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# ANNUAL STATEMENT

**For the Year Ended December 31, 2018**

of the Condition and Affairs of the

# RiverLink Health

NAIC Group Code..... 4807, 4807 (Current Period) (Prior Period) NAIC Company Code..... 15499 Employer's ID Number..... 46-4380824

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Licensed as Business Type Health Insuring Corporation Is HMO Federally Qualified? Yes [ X ] No [ ]

Incorporated/Organized..... December 18, 2013 Commenced Business..... January 1, 2015

| | | |
|---|---|---|
| Statutory Home Office | 10496 Montgomery Road, Suite 212 .. Cincinnati .. OH .. US .. 45242<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 33820 Weyerhaeuser Way S .. Federal Way .. WA .. US .. 98001<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 866-789-7747<br>*(Area Code) (Telephone Number)* |
| Mail Address | PO Box 27510 .. Federal Way .. WA .. US .. 98093<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 33820 Weyerhaeuser Way S .. Federal Way .. WA .. US .. 98001<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 253-517-4300<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.RiverLinkHealth.com | |
| Statutory Statement Contact | Thuy Le<br>*(Name)* | 253-517-4340<br>*(Area Code) (Telephone Number) (Extension)* |
| | thuy.le@qualchoicehealth.com<br>*(E-Mail Address)* | 253-517-4385<br>*(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Steven Charles Schramm | President, Chief Financial Officer, & Treasurer | 2. William Nathan Young MD | Chief Medical Officer |
| 3. | | 4. | |

## OTHER

## DIRECTORS OR TRUSTEES

Mark Fred Bjornson Charles William Hanson Gregory Porter Moore # Jennifer Jean Boeff
Randall Alvin Crow #

State of..... Washington
County of..... King

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| Steven Charles Schramm | William Nathan Young MD | |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| President, Chief Financial Officer, & Treasurer | Chief Medical Officer | |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This _____ day of _____ 2019

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

# SUMMARY INVESTMENT SCHEDULE

| 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 | 1,985,711 | 34.2 | 1,985,711 | | 1,985,711 | 34.2 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.0 | | | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | 109,517 | 1.9 | 109,517 | | 109,517 | 1.9 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | 19,951 | 0.3 | 19,951 | | 19,951 | 0.3 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 10,000 | 0.2 | 10,000 | | 10,000 | 0.2 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 20,370 | 0.4 | 20,370 | | 20,370 | 0.4 |
| 1.43 Revenue and assessment obligations | 105,292 | 1.8 | 105,292 | | 105,292 | 1.8 |
| 1.44 Industrial development and similar obligations | | 0.0 | | | 0 | 0.0 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | | 0.0 | | | 0 | 0.0 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | | 0.0 | | | 0 | 0.0 |
| 1.513 All other | | 0.0 | | | 0 | 0.0 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | | 0.0 | | | 0 | 0.0 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521 | | 0.0 | | | 0 | 0.0 |
| 1.523 All other | 26,746 | 0.5 | 26,746 | | 26,746 | 0.5 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 1,301,821 | 22.4 | 1,301,821 | | 1,301,821 | 22.4 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 185,226 | 3.2 | 185,226 | | 185,226 | 3.2 |
| 2.3 Affiliated securities | | 0.0 | | | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.0 | | | 0 | 0.0 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.22 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.32 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.42 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.52 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.0 | | | 0 | 0.0 |
| 4.2 Agricultural | | 0.0 | | | 0 | 0.0 |
| 4.3 Single family residential properties | | 0.0 | | | 0 | 0.0 |
| 4.4 Multifamily residential properties | | 0.0 | | | 0 | 0.0 |
| 4.5 Commercial loans | | 0.0 | | | 0 | 0.0 |
| 4.6 Mezzanine real estate loans | | 0.0 | | | 0 | 0.0 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | | 0.0 | | | 0 | 0.0 |
| 5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt) | | 0.0 | | | 0 | 0.0 |
| 5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt) | | 0.0 | | | 0 | 0.0 |
| 6. Contract loans | | 0.0 | | | 0 | 0.0 |
| 7. Derivatives | | 0.0 | | | 0 | 0.0 |
| 8. Receivables for securities | | 0.0 | | | 0 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral) | | 0.0 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 2,046,729 | 35.2 | 2,046,729 | | 2,046,729 | 35.2 |
| 11. Other invested assets | | 0.0 | | | 0 | 0.0 |
| 12. Total invested assets | 5,811,363 | 100.0 | 5,811,363 | 0 | 5,811,363 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# 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) | | 0 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | | |
| | 5.2 Totals, Part 3, Column 9 | | 0 |
| 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 | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 0 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 0 |

NONE

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 4,716,018 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 2,736,940 |
| 3. | Accrual of discount | | 5,368 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | | 0 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (40,502) |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 3,642,973 |
| 7. | Deduct amortization of premium | | 11,612 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | 0 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2) | | 1,394 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 3,764,633 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 3,764,633 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 1,985,711 | 1,980,015 | 1,983,321 | 1,995,000 |
| Governments (Including all obligations | 2. Canada | | | | |
| guaranteed by governments) | 3. Other Countries | 19,951 | 19,894 | 19,933 | 20,000 |
| | 4. Totals | 2,005,662 | 1,999,909 | 2,003,254 | 2,015,000 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 10,000 | 9,928 | 10,000 | 10,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 20,370 | 20,150 | 21,604 | 20,000 |
| 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 | 214,809 | 213,051 | 214,669 | 215,000 |
| Industrial and Miscellaneous, | 8. United States | 1,328,567 | 1,321,292 | 1,333,721 | 1,324,652 |
| SVO Identified Funds, Bank Loans | 9. Canada | 100,265 | 99,472 | 100,475 | 100,000 |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 84,961 | 84,497 | 85,082 | 85,000 |
| | 11. Totals | 1,513,793 | 1,505,261 | 1,519,278 | 1,509,652 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 3,764,634 | 3,748,299 | 3,768,805 | 3,769,652 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 0 | 0 | 0 | |
| | **26. Total Stocks** | 0 | 0 | 0 | |
| | **27. Total Bonds and Stocks** | 3,764,634 | 3,748,299 | 3,768,805 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 443,838 | 1,576,841 | | | | XXX | 2,020,679 | 53.2 | 2,551,914 | 54.1 | 2,020,679 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 443,838 | 1,576,841 | 0 | 0 | 0 | XXX | 2,020,679 | 53.2 | 2,551,914 | 54.1 | 2,020,679 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | 19,951 | | | | XXX | 19,951 | 0.5 | | 0.0 | 19,951 | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 19,951 | 0 | 0 | 0 | XXX | 19,951 | 0.5 | 0 | 0.0 | 19,951 | 0 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 10,000 | | | | | XXX | 10,000 | 0.3 | 10,000 | 0.2 | 10,000 | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 10,000 | 0 | 0 | 0 | 0 | XXX | 10,000 | 0.3 | 10,000 | 0.2 | 10,000 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | 20,370 | | | | | XXX | 20,370 | 0.5 | 20,860 | 0.4 | 20,370 | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 20,370 | 0 | 0 | 0 | 0 | XXX | 20,370 | 0.5 | 20,860 | 0.4 | 20,370 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 65,000 | 149,809 | | | | XXX | 214,809 | 5.7 | 353,264 | 7.5 | 214,809 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 65,000 | 149,809 | 0 | 0 | 0 | XXX | 214,809 | 5.7 | 353,264 | 7.5 | 214,809 | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 133,249 | 928,113 | 6,749 | 7,664 | 3,874 | XXX | 1,079,649 | 28.4 | 1,368,930 | 29.0 | 1,079,650 | |
| 6.2 NAIC 2 | 14,995 | 419,149 | | | | XXX | 434,144 | 11.4 | 411,050 | 8.7 | 434,143 | |
| 6.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 148,244 | 1,347,262 | 6,749 | 7,664 | 3,874 | XXX | 1,513,793 | 39.8 | 1,779,980 | 37.7 | 1,513,793 | 0 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 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 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

# SCHEDULE D - PART 1A - SECTION 1 (continued)

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 672,457 | 2,674,714 | 6,749 | 7,664 | 3,874 | 0 | 3,365,458 | 88.6 | XXX | XXX | 3,365,459 | 0 |
| 11.2 NAIC 2 | (d) 14,995 | 419,149 | 0 | 0 | 0 | 0 | 434,144 | 11.4 | XXX | XXX | 434,143 | 0 |
| 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 | 687,452 | 3,093,863 | 6,749 | 7,664 | 3,874 | 0 | (b) 3,799,602 | 100.0 | XXX | XXX | 3,799,602 | 0 |
| 11.8 Line 11.7 as a % of Col. 7 | 18.1 | 81.4 | 0.2 | 0.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 635,471 | 3,638,961 | 10,651 | 12,916 | 6,969 | | XXX | XXX | 4,304,968 | 91.3 | 4,304,968 | |
| 12.2 NAIC 2 | 35,126 | 375,923 | | | | | XXX | XXX | 411,049 | 8.7 | 411,049 | |
| 12.3 NAIC 3 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.7 Totals | 670,597 | 4,014,884 | 10,651 | 12,916 | 6,969 | 0 | XXX | XXX | (b) 4,716,017 | 100.0 | 4,716,017 | 0 |
| 12.8 Line 12.7 as a % of Col. 9 | 14.2 | 85.1 | 0.2 | 0.3 | 0.1 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 672,457 | 2,674,714 | 6,749 | 7,664 | 3,874 | | 3,365,458 | 88.6 | 4,304,968 | 91.3 | 3,365,458 | XXX |
| 13.2 NAIC 2 | 14,995 | 419,149 | | | | | 434,144 | 11.4 | 411,049 | 8.7 | 434,144 | XXX |
| 13.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 687,452 | 3,093,863 | 6,749 | 7,664 | 3,874 | 0 | 3,799,602 | 100.0 | 4,716,017 | 100.0 | 3,799,602 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 18.1 | 81.4 | 0.2 | 0.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 18.1 | 81.4 | 0.2 | 0.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.2 NAIC 2 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.8 Line 14.7 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

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

(b) Includes $.....0 current year of bonds with Z designations, $.....0 prior year of bonds with Z designations 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 $.....34,968; 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 Issuer Obligations | 443,838 | 1,576,841 | | | | XXX | 2,020,679 | 53.2 | 2,551,914 | 54.1 | 2,020,679 | |
| 1.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 Totals | 443,838 | 1,576,841 | 0 | 0 | 0 | XXX | 2,020,679 | 53.2 | 2,551,914 | 54.1 | 2,020,679 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 Issuer Obligations | | 19,951 | | | | XXX | 19,951 | 0.5 | | 0.0 | 19,951 | |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 Totals | 0 | 19,951 | 0 | 0 | 0 | XXX | 19,951 | 0.5 | 0 | 0.0 | 19,951 | 0 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 10,000 | | | | | XXX | 10,000 | 0.3 | 10,000 | 0.2 | 10,000 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 Totals | 10,000 | 0 | 0 | 0 | 0 | XXX | 10,000 | 0.3 | 10,000 | 0.2 | 10,000 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 20,370 | | | | | XXX | 20,370 | 0.5 | 20,860 | 0.4 | 20,370 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 Totals | 20,370 | 0 | 0 | 0 | 0 | XXX | 20,370 | 0.5 | 20,860 | 0.4 | 20,370 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 65,000 | 149,809 | | | | XXX | 214,809 | 5.7 | 353,264 | 7.5 | 214,809 | |
| 5.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 Totals | 65,000 | 149,809 | 0 | 0 | 0 | XXX | 214,809 | 5.7 | 353,264 | 7.5 | 214,809 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 45,320 | 1,144,849 | | | | XXX | 1,190,169 | 31.3 | 1,309,590 | 27.8 | 1,190,169 | |
| 6.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.3 Commercial Mortgage-Backed Securities | 2,017 | 6,851 | 6,339 | 7,664 | 3,874 | XXX | 26,745 | 0.7 | 45,414 | 1.0 | 26,746 | |
| 6.4 Other Loan-Backed and Structured Securities | 100,907 | 195,561 | 410 | | | XXX | 296,878 | 7.8 | 424,976 | 9.0 | 296,878 | |
| 6.5 Totals | 148,244 | 1,347,261 | 6,749 | 7,664 | 3,874 | XXX | 1,513,792 | 39.8 | 1,779,980 | 37.7 | 1,513,793 | 0 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Bank Loans** | | | | | | | | | | | | |
| 10.1 Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.2 Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.3 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 584,528 | 2,891,450 | 0 | 0 | 0 | XXX | 3,475,978 | 91.5 | XXX | XXX | 3,475,978 | 0 |
| 11.2 Residential Mortgage-Backed Securities | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.3 Commercial Mortgage-Backed Securities | 2,017 | 6,851 | 6,339 | 7,664 | 3,874 | XXX | 26,745 | 0.7 | XXX | XXX | 26,746 | 0 |
| 11.4 Other Loan-Backed and Structured Securities | 100,907 | 195,561 | 410 | 0 | 0 | XXX | 296,878 | 7.8 | XXX | XXX | 296,878 | 0 |
| 11.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 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 | 687,452 | 3,093,862 | 6,749 | 7,664 | 3,874 | 0 | 3,799,601 | 100.0 | XXX | XXX | 3,799,602 | 0 |
| 11.8 Line 11.7 as a % of Col. 7 | 18.1 | 81.4 | 0.2 | 0.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | 0.0 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 495,018 | 3,750,611 | | | | XXX | XXX | XXX | 4,245,629 | 90.0 | 4,245,629 | |
| 12.2 Residential Mortgage-Backed Securities | | | | | | XXX | XXX | XXX | 0 | 0.0 | | |
| 12.3 Commercial Mortgage-Backed Securities | 3,382 | 11,495 | 10,651 | 12,916 | 6,969 | XXX | XXX | XXX | 45,413 | 1.0 | 45,413 | |
| 12.4 Other Loan-Backed and Structured Securities | 172,197 | 252,778 | | | | XXX | XXX | XXX | 424,975 | 9.0 | 424,975 | |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 12.6 Bank Loans | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12.7 Totals | 670,597 | 4,014,884 | 10,651 | 12,916 | 6,969 | 0 | XXX | XXX | 4,716,017 | 100.0 | 4,716,017 | 0 |
| 12.8 Line 12.7 as a % of Col. 9 | 14.2 | 85.1 | 0.2 | 0.3 | 0.1 | 0.0 | XXX | XXX | 100.0 | XXX | 100.0 | 0.0 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 584,528 | 2,891,450 | | | | XXX | 3,475,978 | 91.5 | 4,245,629 | 90.0 | 3,475,978 | XXX |
| 13.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.3 Commercial Mortgage-Backed Securities | 2,017 | 6,851 | 6,339 | 7,664 | 3,874 | XXX | 26,745 | 0.7 | 45,413 | 1.0 | 26,745 | XXX |
| 13.4 Other Loan-Backed and Structured Securities | 100,907 | 195,561 | 410 | | | XXX | 296,878 | 7.8 | 424,975 | 9.0 | 296,878 | XXX |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 Bank Loans | | | | | | XXX | 0 | 0.0 | XXX | XXX | 0 | XXX |
| 13.7 Totals | 687,452 | 3,093,862 | 6,749 | 7,664 | 3,874 | 0 | 3,799,601 | 100.0 | 4,716,017 | 100.0 | 3,799,601 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 18.1 | 81.4 | 0.2 | 0.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11 | 18.1 | 81.4 | 0.2 | 0.2 | 0.1 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 Bank Loans | | | | | | XXX | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 14.7 Totals | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.8 Line 14.7 as a % of Col. 7 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |
| 14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | 0.0 | XXX | XXX | XXX | XXX | 0.0 |

# SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1<br>Total | 2<br>Bonds | 3<br>Mortgage Loans | 4<br>Other Short-term Investment Assets (a) | 5<br>Investments in Parent, Subsidiaries and Affiliates |
|---|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | | | | |
| 2. Cost of short-term investments acquired | 816,647 | 816,647 | | | |
| 3. Accrual of discount | 3,719 | 3,719 | | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | | |
| 5. Total gain (loss) on disposals | (75) | (75) | | | |
| 6. Deduct consideration received on disposals | 820,494 | 820,494 | | | |
| 7. Deduct amortization of premium | (204) | (204) | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1 | 1 | 0 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1 | 1 | 0 | 0 | 0 |

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

# Sch. DB - Pt. A - Verification
# NONE

# Sch. DB - Pt. B - Verification
# NONE

# Sch. DB - Pt. C - Sn. 1
# NONE

# Sch. DB - Pt. C - Sn. 2
# NONE

# Sch. DB - Verification
# NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 0 | | | |
| 2. Cost of cash equivalents acquired | 34,943 | 34,943 | | |
| 3. Accrual of discount | 25 | 25 | | |
| 4. Unrealized valuation increase (decrease) | 0 | | | |
| 5. Total gain (loss) on disposals | 0 | | | |
| 6. Deduct consideration received on disposals | 0 | | | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 34,968 | 34,968 | 0 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 34,968 | 34,968 | 0 | 0 |

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

## Sch. A - Pt. 1
## NONE

## Sch. A - Pt. 2
## NONE

## Sch. A - Pt. 3
## NONE

## Sch. B - Pt. 1
## NONE

## Sch. B - Pt. 2
## NONE

## Sch. B - Pt. 3
## NONE

## Sch. BA - Pt. 1
## NONE

## Sch. BA - Pt. 2
## NONE

## Sch. BA - Pt. 3
## NONE

# SCHEDULE D - PART 1

## Showing all Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 2J 8 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 44,974 | 98.434 | 44,295 | 45,000 | 44,986 | | 9 | | | 1.500 | 1.520 | JJ | 312 | 675 | 08/01/2017. | 07/15/2020. |
| 912828 2V 1 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 238,397 | 98.109 | 235,462 | 240,000 | 239,066 | | 538 | | | 1.375 | 1.608 | MS | 985 | 3,300 | 10/03/2017. | 09/15/2020. |
| 912828 2Z 2 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 44,856 | 98.441 | 44,298 | 45,000 | 44,912 | | 48 | | | 1.625 | 1.736 | AO | 157 | 731 | 10/26/2017. | 10/15/2020. |
| 912828 4G 2 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 193,469 | 99.750 | 194,513 | 195,000 | 193,805 | | 336 | | | 2.375 | 2.653 | AO | 992 | 2,316 | 05/02/2018. | 04/15/2021. |
| 912828 4T 4 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 109,987 | 100.332 | 110,365 | 110,000 | 109,990 | | 3 | | | 2.625 | 2.629 | JD | 135 | 1,444 | 07/06/2018. | 06/15/2021. |
| 912828 5A 4 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 119,236 | 100.695 | 120,834 | 120,000 | 119,294 | | 58 | | | 2.750 | 2.978 | MS | 985 | | 10/09/2018. | 09/15/2021. |
| 912828 5F 3 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 49,909 | 101.055 | 50,528 | 50,000 | 49,914 | | 5 | | | 2.875 | 2.940 | AO | 308 | | 11/02/2018. | 10/15/2021. |
| 912828 5L 0 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 120,159 | 101.113 | 121,336 | 120,000 | 120,156 | | (4) | | | 2.875 | 2.827 | MN | 448 | | 12/04/2018. | 11/15/2021. |
| 912828 5R 7 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 169,668 | 100.449 | 170,763 | 170,000 | 169,672 | | 4 | | | 2.625 | 2.693 | JD | 208 | | 12/17/2018. | 12/15/2021. |
| 912828 U3 2 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 407,527 | 98.594 | 409,164 | 415,000 | 408,871 | | 1,343 | | | 1.000 | 2.731 | MN | 539 | 2,075 | 10/22/2018. | 11/15/2019. |
| 912828 X2 1 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 45,040 | 98.668 | 44,401 | 45,000 | 45,018 | | (14) | | | 1.500 | 1.469 | AO | 145 | 675 | 05/02/2017. | 04/15/2020. |
| 912828 X9 6 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 280,445 | 98.578 | 276,021 | 280,000 | 280,209 | | (150) | | | 1.500 | 1.445 | MN | 545 | 4,200 | 06/05/2017. | 05/15/2020. |
| 912828 XU 9 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 139,677 | 98.547 | 137,966 | 140,000 | 139,838 | | 109 | | | 1.500 | 1.581 | JD | 98 | 2,100 | 07/11/2017. | 06/15/2020. |
| 912828 Y2 0 | UNITED STATES TREASURY NOTE/BOND | | | | 1 | 19,977 | 100.356 | 20,071 | 20,000 | 19,980 | | 3 | | | 2.625 | 2.666 | JJ | 243 | | 07/13/2018. | 07/15/2021. |
| 0199999. | U.S. Government - Issuer Obligations | | | | | 1,983,321 | XXX | 1,980,017 | 1,995,000 | 1,985,711 | 0 | 2,288 | 0 | 0 | XXX | XXX | XXX | 6,100 | 17,516 | XXX | XXX |
| 0599999. | Total - U.S. Government | | | | | 1,983,321 | XXX | 1,980,017 | 1,995,000 | 1,985,711 | 0 | 2,288 | 0 | 0 | XXX | XXX | XXX | 6,100 | 17,516 | XXX | XXX |
| **All Other Governments - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 298785 HQ 2 | EUROPEAN INVESTMENT BANK | | D | | 1FE | 19,933 | 99.471 | 19,894 | 20,000 | 19,951 | | 17 | | | 2.375 | 2.483 | MN | 63 | 356 | 02/06/2018. | 05/13/2021. |
| 0699999. | All Other Governments - Issuer Obligations | | | | | 19,933 | XXX | 19,894 | 20,000 | 19,951 | 0 | 17 | 0 | 0 | XXX | XXX | XXX | 63 | 356 | XXX | XXX |
| 1099999. | Total - All Other Governments | | | | | 19,933 | XXX | 19,894 | 20,000 | 19,951 | 0 | 17 | 0 | 0 | XXX | XXX | XXX | 63 | 356 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 882723 7H 6 | STATE OF TEXAS | | | | 1FE | 10,000 | 99.278 | 9,928 | 10,000 | 10,000 | | | | | 1.695 | 1.694 | AO | 42 | 170 | 01/26/2017. | 10/01/2019. |
| 1199999. | U.S. States, Territories & Possessions - Issuer Obligations | | | | | 10,000 | XXX | 9,928 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 42 | 170 | XXX | XXX |
| 1799999. | Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | 10,000 | XXX | 9,928 | 10,000 | 10,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 42 | 170 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 64966H 4G 2 | CITY OF NEW YORK NY | | | | 1FE | 21,604 | 100.748 | 20,150 | 20,000 | 20,370 | | (490) | | | 3.947 | 1.444 | AO | 197 | 789 | 06/10/2016. | 10/01/2019. |
| 1899999. | U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | 21,604 | XXX | 20,150 | 20,000 | 20,370 | 0 | (490) | 0 | 0 | XXX | XXX | XXX | 197 | 789 | XXX | XXX |
| 2499999. | Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | 21,604 | XXX | 20,150 | 20,000 | 20,370 | 0 | (490) | 0 | 0 | XXX | XXX | XXX | 197 | 789 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 3135G0 T2 9 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | | | | 1 | 89,189 | 98.862 | 88,976 | 90,000 | 89,575 | | 360 | | | 1.500 | 1.915 | FA | 461 | 1,350 | 12/05/2017. | 02/28/2020. |
| 3137EA EF 2 | FEDERAL HOME LOAN MORTGAGE CORP | | | | 1 | 19,870 | 98.486 | 19,697 | 20,000 | 19,942 | | 44 | | | 1.375 | 1.602 | AO | 54 | 275 | 05/05/2017. | 04/20/2020. |
| 91412G 2R 5 | UNIVERSITY OF CALIFORNIA | | | | 1FE | 20,000 | 98.741 | 19,748 | 20,000 | 20,000 | | | | | 1.877 | 1.876 | MN | 48 | 424 | 09/20/2017. | 05/15/2020. |
| 91412G L6 0 | UNIVERSITY OF CALIFORNIA | | | | 1FE | 20,000 | 99.471 | 19,894 | 20,000 | 20,000 | | | | | 1.228 | 1.228 | MN | 31 | 246 | 06/23/2016. | 05/15/2019. |
| 64990C EM 9 | NEW YORK STATE DORMITORY AUTHORITY | | | | 1FE | 15,000 | 99.288 | 14,893 | 15,000 | 15,000 | | | | | 1.456 | 1.456 | JJ | 109 | 218 | 06/02/2016. | 07/01/2019. |
| 914805 EQ 5 | UNIVERSITY OF PITTSBURGH-OF THE COMMONWE | | | | 1FE | 30,000 | 99.468 | 29,840 | 30,000 | 30,000 | | | | | 1.829 | 1.829 | MS | 162 | 549 | 01/06/2017. | 09/15/2019. |
| 88213A JW 6 | TEXAS A&M UNIVERSITY | | | | 1FE | 20,610 | 100.008 | 20,002 | 20,000 | 20,292 | | (209) | | | 2.879 | 1.796 | MN | 74 | 576 | 06/07/2017. | 05/15/2020. |
| 2599999. | U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | 214,669 | XXX | 213,050 | 215,000 | 214,809 | 0 | 195 | 0 | 0 | XXX | XXX | XXX | 939 | 3,638 | XXX | XXX |
| 3199999. | Total - U.S. Special Revenue & Special Assessment Obligations | | | | | 214,669 | XXX | 213,050 | 215,000 | 214,809 | 0 | 195 | 0 | 0 | XXX | XXX | XXX | 939 | 3,638 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 00287Y AT 6 | ABBVIE INC | | | 1 | 2FE | 15,176 | 99.051 | 14,858 | 15,000 | 15,081 | | (61) | | | 2.500 | 2.074 | MN | 49 | 375 | 06/05/2017. | 05/14/2020. |

# SCHEDULE D - PART 1

## Showing all Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 00440E AT 4 | CHUBB INA HOLDINGS INC | | | 1 | 1FE | 19,699 | 98.570 | 19,714 | 20,000 | 19,782 | | 84 | | | 2.300 | 2.913 | MN | 74 | 460 | 04/05/2018. | 11/03/2020. |
| 0258M0 DX 4 | AMERICAN EXPRESS CREDIT CORP | | | 2 | 1FE | 20,253 | 98.977 | 19,795 | 20,000 | 20,149 | | (90) | | | 2.600 | 2.129 | MS | 155 | 520 | 11/01/2017. | 09/14/2020. |
| 02665W CP 4 | AMERICAN HONDA FINANCE CORP | | | | 1FE | 19,990 | 100.491 | 20,098 | 20,000 | 19,990 | | | | | 3.375 | 3.392 | JD | 39 | 113 | 10/03/2018. | 12/10/2021. |
| 026874 BW 6 | AMERICAN INTERNATIONAL GROUP INC | | | | 2FE | 21,573 | 105.599 | 21,120 | 20,000 | 21,183 | | (389) | | | 6.400 | 3.249 | JD | 57 | 1,280 | 04/27/2018. | 12/15/2020. |
| 031162 CG 3 | AMGEN INC | | | 1 | 2FE | 14,335 | 96.425 | 14,464 | 15,000 | 14,439 | | 104 | | | 1.850 | 3.345 | FA | 102 | 139 | 06/22/2018. | 08/19/2021. |
| 035242 AJ 5 | ANHEUSER-BUSCH INBEV FINANCE INC | | | 1 | 2FE | 8,064 | 98.340 | 7,867 | 8,000 | 8,042 | | (20) | | | 2.650 | 2.378 | FA | 88 | 212 | 12/07/2017. | 02/01/2021. |
| 037833 DJ 6 | APPLE INC | | | | 1FE | 19,983 | 98.683 | 19,737 | 20,000 | 19,989 | | 6 | | | 2.000 | 2.029 | MN | 53 | 400 | 11/06/2017. | 11/13/2020. |
| 053332 AL 6 | AUTOZONE INC | | | 1 | 2FE | 5,170 | 100.776 | 5,039 | 5,000 | 5,110 | | (60) | | | 4.000 | 2.607 | MN | 26 | 200 | 01/25/2018. | 11/15/2020. |
| 05531F AU 7 | BB&T CORP | | | 2 | 1FE | 20,302 | 99.105 | 19,821 | 20,000 | 20,167 | | (116) | | | 2.625 | 2.020 | JD | 3 | 525 | 11/01/2017. | 06/29/2020. |
| 06051G FT 1 | BANK OF AMERICA CORP | | | | 1FE | 10,070 | 98.952 | 9,895 | 10,000 | 10,045 | | (24) | | | 2.625 | 2.369 | AO | 53 | 263 | 12/07/2017. | 10/19/2020. |
| 06051G FW 4 | BANK OF AMERICA CORP | | | | 1FE | 14,737 | 98.640 | 14,796 | 15,000 | 14,784 | | 47 | | | 2.625 | 3.282 | AO | 79 | 197 | 06/25/2018. | 04/19/2021. |
| 084670 BF 4 | BERKSHIRE HATHAWAY INC | | | | 1FE | 15,025 | 101.322 | 15,198 | 15,000 | 15,025 | | | | | 3.400 | 3.342 | JJ | 214 | | 12/06/2018. | 01/31/2022. |
| 10373Q AU 4 | BP CAPITAL MARKETS AMERICA INC | | | 1 | 1FE | 14,464 | 97.669 | 14,650 | 15,000 | 14,473 | | 9 | | | 2.112 | 3.483 | MS | 92 | | 12/14/2018. | 09/16/2021. |
| 12189T BC 7 | BURLINGTON NORTHERN SANTA FE LLC | | | | 1FE | 10,797 | 101.219 | 10,122 | 10,000 | 10,217 | | (286) | | | 4.700 | 1.765 | AO | 118 | 470 | 12/09/2016. | 10/01/2019. |
| 126650 DC 1 | CVS HEALTH CORP | | | | 2FE | 9,995 | 99.715 | 9,972 | 10,000 | 9,996 | | 1 | | | 3.350 | 3.368 | MS | 104 | 168 | 03/06/2018. | 03/09/2021. |
| 14913Q 2N 8 | CATERPILLAR FINANCIAL SERVICES CORP | | | | 1FE | 14,988 | 100.264 | 15,040 | 15,000 | 14,990 | | 1 | | | 3.150 | 3.177 | MS | 150 | | 09/04/2018. | 09/07/2021. |
| 151020 BC 7 | CELGENE CORP | | | | 2FE | 19,991 | 98.971 | 19,794 | 20,000 | 19,993 | | 3 | | | 2.875 | 2.891 | FA | 211 | 286 | 02/08/2018. | 02/19/2021. |
| 15189T AT 4 | CENTERPOINT ENERGY INC | | | | 2FE | 14,996 | 100.209 | 15,031 | 15,000 | 14,996 | | | | | 3.600 | 3.609 | MN | 129 | | 10/03/2018. | 11/01/2021. |
| 166764 BP 4 | CHEVRON CORP | | | | 1FE | 19,971 | 99.110 | 19,822 | 20,000 | 19,988 | | 10 | | | 1.991 | 2.042 | MS | 131 | 398 | 03/06/2017. | 03/03/2020. |
| 17275R AP 7 | CISCO SYSTEMS INC | | | | 1FE | 20,056 | 100.173 | 20,035 | 20,000 | 20,041 | | (15) | | | 2.900 | 2.803 | MS | 189 | 580 | 02/21/2018. | 03/04/2021. |
| 172967 KB 6 | CITIGROUP INC | | | | 2FE | 20,175 | 98.671 | 19,734 | 20,000 | 20,108 | | (58) | | | 2.650 | 2.345 | AO | 96 | 530 | 11/01/2017. | 10/26/2020. |
| 172967 LF 6 | CITIGROUP INC | | | 1 | 2FE | 14,994 | 99.197 | 14,880 | 15,000 | 14,998 | | 2 | | | 2.450 | 2.464 | JJ | 175 | 368 | 01/04/2017. | 01/10/2020. |
| 20030N CQ 2 | COMCAST CORP | | | | 1FE | 14,985 | 101.014 | 15,152 | 15,000 | 14,986 | | 1 | | | 3.450 | 3.486 | AO | 124 | | 10/02/2018. | 10/01/2021. |
| 205887 BZ 4 | CONAGRA BRANDS INC | | | | 2FE | 14,983 | 100.035 | 15,005 | 15,000 | 14,984 | | 1 | | | 3.800 | 3.841 | AO | 109 | | 10/15/2018. | 10/22/2021. |
| 24422E UK 3 | JOHN DEERE CAPITAL CORP | | | | 1FE | 4,998 | 100.186 | 5,009 | 5,000 | 4,999 | | | | | 3.125 | 3.136 | MS | 48 | | 09/05/2018. | 09/10/2021. |
| 25468P DJ 2 | WALT DISNEY CO/THE | | | | 1FE | 9,821 | 98.754 | 9,875 | 10,000 | 9,826 | | 5 | | | 2.300 | 3.159 | FA | 89 | | 12/06/2018. | 02/12/2021. |
| 26441C AR 6 | DUKE ENERGY CORP | | | 1 | 2FE | 19,146 | 95.716 | 19,143 | 20,000 | 19,254 | | 109 | | | 1.800 | 3.274 | MS | 120 | 180 | 08/02/2018. | 09/01/2021. |
| 26875P AD 3 | EOG RESOURCES INC | | | | 1FE | 5,476 | 100.946 | 5,047 | 5,000 | 5,075 | | (178) | | | 5.625 | 1.977 | JD | 23 | 281 | 09/19/2016. | 06/01/2019. |
| 26875P AL 5 | EOG RESOURCES INC | | | 1 | 1FE | 10,034 | 99.031 | 9,903 | 10,000 | 10,019 | | (15) | | | 2.450 | 2.286 | AO | 61 | 245 | 01/08/2018. | 04/01/2020. |
| 31620M AP 1 | FIDELITY NATIONAL INFORMATION SERVICES I | | | 1 | 2FE | 15,189 | 100.455 | 15,068 | 15,000 | 15,135 | | (54) | | | 3.625 | 3.078 | AO | 115 | 272 | 04/18/2018. | 10/15/2020. |
| 369550 BE 7 | GENERAL DYNAMICS CORP | | | | 1FE | 19,861 | 100.081 | 20,016 | 20,000 | 19,890 | | 29 | | | 3.000 | 3.245 | MN | 83 | 300 | 05/08/2018. | 05/11/2021. |
| 36962G 4J 0 | GENERAL ELECTRIC CO | | | | 2FE | 22,494 | 101.178 | 20,236 | 20,000 | 20,802 | | (776) | | | 5.500 | 1.516 | JJ | 529 | 1,100 | 10/14/2016. | 01/08/2020. |
| 375558 BB 8 | GILEAD SCIENCES INC | | | | 1FE | 15,114 | 99.191 | 14,879 | 15,000 | 15,073 | | (41) | | | 2.550 | 2.252 | MS | 128 | 383 | 01/08/2018. | 09/01/2020. |
| 38141G VU 5 | GOLDMAN SACHS GROUP INC/THE | | | 2 | 1FE | 19,628 | 97.396 | 19,479 | 20,000 | 19,715 | | 87 | | | 2.625 | 3.270 | AO | 96 | 525 | 04/04/2018. | 04/25/2021. |
| 427866 BA 5 | HERSHEY CO/THE | | | | 1FE | 24,983 | 100.885 | 25,221 | 25,000 | 24,985 | | 4 | | | 3.100 | 3.124 | MN | 99 | 398 | 05/03/2018. | 05/15/2021. |
| 46625H HU 7 | JPMORGAN CHASE & CO | | | | 1FE | 20,988 | 101.802 | 20,360 | 20,000 | 20,629 | | (340) | | | 4.250 | 2.440 | AO | 179 | 850 | 12/07/2017. | 10/15/2020. |
| 49326E EF 6 | KEYCORP | | | | 2FE | 20,373 | 99.245 | 19,849 | 20,000 | 20,224 | | (128) | | | 2.900 | 2.225 | MS | 171 | 580 | 11/01/2017. | 09/15/2020. |
| 494550 BB 1 | KINDER MORGAN ENERGY PARTNERS LP | | | | 2FE | 21,443 | 103.542 | 20,708 | 20,000 | 20,829 | | (614) | | | 6.850 | 3.062 | FA | 518 | 685 | 02/21/2018. | 02/15/2020. |
| 50077L AH 9 | KRAFT HEINZ FOODS CO | | | 1 | 2FE | 15,107 | 99.273 | 14,891 | 15,000 | 15,062 | | (42) | | | 2.800 | 2.500 | JJ | 209 | 350 | 01/04/2018. | 07/02/2020. |
| 58013M EX 8 | MCDONALD'S CORP | | | 1 | 2FE | 25,247 | 99.306 | 24,827 | 25,000 | 25,161 | | (82) | | | 2.750 | 2.392 | JD | 42 | 688 | 01/18/2018. | 12/09/2020. |
| 585055 BG 0 | MEDTRONIC INC | | | | 1FE | 15,297 | 99.488 | 14,923 | 15,000 | 15,126 | | (103) | | | 2.500 | 1.791 | MS | 110 | 375 | 04/24/2017. | 03/15/2020. |

# SCHEDULE D - PART 1

## Showing all Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 594918 BP 8 | MICROSOFT CORP. | | | 1 | 1FE | 23,952 | 97.147 | 24,287 | 25,000 | 24,118 | | 167 | | | 1.550 | 2.968 | FA | 154 | 194 | 06/22/2018. | 08/08/2021. |
| 61747W AL 3 | MORGAN STANLEY. | | | | 1FE | 26,090 | 104.799 | 26,200 | 25,000 | 26,067 | | (23) | | | 5.500 | 3.744 | JJ | 584 | | 12/06/2018. | 07/28/2021. |
| 666807 BL 5 | NORTHROP GRUMMAN CORP. | | | | 2FE | 9,999 | 98.070 | 9,807 | 10,000 | 9,999 | | | | | 2.080 | 2.085 | AO | 44 | 209 | 10/10/2017. | 10/15/2020. |
| 69371R N8 5 | PACCAR FINANCIAL CORP. | | | | 1FE | 9,999 | 98.386 | 9,839 | 10,000 | 9,999 | | | | | 2.050 | 2.053 | MN | 27 | 205 | 11/06/2017. | 11/13/2020. |
| 695156 AS 8 | PACKAGING CORP OF AMERICA. | | | | 2FE | 7,991 | 98.186 | 7,855 | 8,000 | 7,994 | | 3 | | | 2.450 | 2.487 | JD | 9 | 197 | 12/11/2017. | 12/15/2020. |
| 713448 BY 3 | PEPSICO INC. | | | | 1FE | 14,715 | 98.992 | 14,849 | 15,000 | 14,724 | | 9 | | | 2.750 | 3.366 | MS | 133 | | 11/20/2018. | 03/05/2022. |
| 74432Q CB 9 | PRUDENTIAL FINANCIAL INC. | | | | 1FE | 15,128 | 99.531 | 14,930 | 15,000 | 15,033 | | (53) | | | 2.350 | 1.989 | FA | 133 | 353 | 03/07/2017. | 08/15/2019. |
| 744573 AJ 5 | PUBLIC SERVICE ENTERPRISE GROUP INC. | | | | 2FE | 14,982 | 98.603 | 14,790 | 15,000 | 14,995 | | 6 | | | 1.600 | 1.640 | MN | 31 | 240 | 11/03/2016. | 11/15/2019. |
| 816851 BE 8 | SEMPRA ENERGY. | | | | 2FE | 14,980 | 98.655 | 14,798 | 15,000 | 14,989 | | 10 | | | 2.400 | 2.468 | FA | 150 | 199 | 01/09/2018. | 02/01/2020. |
| 828807 CU 9 | SIMON PROPERTY GROUP LP. | | | 1 | 1FE | 20,087 | 98.919 | 19,784 | 20,000 | 20,052 | | (35) | | | 2.500 | 2.312 | MS | 167 | 500 | 01/05/2018. | 09/01/2020. |
| 882508 AZ 7 | TEXAS INSTRUMENTS INC. | | | 1 | 1FE | 19,978 | 98.434 | 19,687 | 20,000 | 19,990 | | 7 | | | 1.750 | 1.788 | MN | 58 | 350 | 05/25/2017. | 05/01/2020. |
| 887317 AK 1 | WARNER MEDIA LLC. | | | | 2FE | 20,981 | 102.522 | 20,504 | 20,000 | 20,721 | | (261) | | | 4.750 | 3.073 | MS | 243 | 950 | 02/23/2018. | 03/29/2021. |
| 89236T EU 5 | TOYOTA MOTOR CREDIT CORP. | | | | 1FE | 19,992 | 100.015 | 20,003 | 20,000 | 19,994 | | 2 | | | 2.950 | 2.964 | AO | 128 | 295 | 04/10/2018. | 04/13/2021. |
| 89417E AG 4 | TRAVELERS COS INC/THE. | | | | 1FE | 15,336 | 101.542 | 15,231 | 15,000 | 15,247 | | (89) | | | 3.900 | 2.970 | MN | 98 | 585 | 04/23/2018. | 11/01/2020. |
| 90131H AQ 8 | 21ST CENTURY FOX AMERICA INC. | | | | 2FE | 15,600 | 102.669 | 15,400 | 15,000 | 15,451 | | (148) | | | 4.500 | 3.024 | FA | 255 | 450 | 06/25/2018. | 02/15/2021. |
| 911312 AM 8 | UNITED PARCEL SERVICE INC. | | | | 1FE | 15,269 | 100.819 | 15,123 | 15,000 | 15,189 | | (79) | | | 3.125 | 2.486 | JJ | 216 | 234 | 02/08/2018. | 01/15/2021. |
| 91159H HL 7 | US BANCORP. | | | 2 | 1FE | 20,156 | 98.523 | 19,705 | 20,000 | 20,100 | | (49) | | | 2.350 | 2.092 | JJ | 198 | 470 | 11/03/2017. | 01/29/2021. |
| 913017 CM 9 | UNITED TECHNOLOGIES CORP. | | | | 2FE | 9,995 | 98.134 | 9,813 | 10,000 | 9,998 | | 2 | | | 1.900 | 1.917 | MN | 30 | 190 | 05/01/2017. | 05/04/2020. |
| 92343V CN 2 | VERIZON COMMUNICATIONS INC. | | | 1 | 2FE | 19,908 | 99.498 | 19,900 | 20,000 | 19,919 | | 12 | | | 3.000 | 3.150 | MN | 100 | 300 | 08/03/2018. | 11/01/2021. |
| 931142 EJ 8 | WALMART INC. | | | | 1FE | 14,999 | 100.711 | 15,107 | 15,000 | 14,999 | | | | | 3.125 | 3.127 | JD | 10 | 229 | 06/20/2018. | 06/23/2021. |
| 06367T 4W 7 | BANK OF MONTREAL. | | A | | 1FE | 14,982 | 99.950 | 14,993 | 15,000 | 14,987 | | 4 | | | 3.100 | 3.141 | AO | 101 | 233 | 04/10/2018. | 04/13/2021. |
| 064159 JX 5 | BANK OF NOVA SCOTIA/THE. | | A | | 1FE | 19,997 | 98.596 | 19,719 | 20,000 | 19,999 | | 1 | | | 2.150 | 2.155 | JJ | 199 | 430 | 07/11/2017. | 07/14/2020. |
| 136375 CN 0 | CANADIAN NATIONAL RAILWAY CO. | | A | | 1FE | 14,994 | 99.477 | 14,922 | 15,000 | 14,997 | | 2 | | | 2.400 | 2.419 | FA | 148 | 177 | 02/01/2018. | 02/03/2020. |
| 78013G KN 4 | ROYAL BANK OF CANADA. | | A | | 1FE | 19,988 | 98.464 | 19,693 | 20,000 | 19,993 | | 4 | | | 2.150 | 2.170 | AO | 78 | 430 | 10/18/2017. | 10/26/2020. |
| 89114Q BZ 0 | TORONTO-DOMINION BANK/THE. | | A | | 1FE | 19,991 | 100.410 | 20,082 | 20,000 | 19,993 | | 2 | | | 3.250 | 3.266 | JD | 36 | 323 | 06/05/2018. | 06/11/2021. |
| 893526 DK 6 | TRANSCANADA PIPELINES LTD. | | A | | 1FE | 10,522 | 100.643 | 10,064 | 10,000 | 10,298 | | (166) | | | 3.800 | 2.057 | AO | 95 | 380 | 08/18/2017. | 10/01/2020. |
| 25243Y AP 4 | DIAGEO CAPITAL PLC. | | D | | 1FE | 10,510 | 102.739 | 10,274 | 10,000 | 10,329 | | (181) | | | 4.828 | 2.634 | JJ | 223 | 241 | 02/14/2018. | 07/15/2020. |
| 377373 AE 5 | GLAXOSMITHKLINE CAPITAL PLC. | | D | | 1FE | 19,946 | 100.126 | 20,025 | 20,000 | 19,957 | | 11 | | | 3.125 | 3.220 | MN | 82 | 311 | 05/10/2018. | 05/14/2021. |
| 45687A AM 4 | INGERSOLL-RAND GLOBAL HOLDING CO LTD. | | C | | 2FE | 14,976 | 99.056 | 14,858 | 15,000 | 14,982 | | 7 | | | 2.900 | 2.957 | FA | 157 | 218 | 02/13/2018. | 02/21/2021. |
| 822582 BP 6 | SHELL INTERNATIONAL FINANCE BV. | | D | | 1FE | 15,010 | 98.808 | 14,821 | 15,000 | 15,006 | | (3) | | | 2.250 | 2.227 | MN | 48 | 338 | 12/07/2017. | 11/10/2020. |
| 82481L AB 5 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D. | | D | 1 | 2FE | 9,651 | 96.698 | 9,670 | 10,000 | 9,694 | | 44 | | | 2.400 | 3.589 | MS | 65 | 120 | 08/02/2018. | 09/23/2021. |
| 961214 DU 4 | WESTPAC BANKING CORP. | | D | | 1FE | 14,990 | 98.990 | 14,849 | 15,000 | 14,993 | | 3 | | | 2.650 | 2.674 | JJ | 172 | 199 | 01/17/2018. | 01/25/2021. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations. | | | | | | 1,195,665 | XXX | 1,182,655 | 1,186,000 | 1,190,166 | 0 | (3,780) | 0 | 0 | XXX | XXX | XXX | 9,412 | 24,246 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 36251P AA 2 | GS MORTGAGE SECURITIES TRUST 2016-GS3. | | | | 1FM | 15,443 | 98.066 | 15,144 | 15,443 | 15,442 | | (1) | | | 1.429 | 1.425 | MON | 18 | 221 | 09/22/2016. | 10/01/2049. |
| 46645U AQ 0 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECU. | | | | 1FM | 4,903 | 99.146 | 4,861 | 4,903 | 4,903 | | | | | 1.891 | 1.888 | MON | 8 | 93 | 12/05/2016. | 12/01/2049. |
| 95000G AW 4 | WELLS FARGO COMMERCIAL MORTGAGE TRUST 20. | | | | 1FM | 6,402 | 97.744 | 6,258 | 6,402 | 6,402 | | | | | 1.321 | 1.317 | MON | 7 | 85 | 08/04/2016. | 08/01/2049. |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities. | | | | | | 26,748 | XXX | 26,263 | 26,748 | 26,747 | 0 | (1) | 0 | 0 | XXX | XXX | XXX | 33 | 399 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 02005A HE 1 | ALLY MASTER OWNER TRUST. | | | | 1FE | 19,997 | 100.572 | 20,114 | 20,000 | 19,998 | | | | | 3.300 | 3.306 | MON | 29 | 220 | 08/07/2018. | 07/17/2023. |
| 02007Y AC 8 | ALLY AUTO RECEIVABLES TRUST 2017-5. | | | | 1FE | 19,998 | 99.004 | 19,801 | 20,000 | 19,999 | | 1 | | | 1.990 | 1.993 | MON | 18 | 398 | 11/14/2017. | 03/15/2022. |

# SCHEDULE D - PART 1

## Showing all Long-Term BONDS Owned December 31 of Current Year

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 03066F AE 1 | AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | | | | 1FE | 15,000 | 98.808 | 14,821 | 15,000 | 15,000 | | | | | 2.040 | 2.041 | MON | 11 | 306 | 11/07/2017. | 07/18/2022. |
| 09659Q AD 9 | BMW VEHICLE OWNER TRUST 2018-A | | | | 1FE | 15,000 | 99.289 | 14,893 | 15,000 | 15,000 | | | | | 2.350 | 2.350 | MON | 6 | 324 | 01/17/2018. | 04/25/2022. |
| 12596E AC 8 | CNH EQUIPMENT TRUST 2018-B | | | | 1FE | 19,997 | 100.418 | 20,084 | 20,000 | 19,998 | | | | | 3.190 | 3.196 | MON | 28 | 140 | 09/18/2018. | 11/15/2023. |
| 12652V AC 1 | CNH EQUIPMENT TRUST 2018-A | | | | 1FE | 19,996 | 100.292 | 20,058 | 20,000 | 19,997 | | 1 | | | 3.120 | 3.129 | MON | 28 | 350 | 05/16/2018. | 07/17/2023. |
| 14313F AD 1 | CARMAX AUTO OWNER TRUST | | | | 1FE | 19,997 | 100.382 | 20,076 | 20,000 | 19,998 | | 1 | | | 3.130 | 3.136 | MON | 28 | 243 | 07/18/2018. | 06/15/2023. |
| 14314A AC 3 | CARMAX AUTO OWNER TRUST 2018-1 | | | | 1FE | 19,998 | 99.250 | 19,850 | 20,000 | 19,999 | | 1 | | | 2.480 | 2.483 | MON | 22 | 442 | 01/17/2018. | 11/15/2022. |
| 34528Q FP 4 | FORD CREDIT FLOORPLAN MASTER OWNER TRUST | | | | 1FE | 19,997 | 98.518 | 19,704 | 20,000 | 19,999 | | 1 | | | 2.160 | 2.167 | MON | 19 | 432 | 10/03/2017. | 09/15/2022. |
| 34531L AD 2 | FORD CREDIT AUTO LEASE TRUST | | | | 1FE | 19,998 | 100.413 | 20,083 | 20,000 | 19,999 | | | | | 3.190 | 3.195 | MON | 28 | 149 | 09/18/2018. | 12/15/2021. |
| 34532A AD 5 | FORD CREDIT AUTO OWNER TRUST 2017-C | | | | 1FE | 14,997 | 98.823 | 14,823 | 15,000 | 14,999 | | 1 | | | 2.010 | 2.016 | MON | 13 | 302 | 11/14/2017. | 03/15/2022. |
| 36256G AE 9 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | | | 1FE | 4,999 | 100.362 | 5,018 | 5,000 | 4,999 | | | | | 3.300 | 3.307 | MON | 5 | 39 | 09/18/2018. | 07/20/2022. |
| 38013F AD 3 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1FE | 14,998 | 100.553 | 15,083 | 15,000 | 14,998 | | | | | 3.210 | 3.219 | MON | 20 | 88 | 10/02/2018. | 10/16/2023. |
| 38013R AD 7 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | | | 1FE | 19,997 | 99.610 | 19,922 | 20,000 | 19,998 | | 1 | | | 2.810 | 2.815 | MON | 23 | 370 | 04/11/2018. | 12/16/2022. |
| 44891K AD 7 | HYUNDAI AUTO RECEIVABLES TRUST 2018-A | | | | 1FE | 14,998 | 99.920 | 14,988 | 15,000 | 14,999 | | 1 | | | 2.790 | 2.797 | MON | 19 | 276 | 04/10/2018. | 07/15/2022. |
| 47788C AC 6 | JOHN DEERE OWNER TRUST 2018 | | | | 1FE | 14,999 | 99.676 | 14,951 | 15,000 | 14,999 | | | | | 2.660 | 2.663 | MON | 18 | 316 | 02/21/2018. | 04/18/2022. |
| 80285M AE 9 | SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | | | | 1FE | 5,000 | 99.970 | 4,999 | 5,000 | 5,000 | | | | | 3.010 | 3.010 | MON | 7 | 47 | 08/13/2018. | 03/15/2022. |
| 98161F AD 7 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATI | | | | 1FE | 1,903 | 99.893 | 1,901 | 1,903 | 1,903 | | | | | 1.450 | 1.451 | MON | 1 | 28 | 07/12/2016. | 08/15/2019. |
| 98162W AD 9 | WORLD OMNI AUTO RECEIVABLES TRUST 2018-D | | | | 1FE | 14,997 | 101.152 | 15,173 | 15,000 | 14,997 | | | | | 3.330 | 3.339 | MON | 22 | 80 | 10/10/2018. | 04/15/2024. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 296,866 | XXX | 296,342 | 296,903 | 296,879 | 0 | 8 | 0 | 0 | XXX | XXX | XXX | 345 | 4,550 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 1,519,279 | XXX | 1,505,260 | 1,509,651 | 1,513,792 | 0 | (3,773) | 0 | 0 | XXX | XXX | XXX | 9,790 | 29,195 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 3,445,192 | XXX | 3,425,694 | 3,446,000 | 3,441,007 | 0 | (1,770) | 0 | 0 | XXX | XXX | XXX | 16,753 | 46,715 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 26,748 | XXX | 26,263 | 26,748 | 26,747 | 0 | (1) | 0 | 0 | XXX | XXX | XXX | 33 | 399 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 296,866 | XXX | 296,342 | 296,903 | 296,879 | 0 | 8 | 0 | 0 | XXX | XXX | XXX | 345 | 4,550 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 3,768,806 | XXX | 3,748,299 | 3,769,651 | 3,764,633 | 0 | (1,763) | 0 | 0 | XXX | XXX | XXX | 17,131 | 51,664 | XXX | XXX |

# Sch. D - Pt. 2 - Sn. 1
# NONE

# Sch. D - Pt. 2 - Sn. 2
# NONE

# SCHEDULE D - PART 3

## Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 912828 4G 2 | UNITED STATES TREASURY NOTE/BOND | | 05/02/2018 | BNP PARIBAS SEC CORP | | 193,469 | 195,000 | 228 |
| 912828 4T 4 | UNITED STATES TREASURY NOTE/BOND | | 07/06/2018 | JPM SECURITIES-FIXED | | 109,987 | 110,000 | 189 |
| 912828 5A 4 | UNITED STATES TREASURY NOTE/BOND | | 10/09/2018 | JPM SECURITIES-FIXED | | 119,236 | 120,000 | 228 |
| 912828 5F 3 | UNITED STATES TREASURY NOTE/BOND | | 11/02/2018 | VARIOUS | | 49,909 | 50,000 | 70 |
| 912828 5L 0 | UNITED STATES TREASURY NOTE/BOND | | 12/04/2018 | BARCLAYS CAPITAL FIX | | 120,159 | 120,000 | 200 |
| 912828 5R 7 | UNITED STATES TREASURY NOTE/BOND | | 12/17/2018 | JPM SECURITIES-FIXED | | 169,668 | 170,000 | 37 |
| 912828 U3 2 | UNITED STATES TREASURY NOTE/BOND | | 10/22/2018 | DEUTSCHE BANC/ALEX B | | 407,524 | 415,000 | 1,816 |
| 912828 Y2 0 | UNITED STATES TREASURY NOTE/BOND | | 07/13/2018 | JPM SECURITIES-FIXED | | 19,977 | 20,000 | 1 |
| 0599999. | Total - Bonds - U.S. Government | | | | | 1,189,929 | 1,200,000 | 2,769 |
| **Bonds - All Other Government** | | | | | | | | |
| 298785 HQ 2 | EUROPEAN INVESTMENT BANK | D | 02/06/2018 | BNYM/RBCELFIXED INCO | | 19,933 | 20,000 | |
| 1099999. | Total - Bonds - All Other Government | | | | | 19,933 | 20,000 | 0 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 00440E AT 4 | CHUBB INA HOLDINGS INC | | 04/05/2018 | GOLDMAN SACHS & CO | | 19,699 | 20,000 | 199 |
| 02005A HE 1 | ALLY MASTER OWNER TRUST | | 08/07/2018 | BARCLAYS CAPITAL INC | | 19,997 | 20,000 | |
| 02665W CP 4 | AMERICAN HONDA FINANCE CORP | | 10/03/2018 | JPM SECURITIES-FIXED | | 19,990 | 20,000 | |
| 026874 BW 6 | AMERICAN INTERNATIONAL GROUP INC | | 04/27/2018 | GOLDMAN SACHS & CO | | 21,573 | 20,000 | 480 |
| 031162 CG 3 | AMGEN INC | | 06/22/2018 | SUMRIDGE PARTNERS LL | | 14,335 | 15,000 | 98 |
| 053332 AL 6 | AUTOZONE INC | | 01/25/2018 | MILLENNIUM ADVISORS | | 5,170 | 5,000 | 41 |
| 06051G FW 4 | BANK OF AMERICA CORP | | 06/25/2018 | BARCLAYS CAPITAL FIX | | 34,386 | 35,000 | 174 |
| 084670 BF 4 | BERKSHIRE HATHAWAY INC | | 12/06/2018 | GOLDMAN SACHS & CO | | 15,025 | 15,000 | 184 |
| 09659Q AD 9 | BMW VEHICLE OWNER TRUST 2018-A | | 01/17/2018 | JPM SECURITIES-FIXED | | 15,000 | 15,000 | |
| 10373Q AU 4 | BP CAPITAL MARKETS AMERICA INC | | 12/14/2018 | EXCHANGE OFFER | | 14,464 | 15,000 | 77 |
| 12596E AC 8 | CNH EQUIPMENT TRUST 2018-B | | 09/18/2018 | WELLS FARGO SECS LLC | | 19,997 | 20,000 | |
| 12652V AC 1 | CNH EQUIPMENT TRUST 2018-A | | 05/16/2018 | CITIGROUP GLOBAL MKT | | 19,996 | 20,000 | |
| 126650 DC 1 | CVS HEALTH CORP | | 03/06/2018 | JPM SECURITIES-FIXED | | 9,995 | 10,000 | |
| 14313F AD 1 | CARMAX AUTO OWNER TRUST | | 07/18/2018 | BARCLAYS CAPITAL INC | | 19,997 | 20,000 | |
| 14314A AC 3 | CARMAX AUTO OWNER TRUST 2018-1 | | 01/17/2018 | RBC CAPITAL MARKETS | | 19,998 | 20,000 | |
| 14913Q 2N 8 | CATERPILLAR FINANCIAL SERVICES CORP | | 09/04/2018 | BARCLAYS CAPITAL FIX | | 14,988 | 15,000 | |
| 151020 BC 7 | CELGENE CORP | | 02/08/2018 | CITIGROUP GLOBAL MKT | | 19,991 | 20,000 | |
| 15189T AT 4 | CENTERPOINT ENERGY INC | | 10/03/2018 | GOLDMAN SACHS & CO | | 14,996 | 15,000 | |
| 17275R AP 7 | CISCO SYSTEMS INC | | 02/21/2018 | BANC/AMERICA SECUR.L | | 20,056 | 20,000 | 272 |
| 20030N CQ 2 | COMCAST CORP | | 10/02/2018 | WELLS FARGO SECS LLC | | 14,985 | 15,000 | |
| 205887 BZ 4 | CONAGRA BRANDS INC | | 10/15/2018 | GOLDMAN SACHS & CO | | 14,983 | 15,000 | |
| 24422E UK 3 | JOHN DEERE CAPITAL CORP | | 09/05/2018 | GOLDMAN SACHS & CO | | 4,998 | 5,000 | |
| 25468P DJ 2 | WALT DISNEY CO/THE | | 12/06/2018 | SUMRIDGE PARTNERS LL | | 9,821 | 10,000 | 75 |
| 26441C AR 6 | DUKE ENERGY CORP | | 08/02/2018 | GOLDMAN SACHS & CO | | 19,146 | 20,000 | 155 |
| 26875P AL 5 | EOG RESOURCES INC | | 01/08/2018 | SOUTHWEST SECURITIES | | 10,034 | 10,000 | 67 |
| 31620M AP 1 | FIDELITY NATIONAL INFORMATION SERVICES I | | 04/18/2018 | MILLENNIUM ADVISORS | | 15,189 | 15,000 | 8 |
| 34531L AD 2 | FORD CREDIT AUTO LEASE TRUST | | 09/18/2018 | JPM SECURITIES-FIXED | | 19,998 | 20,000 | |
| 36256G AE 9 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 09/18/2018 | RBC CAPITAL MARKETS | | 4,999 | 5,000 | |
| 369550 BE 7 | GENERAL DYNAMICS CORP | | 05/08/2018 | WELLS FARGO SECS LLC | | 19,861 | 20,000 | |
| 375558 BB 8 | GILEAD SCIENCES INC | | 01/08/2018 | GOLDMAN SACHS & CO | | 15,114 | 15,000 | 137 |
| 38013F AD 3 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 10/02/2018 | WELLS FARGO SECS LLC | | 14,998 | 15,000 | |
| 38013R AD 7 | GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA | | 04/11/2018 | DEUTSCHE BANC/ALEX B | | 19,997 | 20,000 | |
| 38141G VU 5 | GOLDMAN SACHS GROUP INC/THE | | 04/04/2018 | GOLDMAN SACHS & CO | | 19,628 | 20,000 | 235 |

# SCHEDULE D - PART 3

## Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 427866 BA 5 | HERSHEY CO/THE | | 05/03/2018 | BANC/AMERICA SECUR.L | | 24,983 | 25,000 | |
| 44891K AD 7 | HYUNDAI AUTO RECEIVABLES TRUST 2018-A | | 04/10/2018 | BARCLAYS CAPITAL FIX | | 14,998 | 15,000 | |
| 47788C AC 6 | JOHN DEERE OWNER TRUST 2018 | | 02/21/2018 | RBC CAPITAL MARKETS | | 14,999 | 15,000 | |
| 494550 BB 1 | KINDER MORGAN ENERGY PARTNERS LP | | 02/21/2018 | BANC/AMERICA SECUR.L | | 21,443 | 20,000 | 30 |
| 50077L AH 9 | KRAFT HEINZ FOODS CO | | 01/04/2018 | RBC CAPITAL MARKETS | | 5,026 | 5,000 | 2 |
| 58013M EX 8 | MCDONALD'S CORP | | 01/18/2018 | GOLDMAN SACHS & CO | | 10,074 | 10,000 | 33 |
| 594918 BP 8 | MICROSOFT CORP | | 06/22/2018 | CITIGROUP GLOBAL MKT | | 23,952 | 25,000 | 149 |
| 61747W AL 3 | MORGAN STANLEY | | 12/06/2018 | SUMRIDGE PARTNERS LL | | 26,090 | 25,000 | 504 |
| 713448 BY 3 | PEPSICO INC | | 11/20/2018 | WELLS FARGO SECS LLC | | 14,715 | 15,000 | 89 |
| 80285M AE 9 | SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | | 08/13/2018 | RBC CAPITAL MARKETS | | 5,000 | 5,000 | |
| 816851 BE 8 | SEMPRA ENERGY | | 01/09/2018 | RBC CAPITAL MARKETS | | 14,980 | 15,000 | |
| 828807 CU 9 | SIMON PROPERTY GROUP LP | | 01/05/2018 | UBS SECURITIES LLC | | 20,087 | 20,000 | 178 |
| 887317 AK 1 | WARNER MEDIA LLC | | 02/23/2018 | BAIRD ROBERT W & CO | | 20,981 | 20,000 | 389 |
| 89236T EU 5 | TOYOTA MOTOR CREDIT CORP | | 04/10/2018 | JPM SECURITIES-FIXED | | 19,992 | 20,000 | |
| 89417E AG 4 | TRAVELERS COS INC/THE | | 04/23/2018 | WELLS FARGO SECS LLC | | 15,336 | 15,000 | 283 |
| 90131H AQ 8 | 21ST CENTURY FOX AMERICA INC | | 06/25/2018 | VARIOUS | | 15,600 | 15,000 | 256 |
| 911312 AM 8 | UNITED PARCEL SERVICE INC | | 02/08/2018 | MILLENNIUM ADVISORS | | 15,269 | 15,000 | 35 |
| 92343V CN 2 | VERIZON COMMUNICATIONS INC | | 08/03/2018 | SUMRIDGE PARTNERS LL | | 19,908 | 20,000 | 160 |
| 931142 EJ 8 | WALMART INC | | 06/20/2018 | CITIGROUP GLOBAL MKT | | 14,999 | 15,000 | |
| 98162W AD 9 | WORLD OMNI AUTO RECEIVABLES TRUST 2018-D | | 10/10/2018 | BARCLAYS CAPITAL FIX | | 14,997 | 15,000 | |
| 06367T 4W 7 | BANK OF MONTREAL | A | 04/10/2018 | BMOCM/BONDS | | 14,982 | 15,000 | |
| 136375 CN 0 | CANADIAN NATIONAL RAILWAY CO | A | 02/01/2018 | RBC CAPITAL MARKETS | | 14,994 | 15,000 | |
| 89114Q BZ 0 | TORONTO-DOMINION BANK/THE | A | 06/05/2018 | TORONTO DOMINION SEC | | 19,991 | 20,000 | |
| 25243Y AP 4 | DIAGEO CAPITAL PLC | D | 02/14/2018 | PERSHING & COMPANY | | 10,510 | 10,000 | 42 |
| 377373 AE 5 | GLAXOSMITHKLINE CAPITAL PLC | D | 05/10/2018 | JPM SECURITIES-FIXED | | 19,946 | 20,000 | |
| 45687A AM 4 | INGERSOLL-RAND GLOBAL HOLDING CO LTD | C | 02/13/2018 | BANC/AMERICA SECUR.L | | 14,976 | 15,000 | |
| 82481L AB 5 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | D | 08/02/2018 | JPM SECURITIES-FIXED | | 9,651 | 10,000 | 89 |
| 961214 DU 4 | WESTPAC BANKING CORP | D | 01/17/2018 | MORGAN STANLEY & CO | | 14,990 | 15,000 | |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 996,873 | 995,000 | 4,441 |
| 8399997. | Total - Bonds - Part 3 | | | | | 2,206,735 | 2,215,000 | 7,210 |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 530,206 | 530,000 | 2,231 |
| 8399999. | Total - Bonds | | | | | 2,736,941 | 2,745,000 | 9,441 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 2,736,941 | XXX | 9,441 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 2B 5 | UNITED STATES TREASURY NOTE/BOND | | 07/06/2018. | VARIOUS | | 215,738 | 220,000 | 219,080 | 219,492 | | 130 | | 130 | | 219,622 | | (3,882) | (3,882) | 1,313 | 08/15/2019. |
| 912828 2K 5 | UNITED STATES TREASURY NOTE/BOND | | 05/02/2018. | JPM SECURITIES-FIXED | | 217,469 | 220,000 | 220,043 | 220,035 | | (5) | | (5) | | 220,029 | | (2,559) | (2,559) | 1,986 | 07/31/2019. |
| 912828 2Q 2 | UNITED STATES TREASURY NOTE/BOND | | 10/26/2018. | MORGAN STANLEY & CO | | 210,161 | 215,000 | 215,577 | 215,516 | | (160) | | (160) | | 215,356 | | (5,193) | (5,193) | 3,882 | 08/15/2020. |
| 912828 3H 1 | UNITED STATES TREASURY NOTE/BOND | | 09/06/2018. | ABN AMRO SECURITIES | | 64,388 | 65,000 | 64,898 | 64,902 | | 35 | | 35 | | 64,937 | | (549) | (549) | 876 | 11/30/2019. |
| 912828 F6 2 | UNITED STATES TREASURY NOTE/BOND | | 09/06/2018. | ABN AMRO SECURITIES | | 14,827 | 15,000 | 14,968 | 14,970 | | 11 | | 11 | | 14,981 | | (155) | (155) | 192 | 10/31/2019. |
| 912828 K2 5 | UNITED STATES TREASURY NOTE/BOND | | 04/15/2018. | MATURITY | | 415,000 | 415,000 | 413,573 | 414,595 | | 405 | | 405 | | 415,000 | | | 0 | 1,556 | 04/15/2018. |
| 912828 R8 5 | UNITED STATES TREASURY NOTE/BOND | | 04/19/2018. | VARIOUS | | 83,654 | 85,000 | 85,528 | 85,262 | | (29) | | (29) | | 85,233 | | (1,580) | (1,580) | 154 | 06/15/2019. |
| 912828 U3 2 | UNITED STATES TREASURY NOTE/BOND | | 09/06/2018. | MORGAN STANLEY & CO | | 44,197 | 45,000 | 44,460 | 44,655 | | 125 | | 125 | | 44,780 | | (583) | (583) | 366 | 11/15/2019. |
| 912828 U7 3 | UNITED STATES TREASURY NOTE/BOND | | 10/09/2018. | JPM SECURITIES-FIXED | | 127,938 | 130,000 | 129,868 | 129,912 | | 35 | | 35 | | 129,946 | | (2,008) | (2,008) | 1,465 | 12/15/2019. |
| 912828 V3 1 | UNITED STATES TREASURY NOTE/BOND | | 12/04/2018. | BANC/AMERICA SECUR.L | | 128,050 | 130,000 | 129,711 | 129,799 | | 91 | | 91 | | 129,890 | | (1,840) | (1,840) | 2,487 | 01/15/2020. |
| 912828 W2 2 | UNITED STATES TREASURY NOTE/BOND | | 12/17/2018. | NOMURA SECURITIES/FI | | 172,334 | 175,000 | 173,804 | 174,133 | | 389 | | 389 | | 174,523 | | (2,189) | (2,189) | 3,224 | 02/15/2020. |
| 912828 W6 3 | UNITED STATES TREASURY NOTE/BOND | | 10/26/2018. | MORGAN STANLEY & CO | | 44,325 | 45,000 | 45,204 | 45,153 | | (57) | | (57) | | 45,097 | | (772) | (772) | 820 | 03/15/2020. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 1,738,081 | 1,760,000 | 1,756,714 | 1,758,424 | 0 | 970 | 0 | 970 | 0 | 1,759,394 | 0 | (21,310) | (21,310) | 18,321 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3137EA CA 5 | FEDERAL HOME LOAN MORTGAGE CORP | | 03/05/2018. | GOLDMAN SACHS & CO | | 116,934 | 115,000 | 125,201 | 118,651 | | (519) | | (519) | | 118,132 | | (1,198) | (1,198) | 1,905 | 03/27/2019. |
| 88213A HF 5 | TEXAS A&M UNIVERSITY | | 04/25/2018. | WELLS FARGO BANK N.A. | | 19,815 | 20,000 | 20,000 | 20,000 | | | | 0 | | 20,000 | | (185) | (185) | 143 | 05/15/2019. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 136,749 | 135,000 | 145,201 | 138,651 | 0 | (519) | 0 | (519) | 0 | 138,132 | 0 | (1,383) | (1,383) | 2,048 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 00206R CY 6 | AT&T INC | | 10/29/2018. | MORGAN STANLEY & CO | | 5,125 | 5,000 | 5,406 | 5,299 | | (110) | | (110) | | 5,189 | | (64) | (64) | 293 | 03/15/2020. |
| 002824 BC 3 | ABBOTT LABORATORIES | | 09/28/2018. | CALL 100 | | 15,000 | 15,000 | 14,985 | 14,991 | | 2 | | 2 | | 14,993 | | 7 | 7 | 183 | 11/22/2019. |
| 00440E AM 9 | CHUBB INA HOLDINGS INC | | 04/05/2018. | PERSHING & COMPANY | | 10,369 | 10,000 | 10,830 | 10,585 | | (107) | | (107) | | 10,478 | | (109) | (109) | 187 | 06/15/2019. |
| 02007F AC 9 | ALLY AUTO RECEIVABLES TRUST 2017-4 | | 10/29/2018. | WELLS FARGO SECS LLC | | 14,807 | 15,000 | 15,000 | 15,000 | | | | 0 | | 15,000 | | (193) | (193) | 230 | 12/15/2021. |
| 025816 BG 3 | AMERICAN EXPRESS CO | | 05/22/2018. | MATURITY | | 15,000 | 15,000 | 15,057 | 15,011 | | (11) | | (11) | | 15,000 | | | 0 | 116 | 05/22/2018. |
| 02665W BE 0 | AMERICAN HONDA FINANCE CORP | | 10/03/2018. | GOLDMAN SACHS & CO | | 14,798 | 15,000 | 14,985 | 14,992 | | 4 | | 4 | | 14,996 | | (198) | (198) | 222 | 07/12/2019. |
| 03065F AD 4 | AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | | 07/18/2018. | PERSHING & COMPANY | | 14,880 | 15,000 | 14,999 | 15,000 | | | | 0 | | 15,000 | | (120) | (120) | 165 | 08/18/2021. |
| 03065T AD 4 | AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | | 05/15/2018. | WELLS FARGO SECS LLC | | 19,839 | 20,000 | 19,999 | 20,000 | | | | 0 | | 20,000 | | (161) | (161) | 135 | 07/08/2021. |
| 03076C AD 8 | AMERIPRISE FINANCIAL INC | | 12/06/2018. | TORONTO DOMINION SEC | | 10,220 | 10,000 | 11,575 | 10,770 | | (484) | | (484) | | 10,287 | | (67) | (67) | 694 | 06/28/2019. |
| 031162 BU 3 | AMGEN INC | | 06/22/2018. | MORGAN STANLEY & CO | | 14,917 | 15,000 | 15,311 | 15,158 | | (58) | | (58) | | 15,100 | | (183) | (183) | 196 | 05/22/2019. |
| 031162 CM 0 | AMGEN INC | | 10/29/2018. | BANC/AMERICA SECUR.L | | 9,852 | 10,000 | 9,995 | 9,996 | | 2 | | 2 | | 9,997 | | (146) | (146) | 213 | 05/11/2020. |
| 03523T AN 8 | ANHEUSER-BUSCH INBEV WORLDWIDE INC | | 04/23/2018. | CALL 104.375 | | 15,656 | 15,000 | 16,416 | 15,993 | | (148) | | (148) | | 15,845 | | (845) | (845) | 1,279 | 01/15/2020. |
| 035242 AJ 5 | ANHEUSER-BUSCH INBEV FINANCE INC | | 11/23/2018. | NON-BROKER/ *TRADE* | | 6,910 | 7,000 | 7,056 | 7,055 | | (17) | | (17) | | 7,038 | | (128) | (128) | 254 | 02/01/2021. |
| 053332 AU 6 | AUTOZONE INC | | 04/05/2018. | PERSHING & COMPANY | | 14,830 | 15,000 | 15,045 | 15,018 | | (4) | | (4) | | 15,013 | | (184) | (184) | 114 | 04/21/2019. |
| 05582Q AD 9 | BMW VEHICLE OWNER TRUST 2016-A | | 01/11/2018. | BANC/AMERICA SECUR.L | | 19,840 | 20,000 | 20,000 | 20,000 | | | | 0 | | 20,000 | | (160) | (160) | 14 | 11/25/2020. |
| 05584P AD 9 | BMW VEHICLE LEASE TRUST 2017-2 | | 10/03/2018. | BARCLAYS CAPITAL FIX | | 14,865 | 15,000 | 15,000 | 15,000 | | | | 0 | | 15,000 | | (135) | (135) | 246 | 10/20/2020. |
| 06051G DZ 9 | BANK OF AMERICA CORP | | 06/25/2018. | TORONTO DOMINION SEC | | 36,487 | 35,000 | 40,343 | 37,802 | | (954) | | (954) | | 36,848 | | (361) | (361) | 1,527 | 06/01/2019. |
| 06051G FW 4 | BANK OF AMERICA CORP | | 10/26/2018. | MARKETAXESS CORP | | 19,657 | 20,000 | 19,649 | | | 41 | | 41 | | 19,691 | | (34) | (34) | 279 | 04/19/2021. |
| 084664 CK 5 | BERKSHIRE HATHAWAY FINANCE CORP | | 12/06/2018. | TORONTO DOMINION SEC | | 14,832 | 15,000 | 14,985 | 14,992 | | 5 | | 5 | | 14,997 | | (165) | (165) | 257 | 08/15/2019. |
| 11575T AA 6 | BROWN UNIVERSITY IN PROVIDENCE IN THE ST | | 07/27/2018. | CALL 102.234167 | | 14,313 | 14,000 | 15,361 | 14,702 | | (237) | | (237) | | 14,465 | | (465) | (465) | 892 | 09/01/2019. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 12594D AD 0 | CNH EQUIPMENT TRUST 2016-B | | 05/15/2018. | VARIOUS | | 9,910 | 10,000 | 9,997 | 9,999 | | | | 0 | | 9,999 | | (90) | (90) | 69 | 08/15/2021. |
| 126650 CJ 7 | CVS HEALTH CORP | | 10/29/2018. | CITIGROUP GLOBAL MKT | | 19,802 | 20,000 | 20,467 | 20,404 | | (133) | | (133) | | 20,270 | | (468) | (468) | 716 | 07/20/2020. |
| 14040H BR 5 | CAPITAL ONE FINANCIAL CORP | | 10/29/2018. | RAYMOND JAMES & ASSO | | 19,542 | 20,000 | 19,982 | 19,983 | | 5 | | 5 | | 19,988 | | (446) | (446) | 480 | 10/30/2020. |
| 14314E AC 5 | CARMAX AUTO OWNER TRUST 2016-3 | | 07/19/2018. | VARIOUS | | 19,815 | 20,000 | 19,997 | 19,999 | | 1 | | 1 | | 19,999 | | (185) | (185) | 165 | 05/17/2021. |
| 14912L 6J 5 | CATERPILLAR FINANCIAL SERVICES CORP | | 09/04/2018. | MILLENNIUM ADVISORS | | 19,731 | 20,000 | 20,029 | 20,027 | | (8) | | (8) | | 20,019 | | (288) | (288) | 401 | 03/05/2020. |
| 20030N BA 8 | COMCAST CORP | | 10/29/2018. | GOLDMAN SACHS & CO | | 15,388 | 15,000 | 16,362 | 16,042 | | (393) | | (393) | | 15,649 | | (261) | (261) | 899 | 03/01/2020. |
| 24422E TS 8 | JOHN DEERE CAPITAL CORP | | 10/29/2018. | CITIGROUP GLOBAL MKT | | 14,728 | 15,000 | 14,991 | 14,992 | | 3 | | 3 | | 14,995 | | (267) | (267) | 250 | 06/22/2020. |
| 260543 BX 0 | DOW CHEMICAL CO/THE | | 04/05/2018. | GOLDMAN SACHS & CO | | 10,609 | 10,000 | 11,786 | 10,931 | | (182) | | (182) | | 10,749 | | (140) | (140) | 342 | 05/15/2019. |
| 26441C AD 7 | DUKE ENERGY CORP | | 08/02/2018. | BANC/AMERICA SECUR.L | | 15,316 | 15,000 | 16,499 | 15,865 | | (299) | | (299) | | 15,566 | | (251) | (251) | 675 | 09/15/2019. |
| 29379V BG 7 | ENTERPRISE PRODUCTS OPERATING LLC | | 05/07/2018. | MATURITY | | 10,000 | 10,000 | 10,030 | 10,005 | | (5) | | (5) | | 10,000 | | | 0 | 83 | 05/07/2018. |
| 30161M AF 0 | EXELON GENERATION CO LLC | | 10/23/2018. | BARCLAYS CAPITAL FIX | | 10,181 | 10,000 | 11,000 | 10,543 | | (250) | | (250) | | 10,293 | | (111) | (111) | 555 | 10/01/2019. |
| 30231G AP 7 | EXXON MOBIL CORP | | 02/08/2018. | PERSHING & COMPANY | | 14,939 | 15,000 | 15,190 | 15,080 | | (8) | | (8) | | 15,072 | | (132) | (132) | 115 | 03/01/2019. |
| 31620M AN 6 | FIDELITY NATIONAL INFORMATION SERVICES I | | 03/15/2018. | NATL FINANCIAL SERVI | | 15,011 | 15,000 | 15,250 | 15,119 | | (32) | | (32) | | 15,087 | | (76) | (76) | 183 | 10/15/2018. |
| 34528Q EU 4 | FORD CREDIT FLOORPLAN MASTER OWNER TRUST | | 09/19/2018. | CREDIT AGRICOLE SEC | | 19,802 | 20,000 | 19,997 | 19,999 | | 1 | | 1 | | 20,000 | | (198) | (198) | 238 | 07/15/2021. |
| 34531E AD 8 | FORD CREDIT AUTO OWNER TRUST 2017-A | | 10/16/2018. | BNP PARIBAS SEC CORP | | 14,851 | 15,000 | 15,000 | 15,000 | | | | 0 | | 15,000 | | (149) | (149) | 210 | 06/15/2021. |
| 34531H AD 1 | FORD CREDIT AUTO OWNER TRUST 2017-B | | 10/29/2018. | HSBC SECURITIES (USA | | 19,656 | 20,000 | 19,999 | 19,999 | | | | 0 | | 20,000 | | (343) | (343) | 296 | 11/15/2021. |
| 36251P AA 2 | GS MORTGAGE SECURITIES TRUST 2016-GS3 | | 12/01/2018. | PAYDOWN | | 4,829 | 4,829 | 4,829 | 4,829 | | | | 0 | | 4,829 | | | 0 | 39 | 10/01/2049. |
| 36253W AE 7 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 09/19/2018. | WELLS FARGO SECS LLC | | 9,932 | 10,000 | 9,999 | 9,999 | | | | 0 | | 10,000 | | (67) | (67) | 170 | 08/20/2020. |
| 37045X BV 7 | GENERAL MOTORS FINANCIAL CO INC | | 10/29/2018. | MILLENNIUM ADVISORS | | 9,856 | 10,000 | 9,986 | 9,989 | | 4 | | 4 | | 9,993 | | (137) | (137) | 278 | 04/13/2020. |
| 38013M AE 6 | GM FINANCIAL AUTOMOBILE LEASING TRUST 20 | | 10/29/2018. | TORONTO DOMINION SEC | | 34,573 | 35,000 | 34,993 | 34,995 | | 2 | | 2 | | 34,997 | | (424) | (424) | 657 | 06/21/2021. |
| 38141G VT 8 | GOLDMAN SACHS GROUP INC/THE | | 04/04/2018. | MORGAN STANLEY & CO | | 19,840 | 20,000 | 20,130 | 20,057 | | (12) | | (12) | | 20,045 | | (205) | (205) | 179 | 04/25/2019. |
| 38141G WP 5 | GOLDMAN SACHS GROUP INC/THE | | 10/26/2018. | MORGAN STANLEY & CO | | 19,840 | 20,000 | 19,998 | 19,998 | | 1 | | 1 | | 19,999 | | (159) | (159) | 494 | 07/23/2019. |
| 43814R AC 0 | HONDA AUTO RECEIVABLES 2016-4 OWNER TRUS | | 04/11/2018. | BANC/AMERICA SECUR.L | | 19,745 | 20,000 | 19,999 | 19,999 | | | | 0 | | 20,000 | | (255) | (255) | 77 | 12/18/2020. |
| 458140 AZ 3 | INTEL CORP | | 10/29/2018. | CITIGROUP GLOBAL MKT | | 14,757 | 15,000 | 14,994 | 14,995 | | 2 | | 2 | | 14,997 | | (240) | (240) | 269 | 05/11/2020. |
| 46625H HS 2 | JPMORGAN CHASE & CO | | 10/26/2018. | JANNEY MONTGOMERY SC | | 20,369 | 20,000 | 21,372 | 21,187 | | (378) | | (378) | | 20,809 | | (440) | (440) | 1,120 | 07/22/2020. |
| 46645U AQ 0 | JP MORGAN CHASE COMMERCIAL MORTGAGE SECU | | 12/01/2018. | PAYDOWN | | 12,178 | 12,178 | 12,178 | 12,178 | | | | 0 | | 12,178 | | | 0 | 198 | 12/01/2049. |
| 47788N AC 2 | JOHN DEERE OWNER TRUST 2016-B | | 02/22/2018. | BANC/AMERICA SECUR.L | | 14,895 | 15,000 | 14,999 | 15,000 | | | | 0 | | 15,000 | | (105) | (105) | 35 | 06/15/2020. |
| 478160 CH 5 | JOHNSON & JOHNSON | | 10/29/2018. | GOLDMAN SACHS & CO | | 9,803 | 10,000 | 9,989 | 9,990 | | 3 | | 3 | | 9,993 | | (190) | (190) | 190 | 11/10/2020. |
| 494550 BR 6 | KINDER MORGAN ENERGY PARTNERS LP | | 10/26/2018. | MORGAN STANLEY & CO | | 14,984 | 15,000 | 15,155 | 15,072 | | (55) | | (55) | | 15,017 | | (33) | (33) | 496 | 02/01/2019. |
| 539830 BF 5 | LOCKHEED MARTIN CORP | | 09/24/2018. | MORGAN STANLEY & CO | | 9,858 | 10,000 | 10,061 | 10,060 | | (15) | | (15) | | 10,045 | | (187) | (187) | 210 | 11/23/2020. |
| 58155Q AF 0 | MCKESSON CORP | | 03/15/2018. | MATURITY | | 10,000 | 10,000 | 10,017 | 10,002 | | (2) | | (2) | | 10,000 | | | 0 | 70 | 03/15/2018. |
| 58769B AD 6 | MERCEDES-BENZ AUTO RECEIVABLES TRUST 201 | | 10/29/2018. | VARIOUS | | 24,863 | 25,000 | 24,997 | 24,999 | | 1 | | 1 | | 25,000 | | (137) | (137) | 232 | 02/16/2021. |
| 594918 BN 3 | MICROSOFT CORP | | 06/22/2018. | GOLDMAN SACHS & CO | | 14,762 | 15,000 | 14,985 | 14,992 | | 3 | | 3 | | 14,994 | | (232) | (232) | 146 | 08/08/2019. |
| 61747Y DW 2 | MORGAN STANLEY | | 12/06/2018. | MORGAN STANLEY & CO | | 19,799 | 20,000 | 20,226 | 20,169 | | (76) | | (76) | | 20,093 | | (294) | (294) | 726 | 01/27/2020. |
| 61761J B3 2 | MORGAN STANLEY | | 10/26/2018. | CITIGROUP GLOBAL MKT | | 19,826 | 20,000 | 20,205 | 20,200 | | (66) | | (66) | | 20,134 | | (308) | (308) | 488 | 06/16/2020. |
| 651229 AT 3 | NEWELL BRANDS INC | | 08/06/2018. | MORGAN STANLEY & CO | | 11,970 | 12,000 | 12,180 | 12,107 | | (51) | | (51) | | 12,055 | | (85) | (85) | 268 | 03/29/2019. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 65478Q AE 8 | NISSAN AUTO LEASE TRUST 2016-A | .. | 03/09/2018. | PERSHING & COMPANY | | 24,910 | 25,000 | 24,995 | 24,998 | | | | 0 | | 24,998 | | (88) | (88) | 101 | 10/15/2021. |
| 68389X AX 3 | ORACLE CORP | .. | 10/29/2018. | US BANKCORP INVESTME | | 14,906 | 15,000 | 15,165 | 15,115 | | (53) | | (53) | | 15,062 | | (156) | (156) | 358 | 10/08/2019. |
| 713448 DJ 4 | PEPSICO INC | .. | 08/02/2018. | GOLDMAN SACHS & CO | | 14,796 | 15,000 | 14,998 | 14,999 | | | | 0 | | 14,999 | | (203) | (203) | 170 | 10/04/2019. |
| 742718 FA 2 | PROCTER & GAMBLE CO/THE | .. | 10/29/2018. | GOLDMAN SACHS & CO | | 24,466 | 25,000 | 24,962 | 24,964 | | 10 | | 10 | | 24,974 | | (508) | (508) | 482 | 10/23/2020. |
| 80284T AF 2 | SANTANDER DRIVE AUTO RECEIVABLES TRUST 2 | .. | 06/27/2018. | BANC/AMERICA SECUR.L | | 14,970 | 15,000 | 15,000 | 15,000 | | | | 0 | | 15,000 | | (30) | (30) | 143 | 09/15/2020. |
| 828807 CQ 8 | SIMON PROPERTY GROUP LP | .. | 01/05/2018. | GOLDMAN SACHS & CO | | 20,025 | 20,000 | 20,367 | 20,127 | | (3) | | (3) | | 20,124 | | (98) | (98) | 193 | 02/01/2019. |
| 863667 AK 7 | STRYKER CORP | .. | 04/25/2018. | GOLDMAN SACHS & CO | | 9,924 | 10,000 | 10,160 | 10,068 | | (18) | | (18) | | 10,050 | | (126) | (126) | 127 | 03/08/2019. |
| 887317 AF 2 | WARNER MEDIA LLC | .. | 09/27/2018. | CALL 102.831598 | | 15,425 | 15,000 | 15,789 | 15,771 | | (253) | | (253) | | 15,518 | | (518) | (518) | 1,180 | 03/15/2020. |
| 89236T CU 7 | TOYOTA MOTOR CREDIT CORP | .. | 04/10/2018. | BMOCM/BONDS | | 19,869 | 20,000 | 20,237 | 20,098 | | (24) | | (24) | | 20,074 | | (205) | (205) | 220 | 02/19/2019. |
| 89237W AD 9 | TOYOTA AUTO RECEIVABLES 2016-C | .. | 01/11/2018. | JP MORGAN CHASE BANK | | 19,852 | 20,000 | 19,999 | 20,000 | | | | 0 | | 20,000 | | (148) | (148) | 20 | 08/17/2020. |
| 89417E AE 9 | TRAVELERS COS INC/THE | .. | 05/15/2018. | MATURITY | | 10,000 | 10,000 | 10,832 | 10,159 | | (159) | | (159) | | 10,000 | | | 0 | 290 | 05/15/2018. |
| 90131H AN 5 | 21ST CENTURY FOX AMERICA INC | .. | 06/25/2018. | MILLENNIUM ADVISORS | | 10,251 | 10,000 | 11,434 | 10,604 | | (250) | | (250) | | 10,354 | | (103) | (103) | 567 | 03/01/2019. |
| 911312 AK 2 | UNITED PARCEL SERVICE INC | .. | 02/08/2018. | MILLENNIUM ADVISORS | | 10,312 | 10,000 | 10,771 | 10,419 | | (38) | | (38) | | 10,380 | | (69) | (69) | 186 | 04/01/2019. |
| 92343V DF 8 | VERIZON COMMUNICATIONS INC | .. | 08/03/2018. | MILLENNIUM ADVISORS | | 9,860 | 10,000 | 9,872 | 9,909 | | 33 | | 33 | | 9,943 | | (83) | (83) | 134 | 08/15/2019. |
| 94974B FU 9 | WELLS FARGO & CO | .. | 04/04/2018. | MILLENNIUM ADVISORS | | 39,756 | 40,000 | 40,656 | 40,333 | | (66) | | (66) | | 40,267 | | (511) | (511) | 387 | 04/22/2019. |
| 95000G AW 4 | WELLS FARGO COMMERCIAL MORTGAGE TRUST 20 | .. | 12/01/2018. | PAYDOWN | | 1,660 | 1,660 | 1,660 | 1,660 | | | | 0 | | 1,660 | | | 0 | 12 | 08/01/2049. |
| 98161F AD 7 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATI | .. | 12/15/2018. | PAYDOWN | | 8,097 | 8,097 | 8,096 | 8,096 | | | | 0 | | 8,097 | | | 0 | 94 | 08/15/2019. |
| 98161P AD 5 | WORLD OMNI AUTO RECEIVABLES TRUST 2016-B | .. | 10/15/2018. | VARIOUS | | 9,902 | 10,000 | 9,997 | 9,999 | | 1 | | 1 | | 10,000 | | (98) | (98) | 105 | 02/15/2022. |
| 98956P AK 8 | ZIMMER BIOMET HOLDINGS INC | .. | 04/27/2018. | US BANKCORP INVESTME | | 9,910 | 10,000 | 10,121 | 10,093 | | (14) | | (14) | | 10,079 | | (169) | (169) | 157 | 04/01/2020. |
| 06367T PX 2 | BANK OF MONTREAL | A | 04/10/2018. | BMOCM/BONDS | | 19,743 | 20,000 | 19,991 | 19,994 | | 1 | | 1 | | 19,995 | | (252) | (252) | 140 | 12/12/2019. |
| 89114Q BE 7 | TORONTO-DOMINION BANK/THE | A | 06/06/2018. | MILLENNIUM ADVISORS | | 19,918 | 20,000 | 20,017 | 20,009 | | (4) | | (4) | | 20,006 | | (87) | (87) | 342 | 01/22/2019. |
| 89114Q BU 1 | TORONTO-DOMINION BANK/THE | A | 10/26/2018. | TORONTO DOMINION SEC | | 14,836 | 15,000 | 14,985 | 14,986 | | 6 | | 6 | | 14,993 | | (157) | (157) | 290 | 10/24/2019. |
| 05565Q CX 4 | BP CAPITAL MARKETS PLC | D | 10/26/2018. | MORGAN STANLEY & CO | | 9,905 | 10,000 | 10,081 | 10,057 | | (22) | | (22) | | 10,035 | | (130) | (130) | 281 | 02/13/2020. |
| 05565Q DC 9 | BP CAPITAL MARKETS PLC | D | 08/03/2018. | MORGAN STANLEY & CO | | 9,931 | 10,000 | 10,028 | 10,013 | | (6) | | (6) | | 10,007 | | (76) | (76) | 128 | 05/03/2019. |
| 82481L AA 7 | SHIRE ACQUISITIONS INVESTMENTS IRELAND D | D | 08/02/2018. | JPM SECURITIES-FIXED | | 9,866 | 10,000 | 9,992 | 9,995 | | 2 | | 2 | | 9,997 | | (131) | (131) | 165 | 09/23/2019. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 1,241,247 | 1,244,764 | 1,270,070 | 1,239,634 | 0 | (4,872) | 0 | (4,872) | 0 | 1,254,413 | 0 | (14,560) | (14,560) | 25,787 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 3,116,077 | 3,139,764 | 3,171,985 | 3,136,709 | 0 | (4,421) | 0 | (4,421) | 0 | 3,151,939 | 0 | (37,253) | (37,253) | 46,156 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 526,896 | 530,000 | 530,206 | | | (57) | | (57) | | 530,149 | | (3,250) | (3,250) | 7,828 | XXX |
| 8399999. | Total - Bonds | | | | | 3,642,973 | 3,669,764 | 3,702,191 | 3,136,709 | 0 | (4,478) | 0 | (4,478) | 0 | 3,682,088 | 0 | (40,503) | (40,503) | 53,984 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 3,642,973 | XXX | 3,702,191 | 3,136,709 | 0 | (4,478) | 0 | (4,478) | 0 | 3,682,088 | 0 | (40,503) | (40,503) | 53,984 | 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 | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 4C 1 | UNITED STATES TREASURY NOTE/BOND | | 04/06/2018 | JPM SECURITIES-FIXED | 09/06/2018 | JPM SECURITIES-FIXED | 45,000 | 44,958 | 44,763 | 44,967 | | 9 | | 9 | | | (204) | (204) | 443 | 25 |
| 912828 4W 7 | UNITED STATES TREASURY NOTE/BOND | | 09/06/2018 | JPM SECURITIES-FIXED | 10/26/2018 | MORGAN STANLEY & CO | 175,000 | 175,253 | 174,494 | 175,242 | | (11) | | (11) | | | (748) | (748) | 981 | 301 |
| 0599999. | Total - Bonds - U.S. Government | | | | | | 220,000 | 220,211 | 219,257 | 220,209 | 0 | (2) | 0 | (2) | 0 | 0 | (952) | (952) | 1,424 | 326 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 3137EA EL 9 | FEDERAL HOME LOAN MORTGAGE CORP | | 03/05/2018 | GOLDMAN SACHS & CO | 10/29/2018 | HSBC SECURITIES (USA | 120,000 | 119,643 | 118,562 | 119,720 | | 77 | | 77 | | | (1,157) | (1,157) | 2,011 | 158 |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 120,000 | 119,643 | 118,562 | 119,720 | 0 | 77 | 0 | 77 | 0 | 0 | (1,157) | (1,157) | 2,011 | 158 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 03066H AD 9 | AMERICREDIT AUTOMOBILE RECEIVABLES TRUST | | 05/15/2018 | BNP PARIBAS SECS CP/ | 10/29/2018 | HSBC SECURITIES (USA | 20,000 | 19,996 | 19,939 | 19,997 | | 1 | | 1 | | | (58) | (58) | 268 | |
| 053332 AS 1 | AUTOZONE INC | | 04/05/2018 | WELLS FARGO SECS LLC | 10/29/2018 | MILLENNIUM ADVISORS | 15,000 | 14,733 | 14,618 | 14,781 | | 48 | | 48 | | | (162) | (162) | 391 | 181 |
| 260543 CC 5 | DOW CHEMICAL CO/THE | | 05/03/2018 | VARIOUS | 10/29/2018 | CITIGROUP GLOBAL MKT | 30,000 | 30,815 | 30,454 | 30,637 | | (178) | | (178) | | | (182) | (182) | 1,222 | 554 |
| 30231G AV 4 | EXXON MOBIL CORP | | 02/08/2018 | WELLS FARGO SECS LLC | 10/26/2018 | MILLENNIUM ADVISORS | 15,000 | 14,843 | 14,691 | 14,879 | | 36 | | 36 | | | (188) | (188) | 388 | 149 |
| 50077L AR 7 | KRAFT HEINZ FOODS CO | | 06/04/2018 | JPM SECURITIES-FIXED | 10/29/2018 | SUMRIDGE PARTNERS LL | 15,000 | 14,989 | 14,937 | 14,990 | | 1 | | 1 | | | (53) | (53) | 190 | |
| 713448 DX 3 | PEPSICO INC | | 08/02/2018 | WELLS FARGO SECS LLC | 10/29/2018 | SUMRIDGE PARTNERS LL | 15,000 | 14,612 | 14,599 | 14,644 | | 33 | | 33 | | | (46) | (46) | 163 | 93 |
| 74432Q BM 6 | PRUDENTIAL FINANCIAL INC | | 05/01/2018 | WELLS FARGO SECS LLC | 10/29/2018 | MARKETAXESS CORP | 10,000 | 10,462 | 10,323 | 10,359 | | (104) | | (104) | | | (35) | (35) | 461 | 197 |
| 92343V AX 2 | VERIZON COMMUNICATIONS INC | | 02/22/2018 | GOLDMAN SACHS & CO | 06/15/2018 | NON-BROKER/ *TRADE*, | 20,000 | 20,964 | 20,840 | 20,869 | | (95) | | (95) | | | (29) | (29) | 664 | 371 |
| 949746 RS 2 | WELLS FARGO & CO | | 04/04/2018 | PERSHING & COMPANY | 10/26/2018 | VARIOUS | 35,000 | 34,417 | 34,197 | 34,491 | | 73 | | 73 | | | (293) | (293) | 410 | 78 |
| 05565Q DD 7 | BP CAPITAL MARKETS PLC | D | 08/03/2018 | BANC/AMERICA SECUR.L | 12/14/2018 | EXCHANGE OFFER | 15,000 | 14,521 | 14,479 | 14,573 | | 53 | | 53 | | | (95) | (95) | 236 | 124 |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | | 190,000 | 190,352 | 189,077 | 190,220 | 0 | (132) | 0 | (132) | 0 | 0 | (1,141) | (1,141) | 4,393 | 1,747 |
| 8399998. | Total - Bonds | | | | | | 530,000 | 530,206 | 526,896 | 530,149 | 0 | (57) | 0 | (57) | 0 | 0 | (3,250) | (3,250) | 7,828 | 2,231 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 530,206 | 526,896 | 530,149 | 0 | (57) | 0 | (57) | 0 | 0 | (3,250) | (3,250) | 7,828 | 2,231 |

## Sch. D - Pt. 6 - Sn. 1
## NONE

## Sch. D - Pt. 6 - Sn. 2
## NONE

## Sch. DA - Pt. 1
## NONE

## Sch. DB - Pt. A - Sn. 1
## NONE

## Sch. DB - Pt. A - Sn. 2
## NONE

## Sch. DB - Pt. B - Sn. 1
## NONE

## Sch. DB - Pt. B - Sn. 2
## NONE

## Sch. DB - Pt. D - Sn. 1
## NONE

## Sch. DB - Pt. D - Sn. 2
## NONE

## Sch. DL - Pt. 1
## NONE

## Sch. DL - Pt. 2
## NONE

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | |
| Bank of New York Mellon Investments, Pittsburgh, PA | | | | | 48,264 | XXX |
| PNC Bank Operating, Pittsburgh, PA | | | | | 1,963,497 | XXX |
| 0199999. Total - Open Depositories | XXX | XXX | 0 | 0 | 2,011,761 | XXX |
| 0399999. Total Cash on Deposit | XXX | XXX | 0 | 0 | 2,011,761 | XXX |
| 0599999. Total Cash | XXX | XXX | 0 | 0 | 2,011,761 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 1,252,515 | 4. April | 1,265,910 | 7. July | 1,224,100 | 10. October | 2,796,074 |
| 2. February | 1,231,529 | 5. May | 1,015,424 | 8. August | 1,936,125 | 11. November | 3,384,145 |
| 3. March | 1,896,742 | 6. June | 2,062,833 | 9. September | 1,409,094 | 12. December | 2,011,761 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **U.S. Government Bonds - Issuer Obligations** | | | | | | | | |
| | UNITED STATES TREASURY BILL | | 12/20/2018 | | 01/15/2019 | 34,968 | | 25 |
| 0199999. U.S. Government Bonds - Issuer Obligations | | | | | | 34,968 | 0 | 25 |
| 0599999. Total - U.S. Government Bonds | | | | | | 34,968 | 0 | 25 |
| **Total Bonds** | | | | | | | | |
| 7799999. Subtotals - Issuer Obligations | | | | | | 34,968 | 0 | 25 |
| 8399999. Subtotals - Bonds | | | | | | 34,968 | 0 | 25 |
| 8899999. Total - Cash Equivalents | | | | | | 34,968 | 0 | 25 |

# 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/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | | | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | | | | |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | | | | | | |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | Deposit to satisfy State requirement | | | 408,869 | 409,165 |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. US Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 0 | 0 | 408,869 | 409,165 |

**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. Total (Lines 5801 thru 5803+5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

# 2018 ALPHABETICAL INDEX
# HEALTH ANNUAL STATEMENT BLANK


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