORD CREDIT FLOO FORDF 2018-1 A1 ABS			4	1FE	920,014	99.7720	922,891	925,000	920,712	0	698	0	0	2.950	3.166	MON	1,213	11,370	07/26/2018	05/15/2023
34530N-AA-5	FORD CREDIT AUTO FORDR 2014-2 A ABS Prv Plc			4	1FE	960,465	99.3180	943,521	950,000	956,045	0	(2,008)	0	0	2.310	2.000	MON	975	21,945	06/09/2017	04/15/2026
34530U-AA-9	Ford Credit Auto FORDR 2016-1 A ABS Prv Plc			4	1FE	679,607	98.6760	685,798	695,000	680,979	0	1,372	0	0	2.310	2.865	MON	714	6,689	07/31/2018	08/15/2027
34531D-AD-0	FORDL 2017-B A4 FORDL 2017-B A3 ABS			4	1FE	539,977	99.2640	536,026	540,000	539,981	0	4	0	0	2.030	2.039	MON	487	10,962	10/24/2017	12/15/2020
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS			4	1FE	264,800	98.7870	266,725	270,000	267,112	0	2,312	0	0	1.690	2.860	MON	203	3,422	03/21/2018	11/15/2021
34532E-AE-5	Ford Credit Auto FORDO 2016-B A4 ABS			4	1FE	427,900	98.7480	424,616	430,000	429,225	0	864	0	0	1.520	1.731	MON	290	6,536	06/09/2017	08/15/2021
34532T-AD-4	Ford Credit Auto FORDO 2018-B A3 ABS			4	1FE	839,856	100.5620	844,721	840,000	839,867	0	11	0	0	3.240	3.270	MON	1,210	3,931	10/16/2018	04/15/2023
361886-AL-8	GMF FLOORPLAN OW GFORT 2016-1 A1 ABS			4	1FE	954,810	99.5490	950,693	955,000	954,975	0	65	0	0	1.960	1.975	MON	832	18,718	05/24/2016	05/17/2021
361886-BK-9	GMF FLOORPLAN OW GFORT 2018-2 A1 ABS Prv Plc			4	1FE	744,990	100.0530	745,395	745,000	744,992	0	2	0	0	3.130	3.151	MON	1,036	16,647	03/21/2018	03/15/2023
36255K-AD-3	GM Financial Aut GMALT 2018-2 A3 ABS			4	1FE	699,960	99.8800	699,160	700,000	699,967	0	7	0	0	3.060	3.082	MON	655	10,294	06/19/2018	06/21/2021
38013M-AE-6	GM Financial Aut GMALT 2017-2 A4 ABS			4	1FE	959,805	98.9710	950,122	960,000	959,919	0	76	0	0	2.180	2.198	MON	639	20,928	06/07/2017	06/21/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38137H-BU-1	GOLDENTREE LOAN OP GLD 2015-11A AR2 CLO PRV PLC			4	1FE	251,000	98.8710	247,178	250,000	250,887	0	(113)	0	0	3.515	3.458	JAJO	1,831	6,091	03/22/2018	01/18/2031
39154T-AQ-1	GREAT AMERICA LE GALC 2018-1 A3 ABS Prv Plc			4	1FE	629,920	99.4950	626,819	630,000	629,941	0	21	0	0	2.600	2.618	MON	728	13,696	02/05/2018	06/15/2021
43811B-AC-8	Honda Auto Recei HAROT 2017-2 A3 ABS			4	1FE	494,957	98.9830	489,966	495,000	494,976	0	12	0	0	1.680	1.689	MON	370	8,316	06/20/2017	08/16/2021
438124-AD-1	Honda Auto Recei HAROT 2016-3 A4 ABS			4	1FE	782,875	98.6570	789,256	800,000	789,921	0	7,046	0	0	1.330	2.540	MON	384	7,980	03/22/2018	11/18/2022
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS			4	1FE	239,966	99.0330	237,679	240,000	239,979	0	12	0	0	2.050	2.064	MON	137	4,920	11/22/2017	11/22/2021
43814U-AG-4	Honda Auto Recei HAROT 2018-2 A3 ABS			4	1FE	984,979	100.1360	986,340	985,000	984,975	0	(4)	0	0	3.010	3.028	MON	1,071	16,307	05/22/2018	05/18/2022
43815H-AC-1	Honda Auto Recei HAROT 2018-3 A3 ABS			4	1FE	964,868	100.1020	965,984	965,000	964,881	0	13	0	0	2.950	2.973	MON	791	8,936	08/21/2018	08/22/2022
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc			4	1FE	745,820	99.7250	741,914	743,960	743,960	0	(1,301)	0	0	1.880	1.711	MON	622	13,986	06/09/2017	08/17/2020
44935Q-AD-2	Hyundai Auto Lea HALST 2018-B A3 ABS Prv Plc			4	1FE	999,848	100.0480	1,000,480	1,000,000	999,878	0	30	0	0	3.040	3.065	MON	1,351	15,369	06/05/2018	10/15/2021
50117P-AC-3	Kubota Credit Ow KCOT 2018-1A A3 ABS Prv Plc			4	1FE	900,457	100.5290	904,761	900,000	900,388	0	(69)	0	0	3.100	3.097	MON	1,240	9,300	08/16/2018	08/15/2022
55315G-AD-0	MMAF EQUIPMENT F MMAF 2015-AA A4 ABS Prv Plc			4	1FE	252,255	99.5920	251,295	252,325	252,309	0	9	0	0	1.930	1.944	MON	203	4,870	05/05/2015	07/16/2021
55320R-AG-2	MP CLO MANAGEMENT MP7 2015-1A ARR CLO PRV PLC			4	1FE	900,000	99.3880	894,492	900,000	900,000	0	0	0	0	3.549	3.573	MON	9,739	0	08/14/2018	10/18/2028
58768U-AK-9	MERCEDES-BENZ MA MBMOT 2018-BA A ABS PRV PLC			4	1FE	890,000	99.7780	888,024	890,000	890,000	0	0	0	0	2.795	2.811	MON	1,037	13,115	05/08/2018	05/15/2023
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS			4	1FE	40,757	100.0020	40,758	40,757	40,757	0	0	0	0	2.655	2.670	MON	45	886	04/19/2017	08/15/2019
65478G-AE-0	Nissan Auto Rece NAROT 2017-B A4 ABS			4	1FE	477,769	98.3480	481,905	490,000	481,231	0	3,462	0	0	1.950	2.957	MON	425	7,166	03/22/2018	10/16/2023
65479B-AB-6	Nissan Auto Leas NALT 2017-B A2A ABS			4	1FE	254,313	99.6550	253,454	254,332	254,326	0	10	0	0	1.830	1.840	MON	207	4,654	10/03/2017	12/16/2019
65479B-AD-2	Nissan Auto Leas NALT 2017-B A3 ABS			4	1FE	509,911	99.2810	506,333	510,000	509,960	0	42	0	0	2.050	2.067	MON	465	10,455	10/03/2017	09/15/2020
69335P-CV-5	PFS FINANCING CO PFSFC 2018-D A ABS Prv Plc			4	1FE	1,349,927	99.9090	1,348,755	1,350,000	1,349,941	0	14	0	0	3.190	3.213	MON	1,914	28,590	04/11/2018	04/17/2023
784456-AB-1	SMB Private Educ SMB 2014-A A2A ABS Prv Plc			4	1FE	1,165,390	99.5220	1,161,361	1,166,939	1,165,517	0	127	0	0	3.050	3.123	MON	1,582	8,898	09/27/2018	05/15/2026
80284T-AH-8	Santander Drive SDART 2017-1 B ABS			4	1FE	739,988	99.7620	738,284	740,045	740,041	0	36	0	0	2.100	2.112	MON	691	15,541	02/23/2017	06/15/2021
80285M-AE-9	Santander Drive SDART 2018-4 A3 ABS			4	1FE	340,000	99.9950	339,983	340,000	339,996	0	(4)	0	0	3.010	3.026	MON	455	3,212	08/13/2018	03/15/2022
89231A-AB-7	Toyota Auto Rece TAOT 2018-C A2A ABS			4	1FE	1,014,905	99.7740	1,012,706	1,015,000	1,014,921	0	16	0	0	2.770	2.791	MON	1,250	8,825	08/14/2018	08/16/2021
98161V-AB-6	World Omni Auto WOART 2018-A A2 ABS			4	1FE	519,653	99.6510	517,885	519,699	519,679	0	26	0	0	2.190	2.205	MON	506	9,737	01/30/2018	05/17/2021
98163E-AB-2	World Omni Auto WOART 2018-C A2 ABS			4	1FE	1,374,988	99.8230	1,372,566	1,375,000	1,374,979	0	(9)	0	0	2.800	2.814	MON	1,711	14,331	07/24/2018	01/18/2022
136452-AD-1	Canadian Pacer A CPART 2017-1A A3 ABS Prv Plc		A	4	1FE	980,000	99.3110	973,248	980,000	980,000	0	0	0	0	2.050	2.058	MON	670	20,090	10/04/2017	03/19/2021
136452-AE-9	Canadian Pacer A CPART 2017-1A A4 ABS Prv Plc		A	4	1FE	601,422	98.7810	602,564	610,000	603,062	0	1,641	0	0	2.286	3.091	MON	465	4,648	08/16/2018	01/19/2022
81376N-AD-7	Securitized Term SSTRT 2017-2A A3 ABS Prv Plc		A	4	1FE	620,000	98.9380	613,416	620,000	620,000	0	0	0	0	2.040	2.047	MON	211	12,648	09/27/2017	04/26/2021
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc		A	4	1FE	537,988	99.5020	535,309	537,988	537,988	0	0	0	0	1.890	1.897	MON	169	10,168	02/08/2017	08/25/2020
12518X-AA-5	CENT CLO LP CECLO 2013-19A A1A CLO Prv Plc		D	4	1FE	705,152	100.0150	709,515	709,409	707,570	0	1,370	0	0	3.839	3.968	JAJO	4,842	23,592	05/07/2015	10/29/2025
12550L-AJ-1	CIFC Funding Ltd CLO CIFC 2015-2A AR CLO Prv Plc		D	4	1FE	900,000	99.4210	894,789	900,000	900,000	0	0	0	0	3.216	3.229	JAJO	6,272	21,318	12/12/2017	04/15/2027
14310K-AS-0	Carlyle Gbl Mrkt Strat CGMS 2013-4A A1RR CLO PRV PLC		D	4	1FE	410,513	98.5160	403,916	410,000	410,452	0	(61)	0	0	3.436	3.428	JAJO	3,053	8,356	03/22/2018	01/15/2031
14315L-AA-2	Carlyle Gbl Mrkt Strat CGMS 2014-3RA A1A CLO Prv Plc		D	2	1FE	1,000,000	98.6910	986,910	1,000,000	1,000,000	0	0	0	0	3.559	3.565	JAJO	6,328	12,766	05/23/2018	07/27/2031
87248B-AQ-7	TICP CLO LTD TICP 2015-1A AR CLO Prv Plc		D	4	1FE	900,000	99.0780	891,702	900,000	900,000	0	0	0	0	3.269	3.282	JAJO	5,802	20,852	02/02/2018	07/20/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						54,037,247	XXX	53,949,054	54,158,418	54,066,849	0	31,337	0	0	XXX	XXX	XXX	104,336	820,329	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						177,588,570	XXX	175,222,375	177,124,417	177,299,004	0	(57,488)	15,428	0	XXX	XXX	XXX	950,920	3,628,811	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal -Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						229,242,308	XXX	220,340,116	213,463,231	222,712,713	0	(2,171,346)	15,428	0	XXX	XXX	XXX	2,081,091	6,541,934	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						33,450,130	XXX	32,566,780	32,382,380	33,376,013	0	(27,264)	0	0	XXX	XXX	XXX	95,887	1,006,351	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						25,719,746	XXX	25,236,958	24,955,642	25,446,049	0	(76,242)	0	0	XXX	XXX	XXX	72,677	655,349	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						54,037,247	XXX	53,949,054	54,158,418	54,066,849	0	31,337	0	0	XXX	XXX	XXX	104,336	820,329	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						342,449,431	XXX	332,092,908	324,959,671	335,601,624	0	(2,243,515)	15,428	0	XXX	XXX	XXX	2,353,991	9,023,963	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
677522-B7-8	OHIO ST GO Non Call 5.000% 05/01/26		11/29/2018	Goldman Sachs		293,195	250,000	0
677522-ZN-7	OHIO ST GO Non Call 5.000% 09/01/27		10/26/2018	JP Morgan Chase		1,003,213	850,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,296,408	1,100,000	0
01757L-DW-3	ALLEN CNTY OH HO Rev bond Call 1.710% 06/01/34		04/17/2018	Morgan Stanley		1,300,000	1,300,000	737
3128MJ-3N-8	FHLMC Pool G08804 MBS 3.500% 03/01/48		09/26/2018	JP Morgan Chase		968,338	983,162	2,485
3132XC-R3-1	FHLMC Pool G67706 MBS 3.500% 12/01/47		05/02/2018	Credit Suisse		1,404,025	1,409,310	274
3132XU-FH-3	FHLMC Pool Q51967 MBS 3.500% 11/01/47		09/26/2018	Sun Trust		487,608	494,955	1,251
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS 3.500% 04/25/47		02/08/2018	CitiGroup		952,825	939,612	2,467
3137F4-J7-8	FHLMC FHR 4775 HB RMBS 3.500% 05/15/45		05/16/2018	Goldman Sachs		1,170,525	1,171,257	2,277
3137FA-MT-2	FHLMC FHR 4709 EA RMBS 3.000% 01/15/46		02/02/2018	Morgan Stanley		697,009	700,402	350
3137FC-LD-4	FHLMC MF FHMS K071 A2 CMBS 3.286% 11/25/27		01/19/2018	Goldman Sachs		516,973	510,000	1,071
3137FE-S5-0	FHLMC MF Pool 4767 MBS 3.500% 08/15/46		09/21/2018	Merrill Lynch		1,429,591	1,435,873	3,490
3137FE-SL-5	FHLMC MF FHLMC 4767 PA CMBS 3.500% 02/15/47		02/02/2018	CitiGroup		768,405	756,700	1,986
3137FJ-EH-8	FHLMC MF Pool K081 A2 CMBS 3.900% 08/25/28		10/03/2018	Barclays Group Inc.		1,425,325	1,400,000	1,668
3138WK-3E-3	FNMA Pool FN AS9796 MBS 3.500% 06/01/47		09/06/2018	Goldman Sachs		565,220	567,615	662
3140H1-WJ-5	FNMA Pool BJ0648 MBS 3.500% 03/01/48		04/06/2018	Nomura Securities		644,075	643,120	688
3140J5-SF-7	FNMA Pool BM1417 MBS 3.000% 04/01/47		03/16/2018	JP Morgan Chase		837,607	858,602	1,431
3140J7-2S-3	FNMA Pool BM3484 MBS 3.000% 02/01/48		03/16/2018	Merrill Lynch		794,669	816,419	1,361
3140Q8-KG-9	FNMA Pool CA1194 MBS 4.000% 02/01/48		03/16/2018	CitiGroup		1,268,560	1,227,700	2,728
38380K-GF-6	GNMA GNR 2017-172 PA RMBS 3.000% 02/20/47		09/20/2018	Goldman Sachs		1,352,573	1,390,374	2,781
46246K-5A-6	IOWA ST FIN AUTH Rev Bond Non Call 5.000% 02/15/26		10/31/2018	JP Morgan Chase		1,132,650	1,000,000	0
544445-GL-7	LOS ANGELES CA D Rev Bond Non Call 5.000% 05/15/28		11/28/2018	Jefferies and Company		1,169,000	1,000,000	2,222
64577B-5M-2	NEW JERSEY ST EC Rev Bond Non Call 5.000% 06/15/27		12/12/2018	Merrill Lynch		1,111,040	1,000,000	2,222
70879Q-CB-7	PENNSYLVANIA ST Rev Bond Call 3.550% 10/01/33		08/15/2018	Jefferies and Company		500,000	500,000	0
709221-VE-2	PENNSYLVANIA ST Rev Bond Cont Call 5.250% 12/01/44		05/17/2018	Jefferies and Company		1,045,403	890,000	0
796253-2K-7	SAN ANTONIO TX E Rev Bond MW 5.000% 02/01/23		01/12/2018	JP Morgan Chase		1,556,496	1,350,000	31,125
79625G-AG-8	SAN ANTONIO TX E Rev Bond Non Call 5.000% 02/01/28		10/25/2018	JP Morgan Chase		1,763,565	1,500,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						24,861,482	23,845,101	63,276
00108W-AG-5	AEP TEXAS Corp Note Call Prv Plc 3.950% 06/01/28		05/14/2018	Mitsubishi Bank LTD		473,433	475,000	0
00206R-CS-9	AT&T INC Corp Note Call MW 3.600% 02/17/23		03/27/2018	Morgan Stanley		165,520	165,000	693
002824-BA-7	ABBOTT LABS Corp Note MW 2.550% 03/15/22		03/27/2018	Deutsche Bank		257,760	265,000	263
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST ALLYA 18-2 A3 ABS 2.920% 11/15/22		04/24/2018	Merrill Lynch		969,824	970,000	0
02005A-GU-6	ALLY MASTER OWNE AMOT 2018-2 A ABS 3.290% 05/15/23		05/22/2018	CitiGroup		984,991	985,000	0
02005A-GZ-5	ALLY MASTER OWNE AMOT 2018-3 A ABS 2.775% 07/15/22		08/07/2018	Barclays Group Inc.		1,235,000	1,235,000	0
025816-BU-2	AMERICAN EXPRESS Corp Note Call 3.375% 05/17/21		05/14/2018	Barclays Group Inc.		649,890	650,000	0
02582J-JH-4	American Express AMXCA 2018-8 A ABS 3.180% 04/15/24		09/17/2018	Various		891,879	892,000	0
02665W-CP-4	AMERICAN HONDA F Corp Note MW 3.375% 12/10/21		10/03/2018	JP Morgan Chase		1,279,386	1,280,000	0
03066L-AB-4	AmeriCredit Auto AMCAR 2018-2 A2A ABS 2.860% 11/18/21		08/08/2018	Deutsche Bank		1,484,881	1,485,000	0
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCHC 2014-3RA A CLO Prv Plc 3.559% 01/28/31		05/04/2018	JP Morgan Chase		870,870	870,000	660
035242-AL-0	ABIBB-CALL04/18 Corp Note Call MW 3.300% 02/01/23		05/24/2018	Various		706,038	710,000	6,112
035242-AP-1	ABIBB-CALL04/18 Corp Note Call MW 3.650% 02/01/26		02/28/2018	BNP Paribar Securities Corp		484,551	490,000	1,540
037833-CU-2	APPLE INC Corp Note Call MW 2.850% 05/11/24		08/23/2018	Wachovia Bank		1,223,675	1,250,000	10,490
05564U-AM-2	BMW FLOORPLAN MA BMWFT 2018-1 A1 ABS Prv Plc 3.150% 05/15/23		06/06/2018	Mitsubishi Bank LTD		469,893	470,000	0
05565E-AU-9	BMW US CAP LLC Corp Note MW Prv Plc 3.100% 04/12/21		04/05/2018	CitiGroup		89,946	90,000	0
06051G-GK-9	BANK OF AMER CRP Corp Note Call MW 2.881% 04/24/23		03/27/2018	Merrill Lynch		400,824	410,000	5,086
06051G-HB-8	BANK OF AMER CRP Corp Note Call 3.352% 02/05/26		01/31/2018	Merrill Lynch		575,000	575,000	0
06051G-HH-5	BANK OF AMER CRP Corp Note Call 3.499% 05/17/22		05/14/2018	Merrill Lynch		650,000	650,000	0
06406R-AE-7	BANK OF NY MELLO Corp Note Call 2.950% 01/29/23		01/22/2018	CitiGroup		529,194	530,000	0
06406R-AG-2	BANK OF NY MELLO Corp Note Non Call 3.500% 04/28/23		05/24/2018	BNP Paribar Securities Corp		200,284	200,000	564
08180X-AN-2	BENEFIT STREET PARTNERS CLO BSP 2015-8A A1AR CLO Prv Plc 3.569% 01/20/31		06/06/2018	JP Morgan Chase		505,253	505,000	2,620
10373Q-AB-6	BP CAP MKTS AMER Corp Note Call MW 3.796% 09/21/25		09/18/2018	Merrill Lynch		1,235,000	1,235,000	0
12549B-AQ-1	CHOLAMANDALAM INVESTMENT CIFC 2013-2A A1LR CLO Prv Plc 3.655% 10/18/30		03/20/2018	Natixis Bank		201,100	200,000	1,030
12591K-AD-7	COMM MORTGAGE TR COMM 2013-CR12 A3 CMBS 3.765% 10/10/46		05/09/2018	Credit Suisse		1,011,992	1,000,000	1,046
12593J-BF-2	COMM MORTGAGE TR COMM 2015-CR24 A5 CMBS 3.696% 08/10/48		03/05/2018	Merrill Lynch		227,936	225,000	139
12636L-AY-6	CSAIL COMMERCIAL MORTGAGE TR CSAIL 2016-C5 A5 CMBS 3.757% 11/15/25		08/28/2018	Various		1,513,020	1,500,000	4,539
12652V-AC-1	CNH 2018-A B CNH 2018-A A3 ABS 3.120% 07/17/23		05/16/2018	CitiGroup		954,795	955,000	0
126650-CK-4	CVS HEALTH CORP Corp Note Call MW 3.500% 07/20/22		08/22/2018	Raymond James & Assoc		574,615	575,000	1,901
126650-CT-5	CVS HEALTH CORP Corp Note Call 2.125% 06/01/21		03/28/2018	Deutsche Bank		338,030	350,000	2,438
126650-CX-6	CVS HEALTH CORP Corp Note Call MW 4.300% 03/25/28		03/06/2018	Merrill Lynch		552,126	560,000	0
13976M-AD-6	Capital Auto Rec AFIN 2018-1 A4 ABS Prv Plc 2.930% 06/20/22		08/28/2018	Barclays Group Inc.		797,625	800,000	651
14040H-BU-8	CAPITAL ONE FINL Corp Note Call 3.200% 01/30/23		01/25/2018	Morgan Stanley		529,369	530,000	0
14041N-FF-3	Capital One Mult COMET 2016-A4 A4 ABS 1.330% 06/15/22		03/22/2018	Barclays Group Inc.		206,259	210,000	85
14314R-AC-6	CarMax Auto Owne CARMX 2017-4 A3 ABS 2.110% 10/17/22		07/19/2018	Merrill Lynch		979,920	995,000	467
14913Q-2L-2	CATERPILLAR FINL Corp Note MW 3.450% 05/15/23		05/09/2018	Merrill Lynch		649,558	650,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14913Q-2N-8	CATERPILLAR FINL Corp Note Call MW 3.150% 09/07/21		09/04/2018	Barclays Group Inc.		284,781	285,000	0
165183-BG-8	Chesapeake Fundi CFII 2018-1A A1 ABS Prv Plc 3.040% 04/15/30		04/11/2018	Merrill Lynch		1,600,914	1,600,964	0
165183-BN-3	Chesapeake Fundi CFII 2018-2A A1 ABS Prv Plc 3.230% 08/15/30		08/07/2018	Mitsubishi Bank LTD		1,469,830	1,470,000	0
172967-LW-9	CITIGROUP INC Corp Note Call 4.075% 04/23/29		04/16/2018	CitiGroup		390,000	390,000	0
172967-LZ-2	CITIGROUP INC Corp Note Call MW 4.044% 06/01/24		05/15/2018	CitiGroup		400,000	400,000	0
17305E-GR-0	Citibank Credit CCCIT 2018-A6 ABS 3.210% 12/07/24		08/22/2018	Barclays Group Inc.		1,505,977	1,500,000	936
20030N-CH-2	COMCAST CORP Corp Note Call MW 3.550% 05/01/28		02/01/2018	Barclays Group Inc.		253,103	254,000	0
20030N-CS-8	COMCAST CORP Corp Note Call MW 3.950% 10/15/25		10/02/2018	Wachovia Bank		319,606	320,000	0
22822V-AA-9	CROWN CASTLE INT Corp Note Call MW 3.400% 02/15/21		08/22/2018	Morgan Stanley		500,840	500,000	425
24422E-UK-3	JOHN DEERE CAP Corp Note Non Call 3.125% 09/10/21		09/05/2018	Goldman Sachs		479,851	480,000	0
25466A-AK-7	DISCOVER BANK Corp Note Call 3.350% 02/06/23		01/31/2018	CitiGroup		439,960	440,000	0
254683-BV-6	DISCOVER CARD EX DCENT 2016-A4 A4 ABS 1.390% 03/15/22		03/21/2018	Merrill Lynch		471,244	480,000	148
254683-BX-2	DISCOVER CARD EX DCENT 2017-A2 A2 ABS 2.390% 07/15/24		08/28/2018	Barclays Group Inc.		1,466,777	1,500,000	1,494
26078J-AB-6	DOWDUPONT Corp Note Call MW 4.205% 11/15/23		11/14/2018	Goldman Sachs		850,000	850,000	0
26245M-AC-5	DRYDEN SENIOR LOAN FUND DRSLF 2018-55A A1 Prv Plc 3.445% 04/15/31		05/09/2018	CitiGroup		475,000	475,000	0
29373F-AB-0	Enterprise Fleet EFF 2018-2 A2 ABS Prv Plc 3.140% 02/20/24		07/25/2018	JP Morgan Chase		1,444,782	1,445,000	0
29379V-AU-7	ENTERPRISE PRODU Corp Note MW 4.050% 02/15/22		08/22/2018	Merrill Lynch		818,112	800,000	810
31620M-AK-2	FIS-CALL06/18 Corp Note Call MW 3.500% 04/15/23		08/22/2018	Various		646,114	650,000	6,086
316773-CL-2	FIFTH THIRD BANK Corp Note Call 3.500% 03/15/22		08/22/2018	US Bank		427,202	425,000	6,570
34528F-AD-0	Ford Credit Auto FORDO 2018-A A3 ABS 3.030% 11/15/22		07/19/2018	HSBC Securities Inc		946,071	945,000	716
34528Q-EC-4	FORD CREDIT FLOO FORDF 2015-5 A ABS 2.390% 08/15/22		03/20/2018	Barclays Group Inc.		237,028	240,000	112
34528Q-EU-4	FORD CREDIT FLOO FORDF 2016-3 A1 ABS 1.550% 07/15/19		03/22/2018	Toronto Dominion Sec		275,964	280,000	133
34528Q-FY-5	FORD CREDIT FLOO FORDF 2018-1 A1 ABS 2.950% 05/15/23		07/26/2018	CitiGroup		920,014	925,000	1,137
34530U-AA-9	Ford Credit Auto FORDR 2016-1 A ABS Prv Plc 2.310% 08/15/27		07/31/2018	Wachovia Bank		679,607	695,000	758
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS 1.690% 11/15/21		03/21/2018	Harris Nesbitt Corp		264,800	270,000	101
34532T-AD-4	Ford Credit Auto FORDO 2018-B A3 ABS 3.240% 04/15/23		10/16/2018	Pershing		839,856	840,000	0
361448-BC-6	GATX CORP Corp Note Call MW 4.550% 11/07/28		05/03/2018	CitiGroup		650,000	650,000	0
361886-BK-9	GMF FLOORPLAN OW GFORT 2018-2 A1 ABS Prv Plc 3.130% 03/15/23		03/21/2018	JP Morgan Chase		744,990	745,000	0
36252T-AS-4	GS MORTGAGE SECU GSMS 2016-GS2 AAB CMBS 2.922% 05/10/49		05/04/2018	SG Cowen and Company		973,789	1,000,000	568
36255K-AD-3	GM Financial Aut GMALT 2018-2 A3 ABS 3.060% 06/21/21		06/19/2018	Barclays Group Inc.		699,960	700,000	0
369550-BD-9	GENERAL DYNAMICS Corp Note Call MW 3.375% 05/15/23		05/08/2018	RBC Capital Markets		199,232	200,000	0
38137H-BU-1	GOLDENTREE LOAN OP GLD 2015-11A AR2 CLO PRV PLC 3.515% 01/18/31		03/22/2018	RBC Capital Markets		251,000	250,000	1,305
38141G-WU-4	GOLDMAN SACHS GP Corp Note Non Call 3.427% 02/23/23		06/04/2018	Goldman Sachs		489,441	490,000	587
39154T-AQ-1	GREAT AMERICA LE GALC 2018-1 A3 ABS Prv Plc 2.600% 06/15/21		02/05/2018	Wachovia Bank		629,920	630,000	0
438124-AD-1	Honda Auto Recei HAROT 2016-3 A4 ABS 1.330% 11/18/22		03/22/2018	Barclays Group Inc.		782,875	800,000	236
43814U-AG-4	Honda Auto Recei HAROT 2018-2 A3 ABS 3.010% 05/18/22		05/22/2018	Barclays Group Inc.		984,979	985,000	0
43815H-AC-1	Honda Auto Recei HAROT 2018-3 A3 ABS 2.950% 08/22/22		08/21/2018	Merrill Lynch		964,868	965,000	0
44644A-AD-9	HUNTINGTON NATL Corp Note Call 3.250% 05/14/21		05/08/2018	Morgan Stanley		419,051	420,000	0
44935Q-AD-2	Hyundai Auto Lea HALST 2018-B A3 ABS Prv Plc 3.040% 10/15/21		06/05/2018	CitiGroup		999,848	1,000,000	0
46645J-AD-4	JPMBB COMMERCIAL JPMBB 2015-C33 A4 CMBS 3.770% 12/15/48		03/09/2018	JP Morgan Chase		354,703	350,000	440
46647P-AU-0	JPMORGAN CHASE Corp Note Call MW 3.797% 07/23/24		08/23/2018	ScotiaMcleod Corporation		2,767,435	2,750,000	9,862
46849L-TB-7	JACKSON NAT LIFE Corp Note Non Call Prv Plc 3.300% 06/11/21		06/06/2018	Goldman Sachs		1,297,868	1,300,000	0
49327M-2W-3	KEY BANK NA Corp Note Non Call 3.350% 06/15/21		06/06/2018	Pershing		439,938	440,000	0
494550-BM-7	KINDER MORGAN EN Corp Note Call MW 30BP 3.450% 02/15/23		05/18/2018	Pershing		194,856	200,000	1,859
49456B-AP-6	KINDER MORGAN Corp Note Call MW 4.300% 03/01/28		02/22/2018	Mizuho Investor Sec Co		378,564	380,000	0
50077L-AS-5	KRAFT HEINZ FOOD Corp Note Call MW 4.000% 06/15/23		06/04/2018	Barclays Group Inc.		469,074	470,000	0
50117P-AC-3	Kubota Credit Ow KCOT 2018-1A A3 ABS Prv Plc 3.100% 08/15/22		08/16/2018	RBC Capital Markets		900,457	900,000	465
55320R-AG-2	MP CLO MANAGEMENT MP7 2015-1A ARR CLO PRV PLC 3.549% 10/18/28		08/14/2018	Barclays Group Inc.		900,000	900,000	0
55336V-AQ-3	MPLX LP Corp Note Call MW 3.375% 03/15/23		02/05/2018	Barclays Group Inc.		469,676	470,000	0
585055-AX-4	MEDTRONIC INC Corp Note Call 3.125% 03/15/22		08/22/2018	Morgan Stanley		599,412	600,000	8,281
58768U-AK-9	MERCEDES-BENZ MA MBMOT 2018-BA A ABS PRV PLC 2.795% 05/15/23		05/08/2018	CitiGroup		890,000	890,000	0
58942H-AC-5	MERCY HEALTH Corp Note MW 4.302% 07/01/28		12/10/2018	JP Morgan Chase		225,000	225,000	0
59217G-CR-8	MET LIFE GLOB Corp Note Non Call Prv Plc 3.450% 10/09/21		10/03/2018	JP Morgan Chase		1,084,447	1,085,000	0
59524Q-AA-3	MID-ATLANTIC INT Corp Note Non Call Prv Plc 4.100% 05/15/28		05/07/2018	CitiGroup		104,974	105,000	0
61744Y-AN-8	MORGAN STANLEY Corp Note MW 3.125% 01/23/23		03/27/2018	Goldman Sachs		240,399	245,000	1,404
61746B-DJ-2	MORGAN STANLEY Corp Note MW 3.750% 02/25/23		05/24/2018	CitiGroup		501,940	500,000	4,896
654740-BJ-7	NISSAN MOTOR ACC Corp Note MW Prv Plc 3.650% 09/21/21		09/18/2018	JP Morgan Chase		294,991	295,000	0
65478G-AE-0	Nissan Auto Rece NAROT 2017-B A4 ABS 1.950% 10/16/23		03/22/2018	JP Morgan Chase		477,769	490,000	292
666807-BQ-4	NORTHROP GRUMMAN Corp Note Call MW 2.550% 10/15/22		08/22/2018	Pershing		437,553	450,000	4,112
69335P-CV-5	PFS FINANCING CO PFSFC 2018-D A ABS Prv Plc 3.190% 04/17/23		04/11/2018	CitiGroup		1,349,935	1,350,000	0
69353R-FL-7	PNC BANK NA Corp Note Call 3.500% 06/08/23		06/05/2018	JP Morgan Chase		649,259	650,000	0
69371R-P2-6	PACCAR FINL CORP Corp Note Non Call 3.100% 05/10/21		05/07/2018	Merrill Lynch		664,827	665,000	0
709599-BB-9	PENSKE TRUCK LE Corp Note Call MW Prv Plc 3.900% 02/01/24		05/07/2018	Merrill Lynch		648,674	650,000	0
717081-EN-9	PFIZER INC Corp Note Call MW 3.200% 09/15/23		09/04/2018	CitiGroup		568,843	570,000	0
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call 3.750% 03/01/28		01/24/2018	Goldman Sachs		212,998	215,000	2,307

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
771196-BN-1	ROCHE HLDGS INC Corp Note Call MW Prv Plc 3.250% 09/17/23		09/10/2018	Barclays Group Inc.		1,284,653	1,285,000	0
78355H-KF-5	RYDER SYSTEM INC Corp Note Call MW 2.500% 09/01/22		09/06/2018	Various		481,801	500,000	229
784456-AB-1	SMB Private Educ SMB 2014-A A2A ABS Prv Plc 3.050% 05/15/26		09/27/2018	Merrill Lynch		1,165,390	1,166,939	1,285
80285M-AE-9	Santander Drive SDART 2018-4 A3 ABS 3.010% 03/15/22		08/13/2018	RBC Capital Markets		340,000	340,000	0
857477-AZ-6	STATE STREET CRP Corp Note Call 2.653% 05/15/23		03/27/2018	UBS Financial Services		199,963	205,000	2,024
86765B-AN-9	SUNOCO LOGISTICS Corp Note Call MW 4.250% 04/01/24		06/12/2018	Goldman Sachs		192,935	195,000	1,681
883556-BC-5	THERMO FISHER Corp Note Call MW 3.150% 01/15/23		08/22/2018	Various		737,463	750,000	5,053
88579Y-BB-6	3M CO Corp Note Call MW 3.250% 02/14/24		09/11/2018	CitiGroup		294,280	295,000	0
891906-AE-9	TOTAL SYSTEM SVC Corp Note Call MW 4.000% 06/01/23		05/09/2018	Merrill Lynch		279,765	280,000	0
89231A-AB-7	Toyota Auto Rece TAOT 2018-C A2A ABS 2.770% 08/16/21		08/14/2018	CitiGroup		1,014,905	1,015,000	0
89236T-EU-5	TOYOTA MTR CRED Corp Note Non Call 2.950% 04/13/21		04/10/2018	JP Morgan Chase		524,790	525,000	0
893574-AK-9	TRANSCONT GAS PL Corp Note Call MW 4.000% 03/15/28		09/21/2018	Tax Free Exchange		195,955	197,000	131
92277G-AM-9	VENTAS REALTY LP Corp Note Call MW 4.000% 03/01/28		02/13/2018	Jefferies and Company		476,318	480,000	0
92343V-DW-1	VERIZON COMM INC Corp Note MW 3.125% 03/16/22		08/22/2018	RBC Capital Markets		596,274	600,000	8,229
949746-SK-8	WELLS FARGO CO Corp Note Call 3.069% 01/24/23		08/24/2018	Pershing		1,717,800	1,750,000	5,072
94989A-AU-9	WELLS FARGO COMM WFCM 2014-LC18 A5 CMBS 3.405% 12/15/47		03/06/2018	Wachovia Bank		224,420	225,000	149
94989J-AZ-9	WELLS FARGO COMM WFCM 2015-C28 A4 CMBS 3.540% 05/15/48		08/28/2018	Wachovia Bank		1,498,535	1,500,000	4,278
96950F-AL-8	WILLIAMS PARTNER Corp Note Call MW 4.500% 11/15/23		05/25/2018	SG Cowen and Company		255,195	250,000	469
98161V-AB-6	World Omni Auto WOART 2018-A A2 ABS 2.190% 05/17/21		01/30/2018	Wachovia Bank		519,653	519,699	0
98163E-AB-2	World Omni Auto WOART 2018-C A2 ABS 2.800% 01/18/22		07/24/2018	Mitsubishi Bank LTD		1,374,988	1,375,000	0
136452-AE-9	Canadian Pacer A CPART 2017-1A A4 ABS Prv Plc 2.286% 01/19/22	A	08/16/2018	BNP Paribar Securities Corp		601,422	610,000	77
67077M-AL-2	NUTRIEN LTD Corp Note Call MW 3.375% 03/15/25	A	04/10/2018	Tax Free Exchange		247,575	255,000	598
78013X-W2-0	ROYAL BK CANADA Corp Note Non Call 3.700% 10/05/23	A	10/01/2018	RBC Capital Markets		1,082,743	1,085,000	0
89114Q-BZ-0	TORONTO DOM BANK Corp Note Non Call 3.250% 06/11/21	A	06/05/2018	Toronto Dominion Sec		649,708	650,000	0
89114Q-C4-8	TORONTO DOM BANK Corp Note Non Call 3.500% 07/19/23	A	08/23/2018	Sun Trust		1,258,200	1,250,000	4,618
00507U-AF-8	ACTAVIS FUNDING Corp Note Call MW 3.850% 06/15/24	D	05/18/2018	Goldman Sachs		242,603	250,000	4,198
00772B-AF-8	AERCAP IRELAND Corp Note MW 4.500% 05/15/21	D	03/27/2018	Goldman Sachs		292,467	285,000	4,774
05578A-AA-6	BPCE Corp Note Non Call Prv Plc 2.750% 01/11/23	D	01/08/2018	JP Morgan Chase		327,179	330,000	0
06738E-BB-0	BARCLAYS PLC Corp Note Call MW 4.338% 05/16/24	D	05/09/2018	Barclays Group Inc.		245,000	245,000	0
14310K-AS-0	Carlyle Gbl Mrkt Strat CGMS 2013-4A A1RR CLO PRV PLC 3.436% 01/15/31	D	03/22/2018	JP Morgan Chase		410,513	410,000	775
14315L-AA-2	Carlyle Gbl Mrkt Strat CGMS 2014-3RA A1A CLO Prv Plc 3.559% 07/27/31	D	05/23/2018	CitiGroup		1,000,000	1,000,000	0
25243Y-AY-5	DIAGEO CAP PLC Corp Note Call MW 3.500% 09/18/23	D	05/15/2018	Barclays Group Inc.		648,551	650,000	0
404280-BS-7	HSBC HOLDINGS Corp Note Call 3.950% 05/18/24	D	05/10/2018	JP Morgan Chase		245,000	245,000	0
53944V-AP-4	LLOYDS BANK PLC Corp Note Non Call 3.300% 05/07/21	D	05/01/2018	Morgan Stanley		524,360	525,000	0
606822-BA-1	MITSUB UFJ FIN Corp Note 3.761% 07/26/23	D	09/04/2018	Morgan Stanley		851,326	850,000	3,996
82481L-AB-5	SHIRE ACQ INV IE Corp Note Call MW 2.400% 09/23/21	D	08/22/2018	Pershing		483,980	500,000	5,033
82481L-AC-3	SHIRE ACQ INV IE Corp Note Call MW 2.875% 09/23/23	D	05/24/2018	Wachovia Bank		329,501	350,000	1,845
86562M-AX-8	SUMITOMO MITSUI Corp Note Non Call 3.102% 01/17/23	D	05/24/2018	JP Morgan Chase		293,292	300,000	3,412
86562M-BA-7	SUMITOMO MITSUI Corp Note Non Call 3.305% 07/19/23	D	07/12/2018	Pershing		490,000	490,000	0
87248B-AQ-7	TICP CLO LTD TICP 2015-1A AR CLO Prv Plc 3.269% 07/20/27	D	02/02/2018	Mizuho Investor Sec Co		900,000	900,000	3,082
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						93,688,918	94,010,602	157,372
8399997. Total - Bonds - Part 3						119,846,808	118,955,703	220,648
8399998. Total - Bonds - Part 5						36,512,596	36,921,027	74,123
8399999. Total - Bonds						156,359,404	155,876,730	294,771
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						156,359,404	XXX	294,771

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620A5-A8-2	GNMA Pool 719231 MBS 4.500% 07/15/40		12/01/2018	Paydown		19,817	19,817	21,056	20,997	0	(1,179)	0	(1,179)	0	19,817	0	0	0	366	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS 4.000% 10/15/39		12/01/2018	Paydown		24,615	24,615	26,361	26,265	0	(1,650)	0	(1,650)	0	24,615	0	0	0	444	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS 4.500% 04/15/40		12/01/2018	Paydown		25,018	25,018	26,683	26,601	0	(1,583)	0	(1,583)	0	25,018	0	0	0	482	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS 4.500% 01/15/41		12/01/2018	Paydown		23,559	23,559	25,120	25,048	0	(1,489)	0	(1,489)	0	23,559	0	0	0	390	01/15/2041
912828-S4-3	US Treasury Note 0.750% 07/15/19		03/01/2018	Various		637,863	650,000	649,619	649,800	0	20	0	20	0	649,820	0	(11,957)	(11,957)	3,007	07/15/2019
0599999. Subtotal - Bonds - U.S. Governments						730,872	743,009	748,839	748,711	0	(5,881)	0	(5,881)	0	742,829	0	(11,957)	(11,957)	4,689	XXX
13063B-5F-5	CALIFORNIA ST GO Cont Call 5.000% 10/01/25		04/16/2018	Call 100.0000		300,000	300,000	342,726	302,233	0	(2,233)	0	(2,233)	0	300,000	0	0	0	8,125	10/01/2025
13063B-L3-4	CALIFORNIA ST GO Cont Call 5.000% 09/01/23		12/21/2018	Samuel A Ramirez & Co		1,666,365	1,500,000	1,674,915	1,597,336	0	(19,251)	0	(19,251)	0	1,578,085	0	88,280	88,280	98,958	09/01/2023
13063B-Q5-4	CALIFORNIA ST GO Non Call 5.000% 02/01/18		02/01/2018	Maturity		400,000	400,000	471,732	401,279	0	(1,279)	0	(1,279)	0	400,000	0	0	0	10,000	02/01/2018
13063B-Q6-2	CALIFORNIA ST GO Non Call 5.000% 02/01/19		07/20/2018	Morgan Stanley		203,860	200,000	239,024	207,497	0	(3,852)	0	(3,852)	0	203,645	0	215	215	9,778	02/01/2019
246380-3R-8	DELAWARE ST GO Non Call 5.000% 10/01/18		10/01/2018	Maturity		1,000,000	1,000,000	1,126,170	1,028,779	0	(28,779)	0	(28,779)	0	1,000,000	0	0	0	50,000	10/01/2018
34153P-NF-1	FLORIDA ST BRD O GO Non Call 5.500% 06/01/19		12/21/2018	Raymond James & Assoc		390,987	385,000	467,359	399,534	0	(10,046)	0	(10,046)	0	389,488	0	1,499	1,499	22,645	06/01/2019
57582R-JR-8	MASSACHUSETTS ST GO Non Call 5.000% 07/01/22		02/23/2018	HILLTOP SECURITIES		225,404	200,000	243,880	233,290	0	(1,137)	0	(1,137)	0	232,153	0	(6,749)	(6,749)	6,556	07/01/2022
97705L-4D-6	WISCONSIN ST GO Non Call 5.000% 05/01/18		05/01/2018	Maturity		1,500,000	1,500,000	1,743,735	1,519,541	0	(19,541)	0	(19,541)	0	1,500,000	0	0	0	37,500	05/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						5,686,616	5,485,000	6,309,541	5,689,489	0	(86,118)	0	(86,118)	0	5,603,371	0	83,245	83,245	243,562	XXX
235308-NA-7	DALLAS TX INDEP GO Non Call 5.000% 02/15/18		02/15/2018	Maturity		500,000	500,000	601,145	501,773	0	(1,773)	0	(1,773)	0	500,000	0	0	0	12,500	02/15/2018
414005-QN-1	HARRIS CNTY TX GO Non Call 5.000% 10/01/22		02/23/2018	Morgan Stanley		565,525	500,000	591,255	582,385	0	(2,629)	0	(2,629)	0	579,756	0	(14,231)	(14,231)	10,139	10/01/2022
517840-7H-1	LAS VEGAS VLY NV GO Non Call 5.000% 09/15/20		02/23/2018	Oppenheimer and Co.		1,739,387	1,605,000	1,864,240	1,741,542	0	(7,766)	0	(7,766)	0	1,733,776	0	5,611	5,611	36,113	09/15/2020
564386-BY-5	Mansfield TX Sch Dist GO Non Call 5.000% 02/15/19		12/21/2018	Wachovia Bank		1,004,410	1,000,000	1,182,640	1,026,473	0	(23,176)	0	(23,176)	0	1,003,297	0	1,113	1,113	68,194	02/15/2019
625506-MW-7	MULTNOMAH CNTY O GO Non Call 5.000% 06/01/21		12/21/2018	Barclays Group Inc.		1,106,539	1,030,000	1,240,584	1,135,081	0	(29,573)	0	(29,573)	0	1,105,507	0	1,032	1,032	55,076	06/01/2021
64966L-DU-2	NEW YORK NY GO Non Call 5.000% 08/01/19		07/25/2018	Merrill Lynch		2,209,917	2,135,000	2,480,244	2,259,642	0	(44,586)	0	(44,586)	0	2,215,056	0	(5,139)	(5,139)	105,564	08/01/2019
741701-G2-6	PRINCE GEORGES C GO Non Call 5.000% 09/15/18		07/20/2018	Janney Montgomery, Scott		502,710	500,000	618,560	511,062	0	(8,743)	0	(8,743)	0	502,319	0	391	391	21,389	09/15/2018
812627-AF-4	SEATTLE WA GO Non Call 5.000% 04/01/22		02/23/2018	Goldman Sachs		1,458,106	1,300,000	1,573,390	1,502,163	0	(7,262)	0	(7,262)	0	1,494,901	0	(36,795)	(36,795)	26,361	04/01/2022
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,086,594	8,570,000	10,152,058	9,260,121	0	(125,508)	0	(125,508)	0	9,134,612	0	(48,018)	(48,018)	335,336	XXX
047870-LQ-1	ATLANTA GA WTR & Rev Bond Non Call 5.000% 11/01/18		08/10/2018	Goldman Sachs		1,007,630	1,000,000	1,148,870	1,025,104	0	(18,598)	0	(18,598)	0	1,006,506	0	1,124	1,124	39,306	11/01/2018
101029-RY-4	BOSTON MA WTR & Rev Bond Non Call 5.000% 11/01/20		02/23/2018	National Financial Services Co		990,289	910,000	1,073,955	1,003,289	0	(5,099)	0	(5,099)	0	998,190	0	(7,901)	(7,901)	14,661	11/01/2020
114894-VQ-8	BROWARD CNTY FL Rev Bond Non Call 5.000% 10/01/19		08/13/2018	Wachovia Bank		2,669,451	2,575,000	2,920,282	2,732,993	0	(55,513)	0	(55,513)	0	2,677,480	0	(8,029)	(8,029)	112,299	10/01/2019
114894-XB-9	BROWARD CNTY FL Rev Bond Non Call 5.000% 10/01/22		02/23/2018	Pershing		167,685	150,000	172,695	172,187	0	(707)	0	(707)	0	171,480	0	(3,795)	(3,795)	2,000	10/01/2022
155048-CF-6	CENTRL PUGET SOU Rev Bond Non Call 5.000% 02/01/19		07/20/2018	Wachovia Bank		1,630,352	1,600,000	1,879,824	1,661,046	0	(31,374)	0	(31,374)	0	1,629,672	0	680	680	78,222	02/01/2019
160853-LL-9	CHARLOTTE-MECKLE Rev Bond Call 1.680% 01/15/44		04/13/2018	National Financial Services Co		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,320	01/15/2044
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2018	Paydown		51,912	51,912	53,040	52,994	0	(1,081)	0	(1,081)	0	51,912	0	0	0	841	03/01/2045
3128PR-LN-7	FHLMC Pool J12133 MBS 4.000% 05/01/25		12/01/2018	Paydown		58,673	58,673	61,432	60,453	0	(1,780)	0	(1,780)	0	58,673	0	0	0	1,189	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2018	Paydown		5,557	5,557	5,795	5,778	0	(221)	0	(221)	0	5,557	0	0	0	95	11/01/2042
3130A8-QS-5	FHLB Note Non Call 1.125% 07/14/21		12/20/2018	Toronto Dominion Sec		1,731,967	1,800,000	1,796,731	1,797,644	0	637	0	637	0	1,798,281	0	(66,314)	(66,314)	29,081	07/14/2021
3132HQ-DB-5	FHLMC Pool Q13698 MBS 3.000% 12/01/42		12/01/2018	Paydown		8,843	8,843	9,260	9,233	0	(390)	0	(390)	0	8,843	0	0	0	161	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2018	Paydown		2,581	2,581	2,702	2,693	0	(112)	0	(112)	0	2,581	0	0	0	42	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS 3.500% 06/01/43		12/01/2018	Paydown		32,299	32,299	33,480	33,440	0	(1,141)	0	(1,141)	0	32,299	0	0	0	684	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS 3.500% 12/01/44		12/01/2018	Paydown		153,166	153,166	159,651	159,411	0	(6,245)	0	(6,245)	0	153,166	0	0	0	3,756	12/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132QM-QF-1	FHLMC Pool Q31353 MBS 3.500% 02/01/45		12/01/2018	Paydown		527,901	527,901	553,389	552,416	0	(24,515)	0	(24,515)	0	527,901	0	0	0	9,820	02/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS 3.500% 06/01/45		12/01/2018	Paydown		65,553	65,553	67,893	67,833	0	(2,280)	0	(2,280)	0	65,553	0	0	0	1,184	06/01/2045
3132QR-TW-0	FHLMC Pool Q35064 MBS 3.500% 08/01/45		12/01/2018	Paydown		51,314	51,314	53,491	53,438	0	(2,124)	0	(2,124)	0	51,314	0	0	0	1,208	08/01/2045
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS 3.000% 04/25/45		12/01/2018	Paydown		52,948	52,948	55,124	54,333	0	(1,385)	0	(1,385)	0	52,948	0	0	0	803	04/25/2045
3137BG-QJ-1	FHLMC FHR 4456 RMBS 3.500% 05/15/44		12/01/2018	Paydown		61,730	61,730	65,974	64,326	0	(2,596)	0	(2,596)	0	61,730	0	0	0	1,136	05/15/2044
3137BH-YG-6	FHLMC FHR 4477 RMBS 3.500% 07/15/44		12/01/2018	Paydown		165,416	165,416	175,444	171,611	0	(6,195)	0	(6,195)	0	165,416	0	0	0	3,196	07/15/2044
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS 2.830% 05/25/30		12/01/2018	Paydown		9,657	9,657	9,850	9,813	0	(156)	0	(156)	0	9,657	0	0	0	152	05/25/2030
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2018	Paydown		3,012	3,012	3,166	3,156	0	(144)	0	(144)	0	3,012	0	0	0	63	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS 5.000% 02/01/41		12/01/2018	Paydown		127,810	127,810	140,032	139,405	0	(11,594)	0	(11,594)	0	127,810	0	0	0	3,315	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS 4.500% 09/01/41		12/01/2018	Paydown		43,686	43,686	47,154	46,976	0	(3,290)	0	(3,290)	0	43,686	0	0	0	953	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2018	Paydown		1,738	1,738	1,834	1,828	0	(91)	0	(91)	0	1,738	0	0	0	48	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS 4.500% 08/01/41		12/01/2018	Paydown		111,099	111,099	119,276	118,831	0	(7,731)	0	(7,731)	0	111,099	0	0	0	2,574	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS 4.000% 02/01/41		12/01/2018	Paydown		16,721	16,721	17,604	17,548	0	(827)	0	(827)	0	16,721	0	0	0	355	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS 4.000% 02/01/41		12/01/2018	Paydown		14,027	14,027	14,780	14,733	0	(706)	0	(706)	0	14,027	0	0	0	287	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2018	Paydown		46,193	46,193	51,281	51,191	0	(4,999)	0	(4,999)	0	46,193	0	0	0	1,276	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS 3.000% 09/01/43		12/01/2018	Paydown		74,089	74,089	74,830	74,797	0	(707)	0	(707)	0	74,089	0	0	0	1,153	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		12/01/2018	Paydown		85,147	85,147	88,220	88,150	0	(3,003)	0	(3,003)	0	85,147	0	0	0	1,444	10/01/2046
3138LR-Q5-4	FNMA Pool A01375 MBS 3.500% 08/01/42		12/01/2018	Paydown		6,021	6,021	6,371	6,348	0	(326)	0	(326)	0	6,021	0	0	0	62	08/01/2042
3138LT-WL-8	FNMA Pool A03350 MBS 4.000% 05/01/42		12/01/2018	Paydown		64,506	64,506	70,271	70,148	0	(5,642)	0	(5,642)	0	64,506	0	0	0	1,262	05/01/2042
3138LX-N7-0	FNMA Pool A06713 MBS 4.000% 06/01/42		12/01/2018	Paydown		98,524	98,524	104,620	104,553	0	(6,029)	0	(6,029)	0	98,524	0	0	0	2,008	06/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS 3.500% 08/01/42		12/01/2018	Paydown		15,821	15,821	16,734	16,672	0	(851)	0	(851)	0	15,821	0	0	0	260	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS 3.500% 07/01/42		12/01/2018	Paydown		7,170	7,170	7,563	7,536	0	(366)	0	(366)	0	7,170	0	0	0	185	07/01/2042
3138MH-3J-0	FNMA Pool A02600 MBS 3.500% 12/01/42		12/01/2018	Paydown		998	998	1,073	1,068	0	(69)	0	(69)	0	998	0	0	0	19	12/01/2042
3138ML-FS-8	FNMA Pool A04676 MBS 3.500% 11/01/42		12/01/2018	Paydown		24,252	24,252	26,007	25,893	0	(1,641)	0	(1,641)	0	24,252	0	0	0	306	11/01/2042
3138MN-R2-8	FNMA Pool A06804 MBS 3.500% 11/01/42		12/01/2018	Paydown		7,184	7,184	7,713	7,678	0	(493)	0	(493)	0	7,184	0	0	0	48	11/01/2042
3138MS-A4-1	FNMA Pool A09926 MBS 3.000% 12/01/42		12/01/2018	Paydown		6,887	6,887	7,243	7,219	0	(332)	0	(332)	0	6,887	0	0	0	106	12/01/2042
3138NU-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2018	Paydown		4,982	4,982	5,230	5,212	0	(230)	0	(230)	0	4,982	0	0	0	39	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS 3.000% 09/01/43		12/01/2018	Paydown		29,730	29,730	29,867	29,860	0	(130)	0	(130)	0	29,730	0	0	0	481	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS 4.000% 12/01/43		12/01/2018	Paydown		58,877	58,877	61,913	61,765	0	(2,888)	0	(2,888)	0	58,877	0	0	0	1,396	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2018	Paydown		101,833	101,833	113,735	113,430	0	(11,597)	0	(11,597)	0	101,833	0	0	0	2,193	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS 3.500% 05/01/44		12/01/2018	Paydown		30,225	30,225	30,948	30,914	0	(689)	0	(689)	0	30,225	0	0	0	630	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS 3.000% 02/01/45		12/01/2018	Paydown		73,834	73,834	74,573	74,543	0	(708)	0	(708)	0	73,834	0	0	0	1,261	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS 3.500% 12/01/44		12/01/2018	Paydown		43,851	43,851	45,773	45,704	0	(1,853)	0	(1,853)	0	43,851	0	0	0	838	12/01/2044
3138WV-FU-0	FNMA Pool AT7378 MBS 4.500% 10/01/43		12/01/2018	Paydown		92,415	92,415	99,563	99,275	0	(6,860)	0	(6,860)	0	92,415	0	0	0	2,162	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS 4.000% 12/01/43		12/01/2018	Paydown		73,897	73,897	77,615	77,451	0	(3,554)	0	(3,554)	0	73,897	0	0	0	1,189	12/01/2043
3138YE-HD-2	FNMA Pool AY1127 MBS 3.500% 04/01/45		12/01/2018	Paydown		35,585	35,585	37,041	36,988	0	(1,403)	0	(1,403)	0	35,585	0	0	0	420	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2018	Paydown		78,795	78,795	84,064	83,897	0	(5,102)	0	(5,102)	0	78,795	0	0	0	1,689	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS 3.500% 08/01/45		12/01/2018	Paydown		7,815	7,815	8,147	8,136	0	(321)	0	(321)	0	7,815	0	0	0	150	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS 4.000% 10/01/45		12/01/2018	Paydown		55,654	55,654	59,359	59,262	0	(3,607)	0	(3,607)	0	55,654	0	0	0	1,271	10/01/2045
31398Q-TE-7	FHLMC FHR 3747 HG RMBS 2.400% 07/15/37		11/01/2018	Paydown		80,098	80,098	81,374	80,191	0	(93)	0	(93)	0	80,098	0	0	0	826	07/15/2037
3140E0-6Q-3	FNMA Pool AZ8078 MBS 3.500% 08/01/45		12/01/2018	Paydown		11,010	11,010	11,443	11,429	0	(419)	0	(419)	0	11,010	0	0	0	222	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS 3.500% 12/01/45		12/01/2018	Paydown		36,041	36,041	37,747	37,714	0	(1,673)	0	(1,673)	0	36,041	0	0	0	863	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS 3.500% 04/01/46		12/01/2018	Paydown		112,910	112,910	120,628	120,465	0	(7,556)	0	(7,556)	0	112,910	0	0	0	1,903	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS 3.500% 06/01/46		12/01/2018	Paydown		6,655	6,655	7,120	7,109	0	(454)	0	(454)	0	6,655	0	0	0	126	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS 3.000% 08/01/46		12/01/2018	Paydown		153,355	153,355	160,280	160,106	0	(6,751)	0	(6,751)	0	153,355	0	0	0	3,294	08/01/2046
3140J7-N8-4	FNMA Pool BM3114 MBS 3.000% 03/01/47		12/01/2018	Paydown		224,487	224,487	224,627	224,625	0	(138)	0	(138)	0	224,487	0	0	0	3,848	03/01/2047
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		12/01/2018	Paydown		3,314	3,314	3,623	3,426	0	(112)	0	(112)	0	3,314	0	0	0	75	06/01/2020
31416V-Y6-5	FNMA Pool AB0732 MBS 4.000% 06/01/39		12/01/2018	Paydown		171,953	171,953	182,754	182,609	0	(10,656)	0	(10,656)	0	171,953	0	0	0	3,197	06/01/2039
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		12/01/2018	Paydown		3,693	3,693	3,909	3,894	0	(201)	0	(201)	0	3,693	0	0	0	71	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS 4.000% 12/01/41		12/01/2018	Paydown		41,355	41,355	44,089	43,993	0	(2,637)	0	(2,637)	0	41,355	0	0	0	776	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS 3.000% 04/01/43		12/01/2018	Paydown		79,598	79,598	82,166	82,104	0	(2,506)	0	(2,506)	0	79,598	0	0	0	1,236	04/01/2043
31418V-CB-6	FNMA Pool AD7265 MBS 4.000% 07/01/25		12/01/2018	Paydown		24,567	24,567	25,727	25,313	0	(746)	0	(746)	0	24,567	0	0	0	399	07/01/2025
31419H-A2-8	FNMA Pool AE6324 MBS 4.000% 11/01/25		12/01/2018	Paydown		36,617	36,617	38,946	38,148	0	(1,531)	0	(1,531)	0	36,617	0	0	0	811	11/01/2025
414009-JL-5	HARRIS CNTY TX C Rev Bond Non Call 5.000% 10/01/20		02/23/2018	Merrill Lynch		1,079,250	1,000,000	1,164,060	1,086,480	0	(4,812)	0	(4,812)	0	1,081,667	0	(2,417)	(2,417)	20,278	10/01/2020
546486-BA-8	LOUISIANA ST HIG Rev Bond Non Call 5.000% 06/15/19		08/13/2018	Wachovia Bank		1,747,464	1,700,000	2,020,144	1,790,029	0	(38,214)	0	(38,214)	0	1,751,814	0	(4,350)	(4,350)	56,667	06/15/2019

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59465H-QZ-2	MICHIGAN ST HOSP Rev Bond Non Call 5.000% 06/01/20		02/23/2018	Wachovia Bank		1,092,206	1,020,000	1,168,971	1,093,273	0	(4,657)	0	(4,657)	0	1,088,616	0	3,590	3,590	12,183	06/01/2020
594695-X3-7	MICHIGAN ST TRUN Rev Bond Non Call 5.000% 11/15/20		07/25/2018	Jefferies and Company		1,611,900	1,500,000	1,800,600	1,642,512	0	(27,723)	0	(27,723)	0	1,614,790	0	(2,890)	(2,890)	52,500	11/15/2020
64577B-KT-0	NEW JERSEY ST EC Rev Bond Cont Call 5.000% 06/15/26		12/12/2018	Merrill Lynch		1,336,742	1,220,000	1,267,775	1,258,115	0	(4,185)	0	(4,185)	0	1,253,929	0	82,812	82,812	60,831	06/15/2026
649710-6N-8	NEW YORK CITY NY Rev Bond Non Call 5.000% 05/01/18		05/01/2018	Maturity		1,000,000	1,000,000	1,174,340	1,012,217	0	(12,217)	0	(12,217)	0	1,000,000	0	0	0	25,000	05/01/2018
684554-EE-4	ORANGE CNTY FL W Rev Bond Non Call 5.000% 10/01/22		02/23/2018	Wachovia Bank		567,875	500,000	616,460	587,906	0	(2,820)	0	(2,820)	0	585,087	0	(17,212)	(17,212)	10,139	10/01/2022
68607V-XR-1	OREGON ST DEPT O Rev Bond Non Call 5.000% 04/01/20		02/23/2018	Davidson DA & Co		1,755,440	1,640,000	1,903,187	1,764,459	0	(8,524)	0	(8,524)	0	1,755,934	0	(495)	(495)	33,256	04/01/2020
73358W-C4-4	PORT AUTH OF NEW Rev Bond Non Call 5.000% 11/15/20		02/23/2018	Wachovia Bank		811,125	750,000	854,603	825,688	0	(4,077)	0	(4,077)	0	821,611	0	(10,486)	(10,486)	10,625	11/15/2020
73358W-DU-5	PORT AUTH OF NEW Rev Bond Non Call 5.000% 09/15/18		09/15/2018	Maturity		1,000,000	1,000,000	1,099,850	1,026,029	0	(26,029)	0	(26,029)	0	1,000,000	0	0	0	50,000	09/15/2018
79574C-CG-6	SALT RIVER AZ PR Rev Bond Non Call 5.000% 01/01/23		02/23/2018	Pershing		181,749	160,000	187,709	187,126	0	(826)	0	(826)	0	186,299	0	(4,551)	(4,551)	2,133	01/01/2023
79765R-L9-8	SAN FRANCISCO CI Rev Bond Non Call 5.000% 11/01/23		02/23/2018	Raymond James & Assoc		1,485,783	1,275,000	1,580,337	1,530,361	0	(6,625)	0	(6,625)	0	1,523,737	0	(37,954)	(37,954)	20,542	11/01/2023
812643-PN-8	SEATTLE WA MUNI Rev Bond Non Call 5.000% 09/01/23		02/23/2018	Morgan Stanley		292,791	255,000	307,341	305,110	0	(1,339)	0	(1,339)	0	303,772	0	(10,981)	(10,981)	5,277	09/01/2023
812728-TJ-2	SEATTLE WA WTR S Rev Bond Non Call 5.000% 05/01/20		02/23/2018	National Financial Services Co		836,308	780,000	904,285	840,429	0	(4,012)	0	(4,012)	0	836,418	0	(109)	(109)	12,567	05/01/2020
851018-KL-4	SPRINGFIELD MO P Rev Bond Non Call 5.000% 08/01/23		02/23/2018	Pershing		1,144,530	1,000,000	1,193,180	1,136,753	0	(3,582)	0	(3,582)	0	1,133,171	0	11,359	11,359	28,611	08/01/2023
914378-HX-5	UNIV OF KENTUCKY Rev Bond Non Call 5.000% 10/01/20		08/29/2018	Stern Brothers & Co.		1,064,850	1,000,000	1,167,990	1,088,749	0	(20,942)	0	(20,942)	0	1,067,808	0	(2,958)	(2,958)	45,694	10/01/2020
915137-U3-5	UNIV OF TEXAS TX Rev Bond Call 1.430% 08/01/39		04/13/2018	Wachovia Bank		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	7,853	08/01/2039
91514A-GK-5	UNIV OF TEXAS TX Rev Bond Non Call 5.000% 08/15/21		12/21/2018	Barclays Group Inc.		2,051,202	1,900,000	2,153,574	2,100,930	0	(53,178)	0	(53,178)	0	2,047,752	0	3,450	3,450	129,569	08/15/2021
91802R-BX-6	UTILITY DEBT SEC Rev Bond Cont Call 5.000% 06/15/25		02/23/2018	National Financial Services Co		285,833	250,000	308,673	296,094	0	(1,275)	0	(1,275)	0	294,819	0	(8,986)	(8,986)	2,500	06/15/2025
97710B-UR-1	WISCONSIN HLTH & EDL FACS Rev Bond Non Call 5.000% 06/01/18		06/01/2018	Maturity		500,000	500,000	564,115	503,881	0	(3,881)	0	(3,881)	0	500,000	0	0	0	12,500	06/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						34,718,003	33,160,581	37,294,109	35,317,469	0	(513,049)	0	(513,049)	0	34,804,414	0	(86,413)	(86,413)	949,971	XXX
00206R-AJ-1	AT&T INC Corp Note Cont Call 5.500% 02/01/18		02/01/2018	Maturity		100,000	100,000	115,265	100,297	0	(297)	0	(297)	0	100,000	0	0	0	2,750	02/01/2018
00206R-CA-8	AT&T INC Corp Note MW 2.375% 11/27/18		11/27/2018	Maturity		350,000	350,000	349,867	349,975	0	25	0	25	0	350,000	0	0	0	8,313	11/27/2018
00206R-CW-0	AT&T INC Corp Note MW 1.750% 01/15/18		01/15/2018	Maturity		415,000	415,000	413,008	414,958	0	42	0	42	0	415,000	0	0	0	3,631	01/15/2018
025816-BG-3	American Express Corp Note Non Call 1.550% 05/22/18		05/22/2018	Maturity		150,000	150,000	146,330	149,689	0	311	0	311	0	150,000	0	0	0	1,163	05/22/2018
0258M0-EA-3	AMERICAN EXPRESS Corp Note Call 3.362% 11/05/18		10/15/2018	Call 100.0000		170,000	170,000	170,000	170,000	0	0	0	0	0	170,000	0	0	0	4,389	11/05/2018
03065C-AE-9	AmeriCredit Auto AMCAR 2013-4 C ABS 2.720% 09/09/19		01/08/2018	Paydown		2,067	2,067	2,066	2,067	0	0	0	0	0	2,067	0	0	0	5	09/09/2019
05531F-AQ-6	BB&T CORPORATION Corp Note Call 2.250% 02/01/19		11/13/2018	Toronto Dominion Sec		539,330	540,000	548,300	542,051	0	(1,776)	0	(1,776)	0	540,275	0	(945)	(945)	15,626	02/01/2019
06051G-ET-2	BANK OF AMER CRP Corp Note Non Call 2.000% 01/11/18		01/11/2018	Maturity		200,000	200,000	195,492	199,971	0	29	0	29	0	200,000	0	0	0	2,000	01/11/2018
06051G-FZ-7	BANK OF AMER CRP Corp Note Call MW 2.503% 10/21/22		01/31/2018	Merrill Lynch		385,915	395,000	390,525	390,953	0	69	0	69	0	391,023	0	(5,108)	(5,108)	2,774	10/21/2022
06051G-GJ-2	BANK OF AMER CRP Corp Note Call 3.487% 04/24/23		01/31/2018	Mizuho Investor Sec Co		408,768	400,000	400,912	400,806	0	(8)	0	(8)	0	400,798	0	7,970	7,970	2,691	04/24/2023
101137-AM-9	BSX-CALL03/18 Corp Note MW 2.650% 10/01/18		03/13/2018	Call 100.2920		95,277	95,000	94,956	94,994	0	2	0	2	0	94,995	0	282	282	1,133	10/01/2018

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12591V-AA-9	COMM MORTGAGE TR COMM 2014 CR16 A1 CMBS 1.445% 02/10/19		12/01/2018	Paydown		232,815	232,815	232,810	232,740	0	75	0	75	0	232,815	0	0	0	1,769	02/10/2019
126650-CB-4	CVS HEALTH CORP Corp Note Call MW 2.250% 12/05/18		12/05/2018	Maturity		225,000	225,000	224,746	224,951	0	49	0	49	0	225,000	0	0	0	5,063	12/05/2018
13975K-AE-9	Capital Auto Rec AFIN 2015-1 B ABS 2.100% 01/21/20		11/20/2018	Paydown		415,000	415,000	414,872	414,978	0	22	0	22	0	415,000	0	0	0	6,324	01/21/2020
14042E-4L-1	COF-CALL07/18 Corp Note Call 1.650% 02/05/18		01/05/2018	Call 100.0000		460,000	460,000	459,908	459,997	0	0	0	0	0	459,997	0	3	3	3,163	02/05/2018
172967-ET-4	CITIGROUP INC Corp Note Non Call 4.043% 05/15/18		05/15/2018	Maturity		500,000	500,000	522,030	501,899	0	(1,899)	0	(1,899)	0	500,000	0	0	0	8,356	05/15/2018
172967-GS-4	CITIGROUP INC Corp Note Non Call 1.750% 05/01/18		05/01/2018	Maturity		200,000	200,000	193,026	199,487	0	513	0	513	0	200,000	0	0	0	1,750	05/01/2018
17322M-AS-5	CITIGROUP COMMER CGCMT 2014-GC21 A1 CMBS 1.242% 05/10/47		06/01/2018	Paydown		224,903	224,903	224,898	224,840	0	63	0	63	0	224,903	0	0	0	1,175	05/10/2047
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS 2.121% 10/12/50		12/01/2018	Paydown		36,610	36,610	36,609	36,610	0	0	0	0	0	36,610	0	0	0	435	10/12/2050
198280-AB-5	COLUMBIA PIPELIN Corp Note MW 2.450% 06/01/18		06/01/2018	Maturity		400,000	400,000	399,935	399,987	0	13	0	13	0	400,000	0	0	0	4,900	06/01/2018
233851-BA-1	DAIMLER FINANCE Corp Note MW Prv Plc 2.375% 08/01/18		08/01/2018	Maturity		350,000	350,000	354,900	350,641	0	(641)	0	(641)	0	350,000	0	0	0	8,313	08/01/2018
25746U-BL-2	DOMINION RES Corp Note MW 15BP 4.450% 03/15/21		12/17/2018	Call 103.2826		103,283	100,000	108,484	103,814	0	(1,102)	0	(1,102)	0	102,712	0	570	570	5,587	03/15/2021
260543-BX-0	DOW CHEMICAL CO Corp Note MW 50BP 8.550% 05/15/19		11/13/2018	Wachovia Bank		205,226	200,000	252,608	211,758	0	(7,394)	0	(7,394)	0	204,364	0	862	862	17,100	05/15/2019
26208B-AJ-9	Drive Auto Recei DRIVE 2016-CA B ABS Prv Plc 2.370% 11/16/20		10/15/2018	Paydown		700,000	700,000	699,915	699,963	0	38	0	38	0	700,000	0	0	0	7,969	11/16/2020
26884T-AK-8	ERAC USA FINANCE Corp Note MW Prv Plc 2.800% 11/01/18		11/01/2018	Maturity		345,000	345,000	353,342	346,480	0	(1,480)	0	(1,480)	0	345,000	0	0	0	9,660	11/01/2018
29273R-AH-2	ENERGY TRAN PTNR Corp Note MW 50BP 6.700% 07/01/18		07/01/2018	Maturity		110,000	110,000	132,963	112,260	0	(2,260)	0	(2,260)	0	110,000	0	0	0	7,370	07/01/2018
38141G-RC-0	GOLDMAN SACHS GP Corp Note Non Call 2.375% 01/22/18		01/22/2018	Maturity		100,000	100,000	98,833	99,984	0	16	0	16	0	100,000	0	0	0	1,188	01/22/2018
44891B-AD-7	Hyundai Auto Lea HALST 2016-B A3 ABS Prv Plc 1.520% 10/15/19		11/15/2018	Paydown		685,000	685,000	684,813	684,891	0	109	0	109	0	685,000	0	0	0	5,907	10/15/2019
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc 1.880% 08/17/20		12/15/2018	Paydown		216,040	216,040	216,580	216,418	0	(378)	0	(378)	0	216,040	0	0	0	3,812	08/17/2020
45687A-AA-0	IR-CALL03/18 Corp Note MW 50BP 6.875% 08/15/18		03/15/2018	Call 101.8618		234,282	230,000	272,922	236,866	0	(2,193)	0	(2,193)	0	234,672	0	(390)	(390)	9,224	08/15/2018
459745-GH-2	INTL LEASE FIN Corp Note Non Call 6.250% 05/15/19		11/13/2018	Morgan Stanley		96,385	95,000	104,010	99,678	0	(2,951)	0	(2,951)	0	96,727	0	(342)	(342)	5,938	05/15/2019
46625H-GY-0	JPMORGAN CHASE Corp Note Non Call 6.000% 01/15/18		01/15/2018	Maturity		150,000	150,000	168,732	150,109	0	(109)	0	(109)	0	150,000	0	0	0	4,500	01/15/2018
46625H-JL-5	JPMORGAN CHASE Corp Note Non Call 1.625% 05/15/18		05/15/2018	Maturity		350,000	350,000	344,488	349,523	0	477	0	477	0	350,000	0	0	0	2,844	05/15/2018
46625H-RV-4	JPMORGAN CHASE Corp Note MW Call 2.950% 10/01/26		12/27/2018	Merrill Lynch		460,310	500,000	491,845	492,102	0	788	0	788	0	492,890	0	(32,580)	(32,580)	18,315	10/01/2026
46643G-AA-8	JPMBB COMMERCIAL JPMBB 2014-C24 A1 CMBS 1.539% 11/15/47		05/01/2018	Paydown		305,927	305,927	305,926	305,774	0	153	0	153	0	305,927	0	0	0	1,749	11/15/2047
49326E-EE-9	KEYCORP Corp Note Call 2.300% 12/13/18		04/23/2018	Key Bank		189,751	190,000	189,880	189,977	0	8	0	8	0	189,985	0	(234)	(234)	1,602	12/13/2018
494550-AZ-9	KINDER MORGAN EN Corp Note MW 9.000% 02/01/19		11/13/2018	Barclays Group Inc.		202,326	200,000	254,968	213,763	0	(11,052)	0	(11,052)	0	202,711	0	(385)	(385)	23,200	02/01/2019
55315G-AD-0	MMAF EQUIPMENT F MMAF 2015-AA A4 ABS Prv Plc 1.930% 07/16/21		12/16/2018	Paydown		247,675	247,675	247,607	247,651	0	24	0	24	0	247,675	0	0	0	3,153	07/16/2021
55320R-AA-5	MP CLO MANAGEMENT MP7 2015-1A A1R CLO Prv Plc 3.236% 04/18/27		09/12/2018	Paydown		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	18,746	04/18/2027
58768U-AE-3	MERCEDES-BENZ MA MBMOT 2016-AA A ABS Prv Plc 3.035% 05/15/20		05/15/2018	Paydown		985,000	985,000	985,000	985,000	0	0	0	0	0	985,000	0	0	0	9,246	05/15/2020

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS 2.655% 08/15/19		12/17/2018	Paydown		841,702	841,702	841,702	841,702	0	0	0	0	0	841,702	0	0	0	9,462	08/15/2019
59156R-AX-6	MET-CALL08/18 Corp Note MW 25BP 4.750% 02/08/21		12/17/2018	Call 103.5590		56,957	55,000	60,551	57,453	0	(733)	0	(733)	0	56,720	0	237	237	3,549	02/08/2021
59156R-AX-6	MET-CALL08/18 Corp Note MW 25BP 4.750% 02/08/21		05/30/2018	Redemption 105.2120		47,345	45,000	49,541	47,007	0	(254)	0	(254)	0	46,753	0	593	593	1,734	02/08/2021
617446-7U-7	MORGAN STANLEY Corp Note Non Call 2.125% 04/25/18		04/25/2018	Maturity		205,000	205,000	204,854	204,990	0	10	0	10	0	205,000	0	0	0	2,178	04/25/2018
61746B-EC-6	MORGAN STANLEY Corp Note Call 3.887% 10/24/23		12/27/2018	Market Axess		396,252	400,000	407,445	406,661	0	(1,235)	0	(1,235)	0	405,427	0	(9,174)	(9,174)	16,401	10/24/2023
61746B-EE-2	MORGAN STANLEY Corp Note Call 3.649% 01/20/22		12/27/2018	Morgan Stanley		463,366	465,000	470,171	469,118	0	(1,272)	0	(1,272)	0	467,846	0	(4,480)	(4,480)	18,012	01/20/2022
61763K-AW-4	MORGAN STANLEY B MSBAM 2014-C15 A1 CMBS 1.313% 04/15/47		03/01/2018	Paydown		38,406	38,406	38,405	38,387	0	19	0	19	0	38,406	0	0	0	87	04/15/2047
63940F-AA-5	Navient Student NAVSL 2016-2 A1 ABS Prv Plc 3.256% 06/25/65		10/25/2018	Paydown		242,896	242,896	242,896	242,896	0	0	0	0	0	242,896	0	0	0	2,715	06/25/2065
65473Q-AT-0	NI-CALL07/18 Corp Note MW 6.800% 01/15/19		06/12/2018	Redemption 102.3820		20,476	20,000	23,843	20,845	0	(361)	0	(361)	0	20,484	0	(8)	(8)	1,235	01/15/2019
65479B-AB-6	Nissan Auto Leas NALT 2017-B A2A ABS 1.830% 12/16/19		12/15/2018	Paydown		190,668	190,668	190,654	190,656	0	12	0	12	0	190,668	0	0	0	2,509	12/16/2019
69353R-EV-6	PNC BANK NA Corp Note Call 1.950% 03/04/19		11/13/2018	Toronto Dominion Sec		279,238	280,000	279,717	279,888	0	83	0	83	0	279,971	0	(733)	(733)	6,537	03/04/2019
69371R-L7-9	PACCAR FINL CORP Corp Note Non Call 3.351% 12/06/18		11/13/2018	Wachovia Bank		350,056	350,000	350,000	350,000	0	0	0	0	0	350,000	0	56	56	8,788	12/06/2018
74256L-AG-4	PRINCIPAL LFE II Corp Note Non Call Prv Plc 2.250% 10/15/18		10/15/2018	Maturity		190,000	190,000	190,863	190,144	0	(144)	0	(144)	0	190,000	0	0	0	4,275	10/15/2018
756109-AM-6	REALTY INCOME Corp Note Call MW 25BP 2.000% 01/31/18		01/31/2018	Maturity		185,000	185,000	182,562	184,950	0	50	0	50	0	185,000	0	0	0	1,850	01/31/2018
760759-AL-4	REPUBLIC SVCS Corp Note MW 20BP 3.800% 05/15/18		05/15/2018	Maturity		245,000	245,000	262,787	246,542	0	(1,542)	0	(1,542)	0	245,000	0	0	0	4,655	05/15/2018
80284M-AE-0	Santander Drive SDART 2015-4 B ABS 2.260% 06/15/20		05/15/2018	Paydown		345,553	345,553	345,534	345,548	0	6	0	6	0	345,553	0	0	0	1,906	06/15/2020
80284T-AH-8	Santander Drive SDART 2017-1 B ABS 2.100% 06/15/21		12/15/2018	Paydown		84,955	84,955	84,948	84,950	0	5	0	5	0	84,955	0	0	0	1,784	06/15/2021
84756N-AC-3	SPECTRA PARTNERS Corp Note Call MW 2.950% 09/25/18		09/25/2018	Maturity		260,000	260,000	269,562	261,544	0	(1,544)	0	(1,544)	0	260,000	0	0	0	7,670	09/25/2018
887317-AF-2	TIME WARNER INC Corp Note MW 20BP 4.875% 03/15/20		09/27/2018	Call 102.8316		174,814	170,000	185,642	178,158	0	(2,670)	0	(2,670)	0	175,488	0	(674)	(674)	8,564	03/15/2020
90131H-CB-9	21ST CENTURY FOX Corp Note Call MW 3.375% 11/15/26		10/25/2018	Morgan Stanley		313,833	325,000	324,393	324,439	0	45	0	45	0	324,484	0	(10,651)	(10,651)	10,481	11/15/2026
92343V-BM-5	VERIZON COMM INC Corp Note Non Call 4.082% 09/14/18		09/14/2018	Maturity		250,000	250,000	263,356	252,153	0	(2,153)	0	(2,153)	0	250,000	0	0	0	7,152	09/14/2018
92890P-AB-0	WF-RBS COMMERCIA WFRBS 2013-C14 A2 CMBS 2.133% 06/15/46		08/01/2018	Paydown		392,203	392,203	392,142	391,949	0	254	0	254	0	392,203	0	0	0	2,719	06/15/2046
92930R-AB-8	WF-RBS COMMERCIA WFRBS 2012-C9 A2 CMBS 1.829% 11/15/45		02/01/2018	Paydown		55,464	55,464	56,851	55,436	0	28	0	28	0	55,464	0	0	0	169	11/15/2045
983919-AJ-0	XILINX INC Corp Note Call MW 2.950% 06/01/24		07/12/2018	US Bank		71,468	75,000	71,965	74,922	0	133	2,960	(2,827)	0	72,095	0	(628)	(628)	1,383	06/01/2024
008916-AP-3	AGRIUM INC Corp Note Call MW 3.375% 03/15/25	A	04/10/2018	Tax Free Exchange		247,575	255,000	247,551	254,724	0	32	7,181	(7,149)	0	247,575	0	0	0	5,156	03/15/2025
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP 5.700% 10/15/19	A	10/29/2018	Call 102.5120		195,561	190,769	218,818	200,274	0	(4,327)	0	(4,327)	0	195,948	0	(386)	(386)	11,297	10/15/2019
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc 1.890% 08/25/20	A	12/25/2018	Paydown		412,012	412,012	412,012	412,012	0	0	0	0	0	412,012	0	0	0	6,245	08/25/2020
89114Q-AW-8	TORONTO DOM BANK Corp Note Non Call 3.142% 11/05/19	A	04/23/2018	JP Morgan Chase		452,601	450,000	450,000	450,000	0	0	0	0	0	450,000	0	2,601	2,601	4,537	11/05/2019
89153U-AE-1	TOTAL CAP CANADA Corp Note MW 12.5BP 1.450% 01/15/18	A	01/15/2018	Maturity		110,000	110,000	110,005	110,000	0	0	0	0	0	110,000	0	0	0	798	01/15/2018

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										11	12	13	14	15						
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05565Q-CE-6	BP CAPITAL PLC Corp Note MW 10BP 1.375% 05/10/18	D	05/10/2018	Maturity		200,000	200,000	194,628	199,582	0	418	0	418	0	200,000	0	0	0	1,375	05/10/2018
12518X-AA-5	CENT CLO LP CECLO 2013-19A A1A CLO Prv Plc 3.839% 10/29/25	D	10/29/2018	Paydown		190,591	190,591	189,448	189,729	0	862	0	862	0	190,591	0	0	0	4,385	10/29/2025
2027A0-HL-6	COM BK AUSTRALIA Corp Note Non Call Prv Plc 3.289% 09/06/19	D	04/23/2018	Mizuho Investor Sec Co		638,143	635,000	635,000	635,000	0	0	0	0	0	635,000	0	3,143	3,143	5,539	09/06/2019
2027A0-HV-4	COM BK AUSTRALIA Corp Note Non Call Prv Plc 1.375% 09/06/18	D	04/23/2018	CitiGroup		413,382	415,000	414,348	414,778	0	103	0	103	0	414,880	0	(1,499)	(1,499)	3,630	09/06/2018
67109W-AA-6	OZLM Ltd OZLM 2015-12A A1 CLO Prv Plc 3.970% 04/30/27	D	09/18/2018	Paydown		900,000	900,000	897,390	898,320	0	1,680	0	1,680	0	900,000	0	0	0	27,143	04/30/2027
87248B-AC-8	TICP CLO LTD TICP 2015-1A A CLO Prv Plc 3.969% 07/20/27	D	03/01/2018	Call 100.0000		900,000	900,000	897,660	898,661	0	1,339	0	1,339	0	900,000	0	0	0	9,810	07/20/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						22,807,407	22,841,256	23,160,615	22,911,320	0	(41,870)	10,141	(52,011)	0	22,859,307	0	(51,900)	(51,900)	448,563	XXX
8399997. Total - Bonds - Part 4						73,029,492	70,799,846	77,665,162	73,927,110	0	(772,426)	10,141	(782,567)	0	73,144,533	0	(115,043)	(115,043)	1,982,121	XXX
8399998. Total - Bonds - Part 5						36,573,144	36,921,027	36,512,596	0	0	29,062	0	29,062	0	36,541,659	0	31,484	31,484	496,781	XXX
8399999. Total - Bonds						109,602,636	107,720,873	114,177,758	73,927,110	0	(743,364)	10,141	(753,505)	0	109,686,192	0	(83,559)	(83,559)	2,478,902	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						109,602,636	XXX	114,177,758	73,927,110	0	(743,364)	10,141	(753,505)	0	109,686,192	0	(83,559)	(83,559)	2,478,902	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-3F-5	US Treasury Note 2.250% 11/15/27		02/06/2018	Various	12/20/2018	JP Morgan Chase	1,005,000	974,513	962,523	976,989	0	2,476	0	2,476	0	0	(14,466)	(14,466)	24,861	4,181
912828-3W-8	US Treasury Note 2.750% 02/15/28		04/30/2018	Various	12/20/2018	Various	3,680,000	3,610,386	3,660,342	3,613,842	0	3,456	0	3,456	0	0	46,500	46,500	77,098	20,310
912828-4V-9	US Treasury Bill 2.875% 08/15/28		09/20/2018	Merrill Lynch	12/20/2018	Merrill Lynch	980,000	963,501	986,431	963,921	0	420	0	420	0	0	22,510	22,510	9,800	2,833
0599999. Subtotal - Bonds - U.S. Governments							5,665,000	5,548,400	5,609,296	5,554,752	0	6,352	0	6,352	0	0	54,544	54,544	111,759	27,324
01757L-DW-3	ALLEN CNTY OH HO Rev bond Call 1.710% 06/01/34		02/20/2018	Morgan Stanley	10/09/2018	Morgan Stanley	1,100,000	1,100,000	1,100,000	1,100,000	0	0	0	0	0	0	0	0	7,300	556
01757L-DW-3	ALLEN CNTY OH HO Rev bond Call 1.710% 06/01/34		02/20/2018	Morgan Stanley	06/01/2018	Call 100.0000	100,000	100,000	100,000	100,000	0	0	0	0	0	0	0	0	431	51
3128MF-KN-7	FHLMC Pool G16401 MBS 3.000% 01/01/33		08/28/2018	Barclays Group Inc.	12/21/2018	CitiGroup	4,340,987	4,307,581	4,305,207	4,307,922	0	341	0	341	0	0	(2,715)	(2,715)	51,730	10,129
3128MF-KN-7	FHLMC Pool G16401 MBS 3.000% 01/01/33		08/28/2018	Barclays Group Inc.	12/01/2018	Paydown	163,978	162,717	163,978	163,978	0	1,262	0	1,262	0	0	0	0	979	383
3128MF-RU-4	FHLMC Pool G16599 MBS 3.000% 07/01/33		08/30/2018	Goldman Sachs	12/21/2018	Merrill Lynch	4,771,719	4,740,032	4,732,203	4,740,700	0	668	0	668	0	0	(8,497)	(8,497)	56,863	11,929
3128MF-RU-4	FHLMC Pool G16599 MBS 3.000% 07/01/33		08/30/2018	Goldman Sachs	12/01/2018	Paydown	228,281	226,765	228,281	228,281	0	1,516	0	1,516	0	0	0	0	1,294	571
3128MJ-3N-8	FHLMC Pool G08804 MBS 3.500% 03/01/48		09/26/2018	JP Morgan Chase	12/01/2018	Paydown	15,202	14,972	15,202	15,202	0	229	0	229	0	0	0	0	87	38
31307U-5S-3	FHLMC Pool J38057 MBS 3.000% 12/01/32		02/27/2018	RBC Capital Markets	04/16/2018	RBC Capital Markets	1,796,575	1,787,943	1,788,434	1,787,969	0	27	0	27	0	0	465	465	11,378	4,042
31307U-5S-3	FHLMC Pool J38057 MBS 3.000% 12/01/32		02/27/2018	RBC Capital Markets	04/01/2018	Paydown	47,661	47,432	47,661	47,661	0	229	0	229	0	0	0	0	198	107
31307V-EY-8	FHLMC Pool J38251 MBS 3.000% 01/01/33		02/27/2018	RBC Capital Markets	12/21/2018	Merrill Lynch	3,113,910	3,098,948	3,087,636	3,099,319	0	370	0	370	0	0	(11,683)	(11,683)	83,816	7,006
31307V-EY-8	FHLMC Pool J38251 MBS 3.000% 01/01/33		02/27/2018	RBC Capital Markets	12/01/2018	Paydown	291,826	290,424	291,826	291,826	0	1,402	0	1,402	0	0	0	0	4,234	657
3132XC-R3-1	FHLMC Pool G67706 MBS 3.500% 12/01/47		05/02/2018	Credit Suisse	12/01/2018	Paydown	77,830	77,539	77,830	77,830	0	292	0	292	0	0	0	0	890	15
3132XC-RW-7	FHLMC Pool G67701 MBS 3.000% 10/01/46		06/08/2018	Goldman Sachs	12/21/2018	CitiGroup	1,881,440	1,816,471	1,827,422	1,817,186	0	714	0	714	0	0	10,236	10,236	31,828	1,568
3132XC-RW-7	FHLMC Pool G67701 MBS 3.000% 10/01/46		06/08/2018	Goldman Sachs	12/01/2018	Paydown	118,249	114,166	118,249	118,249	0	4,083	0	4,083	0	0	0	0	983	99
3132XU-FH-3	FHLMC Pool Q51967 MBS 3.500% 11/01/47		09/26/2018	Sun Trust	12/01/2018	Paydown	6,988	6,884	6,988	6,988	0	104	0	104	0	0	0	0	31	18
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS 3.500% 04/25/47		02/08/2018	CitiGroup	12/01/2018	Paydown	60,388	61,237	60,388	60,388	0	(849)	0	(849)	0	0	0	0	1,037	158
3137F4-J7-8	FHLMC FHR 4775 HB RMBS 3.500% 05/15/45		05/16/2018	Goldman Sachs	12/01/2018	Paydown	64,334	64,293	64,334	64,334	0	40	0	40	0	0	0	0	786	125
3137FA-MT-2	FHLMC FHR 4709 EA RMBS 3.000% 01/15/46		02/02/2018	Morgan Stanley	12/01/2018	Paydown	69,101	68,766	69,101	69,101	0	335	0	335	0	0	0	0	990	35
3137FE-S5-0	FHLMC MF Pool 4767 MBS 3.500% 08/15/46		09/21/2018	Merrill Lynch	12/01/2018	Paydown	23,910	23,805	23,910	23,910	0	105	0	105	0	0	0	0	142	58
3137FE-SL-5	FHLMC MF FHLMC 4767 PA CMBS 3.500% 02/15/47		02/02/2018	CitiGroup	12/01/2018	Paydown	47,300	48,032	47,300	47,300	0	(732)	0	(732)	0	0	0	0	812	124
3138WH-LQ-3	FNMA Pool AS7534 MBS 3.000% 07/01/46		02/26/2018	CitiGroup	12/21/2018	CitiGroup	2,004,356	1,950,802	1,946,731	1,951,398	0	596	0	596	0	0	(4,668)	(4,668)	53,951	4,343
3138WH-LQ-3	FNMA Pool AS7534 MBS 3.000% 07/01/46		02/26/2018	CitiGroup	12/01/2018	Paydown	195,887	190,653	195,887	195,887	0	5,234	0	5,234	0	0	0	0	2,660	424
3138WK-3E-3	FNMA Pool FN AS9796 MBS 3.500% 06/01/47		09/06/2018	Goldman Sachs	12/01/2018	Paydown	20,103	20,018	20,103	20,103	0	85	0	85	0	0	0	0	131	23
3140H1-WJ-5	FNMA Pool BJ0648 MBS 3.500% 03/01/48		04/06/2018	Nomura Securities	12/01/2018	Paydown	24,974	25,012	24,974	24,974	0	(37)	0	(37)	0	0	0	0	318	27
3140J5-SF-7	FNMA Pool BM1417 MBS 3.000% 04/01/47		03/16/2018	JP Morgan Chase	12/01/2018	Paydown	73,556	71,757	73,556	73,556	0	1,799	0	1,799	0	0	0	0	880	123
3140J7-2S-3	FNMA Pool BM3484 MBS 3.000% 02/01/48		03/16/2018	Merrill Lynch	12/01/2018	Paydown	51,233	49,868	51,233	51,233	0	1,365	0	1,365	0	0	0	0	645	85

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3140J7-6B-6	FNMA Pool BM3565 MBS 3.000% 10/01/47		05/02/2018	RBC Capital Markets	12/21/2018	CitiGroup	1,862,861	1,800,863	1,809,377	1,801,690	0	826	0	826	0	0	7,687	7,687	36,171	310
3140J7-6B-6	FNMA Pool BM3565 MBS 3.000% 10/01/47		05/02/2018	RBC Capital Markets	12/01/2018	Paydown	121,391	117,351	121,391	121,391	0	4,040	0	4,040	0	0	0	0	1,240	20
3140Q8-KG-9	FNMA Pool CA1194 MBS 4.000% 02/01/48		03/16/2018	CitiGroup	12/01/2018	Paydown	72,509	74,922	72,509	72,509	0	(2,413)	0	(2,413)	0	0	0	0	1,339	161
38380K-GF-6	GNMA GNR 2017-172 PA RMBS 3.000% 02/20/47		09/20/2018	Goldman Sachs	12/01/2018	Paydown	28,174	27,408	28,174	28,174	0	766	0	766	0	0	0	0	132	56
548351-AC-9	LOWER NECHES VLY Rev Bond Call 1.730% 11/01/38		09/18/2018	CitiGroup	10/09/2018	CitiGroup	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	5,046	2,760
67756D-AZ-9	OHIO ST HGR EDUC Rev Bond Call 1.570% 01/01/39		09/18/2018	Wachovia Bank	10/22/2018	Wachovia Bank	1,200,000	1,200,000	1,200,000	1,200,000	0	0	0	0	0	0	0	0	2,370	660
3199999. Subtotal - Bonds - U.S. Special Revenues							28,974,723	28,686,661	28,699,885	28,709,059	0	22,397	0	22,397	0	0	(9,175)	(9,175)	360,692	46,661
165183-BG-8	Chesapeake Fundi CFII 2018-1A A1 ABS Prv Plc 3.040% 04/15/30		04/11/2018	Merrill Lynch	12/15/2018	Paydown	49,036	49,034	49,036	49,036	0	2	0	2	0	0	0	0	985	0
233851-DC-5	DAIMLER FINANCE Corp Note Non Call Prv Plc 3.127% 02/22/21		02/15/2018	CitiGroup	03/06/2018	Wachovia Bank	290,000	290,000	290,441	290,000	0	0	0	0	0	0	441	441	265	0
29278N-AC-7	ENERGY TRANSFER Corp Note Call MW 4.200% 09/15/23		06/05/2018	Mizuho Investor Sec Co	06/12/2018	Goldman Sachs	190,000	189,859	189,848	189,859	0	0	0	0	0	0	(11)	(11)	133	0
784456-AB-1	SMB Private Educ SMB 2014-A A2A ABS Prv Plc 3.050% 05/15/26		09/27/2018	Merrill Lynch	12/15/2018	Paydown	124,967	124,801	124,967	124,967	0	166	0	166	0	0	0	0	618	138
893574-AJ-2	TRANSCONT GAS PL Corp Note Call MW Prv Plc 4.000% 03/15/28		03/08/2018	Barclays Group Inc.	09/21/2018	Tax Free Exchange	197,000	195,909	195,955	195,955	0	46	0	46	0	0	0	0	4,071	0
98161V-AB-6	World Omni Auto WOART 2018-A A2 ABS 2.190% 05/17/21		01/30/2018	Wachovia Bank	12/15/2018	Paydown	180,301	180,285	180,301	180,301	0	16	0	16	0	0	0	0	2,933	0
23636A-AP-6	DANSKE BANK A/S Corp Note Non Call Prv Plc 3.875% 09/12/23	D	06/05/2018	Merrill Lynch	09/19/2018	Merrill Lynch	650,000	647,647	635,317	647,730	0	83	0	83	0	0	(12,413)	(12,413)	6,927	0
80283L-AU-7	SANTANDER UK PLC Corp Note Non Call 3.358% 06/01/21	D	05/23/2018	CitiGroup	11/16/2018	Toronto Dominion Sec	600,000	600,000	598,098	600,000	0	0	0	0	0	0	(1,902)	(1,902)	8,398	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,281,304	2,277,535	2,263,963	2,277,848	0	313	0	313	0	0	(13,885)	(13,885)	24,330	138
8399998. Total - Bonds							36,921,027	36,512,596	36,573,144	36,541,659	0	29,062	0	29,062	0	0	31,484	31,484	496,781	74,123
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								36,512,596	36,573,144	36,541,659	0	29,062	0	29,062	0	0	31,484	31,484	496,781	74,123

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
UHC Liquidity Pool Pro Rata Share Portion			12/31/2018	Various	12/31/2019	10,276,795	0	0	0	0	0	10,276,795	0	0	0.000	0.000		201,006	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,276,795	0	0	0	0	0	10,276,795	0	0	XXX	XXX	XXX	201,006	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,276,795	0	0	0	0	0	10,276,795	0	0	XXX	XXX	XXX	201,006	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						10,276,795	0	0	0	0	0	10,276,795	0	0	XXX	XXX	XXX	201,006	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						10,276,795	0	0	0	0	0	10,276,795	0	0	XXX	XXX	XXX	201,006	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						10,276,795	0	0	0	0	XXX	10,276,795	0	0	XXX	XXX	XXX	201,006	0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
PNC Bank, National Association Pittsburgh, PA		0.000	0	0	100,499	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	100,499	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	100,499	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	100,499	XXX

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

1. January	824,439	4. April	1,006,386	7. July	31,615	10. October	54,343
2. February	773,837	5. May	1,768,915	8. August	(745,907)	11. November	(512,588)
3. March	21,833,504	6. June	1,000,134	9. September	100,239	12. December	100,499

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
09248U-71-8	BlackRock Liquidity Funds T-Fund Port		12/06/2018	0.000		326,481	0	5,200
31846V-54-2	First American Treasury Obligations Fund Z		12/28/2018	0.000		6,020,085	0	92
38141W-32-3	Goldman Sachs Treasury Obligations Fund		12/28/2018	0.000		181,470	0	424
38142B-50-0	Goldman Sachs Financial Square Tr In Fd		12/03/2018	0.000		10,182	0	538
38142B-88-0	Goldman Sachs Financial Square Federal Fund		12/03/2018	0.000		5,077	0	1,006
61747C-58-2	Morgan Stanley Institutional Liquidity Fund Treasury Port		12/28/2018	0.000		3,783,295	0	740
825252-40-6	Invesco AIM STIT TREASURY MMF		12/06/2018	0.000		32,755	0	5,993
94975H-29-6	Wells Fargo Treasury Plus MMKT Fund - Inst		12/06/2018	0.000		1,005,154	0	5,801
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						11,364,499	0	19,794
147539-67-0	DEUTSCHE INV MGT CASH ACCT GOV/AGENCY DWS-IST		12/03/2018	0.000		3,567	0	637
25160K-20-7	DEUTSCHE GOV MMKT Gov Series Ins Shares		12/20/2018	0.000		2,892,377	0	540
262006-88-5	Dreyfus Govt Cash Mgmt - Inst		12/13/2018	0.000		4,009,778	0	4,861
26200T-10-9	Dreyfus Inst Preferred Money Market		12/03/2018	0.000		4,294,252	0	71,284
31846V-62-5	First American Prime Obligations MMF Class Z		12/03/2018	0.000		137,884	0	2,846
38141W-23-2	Goldman Sachs Money Market Fund		12/03/2018	0.000		9,168,746	0	121,951
38141W-27-3	Goldman Sachs Government Fund		12/20/2018	0.000		11,433,788	0	10,289
40428X-10-7	HSBC HSBC US GOVT MMKT-I		12/20/2018	0.000		11,021,277	0	21,177
4812A0-36-7	JP Morgan Prime MMF		12/03/2018	0.000		75,394	0	2,720
4812C0-67-0	JP Morgan US Govt MMKT CP		12/28/2018	0.000		7,841	0	55
61747C-70-7	Morgan Stanley Institutional Liquidity Fund Government Port		12/24/2018	0.000		5,014,626	0	9,199
665278-70-1	Northern Inst Govt Select Port		12/31/2018	0.000		19,593,286	0	19,321
69351J-15-7	PNC GOVT MONEY MARKET FUND		12/03/2018	0.000		5,388	0	0
74926P-69-6	TUGXX US Equity US Government Money Market		12/11/2018	0.000		676,853	0	3,044
825252-88-5	Invesco AIM STIT GOVT & AGENCY-INST MMF		12/03/2018	0.000		13,501	0	2,778
8699999. Subtotal - All Other Money Market Mutual Funds						68,348,558	0	270,702
8899999 - Total Cash Equivalents						79,713,057	0	290,496

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Oh Ins Rev Code 1751.271	3,513,642	3,441,352	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,513,642	3,441,352	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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