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ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 16322 Employer's ID Number..... 34-1524319

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

Incorporated/Organized..... September 29, 1986 Commenced Business..... January 14, 1987

Statutory Home Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-461-5000 *(Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490 .. CLEVELAND .. OH .. US .. 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33 .. CLEVELAND .. OH .. US .. 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*	440-395-4460 *(Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO *(Name)*	440-395-4460 *(Area Code) (Telephone Number) (Extension)*
	FINANCIAL_REPORTING@PROGRESSIVE.COM *(E-Mail Address)*	440-603-5500 *(Fax Number)*

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

SCOTT EDWARD COLEMAN	(ASST. TREASURER)	MICHAEL VINCENT ESPOSITO #	(VICE PRESIDENT)
KAREN ANN KOSUDA	(ASST. SECRETARY)	MARIANN WOJTKUN MARSHALL	(VICE PRESIDENT)

DIRECTORS OR TRUSTEES

MICHAEL VINCENT ESPOSITO #	BRIAN JACOB GURA	DANIEL PETER MASCARO	SANJAY MAHESH VYAS
SCOTT WESLEY ZIEGLER			

State of..... OHIO
County of..... CUYAHOGA

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)
SCOTT WESLEY ZIEGLER	KAREN ANN KOSUDA	SCOTT EDWARD COLEMAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASST. SECRETARY	ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 13TH day of FEBRUARY, 2019

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

SUMMARY INVESTMENT SCHEDULE

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	1,796,543,189	23.2	1,796,543,189		1,796,543,189	23.2
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		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	50,783,775	0.7	50,783,775		50,783,775	0.7
1.44 Industrial development and similar obligations	10,000,000	0.1	10,000,000		10,000,000	0.1
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	66,114,866	0.9	66,114,866		66,114,866	0.9
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	1,361,403,979	17.5	1,361,403,979		1,361,403,979	17.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	2,914,520,984	37.6	2,914,520,984		2,914,520,984	37.6
2.2 Unaffiliated non-U.S. securities (including Canada)	442,415,266	5.7	442,415,266		442,415,266	5.7
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	26,358,139	0.3	26,358,139		26,358,139	0.3
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	844,272,602	10.9	844,272,602		844,272,602	10.9
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	174,047,608	2.2	174,047,608		174,047,608	2.2
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)	3,273,620	0.0	3,273,620		3,273,620	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	50,446	0.0	50,446		50,446	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	55,104,477	0.7	55,104,477		55,104,477	0.7
11. Other invested assets	12,628,141	0.2			0	0.0
12. Total invested assets	7,757,517,092	100.0	7,744,888,951	0	7,744,888,951	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		149,377,338
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	15,984,124	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	21,197,928	37,182,052
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	338,680	
	7.2 Totals, Part 3, Column 10		338,680
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	8,899,480	
	8.2 Totals, Part 3, Column 9		8,899,480
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		177,321,230
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		177,321,230

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		13,566,362
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	(963)	
5.2	Totals, Part 3, Column 9		(963)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		937,258
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)		12,628,141
12.	Deduct total nonadmitted amounts		12,628,141
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,009,255,845
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,318,556,028
3.	Accrual of discount		10,171,847
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	(3,678,619)	
4.2	Part 2, Section 1, Column 15	(1,480,164)	
4.3	Part 2, Section 2, Column 13	(32,674,321)	
4.4	Part 4, Column 11	(91,213,508)	(129,046,612)
5.	Total gain (loss) on disposals, Part 4, Column 19		58,602,576
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		3,729,206,827
7.	Deduct amortization of premium		25,721,797
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	198,260	198,260
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		7,512,412,800
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		7,512,412,800

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	1,796,543,189	1,806,391,321	1,794,433,907	1,815,200,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	1,796,543,189	1,806,391,321	1,794,433,907	1,815,200,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	126,898,641	127,002,306	162,805,646	59,328,402
Industrial and Miscellaneous,	8. United States	4,275,924,963	4,252,020,336	4,286,353,689	4,280,592,647
SVO Identified Funds, Bank Loans	9. Canada	73,247,604	72,613,924	73,129,317	73,632,523
and Hybrid Securities (Unaffiliated)	10. Other Countries	369,167,662	366,671,263	369,907,382	369,755,000
	11. Totals	4,718,340,229	4,691,305,523	4,729,390,388	4,723,980,170
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	6,641,782,059	6,624,699,150	6,686,629,941	6,598,508,572
PREFERRED STOCKS	14. United States	11,358,139	16,258,139	7,936,250	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	15,000,000	12,715,950	15,000,000	
	16. Other Countries				
	17. Totals	26,358,139	28,974,089	22,936,250	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	26,358,139	28,974,089	22,936,250	
COMMON STOCKS	20. United States	805,488,572	805,488,572	344,458,781	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,207,450	1,207,450	363,550	
	22. Other Countries	37,576,580	37,576,580	18,702,329	
	23. Totals	844,272,602	844,272,602	363,524,660	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	844,272,602	844,272,602	363,524,660	
	26. Total Stocks	870,630,741	873,246,691	386,460,910	
	27. Total Bonds and Stocks	7,512,412,800	7,497,945,841	7,073,090,851	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	46,157,069	1,211,765,321	544,806,630			XXX	1,802,729,020	27.0	999,111,000	19.1	1,802,729,020	
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	46,157,069	1,211,765,321	544,806,630	0	0	XXX	1,802,729,020	27.0	999,111,000	19.1	1,802,729,020	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1						XXX	0	0.0	112,600,000	2.2		
3.2 NAIC 2						XXX	0	0.0	37,347,782	0.7		
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	0	0	0	0	0	XXX	0	0.0	149,947,782	2.9	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	11,833,406	56,136,723	46,671,781	12,255,013	1,718	XXX	126,898,641	1.9	287,926,055	5.5	126,898,641	
5.2 NAIC 2						XXX	0	0.0	38,500,000	0.7		
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	11,833,406	56,136,723	46,671,781	12,255,013	1,718	XXX	126,898,641	1.9	326,426,055	6.2	126,898,641	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	1,355,582,875	1,526,297,184	291,830,138	20,093,337	369,419	XXX	3,194,172,953	47.8	2,648,710,674	50.6	1,054,301,085	2,139,871,868
6.2 NAIC 2	141,790,062	895,893,627	411,088,936	326,501		XXX	1,449,099,126	21.7	1,017,577,276	19.4	1,040,783,801	408,315,325
6.3 NAIC 3	10,025,000	5,032,711	63,274,343	11,835,000		XXX	90,167,054	1.3	88,724,998	1.7	23,471,278	66,695,776
6.4 NAIC 4	1,354	5,930	19,792,940	11,950		XXX	19,812,174	0.3	4,441,683	0.1	30,101	19,782,073
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,507,399,291	2,427,229,452	785,986,357	32,266,788	369,419	XXX	4,753,251,307	71.1	3,759,454,631	71.8	2,118,586,265	2,634,665,042
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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 1,413,573,350	2,794,199,228	883,308,549	32,348,350	371,137	0	5,123,800,614	76.7	XXX	XXX	2,983,928,746	2,139,871,868
11.2 NAIC 2	(d) 141,790,062	895,893,627	411,088,936	326,501	0	0	1,449,099,126	21.7	XXX	XXX	1,040,783,801	408,315,325
11.3 NAIC 3	(d) 10,025,000	5,032,711	63,274,343	11,835,000	0	0	90,167,054	1.3	XXX	XXX	23,471,278	66,695,776
11.4 NAIC 4	(d) 1,354	5,930	19,792,940	11,950	0	0	19,812,174	0.3	XXX	XXX	30,101	19,782,073
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	1,565,389,766	3,695,131,496	1,377,464,768	44,521,801	371,137	0	(b) 6,682,878,968	100.0	XXX	XXX	4,048,213,926	2,634,665,042
11.8 Line 11.7 as a % of Col. 7	23.4	55.3	20.6	0.7	0.0	0.0	100.0	XXX	XXX	XXX	60.6	39.4
12. **Total Bonds Prior Year**												
12.1 NAIC 1	992,680,280	2,276,219,141	553,077,488	161,508,437	64,862,383		XXX	XXX	4,048,347,729	77.3	2,182,919,009	1,865,428,720
12.2 NAIC 2	430,416,809	447,500,454	154,836,347	60,671,448			XXX	XXX	1,093,425,058	20.9	847,964,089	245,460,969
12.3 NAIC 3	4,693,435	84,031,563					XXX	XXX	88,724,998	1.7	18,767,066	69,957,932
12.4 NAIC 4	47,062	187,750	4,196,720	10,151			XXX	XXX	4,441,683	0.1	31,984	4,409,699
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	1,427,837,586	2,807,938,908	712,110,555	222,190,036	64,862,383	0	XXX	XXX	(b) 5,234,939,468	100.0	3,049,682,148	2,185,257,320
12.8 Line 12.7 as a % of Col. 9	27.3	53.6	13.6	4.2	1.2	0.0	XXX	XXX	100.0	XXX	58.3	41.7
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	729,382,484	1,564,859,233	676,816,311	12,869,000	1,718		2,983,928,746	44.7	2,182,919,009	41.7	2,983,928,746	XXX
13.2 NAIC 2	107,212,053	652,826,649	280,418,598	326,501			1,040,783,801	15.6	847,964,089	16.2	1,040,783,801	XXX
13.3 NAIC 3		5,032,711	18,438,567				23,471,278	0.4	18,767,066	0.4	23,471,278	XXX
13.4 NAIC 4	1,354	5,930	10,867	11,950			30,101	0.0	31,984	0.0	30,101	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	836,595,891	2,222,724,523	975,684,343	13,207,451	1,718	0	4,048,213,926	60.6	3,049,682,148	58.3	4,048,213,926	XXX
13.8 Line 13.7 as a % of Col. 7	20.7	54.9	24.1	0.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.5	33.3	14.6	0.2	0.0	0.0	60.6	XXX	XXX	XXX	60.6	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	684,190,866	1,229,339,995	206,492,238	19,479,350	369,419		2,139,871,868	32.0	1,865,428,720	35.6	XXX	2,139,871,868
14.2 NAIC 2	34,578,009	243,066,978	130,670,338				408,315,325	6.1	245,460,969	4.7	XXX	408,315,325
14.3 NAIC 3	10,025,000		44,835,776	11,835,000			66,695,776	1.0	69,957,932	1.3	XXX	66,695,776
14.4 NAIC 4			19,782,073				19,782,073	0.3	4,409,699	0.1	XXX	19,782,073
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	728,793,875	1,472,406,973	401,780,425	31,314,350	369,419	0	2,634,665,042	39.4	2,185,257,320	41.7	XXX	2,634,665,042
14.8 Line 14.7 as a % of Col. 7	27.7	55.9	15.2	1.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	10.9	22.0	6.0	0.5	0.0	0.0	39.4	XXX	XXX	XXX	XXX	39.4

(a) Includes $.....2,634,665,042 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 $.....31,151,360; NAIC 2 $.....9,945,549; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	46,157,069	1,211,765,321	544,806,630			XXX	1,802,729,020	27.0	999,111,000	19.1	1,802,729,020	
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	46,157,069	1,211,765,321	544,806,630	0	0	XXX	1,802,729,020	27.0	999,111,000	19.1	1,802,729,020	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations						XXX	0	0.0	149,947,782	2.9		
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	0	0	0	0	0	XXX	0	0.0	149,947,782	2.9	0	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	10,687,337	32,597,875	17,498,563			XXX	60,783,775	0.9	291,863,503	5.6	60,783,775	
5.2 Residential Mortgage-Backed Securities	14,858	44,175	27,883	13,384	1,718	XXX	102,018	0.0	115,727	0.0	102,018	
5.3 Commercial Mortgage-Backed Securities	1,131,211	23,494,673	29,145,335	12,241,629		XXX	66,012,848	1.0	34,446,825	0.7	66,012,848	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	11,833,406	56,136,723	46,671,781	12,255,013	1,718	XXX	126,898,641	1.9	326,426,055	6.2	126,898,641	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	386,625,764	1,199,678,434	535,726,647	12,161,501		XXX	2,134,192,346	31.9	1,479,168,458	28.3	1,419,285,738	714,906,608
6.2 Residential Mortgage-Backed Securities	91,766,541	114,353,814	38,978,388	15,464,557	369,419	XXX	260,932,719	3.9	281,871,558	5.4	91,704,900	169,227,819
6.3 Commercial Mortgage-Backed Securities	235,824,256	780,910,201	190,119,527			XXX	1,206,853,984	18.1	1,087,353,040	20.8	46,687,928	1,160,166,056
6.4 Other Loan-Backed and Structured Securities	793,182,730	332,287,003	21,161,795	4,640,730		XXX	1,151,272,258	17.2	911,061,575	17.4	560,907,699	590,364,559
6.5 Totals	1,507,399,291	2,427,229,452	785,986,357	32,266,788	369,419	XXX	4,753,251,307	71.1	3,759,454,631	71.8	2,118,586,265	2,634,665,042
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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
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	443,470,170	2,444,041,630	1,098,031,840	12,161,501	0	XXX	3,997,705,141	59.8	XXX	XXX	3,282,798,533	714,906,608
11.2 Residential Mortgage-Backed Securities	91,781,399	114,397,989	39,006,271	15,477,941	371,137	XXX	261,034,737	3.9	XXX	XXX	91,806,918	169,227,819
11.3 Commercial Mortgage-Backed Securities	236,955,467	804,404,874	219,264,862	12,241,629	0	XXX	1,272,866,832	19.0	XXX	XXX	112,700,776	1,160,166,056
11.4 Other Loan-Backed and Structured Securities	793,182,730	332,287,003	21,161,795	4,640,730	0	XXX	1,151,272,258	17.2	XXX	XXX	560,907,699	590,364,559
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	1,565,389,766	3,695,131,496	1,377,464,768	44,521,801	371,137	0	6,682,878,968	100.0	XXX	XXX	4,048,213,926	2,634,665,042
11.8 Line 11.7 as a % of Col. 7	23.4	55.3	20.6	0.7	0.0	0.0	100.0	XXX	XXX	XXX	60.6	39.4
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	773,806,680	1,519,377,662	393,824,646	168,221,211	64,860,544	XXX	XXX	XXX	2,920,090,743	55.8	2,435,263,562	484,827,181
12.2 Residential Mortgage-Backed Securities	141,433,704	129,975,541	10,393,026	183,175	1,839	XXX	XXX	XXX	281,987,285	5.4	134,016,441	147,970,844
12.3 Commercial Mortgage-Backed Securities	65,557,093	739,892,916	264,761,580	51,588,276		XXX	XXX	XXX	1,121,799,865	21.4	70,982,418	1,050,817,447
12.4 Other Loan-Backed and Structured Securities	447,040,109	418,692,789	43,131,303	2,197,374		XXX	XXX	XXX	911,061,575	17.4	409,419,727	501,641,848
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	1,427,837,586	2,807,938,908	712,110,555	222,190,036	64,862,383	0	XXX	XXX	5,234,939,468	100.0	3,049,682,148	2,185,257,320
12.8 Line 12.7 as a % of Col. 9	27.3	53.6	13.6	4.2	1.2	0.0	XXX	XXX	100.0	XXX	58.3	41.7
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	312,257,981	2,063,278,275	906,935,776	326,501		XXX	3,282,798,533	49.1	2,435,263,562	46.5	3,282,798,533	XXX
13.2 Residential Mortgage-Backed Securities	45,568,808	42,230,545	3,366,526	639,321	1,718	XXX	91,806,918	1.4	134,016,441	2.6	91,806,918	XXX
13.3 Commercial Mortgage-Backed Securities	1,131,211	33,945,895	65,382,041	12,241,629		XXX	112,700,776	1.7	70,982,418	1.4	112,700,776	XXX
13.4 Other Loan-Backed and Structured Securities	477,637,891	83,269,808				XXX	560,907,699	8.4	409,419,727	7.8	560,907,699	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	836,595,891	2,222,724,523	975,684,343	13,207,451	1,718	0	4,048,213,926	60.6	3,049,682,148	58.3	4,048,213,926	XXX
13.8 Line 13.7 as a % of Col. 7	20.7	54.9	24.1	0.3	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	12.5	33.3	14.6	0.2	0.0	0.0	60.6	XXX	XXX	XXX	60.6	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	131,212,189	380,763,355	191,096,064	11,835,000		XXX	714,906,608	10.7	484,827,181	9.3	XXX	714,906,608
14.2 Residential Mortgage-Backed Securities	46,212,591	72,167,444	35,639,745	14,838,620	369,419	XXX	169,227,819	2.5	147,970,844	2.8	XXX	169,227,819
14.3 Commercial Mortgage-Backed Securities	235,824,256	770,458,979	153,882,821			XXX	1,160,166,056	17.4	1,050,817,447	20.1	XXX	1,160,166,056
14.4 Other Loan-Backed and Structured Securities	315,544,839	249,017,195	21,161,795	4,640,730		XXX	590,364,559	8.8	501,641,848	9.6	XXX	590,364,559
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	728,793,875	1,472,406,973	401,780,425	31,314,350	369,419	0	2,634,665,042	39.4	2,185,257,320	41.7	XXX	2,634,665,042
14.8 Line 14.7 as a % of Col. 7	27.7	55.9	15.2	1.2	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	10.9	22.0	6.0	0.5	0.0	0.0	39.4	XXX	XXX	XXX	XXX	39.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	179,174,446	179,174,446			
2. Cost of short-term investments acquired	141,479,538	141,479,538			
3. Accrual of discount	727,283	727,283			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	286,123,537	286,123,537			
7. Deduct amortization of premium	346,652	346,652			
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)	34,911,078	34,911,078	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	34,911,078	34,911,078	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 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	163,010,900	162,103,064	907,836	
2. Cost of cash equivalents acquired	1,143,116,882	1,014,459,130	128,657,752	
3. Accrual of discount	1,751,397	1,751,397		
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(8,313)	(8,313)		
6. Deduct consideration received on disposals	1,287,855,611	1,172,090,150	115,765,461	
7. Deduct amortization of premium	29,297	29,297		
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)	19,985,958	6,185,831	13,800,127	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	19,985,958	6,185,831	13,800,127	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Alpha North Office Building - 747 Alpha Drive		Highland Heights	OH	10/01/2007		35,039,791		28,404,679	28,404,679	597,964			(597,964)		3,045,238	1,856,806
Alpha South PPA Center - 755 Alpha Drive		Highland Heights	OH	10/01/2007		3,577,848		1,887,834	1,887,834	109,056	154,027		(263,083)		1,448,563	1,261,857
Campus I Home Office Complex - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007		78,221,212		37,865,312	37,865,312	2,824,235	147,544		(2,971,779)		12,189,601	7,837,991
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007		44,397,506		31,019,042	31,019,042	1,178,705			(1,178,705)		5,921,197	3,492,474
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane		Colorado Springs	CO	10/01/2007		67,107,326		42,725,514	42,725,514	2,107,825	37,108		(2,144,933)		7,122,233	3,291,077
Delta Warehouse Building - 650 Alpha Drive		Highland Heights	OH	01/05/2018		2,363,781		2,277,547	2,277,547	86,234			(86,234)		231,035	53,771
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007		8,972,325		3,467,914	3,467,914	632,386			(632,386)		1,873,200	1,092,124
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007		7,839,119		3,939,368	3,939,368	291,549			(291,549)		1,544,259	1,093,580
Omega East Office Building - 625 Alpha Drive		Highland Heights	OH	10/01/2007		7,281,757		3,940,734	3,940,734	420,660			(420,660)		1,453,210	867,822
Omega North Office Building - 603 Alpha Drive		Highland Heights	OH	05/23/2018		13,634,623		13,224,292	13,224,292	410,331			(410,331)		1,086,920	
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007		4,301,930		2,526,763	2,526,763	114,742			(114,742)		678,004	461,119
Voyager Training Center - 30440 Lakeland Boulevard		Wickliffe	OH	10/01/2007		6,162,613		2,768,611	2,768,611	125,793			(125,793)		844,995	610,943
0299999. Properties Occupied by the Reporting Entity - Administrative						278,899,831	0	174,047,610	174,047,610	8,899,480	338,680	0	(9,238,160)	0	37,438,454	21,919,565
0399999. Total - Properties Occupied by the Reporting Entity						278,899,831	0	174,047,610	174,047,610	8,899,480	338,680	0	(9,238,160)	0	37,438,454	21,919,565
Properties Held for Sale																
Colorado Springs Land for IT Building - 550 Sybilla Lane		Colorado Springs	CO	10/01/2007	09/30/2017	3,273,620		3,273,620	3,273,620				0			84,816
0599999. Total - Properties Held for Sale						3,273,620	0	3,273,620	3,273,620	0	0	0	0	0	0	84,816
0699999. Totals						282,173,451	0	177,321,230	177,321,230	8,899,480	338,680	0	(9,238,160)	0	37,438,454	22,004,381

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Alpha North Office Building - 747 Alpha Drive	Highland Heights	OH	10/01/2007					18,574,567
Alpha South PPA Center - 755 Alpha Drive	Highland Heights	OH	10/01/2007					83,923
Campus I Home Office Complex - 6300 Wilson Mills Road	Mayfield Village	OH	10/01/2007					1,798,971
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane	Colorado Springs	CO	10/01/2007					491,636
Delta Warehouse Building - 650 Alpha Drive	Highland Heights	OH	01/05/2018	Syndicated Properties LLC	2,363,781			
Eastmark Office Building - 6055 Parkland Boulevard	Mayfield Heights	OH	10/01/2007					45,958
Omega North Office Building - 603 Alpha Drive	Highland Heights	OH	05/23/2018	Ethan Investment Highland Heights, Ltd.	13,620,343			14,280
Voyager Training Center - 30440 Lakeland Boulevard	Wickliffe	OH	10/01/2007					188,593
0199999. Total - Acquired by Purchase					15,984,124	0	0	21,197,928
0399999. Totals					15,984,124	0	0	21,197,928

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC		08/11/2016	1	7,016,735	7,016,735	7,016,735								99.990
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									7,016,735	7,016,735	7,016,735	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC		GADSDEN	AL	MEIGHAN BLVD, LLC		10/18/2006		5,484,400	5,611,406	5,611,406	(963)					255,000		100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									5,484,400	5,611,406	5,611,406	(963)	0	0	0	0	255,000	0	XXX
4499999. Subtotal - Unaffiliated									7,016,735	7,016,735	7,016,735	0	0	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated									5,484,400	5,611,406	5,611,406	(963)	0	0	0	0	255,000	0	XXX
4699999. Totals									12,501,135	12,628,141	12,628,141	(963)	0	0	0	0	255,000	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	02/08/2018	202,213					0			202,213			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	05/24/2018	197,817					0			197,817			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	08/27/2018	200,015					0			200,015			0	
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	11/01/2018	202,213					0			202,213			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							802,258	0	0	0	0	0	0	0	802,258	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	RETURN OF CAPITAL	10/18/2006	03/31/2018	67,000					0			67,000			0	
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	RETURN OF CAPITAL	10/18/2006	09/30/2018	68,000					0			68,000			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							135,000	0	0	0	0	0	0	0	135,000	0	0	0	0
4499999. Subtotal - Unaffiliated							802,258	0	0	0	0	0	0	0	802,258	0	0	0	0
4599999. Subtotal - Affiliated							135,000	0	0	0	0	0	0	0	135,000	0	0	0	0
4699999. Totals							937,258	0	0	0	0	0	0	0	937,258	0	0	0	0

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
U.S. Government - Issuer Obligations																					
912828 2J 8	US TREASURY NOTE				1	10,000,781	98.425	9,842,500	10,000,000	10,000,418		(280)			1.500	1.497	JJ	69,293	150,000	08/15/2017	07/15/2020
912828 2R 0	US TREASURY NOTE				1	55,072,813	96.851	56,173,580	58,000,000	55,316,055		243,243			2.250	2.859	FA	492,921	1,305,000	02/05/2018	08/15/2027
912828 3C 2	US TREASURY NOTE				1	10,002,344	98.230	9,823,000	10,000,000	10,001,713		(454)			2.000	1.995	AO	34,254	200,000	11/03/2017	10/31/2022
912828 3F 5	US TREASURY NOTE				1	121,567,297	96.672	121,613,376	125,800,000	121,925,238		357,381			2.250	2.641	MN	367,496	2,830,500	02/02/2018	11/15/2027
912828 3G 3	US TREASURY NOTE				1	9,956,250	98.584	9,858,400	10,000,000	9,971,855		14,604			1.750	1.903	MN	22,721	175,000	12/06/2017	11/15/2020
912828 3J 7	US TREASURY NOTE				1	24,679,688	97.614	24,403,500	25,000,000	24,725,542		42,792			2.125	2.325	MN	46,703	531,250	11/30/2017	11/30/2024
912828 3L 2	US TREASURY NOTE				1	15,919,648	98.789	15,806,240	16,000,000	15,945,939		26,283			1.875	2.052	JD	14,011	300,000	01/09/2018	12/15/2020
912828 3P 3	US TREASURY NOTE				1	77,425,000	98.261	78,608,800	80,000,000	77,734,191		309,191			2.250	2.766	JD	4,972	1,800,000	02/05/2018	12/31/2024
912828 3Q 1	US TREASURY NOTE				1	72,021,387	98.972	71,754,700	72,500,000	72,166,266		144,879			2.000	2.232	JJ	669,837	725,000	02/27/2018	01/15/2021
912828 3V 0	US TREASURY NOTE				1	6,870,938	99.623	6,973,610	7,000,000	6,885,629		14,692			2.500	2.794	JJ	73,234	87,500	02/16/2018	01/31/2025
912828 3W 8	US TREASURY NOTE				1	22,840,078	100.590	23,135,700	23,000,000	22,851,520		11,442			2.750	2.831	FA	238,906	316,250	03/05/2018	02/15/2028
912828 3X 6	US TREASURY NOTE				1	64,817,848	99.437	64,634,050	65,000,000	64,868,029		50,181			2.250	2.348	FA	552,412	731,250	03/02/2018	02/15/2021
912828 3Y 4	US TREASURY NOTE				1	25,019,531	99.596	24,899,000	25,000,000	25,011,138		(8,393)			2.250	2.210	FA	191,126	281,250	03/01/2018	02/29/2020
912828 4G 2	US TREASURY NOTE				1	24,819,336	99.732	24,933,000	25,000,000	24,858,030		38,694			2.375	2.632	AO	127,232	296,875	05/07/2018	04/15/2021
912828 4J 6	US TREASURY NOTE				1	29,893,359	99.730	29,919,000	30,000,000	29,926,705		33,345			2.375	2.562	AO	122,030	356,250	05/15/2018	04/30/2020
912828 4U 1	US TREASURY NOTE				1	34,680,078	100.519	35,181,650	35,000,000	34,707,006		26,928			2.625	2.825	JD	2,538	459,375	07/23/2018	06/30/2023
912828 4V 9	US TREASURY NOTE				1	19,849,219	101.618	20,323,600	20,000,000	19,853,057		3,838			2.875	2.963	FA	217,188		09/12/2018	08/15/2028
912828 4W 7	US TREASURY NOTE				1	80,129,688	100.663	80,530,400	80,000,000	80,113,804		(15,883)			2.750	2.693	FA	830,978		08/28/2018	08/15/2021
912828 4X 5	US TREASURY NOTE				1	29,842,969	101.118	30,335,400	30,000,000	29,851,052		8,084			2.750	2.864	FA	280,318		09/19/2018	08/31/2023
912828 4Z 0	US TREASURY NOTE				1	19,654,492	101.012	20,202,400	20,000,000	19,666,580		12,088			2.750	3.028	FA	186,878		09/25/2018	08/31/2025
912828 5A 4	US TREASURY NOTE				1	14,935,547	100.685	15,102,750	15,000,000	14,940,859		5,312			2.750	2.902	MS	123,066		09/26/2018	09/15/2021
912828 5B 2	US TREASURY NOTE				1	84,787,500	100.361	85,306,850	85,000,000	84,809,752		22,252			2.750	2.881	MS	597,218		10/09/2018	09/30/2020
912828 5D 8	US TREASURY NOTE				1	208,250,781	101.621	213,404,100	210,000,000	208,320,950		70,168			2.875	3.057	MS	1,542,548		10/16/2018	09/30/2023
912828 5F 3	US TREASURY NOTE				1	119,659,170	101.046	121,255,200	120,000,000	119,679,408		20,238			2.875	2.975	AO	739,286		10/15/2018	10/15/2021
912828 5K 2	US TREASURY NOTE				1	49,683,789	101.659	50,829,500	50,000,000	49,691,693		7,904			2.875	3.013	AO	246,202		11/13/2018	10/31/2023
912828 5P 1	US TREASURY NOTE				1	15,136,523	101.736	15,260,400	15,000,000	15,135,526		(997)			2.875	2.677	MN	37,912		12/18/2018	11/30/2023
912828 5S 5	US TREASURY NOTE				1	299,836	99.975	299,925	300,000	299,836					2.500	2.528	JD	21		12/31/2018	12/31/2020
912828 G3 8	US TREASURY NOTE				1	24,242,188	98.285	24,571,250	25,000,000	24,281,243		39,055			2.250	2.784	MN	73,032	281,250	08/27/2018	11/15/2024
912828 J2 7	US TREASURY NOTE				1	56,738,672	96.745	58,047,000	60,000,000	57,043,557		304,885			2.000	2.883	FA	453,261	600,000	04/20/2018	02/15/2025
912828 M8 0	US TREASURY NOTE				1	72,188,981	98.183	71,624,499	72,950,000	72,338,407		147,879			2.000	2.225	MN	128,264	1,459,000	12/27/2017	11/30/2022
912828 U6 5	US TREASURY NOTE				1	99,663,281	97.979	97,979,000	100,000,000	99,799,524		66,229			1.750	1.821	MN	153,846	1,750,000	12/01/2016	11/30/2021
912828 U7 3	US TREASURY NOTE				1	39,911,072	98.809	39,523,600	40,000,000	39,971,238		29,661			1.375	1.451	JD	25,687	550,000	12/12/2016	12/15/2019
912828 U8 1	US TREASURY NOTE				1	75,160,547	98.629	73,971,750	75,000,000	75,100,420		(32,248)			2.000	1.954	JD	4,144	1,500,000	02/17/2017	12/31/2021
912828 VS 6	US TREASURY NOTE	SD			1	6,299,404	99.967	6,147,971	6,150,000	6,237,057		(17,867)			2.500	2.175	FA	58,074	153,750	07/15/2016	08/15/2023
912828 X4 7	US TREASURY NOTE				1	20,068,363	98.084	19,616,800	20,000,000	20,047,003		(13,641)			1.875	1.802	AO	64,227	375,000	06/29/2017	04/30/2022
912828 X9 6	US TREASURY NOTE				1	8,004,688	98.573	7,885,840	8,000,000	8,002,229		(1,629)			1.500	1.479	MN	15,580	120,000	06/26/2017	05/15/2020
912828 XT 2	US TREASURY NOTE				1	498,828	97.296	486,480	500,000	499,069		160			2.000	2.036	MN	879	10,000	06/28/2017	05/31/2024
912828 XX 3	US TREASURY NOTE				1	23,742,188	97.243	24,310,750	25,000,000	23,867,916		125,729			2.000	2.897	JD	1,381	500,000	05/01/2018	06/30/2024
912828 Y2 0	US TREASURY NOTE				1	14,981,250	100.342	15,051,300	15,000,000	14,983,645		2,395			2.625	2.669	JJ	181,895		08/17/2018	07/15/2021
912828 Y6 1	US TREASURY NOTE				1	14,953,711	101.065	15,159,750	15,000,000	14,957,057		3,346			2.750	2.817	JJ	172,622		08/03/2018	07/31/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828 Y7 9	US TREASURY NOTE				1	90,164,844	101.783	91,604,700	90,000,000	90,157,033		(7,811)			2.875	2.845	JJ	1,082,813		08/24/2018	07/31/2025
0199999. U.S. Government - Issuer Obligations						1,794,433,907	XXX	1,806,391,321	1,815,200,000	1,796,543,189	0	2,083,675	0	0	XXX	XXX	XXX	10,247,006	17,844,500	XXX	XXX
0599999. Total - U.S. Government						1,794,433,907	XXX	1,806,391,321	1,815,200,000	1,796,543,189	0	2,083,675	0	0	XXX	XXX	XXX	10,247,006	17,844,500	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																					
15976R AC 2	CHARLES CITY VA CNTY ECON DEV			2	1FE	10,000,000	96.297	9,629,700	10,000,000	10,000,000					2.875	2.875	MN	47,917	287,500	10/28/2016	02/01/2029
20775C KV 5	CONNECTICUT ST				1FE	500,000	99.668	498,340	500,000	500,000					1.100	1.100	MN	703	5,500	08/05/2016	05/15/2019
20775C KW 3	CONNECTICUT ST				1FE	500,000	98.981	494,905	500,000	500,000					1.350	1.350	MN	863	6,750	08/05/2016	05/15/2020
20775C KX 1	CONNECTICUT ST				1FE	685,000	98.100	671,985	685,000	685,000					1.550	1.550	MN	1,357	10,618	08/05/2016	05/15/2021
20775C KY 9	CONNECTICUT ST				1FE	575,000	97.974	563,351	575,000	575,000					1.800	1.800	MN	1,323	10,350	08/05/2016	05/15/2022
20775C KZ 6	CONNECTICUT ST				1FE	600,000	98.230	589,380	600,000	600,000					2.050	2.050	MN	1,572	12,300	08/05/2016	05/15/2023
20775C LA 0	CONNECTICUT ST				1FE	615,000	98.552	606,095	615,000	615,000					2.250	2.250	MN	1,768	13,838	08/05/2016	05/15/2024
20775C LB 8	CONNECTICUT ST				1FE	500,000	98.197	490,985	500,000	500,000					2.400	2.400	MN	1,533	12,000	08/05/2016	05/15/2025
20775C LM 4	CONNECTICUT ST				1FE	590,000	98.086	578,707	590,000	590,000					2.100	2.100	MN	1,583	12,390	08/05/2016	11/15/2023
49130T PR 1	KENTUCKY HSG CORP HSG REV			2	1FE	4,890,021	101.420	4,781,953	4,715,000	4,777,024		(26,675)			4.250	3.254	JJ	100,194	200,388	06/06/2012	07/01/2033
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE			2	1FE	752,543	101.316	734,541	725,000	737,073		(3,966)			3.250	2.298	MN	3,011	23,563	01/29/2014	11/15/2043
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS			2	1FE	3,137,616	102.158	3,054,524	2,990,000	3,086,256		(14,540)			3.500	2.264	MN	13,372	104,650	08/07/2015	11/15/2035
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	8,708,639	99.524	8,369,968	8,410,000	8,630,990		(28,835)			3.500	2.551	MS	98,117	294,350	08/25/2016	09/01/2047
60416S BU 3	MINNESOTA ST HSG FIN AGY			2	1FE	2,804,435	100.679	2,688,129	2,670,000	2,749,541		(21,308)			3.000	1.720	JJ	40,050	80,100	05/15/2013	07/01/2031
61212R 5G 7	MONTANA ST BRD HSG			2	1FE	2,332,950	100.743	2,281,829	2,265,000	2,309,836		(6,941)			3.000	2.203	JD	5,663	67,950	09/11/2015	12/01/2043
647200 V3 5	NEW MEXICO MTG FIN AGY			2	1FE	1,037,614	102.188	1,001,442	980,000	1,005,120		(4,803)			3.750	2.471	MS	12,250	36,750	08/15/2012	03/01/2043
677377 Q5 5	OHIO HSG FIN AGY			2	1FE	1,720,563	101.522	1,593,895	1,570,000	1,591,511		(15,775)			5.000	2.801	MN	13,083	78,500	10/15/2010	11/01/2028
686087 LC 9	OREGON ST HSG & CMNTY			2	1FE	1,882,622	103.640	1,849,974	1,785,000	1,816,988		(681)			5.000	3.700	JJ	44,625	89,250	07/30/2010	07/01/2030
708796 5R 4	PENNSYLVANIA HSG FIN			2	1FE	7,191,966	103.522	6,951,502	6,715,000	7,061,794		(68,195)			4.000	2.098	AO	67,150	268,600	05/11/2017	04/01/2039
83712D XJ 0	SOUTH CAROLINA HSG			2	1FE	3,928,351	104.335	3,818,661	3,660,000	3,843,214		(37,523)			4.000	2.387	JJ	73,200	146,400	01/12/2017	01/01/2047
83756C PQ 2	SOUTH DAKOTA HSG DEV AUTH			2	1FE	8,782,157	102.868	8,409,459	8,175,000	8,609,428		(79,032)			3.500	1.828	MN	47,688	286,125	11/02/2016	11/01/2046
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						61,734,477	XXX	59,659,325	59,225,000	60,783,775	0	(308,274)	0	0	XXX	XXX	XXX	577,022	2,047,872	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 - Residential Mortgage-Backed Securities																					
313921 6F 0	FNGT 2001-W3 A			4	1FE	27,379	106.643	27,907	26,169	26,298		(158)			6.076	5.450	MON	133	1,612	10/24/2001	09/01/2041
31392C MS 0	FNW 2002-W1 2A			4	1FE	81,022	108.521	83,814	77,233	75,720		(554)			5.755	5.697	MON	370	4,516	12/01/2005	02/25/2042
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						108,401	XXX	111,721	103,402	102,018	0	(712)	0	0	XXX	XXX	XXX	503	6,128	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 - Commercial Mortgage-Backed Securities																					
3137AJ MG 6	FHMS 2011-K016 X1 IO			4,6	1FE	11,580,116	3.382	3,642,183		3,650,842		(1,153,355)			1.478	3.412	MON	132,630	1,816,541	08/20/2013	10/25/2021
3137B2 HP 8	FHMS 2013-K028 X1 IO			4,6	1FE	2,867,993	1.015	2,074,117		2,108,859		(606,499)			0.296	2.548	MON	50,336	728,013	05/04/2015	02/25/2023
3137B8 G5 0	FHMS 2014-K037 X1 IO			4,6	1FE	20,269,748	4.068	10,832,307		10,804,724		(2,149,041)			0.992	3.527	MON	220,083	2,836,755	04/14/2015	01/25/2024
3137BA HB 1	FHMS 2014-K715 X1 IO			4,6	1FE	16,577,408	1.773	4,558,980		4,289,198		(2,873,057)			1.113	9.062	MON	238,443	3,034,955	05/02/2014	01/25/2021
3137BF DR 9	FHMS 2014-K717 X1 IO			4,6	1FE	3,679,057	1.088	1,381,296		1,414,634		(582,230)			0.476	1.437	MON	50,396	712,821	05/08/2015	09/25/2021
3137FB TC 0	FHMS K728-2017 X1 IO			4,6	1FE	3,507,552	2.022	2,896,933		2,887,927		(552,671)			0.415	3.838	MON	49,553	665,029	11/02/2017	08/25/2024
3137FD EU 2	FHMS 2018-K154 X1 IO			4,6	1FE	4,994,942	3.131	4,620,819		4,143,373		(851,568)			0.312	5.926	MON	38,335	506,726	01/12/2018	11/25/2032
3137FE ZW 3	FHMS 2018-K076 X1 IO			4,6	1FE	5,008,697	1.257	4,725,966		4,720,738		(287,959)			0.120	3.782	MON	37,458	442,293	05/24/2018	04/25/2028
3137FG 6U 4	FHMS 2018-K155 X1 IO			4,6	1FE	9,750,452	1.695	9,573,110		9,447,106		(303,347)			0.114	4.402	MON	53,542	522,012	06/08/2018	04/25/2033
3137FH PL 1	FHMS 2018-K080 X1 IO			4,6	1FE	4,422,192	1.341	4,362,656		4,327,621		(94,570)			0.121	3.957	MON	32,703	137,297	09/13/2018	07/25/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137FJ XX 2	FHMS 2018-K083 X1 IO			4,6	1FE	3,740,982	0.703	3,837,605		3,738,558		(2,424)			0.034	4.434	MON	15,401	15,403	11/02/2018	09/25/2028
3137FK JE 7	FHMS 2018-K085 X1 IO			4,6	1FE	4,668,500	0.935	4,675,000		4,591,116		(77,384)			0.078	3.740	MON	32,292		11/30/2018	10/25/2028
3137FK SK 3	FHMS 2018-K086 X1 IO			4,6	1FE	9,895,129	2.293	10,050,288		9,888,152		(6,977)			0.102	4.152	MON	37,179		12/20/2018	11/25/2028
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						100,962,768	XXX	67,231,260	0	66,012,848	0	(9,541,082)	0	0	XXX	XXX	XXX	988,351	11,417,845	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						162,805,646	XXX	127,002,306	59,328,402	126,898,641	0	(9,850,068)	0	0	XXX	XXX	XXX	1,565,876	13,471,845	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R CN 0	AT&T INC.			2	2FE	1,712,110	94.002	1,710,836	1,820,000	1,712,308		198			3.400	4.477	MN	7,907		12/21/2018	05/15/2025
00206R DP 4	AT&T INC.			2	2FE	16,594,768	98.984	16,413,527	16,582,000	16,591,420		(1,735)			3.800	3.787	MS	210,039	630,116	02/13/2017	03/01/2024
00206R GQ 9	AT&T INC.			2	2FE	326,496	94.563	309,221	327,000	326,501		12			4.300	4.317	FA	5,312	9,921	11/28/2017	02/15/2030
00817Y AV 0	AETNA INC.			2	2FE	9,985,400	95.095	9,509,500	10,000,000	9,990,342		1,990			2.800	2.823	JD	12,444	280,000	06/02/2016	06/15/2023
015271 AD 1	ALEXANDRIA REAL ESTATE EQUIT			2	2FE	6,161,155	100.600	6,191,930	6,155,000	6,161,050		(105)			3.900	3.875	JD	10,669	120,023	10/12/2018	06/15/2023
023608 AF 9	AMEREN CORPORATION			2	2FE	11,998,540	98.644	11,837,280	12,000,000	11,999,201		304			2.700	2.703	MN	41,400	324,000	11/18/2015	11/15/2020
03027X AC 4	AMERICAN TOWER CORP.				2FE	20,512,540	100.056	20,344,386	20,333,000	20,354,079		(158,461)			3.400	2.517	FA	261,166	691,322	02/06/2018	02/15/2019
03027X AG 5	AMERICAN TOWER CORP.			2	2FE	6,842,500	98.148	6,870,360	7,000,000	6,846,259		3,759			4.000	4.396	JD	23,333	140,000	10/24/2018	06/01/2025
032654 AM 7	ANALOG DEVICES INC.			2	2FE	2,882,983	97.128	2,913,840	3,000,000	2,886,147		3,164			3.125	3.980	JD	6,771	46,875	11/05/2018	12/05/2023
032654 AQ 8	ANALOG DEVICES INC.				2FE	19,961,400	99.636	19,927,200	20,000,000	19,976,124		14,724			2.850	2.950	MS	172,583	285,000	03/08/2018	03/12/2020
03522A AD 2	ANHEUSER-BUSCH CO/INBEV			2	2FE	12,272,520	94.524	12,288,120	13,000,000	12,285,369		12,849			3.650	4.567	FA	197,708		11/08/2018	02/01/2026
035242 AA 4	ANHEUSER-BUSCH INBEV FIN.				2FE	4,683,645	95.173	4,358,923	4,580,000	4,647,076		(15,679)			2.625	2.244	JJ	54,769	120,225	08/15/2016	01/17/2023
035242 AL 0	ANHEUSER-BUSCH INBEV FIN.			2	2FE	31,953,580	97.366	31,157,120	32,000,000	31,868,741		(55,498)			3.300	3.393	FA	440,000	445,500	12/21/2018	02/01/2023
036752 AF 0	ANTHEM INC.			2	2FE	14,598,773	97.518	14,707,665	15,082,000	14,617,065		18,293			2.950	3.804	JD	37,077	222,460	10/30/2018	12/01/2022
037389 AW 3	AON CORP.				2FE	7,317,473	102.899	7,177,205	6,975,000	7,209,544		(107,928)			5.000	3.007	MS	88,156	348,750	02/27/2018	09/30/2020
037833 CG 3	APPLE COMPUTER INC.			2	1FE	21,604,989	98.750	21,995,575	22,274,000	21,617,537		12,548			3.000	3.637	FA	263,576		11/30/2018	02/09/2024
037833 CU 2	APPLE COMPUTER INC.			2	1FE	3,178,433	97.517	3,197,582	3,279,000	3,178,664		231			2.850	3.480	MN	12,979		12/21/2018	05/11/2024
05348E AT 6	AVALONBAY COMMUNITIES			2	1FE	922,707	102.816	925,344	900,000	922,668		(39)			4.200	3.614	JD	1,680		12/26/2018	12/15/2023
05531F BF 9	BB&T CORPORATION			2	1FE	4,992,300	100.835	5,041,750	5,000,000	4,992,293		(7)			3.750	3.784	JD	13,021		11/29/2018	12/06/2023
05565E BA 2	BMW US CAPITAL LLC				1FE	30,000,000	99.954	29,986,200	30,000,000	30,000,000					3.250	3.250	FA	371,042		08/07/2018	08/14/2020
058498 AV 8	BALL CORP.			2	3FE	5,000,000	97.250	4,862,500	5,000,000	4,862,500	(137,500)				4.875	4.875	MS	71,771	125,938	03/06/2018	03/15/2026
07177M AD 5	BAXALTA INC.			2	2FE	2,976,047	99.091	2,949,939	2,977,000	2,976,691		193			2.875	2.882	JD	1,902	85,589	06/18/2015	06/23/2020
07177M AL 7	BAXALTA INC.			2	2FE	1,487,719	99.237	1,477,639	1,489,000	1,488,314		179			3.600	3.614	JD	1,191	53,604	06/18/2015	06/23/2022
07274N AA 1	BAYER US FINANCE II LLC			2	2FE	20,002,800	99.288	19,857,600	20,000,000	20,002,233		(567)			3.500	3.495	JD	11,667	350,000	06/18/2018	06/25/2021
07274N AJ 2	BAYER US FINANCE II LLC			2	2FE	14,658,396	97.371	14,502,437	14,894,000	14,659,760		1,364			4.250	4.514	JD	28,133	140,486	12/17/2018	12/15/2025
075887 BQ 1	BECTON DICKINSON & CO.				2FE	32,036,240	99.418	31,813,760	32,000,000	32,009,323		(21,748)			2.133	2.064	JD	47,400	682,560	09/29/2017	06/06/2019
075887 BR 9	BECTON DICKINSON & CO.				2FE	20,000,000	98.476	19,695,200	20,000,000	20,000,000					2.404	2.404	JD	33,389	480,800	05/22/2017	06/05/2020
11120V AA 1	BRIXMOR OPERATING PART			2	2FE	5,771,095	96.701	5,850,411	6,050,000	5,777,042		5,947			3.850	4.711	FA	97,052		11/05/2018	02/01/2025
11134L AB 5	BROADCOM CRP - CAYMN FI				2FE	34,920,900	98.740	34,559,000	35,000,000	34,971,648		26,449			2.375	2.454	JJ	383,299	831,250	01/11/2017	01/15/2020
11134L AP 4	BROADCOM CRP - CAYMN FI			2	2FE	9,430,100	90.314	9,031,400	10,000,000	9,489,673		59,573			3.125	4.087	JJ	144,097	232,639	03/13/2018	01/15/2025
1248EP BT 9	CCO HOLDINGS LLC			2	3FE	4,662,500	93.140	4,657,000	5,000,000	4,657,000	(22,367)	16,867			5.125	6.117	MN	42,708	128,125	05/25/2018	05/01/2027
126650 CK 4	CVS HEALTH CORP.			2	2FE	4,997,850	99.309	4,965,450	5,000,000	4,998,772		301			3.500	3.507	JJ	78,264	175,000	07/13/2015	07/20/2022
126650 CW 8	CVS HEALTH CORP.			2	2FE	19,831,250	99.122	19,824,400	20,000,000	19,847,529		16,279			4.100	4.239	MS	218,667	446,444	03/06/2018	03/25/2025
126650 CX 6	CVS HEALTH CORP.			2	2FE	14,789,100	97.919	14,687,850	15,000,000	14,802,299		13,199			4.300	4.475	MS	172,000	351,167	03/06/2018	03/25/2028
14149Y BL 1	CARDINAL HEALTH INC.				2FE	15,000,000	99.486	14,922,900	15,000,000	15,000,000					1.948	1.948	JD	13,798	292,200	06/01/2017	06/14/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
151020 AR 5	CELGENE CORP.				2FE	4,272,910	98.897	4,252,571	4,300,000	4,277,327		4,417			3.550	3.706	FA	57,668	76,325	03/21/2018	08/15/2022
151020 AX 2	CELGENE CORP.			2	2FE	14,415,000	95.681	14,352,150	15,000,000	14,494,558		79,558			2.750	3.637	FA	155,833	206,250	04/12/2018	02/15/2023
151020 BA 1	CELGENE CORP.			2	2FE	7,290,896	97.640	7,249,770	7,425,000	7,310,454		19,558			3.250	3.654	FA	87,811	120,656	03/20/2018	02/20/2023
161175 AY 0	CCO SAFARI II LLC.			2	2FE	31,354,861	99.391	30,990,114	31,180,000	31,348,891		(5,970)			4.908	4.805	JJ	671,638		11/20/2018	07/23/2025
161175 BB 9	CCO SAFARI II LLC.			2	2FE	10,571,800	100.956	10,095,600	10,000,000	10,417,068		(114,586)			4.464	3.159	JJ	195,920	446,400	08/17/2017	07/23/2022
18539U AA 3	CLEARWAY ENERGY OPERATIN.			2	3FE	2,927,689	95.500	2,827,755	2,961,000	2,827,755	(100,432)	498			5.750	5.948	AO	42,564		10/31/2018	10/15/2025
20030N BD 2	COMCAST CORP.				1FE	9,800,100	99.731	9,973,100	10,000,000	9,824,452		24,352			3.125	3.658	JJ	144,097	156,250	06/19/2018	07/15/2022
20030N CS 8	COMCAST CORP.			2	1FE	19,975,400	101.230	20,246,000	20,000,000	19,975,152		(248)			3.950	3.970	AO	188,722		10/02/2018	10/15/2025
205887 BZ 4	CONAGRA FOODS INC.				2FE	9,988,500	100.031	10,003,100	10,000,000	9,988,769		269			3.800	3.841	AO	72,833		10/15/2018	10/22/2021
21036P AL 2	CONSTELLATION BRANDS INC.				2FE	19,877,376	100.823	19,620,156	19,460,000	19,823,216		(54,160)			4.250	3.778	MN	137,842	617,504	05/17/2018	05/01/2023
22546Q AC 1	CREDIT SUISSE NEW YORK.				1FE	18,844,084	101.261	18,372,796	18,144,000	18,435,712		(408,372)			5.300	2.649	FA	368,626	480,816	02/14/2018	08/13/2019
22546Q AN 7	CREDIT SUISSE NEW YORK.				1FE	39,799,200	99.704	39,881,600	40,000,000	39,931,880		132,680			2.300	2.716	MN	84,333	920,000	02/28/2018	05/28/2019
228227 BD 5	CROWN CASTLE INTL CORP.				2FE	4,146,880	103.837	4,153,480	4,000,000	4,144,536		(2,344)			5.250	4.266	JJ	96,833		11/30/2018	01/15/2023
22822V AB 7	CROWN CASTLE INTL CORP.			2	2FE	3,969,440	99.607	3,984,280	4,000,000	3,971,151		1,711			4.450	4.569	FA	67,244	89,000	06/27/2018	02/15/2026
233851 CA 0	DAIMLER FINANCE NA LLC.				1FE	20,970,220	98.723	20,762,434	21,031,000	20,991,159		20,938			2.700	2.822	FA	233,444	283,919	02/13/2018	08/03/2020
233851 DL 5	DAIMLER FINANCE NA LLC.				1FE	19,962,000	99.544	19,908,800	20,000,000	19,965,869		3,869			3.700	3.742	MN	117,167	370,000	04/30/2018	05/04/2023
26078J AC 4	DOWDUPONT INC.			2	2FE	45,000,000	103.004	46,351,800	45,000,000	45,000,000					4.493	4.493	MN	185,336		11/14/2018	11/15/2025
26867L AE 0	EMD FINANCE LLC.			2	2FE	4,999,750	98.969	4,948,450	5,000,000	4,999,848		51			2.400	2.401	MS	34,000	120,000	03/16/2015	03/19/2020
26867L AG 5	EMD FINANCE LLC.			2	2FE	9,982,400	98.519	9,851,900	10,000,000	9,991,192		2,494			2.950	2.978	MS	83,583	295,000	03/16/2015	03/19/2022
269246 BP 8	E*TRADE FINANCIAL CORPORATION.			2	2FE	8,731,311	97.010	8,765,824	9,036,000	8,743,383		12,072			2.950	3.910	FA	94,037		12/20/2018	08/24/2022
29362U AB 0	ENTEGRIS INC.			2	3FE	4,812,500	92.000	4,600,000	5,000,000	4,600,000	(225,715)	13,215			4.625	5.217	FA	87,361	115,625	05/02/2018	02/10/2026
294429 AN 5	EQUIFAX INC.			2	2FE	14,890,750	99.123	14,868,450	15,000,000	14,902,658		11,908			3.950	4.110	JD	26,333	329,167	06/01/2018	06/15/2023
29444U AM 8	EQUINIX INC.			2	3FE	5,172,579	99.500	5,032,710	5,058,000	5,032,710	(109,183)	(30,686)			5.375	4.587	AO	67,967	271,868	03/19/2018	04/01/2023
30212P AJ 4	EXPEDIA GROUP INC.			2	2FE	5,438,730	100.121	5,506,655	5,500,000	5,439,509		779			4.500	4.724	FA	93,500		11/30/2018	08/15/2024
30212P AM 7	EXPEDIA GROUP INC.			2	2FE	20,289,271	101.060	20,004,827	19,795,000	20,241,550		(47,721)			5.000	4.613	FA	373,906	494,875	02/15/2018	02/15/2026
30212P AP 0	EXPEDIA GROUP INC.			2	2FE	4,987,350	90.886	4,544,300	5,000,000	4,988,355		946			3.800	3.830	FA	71,778	171,000	09/18/2017	02/15/2028
303250 AE 4	FAIR ISAAC CORP.			2	3FE	5,043,750	96.750	4,837,500	5,000,000	4,837,500	(203,000)	(3,250)			5.250	5.113	MN	33,542	136,354	05/02/2018	05/15/2026
31620M AP 1	FIDELITY NATIONAL INFORM.			2	2FE	14,784,680	100.437	14,720,047	14,656,000	14,753,460		(31,220)			3.625	3.220	AO	112,159	265,640	06/06/2018	10/15/2020
32008D AA 4	FIRST DATA CORPORATION.			2	3FE	5,579,375	96.250	5,438,125	5,650,000	5,438,125	(142,830)	1,580			5.000	5.279	JJ	130,264		11/19/2018	01/15/2024
337738 AL 2	FISERV INC.				2FE	4,197,457	102.996	4,222,836	4,100,000	4,194,676		(2,781)			4.750	3.756	JD	8,656	97,375	11/30/2018	06/15/2021
337738 AM 0	FISERV INC.			2	2FE	1,992,400	99.306	1,986,120	2,000,000	1,993,235		835			3.500	3.596	AO	17,500	35,000	06/27/2018	10/01/2022
345397 XT 5	FORD MOTOR CREDIT CO.				2FE	10,000,000	100.000	10,000,000	10,000,000	10,000,000					2.943	2.943	JJ	141,428	294,300	01/05/2016	01/08/2019
345397 XY 4	FORD MOTOR CREDIT CO.				2FE	4,960,700	99.596	4,979,800	5,000,000	4,988,853		28,153			2.021	2.676	MN	16,280	101,050	02/08/2018	05/03/2019
34959J AE 8	FORTIVE CORPORATION.				2FE	577,382	98.805	571,093	578,000	577,899		207			1.800	1.837	JD	462	10,404	06/06/2016	06/15/2019
34964C AB 2	FORTUNE BRANDS HOME & SECURI.			2	2FE	19,994,400	99.160	19,832,000	20,000,000	19,998,102		1,137			3.000	3.006	JD	26,667	600,000	06/08/2015	06/15/2020
35802X AF 0	FRESENIUS MED CARE II.				2FE	20,984,081	104.254	19,844,749	19,035,000	20,429,555		(404,023)			5.875	3.350	JJ	469,067	971,431	03/21/2018	01/31/2022
35802X AH 6	FRESENIUS MED CARE II.			2	2FE	9,551,700	100.116	9,167,622	9,157,000	9,358,560		(126,199)			4.125	2.661	AO	79,742	377,726	07/11/2017	10/15/2020
35803Q AA 5	FRESENIUS MED CARE US.				2FE	8,565,090	103.000	8,056,660	7,822,000	8,271,912		(202,692)			5.750	2.933	FA	169,911	449,765	07/12/2017	02/15/2021
361841 AJ 8	GLP CAPITAL LP / FIN II.			2	2FE	8,240,254	99.292	8,093,291	8,151,000	8,237,473		(2,781)			5.250	5.047	JD	35,661	193,958	12/26/2018	06/01/2025
36246M AT 6	GTP ACQUISITION PARTNERS.			2	1FE	2,808,008	98.392	2,823,850	2,870,000	2,813,548		5,540			2.350	3.770	MON	2,998	11,241	11/06/2018	06/15/2020
369550 BA 5	GENERAL DYNAMICS CORP.				1FE	27,900,880	100.054	28,015,120	28,000,000	27,931,280		30,400			2.875	3.059	MN	111,806	402,500	05/08/2018	05/11/2020

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
40573L AC 0	HALFMOON PARENT INC.			4	2FE	14,917,800	99.571	14,935,650	15,000,000	14,925,326		7,526			3.200	3.500	MS	138,667		10/23/2018	09/17/2020
40573L AG 1	HALFMOON PARENT INC.			4	2FE	10,000,000	99.768	9,976,800	10,000,000	10,000,000					3.400	3.400	MS	98,222		09/06/2018	09/17/2021
40573L AQ 9	HALFMOON PARENT INC.			2	2FE	19,983,400	99.906	19,981,200	20,000,000	19,982,867		(533)			4.125	4.137	MN	238,333		09/06/2018	11/15/2025
44962L AB 3	IHS MARKIT LTD.			2	2FE	13,233,736	98.375	12,998,289	13,213,000	13,233,746		10			4.750	4.718	FA	237,100	94,264	10/16/2018	02/15/2025
44962L AC 1	IHS MARKIT LTD.			2	2FE	11,407,215	93.000	11,149,770	11,989,000	11,419,093		11,878			4.000	4.791	MS	159,853		12/06/2018	03/01/2026
44962L AG 2	IHS MARKIT LTD.			2	2FE	7,976,560	98.980	7,918,400	8,000,000	7,978,228		1,668			4.125	4.190	FA	144,833		07/19/2018	08/01/2023
48250N AA 3	KFC HLD/PIZZA HUT/TACO			2	4FE	5,925,000	96.500	5,790,000	6,000,000	5,790,000	(141,407)	6,407			5.000	5.244	JD	25,000	300,000	05/17/2018	06/01/2024
485170 AV 6	KANSAS CITY SOUTHERN INDS.			2	2FE	10,235,700	97.816	9,781,600	10,000,000	10,157,000		(35,623)			3.000	2.596	MN	38,333	300,000	09/28/2016	05/15/2023
49446R AK 5	KIMCO REALTY CORP.			2	2FE	7,145,825	96.714	7,079,465	7,320,000	7,170,049		24,225			3.125	3.631	JD	19,063	228,750	03/16/2018	06/01/2023
49446R AR 0	KIMCO REALTY CORP.			2	2FE	4,642,650	94.231	4,711,550	5,000,000	4,651,848		9,198			2.700	4.213	MS	45,000		11/02/2018	03/01/2024
49446R AS 8	KIMCO REALTY CORP.			2	2FE	4,758,221	96.220	4,789,832	4,978,000	4,763,327		5,106			3.800	4.429	AO	47,291		09/27/2018	04/01/2027
50077L AS 5	KRAFT HEINZ FOODS CO.			2	2FE	13,851,333	99.732	13,777,976	13,815,000	13,848,594		(2,739)			4.000	3.939	JD	24,560	276,300	07/24/2018	06/15/2023
539830 BG 3	LOCKHEED MARTIN CORPORATION.			2	2FE	3,934,406	99.110	3,966,382	4,002,000	3,935,347		941			3.100	3.546	JJ	57,206		12/06/2018	01/15/2023
55261F AJ 3	M&T BANK CORPORATION.			2	1FE	11,990,760	100.369	12,044,280	12,000,000	11,991,267		507			3.550	3.567	JJ	183,417		07/19/2018	07/26/2023
55336V AE 0	MPLX LP.			2	2FE	5,093,150	100.995	5,049,750	5,000,000	5,089,897		(3,253)			4.500	4.040	JJ	103,750		10/24/2018	07/15/2023
55336V AG 5	MPLX LP.			2	2FE	2,036,560	101.786	2,035,720	2,000,000	2,036,471		(89)			4.875	4.507	JD	8,125		12/21/2018	12/01/2024
565122 AD 0	MAPLE ESCROW SUB.			2	2FE	15,000,000	99.580	14,937,000	15,000,000	15,000,000					4.417	4.417	MN	66,255	331,275	05/14/2018	05/25/2025
57772K AB 7	MAXIM INTEGRATED PRODUCTS.			2	2FE	5,920,800	99.633	5,977,980	6,000,000	5,926,108		5,308			3.375	3.693	MS	59,625	101,250	08/27/2018	03/15/2023
58155Q AG 8	MCKESSON HBOC INC.			2	2FE	6,726,720	96.589	6,761,230	7,000,000	6,765,251		38,531			2.850	3.718	MS	58,742	99,750	03/23/2018	03/15/2023
595017 AJ 3	MICROCHIP TECHNOLOGY INC.			4	2FE	15,000,000	99.195	14,879,250	15,000,000	15,000,000					3.922	3.922	JD	49,025	297,418	05/23/2018	06/01/2021
608190 AJ 3	MOHAWK INDUSTRIES INC.			2	2FE	6,756,616	100.132	6,808,976	6,800,000	6,757,929		1,313			3.850	4.015	FA	109,083		11/14/2018	02/01/2023
60856B AA 2	MOLEX ELECTRONICS TECH.			2	2FE	10,099,800	99.021	9,902,100	10,000,000	10,025,483		(20,611)			2.878	2.661	AO	60,758	287,800	04/06/2015	04/15/2020
60871R AP 5	MOLSON COORS BREWING CO.			2	2FE	14,987,400	98.625	14,793,750	15,000,000	14,994,602		4,180			2.250	2.279	MS	99,375	337,500	03/06/2017	03/15/2020
609207 AQ 8	MONDELEZ INTERNTL INC.			2	2FE	39,896,800	100.140	40,056,000	40,000,000	39,907,789		10,989			3.625	3.682	MN	217,500	725,000	05/03/2018	05/07/2023
615369 AC 9	MOODY'S CORP.			2	2FE	13,447,849	105.215	13,018,252	12,373,000	13,271,098		(149,959)			4.875	3.249	FA	227,869	498,371	06/27/2018	02/15/2024
615369 AN 5	MOODY'S CORP.			2	2FE	9,985,000	99.610	9,961,000	10,000,000	9,987,568		2,568			3.250	3.303	JD	21,667	162,500	06/01/2018	06/07/2021
631103 AD 0	NASDAQ INC.				2FE	5,701,846	102.164	5,414,692	5,300,000	5,483,992		(173,335)			5.550	2.152	JJ	135,636	294,150	09/25/2017	01/15/2020
631103 AG 3	NASDAQ INC.			2	2FE	4,823,300	96.292	4,814,600	5,000,000	4,833,118		9,818			3.850	4.377	JD	535	192,500	06/20/2018	06/30/2026
637417 AH 9	NATIONAL RETAIL.			2	2FE	12,242,185	98.985	12,187,033	12,312,000	12,246,043		1,891			4.000	4.089	MN	62,928	446,240	11/02/2018	11/15/2025
64110L AQ 9	NETFLIX INC.				3FE	10,000,000	97.443	9,744,300	10,000,000	9,744,300	(255,700)				5.875	5.875	MN	75,069	324,757	04/23/2018	11/15/2028
64110L AR 7	NETFLIX INC.				3FE	12,000,000	98.625	11,835,000	12,000,000	11,835,000	(165,000)				6.375	6.375	MN	138,125		10/23/2018	05/15/2029
64952W BQ 5	NEW YORK LIFE GL.				1FE	16,647,510	100.000	16,500,000	16,500,000	16,500,104		(40,023)			2.100	1.854	JJ	172,288	346,500	03/16/2015	01/02/2019
651229 AT 3	NEWELL BRANDS INC.				2FE	662,810	99.833	656,901	658,000	658,381		(1,644)			2.600	2.346	MS	4,372	17,108	03/21/2016	03/29/2019
654740 BF 5	NISSAN MOTOR ACCEPTANCE.				1FE	14,981,850	98.571	14,785,650	15,000,000	14,985,939		4,089			3.150	3.193	MS	139,125	229,688	03/15/2018	03/15/2021
655844 BL 1	NORFOLK SOUTHERN CORP.			2	2FE	9,368,368	98.273	9,494,155	9,661,000	9,379,306		10,938			2.903	3.671	FA	105,951		10/25/2018	02/15/2023
666807 BQ 4	NORTHROP GRUMMAN CORP.			2	2FE	9,308,552	96.855	9,414,306	9,720,000	9,320,934		12,382			2.550	3.721	AO	52,326		11/13/2018	10/15/2022
718549 AA 6	PHILLIPS 66 PARTNERS LP.			2	2FE	5,547,543	99.126	5,539,161	5,588,000	5,564,165		16,622			2.646	3.034	FA	55,858	73,929	03/07/2018	02/15/2020
718549 AD 0	PHILLIPS 66 PARTNERS LP.			2	2FE	10,937,852	93.515	11,036,640	11,802,000	10,944,354		6,502			3.550	4.678	AO	104,743		12/21/2018	10/01/2026
74153W CK 3	PRICOA GLOB FUND.				1FE	6,999,370	98.921	6,924,470	7,000,000	6,999,806		211			1.450	1.453	MS	30,450	101,500	09/06/2016	09/13/2019
74368C AN 4	PROTECTIVE LIFE GLOBAL.				1FE	20,000,000	99.646	19,929,200	20,000,000	19,999,955		(45)			2.707	2.716	JAJO	117,303	141,366	07/10/2018	07/13/2020

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
747262 AK 9	QVC INC.				2FE	9,073,170	95.948	8,635,320	9,000,000	9,054,454		(11,708)			4.375	4.215	MS	115,938	393,750	05/16/2017	03/15/2023
747262 AQ 6	QVC INC.				2FE	4,966,950	99.772	4,988,600	5,000,000	4,997,358		8,888			3.125	3.312	AO	39,063	156,250	06/22/2015	04/01/2019
756109 AN 4	REALTY INCOME CORP.			2	1FE	10,255,319	99.020	10,342,639	10,445,000	10,257,081		1,762			3.250	3.763	AO	71,664		12/13/2018	10/15/2022
75951A AA 6	RELIANCE STAND LIFE II.				1FE	24,396,158	99.754	24,339,976	24,400,000	24,399,056		(264)			2.500	2.501	AO	113,528	610,000	11/04/2014	04/24/2019
774341 AH 4	ROCKWELL COLLINS INC.			2	2FE	2,756,518	97.194	2,672,835	2,750,000	2,754,225		(1,287)			2.800	2.748	MS	22,672	77,000	03/29/2017	03/15/2022
774341 AJ 0	ROCKWELL COLLINS INC.			2	2FE	4,311,438	96.294	4,315,897	4,482,000	4,316,312		4,874			3.200	3.993	MS	42,230		10/25/2018	03/15/2024
78403D AG 5	SBA TOWER TRUST.				1FE	19,314,150	99.412	19,118,916	19,232,000	19,203,312		(38,323)			2.898	2.754	MON	24,771	463,386	08/02/2018	10/15/2019
824348 AT 3	SHERWIN-WILLIAMS CO.				2FE	13,999,580	98.455	13,783,700	14,000,000	13,999,634		141			2.250	2.251	MN	40,250	315,000	05/02/2017	05/15/2020
824348 AV 8	SHERWIN-WILLIAMS CO.			2	2FE	7,619,880	95.477	7,638,160	8,000,000	7,627,903		8,023			3.125	4.091	JD	20,833	93,750	12/24/2018	06/01/2024
824348 BB 1	SHERWIN-WILLIAMS CO.			2	2FE	2,702,847	101.296	2,709,668	2,675,000	2,701,449		(1,398)			4.200	3.824	JJ	51,806		10/30/2018	01/15/2022
82967N AS 7	SIRIUS XM RADIO INC.			2	3FE	10,487,500	100.250	10,025,000	10,000,000	10,025,000	(346,252)	(116,248)			6.000	4.507	JJ	276,667	300,000	02/01/2018	07/15/2024
855244 AN 9	STARBUCKS CORP.			2	2FE	2,423,482	98.490	2,429,748	2,467,000	2,427,381		3,899			3.100	3.517	MS	25,492	38,876	07/18/2018	03/01/2023
87236Y AG 3	TD AMERITRADE HOLDING CORP.			2	1FE	25,000,000	98.590	24,647,500	25,000,000	25,000,000					2.971	2.971	FMAN	125,855		10/30/2018	11/01/2021
87236Y AH 1	TD AMERITRADE HOLDING CORP.			2	1FE	9,977,900	101.678	10,167,800	10,000,000	9,978,132		232			3.750	3.796	AO	62,500		10/30/2018	04/01/2024
89055F AA 1	TOPBUILD CORP.			2	4FE	6,000,000	91.500	5,490,000	6,000,000	5,490,000	(510,000)				5.625	5.625	MN	56,250	174,375	04/11/2018	05/01/2026
891906 AC 3	TOTAL SYSTEM SERVICES INC.			2	2FE	1,494,151	100.824	1,496,228	1,484,000	1,494,345		194			4.800	4.682	AO	17,808		12/27/2018	04/01/2026
891906 AE 9	TOTAL SYSTEM SERVICES INC.			2	2FE	10,068,172	99.832	10,090,020	10,107,000	10,068,172					4.000	4.095	JD	33,690		12/27/2018	06/01/2023
90131H AR 6	21ST CENTURY FOX AMERICA.				2FE	4,891,400	98.804	4,940,200	5,000,000	4,893,414		2,014			3.000	3.619	MS	44,167		11/30/2018	09/15/2022
903293 BE 7	USG CORP.			2	3FE	8,846,110	100.750	8,986,900	8,920,000	8,851,961		5,851			4.875	4.986	JD	36,238	434,850	02/13/2018	06/01/2027
913017 DB 2	UNITED TECHNOLOGIES CORP.			2	2FE	24,997,750	99.602	24,900,500	25,000,000	24,997,130		(620)			3.650	3.652	FA	342,188		08/13/2018	08/16/2023
92047W AB 7	VALVOLINE INC.			2	3FE	4,700,000	92.000	4,600,000	5,000,000	4,600,000	(118,005)	18,005			4.375	5.398	FA	82,639	109,375	06/22/2018	08/15/2025
92211W AA 9	VANTIV LLC/ISSUER CORP.			2	4FE	8,940,703	91.489	8,502,073	9,293,000	8,502,073	(463,321)	24,691			4.375	4.985	MN	51,950	263,782	05/24/2018	11/15/2025
928668 AN 2	VOLKSWAGEN GROUP AMERICA.				2FE	9,992,400	100.468	10,046,800	10,000,000	9,992,522		122			3.875	3.915	MN	51,667		11/07/2018	11/13/2020
928668 AP 7	VOLKSWAGEN GROUP AMERICA.				2FE	9,961,800	100.200	10,020,000	10,000,000	9,963,002		1,202			4.000	4.137	MN	53,333		11/07/2018	11/12/2021
929160 AS 8	VULCAN MATERIALS CO.			2	2FE	16,392,910	99.379	15,294,428	15,390,000	16,215,565		(121,665)			4.500	3.501	AO	173,138	692,550	11/29/2017	04/01/2025
931427 AF 5	WALGREENS BOOTS ALLIANCE.			2	2FE	23,109,660	99.536	22,893,280	23,000,000	23,045,930		(16,097)			3.300	3.222	MN	90,658	759,000	11/10/2014	11/18/2021
94973V AW 7	ANTHEM INC.			2	2FE	7,401,829	100.668	7,438,359	7,389,000	7,401,071		(759)			3.700	3.628	FA	103,282		11/02/2018	08/15/2021
982526 AQ 8	WRIGLEY WM. JR CO.			2	1FE	11,441,830	100.262	11,089,980	11,061,000	11,258,091		(110,968)			3.375	2.313	AO	72,588	384,370	04/26/2017	10/21/2020
98956P AK 8	ZIMMER BIOMET HLDGS INC.			2	2FE	14,992,200	99.033	14,854,950	15,000,000	14,997,647		1,561			2.700	2.711	AO	101,250	405,000	03/10/2015	04/01/2020
98956P AQ 5	ZIMMER BIOMET HLDGS INC.			2	2FE	10,980,850	98.927	10,881,970	11,000,000	10,983,086		2,236			3.700	3.739	MS	115,317	203,500	05/30/2018	03/19/2023
01626P AJ 5	ALIMENTATION COUCHE-TARD.		A	2	2FE	11,269,844	96.493	11,338,892	11,751,000	11,308,848		39,004			2.700	3.837	JJ	136,605	91,139	11/09/2018	07/26/2022
349553 AK 3	FORTIS INC.		A	2	2FE	6,982,150	96.132	6,729,240	7,000,000	6,989,818		3,511			2.100	2.154	AO	35,525	147,000	09/29/2016	10/04/2021
780082 AA 1	ROYAL BK CANADA.		A		1FE	29,995,800	98.946	29,683,800	30,000,000	29,998,845		854			1.875	1.878	FA	228,125	562,500	01/29/2015	02/05/2020
00084D AN 0	ABN AMRO BANK NV.		D		1FE	20,001,200	99.973	19,994,600	20,000,000	19,999,852		(932)			2.100	2.096	JJ	190,167	420,000	04/04/2017	01/18/2019
00507U AR 2	ALLERGAN FUNDING SCS.		D	2	2FE	20,145,243	98.466	20,156,975	20,471,000	20,159,170		13,927			3.450	3.959	MS	207,951		11/06/2018	03/15/2022
05574L XH 6	BNP PARIBAS.		D		1FE	30,007,200	99.884	29,965,200	30,000,000	30,000,395		(6,805)			2.450	2.427	MS	212,333	735,000	02/12/2018	03/17/2019
05578D AN 2	BPCE SA.		D		1FE	34,818,611	99.616	34,765,984	34,900,000	34,868,007		49,396			2.500	2.671	JJ	402,319	436,250	03/01/2018	07/15/2019
067316 AE 9	BACARDI LTD.		D	2	2FE	29,922,300	98.704	29,611,200	30,000,000	29,927,880		5,580			4.450	4.493	MN	170,583	723,125	04/24/2018	05/15/2025
067316 AF 6	BACARDI LTD.		D	2	2FE	9,968,100	96.154	9,615,400	10,000,000	9,969,500		1,400			4.700	4.740	MN	60,056	254,583	04/24/2018	05/15/2028
23636T AB 6	DANONE SA.		D		2FE	24,656,000	98.626	24,656,500	25,000,000	24,837,514		181,514			1.691	2.485	AO	71,633	422,750	01/17/2018	10/30/2019
47032F AB 5	JAMES HARDIE INTL FIN.		D	2	3FE	4,497,301	85.500	3,879,135	4,537,000	3,879,135	(621,328)	3,162			5.000	5.112	JJ	104,603	133,589	02/26/2018	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
53944V AK 5	LLOYDS BANK PLC		D		1FE	5,159,128	98.718	5,133,336	5,200,000	5,172,694		13,566			2.700	3.032	FA	52,260	70,200	02/22/2018	08/17/2020
53944V AP 4	LLOYDS BANK PLC		D		1FE	34,957,300	99.693	34,892,550	35,000,000	34,965,140		7,840			3.300	3.343	MN	173,250	574,292	05/01/2018	05/07/2021
57385L AA 6	MARVELL TECHNOLOGY GROUP		D	2	2FE	13,982,360	99.704	13,958,560	14,000,000	13,984,054		1,694			4.200	4.228	JD	14,700	294,000	07/24/2018	06/22/2023
57385L AB 4	MARVELL TECHNOLOGY GROUP		D	2	2FE	16,995,920	97.487	16,572,790	17,000,000	16,995,853		(67)			4.875	4.878	JD	20,719	414,375	06/20/2018	06/22/2028
709629 AF 6	PENTAIR FINANCE SA		D		2FE	8,626,013	99.239	8,627,839	8,694,000	8,680,610		14,102			2.650	2.820	JD	19,199	230,391	12/11/2014	12/01/2019
714264 AD 0	PERNOD-RICARD SA		D		2FE	6,381,660	101.991	6,119,460	6,000,000	6,248,172		(76,875)			4.450	3.015	JJ	123,117	267,000	03/23/2017	01/15/2022
714264 AH 1	PERNOD-RICARD SA		D		2FE	9,771,789	101.439	9,433,827	9,300,000	9,614,714		(82,682)			4.250	3.230	JJ	182,254	395,250	01/24/2017	07/15/2022
83051G AJ 7	SKANDINAV ENSKIL		D		1FE	29,964,300	99.629	29,888,700	30,000,000	29,970,686		6,386			3.250	3.292	MN	119,167	487,500	05/08/2018	05/17/2021
86803U AB 7	SUNTORY HOLDINGS LTD		D		2FE	9,222,411	99.334	9,213,229	9,275,000	9,247,545		25,134			2.550	2.952	MS	60,442	118,256	04/13/2018	09/29/2019
86959L AE 3	SVENSKA HANDELSBANKEN AB		D		1FE	10,842,546	102.375	10,624,478	10,378,000	10,659,656		(182,890)			5.125	2.890	MS	134,446	531,873	02/28/2018	03/30/2020
874060 AR 7	TAKEDA PHARMACEUTICAL		D	2	2FE	29,988,000	101.089	30,326,700	30,000,000	29,987,085		(915)			4.400	4.409	MN	128,333		11/19/2018	11/26/2023
90352J AE 3	UBS GROUP FUNDING		D	2	1FE	20,000,000	96.174	19,234,800	20,000,000	20,000,000					2.859	2.859	FA	216,013	571,800	08/07/2017	08/15/2023
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						2,105,543,783	XXX	2,087,381,437	2,107,258,000	2,099,281,268	(3,562,040)	(1,747,994)	0	0	XXX	XXX	XXX	18,030,082	37,514,996	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
004375 EJ 6	ACCR 2005-4 A2D			4	1FM	3,223,365	99.463	3,219,134	3,236,514	3,231,507		8,142			2.826	2.944	MON	1,779	53,556	04/27/2018	12/25/2035
00842C AF 2	ABMT 2015-7 A6			4	1FM	9,232,746	98.648	8,967,797	9,090,704	9,201,984		(18,144)			3.000	2.537	MON	22,727	272,721	11/04/2016	10/25/2045
03072S J8 9	AMSI 2005-R7 M1			4	1FM	444,554	100.048	466,336	466,112	467,427		(620)			2.986	2.229	MON	271	12,312	01/11/2013	09/25/2035
05490M AE 7	BCAP 2015-RR5 2A1			4	1FM	2,165,509	99.677	2,187,221	2,194,309	2,199,408		2,028			3.123	2.693	MON	5,710	56,973	04/16/2015	01/26/2046
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1			4	1FE	2,763,450	100.528	2,726,911	2,712,589	2,753,267		(5,898)			4.240	1.756	MON	2,236	108,649	02/25/2015	07/27/2035
073879 3N 6	BSABS 2005-HE11 M1			4	1FM	755,275	100.030	820,777	820,531	820,580		2,964			3.151	3.175	MON	503	21,671	02/26/2014	11/25/2035
12642N AA 6	CSMC 2009-15R 1A1			4	1FM	1,728,276	99.869	1,683,914	1,686,123	1,689,451		(2,591)			4.575	3.167	MON	6,428	70,647	03/04/2014	09/26/2035
12647Q AA 4	CSMC 2013-11R 1A1			4	1FM	6,053,807	99.508	6,027,789	6,057,593	6,049,980		(396)			2.750	2.723	MON	13,882	166,584	08/21/2013	06/27/2034
12648J CU 3	CSMC 2014-4R 13A1			4	1FM	2,104,494	99.820	2,053,852	2,057,556	2,083,523		(25,925)			4.773	0.057	MON	8,183	82,578	04/10/2014	12/30/2037
126670 RC 4	CWL 2005-17 4AV3			4	1FM	1,972,032	99.858	1,972,314	1,975,118	1,975,226		3,194			2.695	2.879	MON	1,035	33,490	05/02/2018	05/25/2036
126673 B7 6	CWL 2005-3 MV4			4	1FM	276,684	100.035	301,767	301,662	301,602		1,466			3.245	3.715	MON	190	8,839	03/13/2017	08/25/2035
152314 NB 2	CXHE 2005-B M1			4	1FM	5,052,506	99.982	5,361,561	5,362,527	5,322,427		45,027			3.106	4.034	MON	3,239	139,180	06/16/2015	03/25/2035
17307G UT 3	CMLTI 2005-OPT4 M3			4	1FM	123,005	100.009	123,093	123,081	123,125		(19)			3.005	2.825	MON	72	3,307	03/24/2017	07/25/2035
17320A AD 6	CMLTI 2012-10 2A1A			4	1FM	960,294	100.018	954,501	954,329	959,656		1,217			3.340	2.613	MON	2,657	30,203	10/10/2012	03/25/2035
22540V G6 3	CSFB 2002-9 1A1			4	4FM	29,173	107.935	31,056	28,773	30,101		196			7.000	5.099	MON	168	2,014	04/02/2002	03/25/2040
33851L AD 6	FSMT 2018-4 A4			4	1FM	37,037,270	100.578	37,094,903	36,881,727	37,038,669		1,399			4.000	3.874	MON	122,939	737,635	06/21/2018	07/25/2048
35729P LM 0	FHLT 2005-2 M2			4	1FM	2,973,779	99.982	3,074,113	3,074,666	3,099,538		(1,090)			3.226	2.275	MON	1,929	83,542	05/17/2013	06/25/2035
3622N6 AG 4	GSR 2007-AR2 4A1			4	1FM	1,107,977	101.607	1,156,577	1,138,284	1,153,815		(1,855)			4.859	4.343	MON	4,609	45,546	09/12/2007	02/25/2051
362341 KD 0	GSAMP 2005-HE4 M2			4	1FM	13,541,168	99.849	14,563,937	14,585,961	14,634,480		74,494			3.241	3.253	MON	9,193	371,358	08/23/2018	07/25/2045
437084 PZ 3	HEAT 2005-8 M1			4	1FM	2,015,809	99.990	2,035,004	2,035,207	2,053,368		21,761			2.936	3.023	MON	1,162	49,314	03/23/2017	02/25/2036
45660L DG 1	INDX 2005-AR1 4A1			4	1FM	841,377	99.672	1,098,932	1,102,548	944,454		24,232			3.947	6.694	MON	3,626	40,902	05/30/2006	03/25/2035
46626L AF 7	JPMAC 2005-OPT1 M2			4	1FM	2,223,724	99.903	2,537,122	2,539,585	2,513,276		20,036			3.020	4.078	MON	1,491	68,617	08/23/2013	06/25/2035
46628K AT 7	JPMMT 2006-A3 6A1			4	1FM	998,293	99.102	1,019,393	1,028,630	1,095,757		(1,709)			4.090	2.956	MON	3,506	39,097	11/14/2006	08/25/2034
46639G AU 0	JPMMT 2013-1 2A2			4	1FM	3,901,601	96.453	3,701,472	3,837,591	3,889,398		1,160			2.500	2.015	MON	7,995	95,909	03/25/2013	03/01/2043
46647H AA 2	JPMMT 2016-5 A1			4	1FM	32,785,503	98.732	32,925,399	33,348,255	32,885,220		99,717			2.649	4.124	MON	73,608	146,735	10/02/2018	12/25/2046
46650M AQ 0	JPMMT 2018-8 A15			4	1FM	16,507,578	100.819	16,515,850	16,381,684	16,504,082		(3,496)			4.000	3.797	MON	54,606	218,422	08/16/2018	01/25/2049
61744C TL 0	MSAC 2005-HE4 M2			4	1FM	4,924,409	99.633	5,164,565	5,183,588	5,392,915		(4,559)			3.211	1.567	MON	3,237	126,899	10/10/2007	07/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61761N AA 8	MSRR 2012-R4 1A			4	1FM	30,325	100.029	31,805	31,796	31,787		178			2.465	3.033	MON	15	680	11/03/2014	08/26/2036
61762U BB 8	MSRR 2013-R8 5A			4	1FM	2,507,233	99.581	2,434,347	2,444,590	2,458,516		(4,113)			4.488	3.211	MON	9,142	97,631	10/04/2013	07/26/2053
61763Y AA 2	MSRM 2014-1A A1			4	1FM	7,931,361	100.234	7,802,477	7,784,262	7,981,625		56,729			2.962	2.595	MON	19,215	230,853	08/08/2014	06/25/2044
63862M AB 2	NHLT 2018-1A M1			4	1FE	14,999,988	99.850	14,977,500	15,000,000	15,000,918		930			3.238	3.254	MON	8,095	377,767	03/08/2018	02/25/2028
64352V KU 4	NCHET 2005-2 M2			4	1FM	1,883,076	99.943	2,169,456	2,170,693	2,150,063		21,970			3.181	4.624	MON	1,343	57,990	08/27/2013	06/25/2035
64352V LK 5	NCHET 2005-3 M2			4	1FM	1,450,323	100.045	1,553,923	1,553,224	1,555,362		(61)			3.241	2.785	MON	979	42,439	03/04/2014	07/25/2035
65106A AN 3	NCMT 2006-1 M1			4	1FM	5,462,784	99.945	6,221,971	6,225,395	6,143,844		89,948			2.856	5.136	MON	3,457	145,797	08/20/2014	03/25/2036
65540P AR 5	NMRR 2014-6R 4A1			4	1FM	2,990,181	99.698	3,129,817	3,139,297	3,129,988		24,266			2.475	3.425	MON	1,295	67,474	09/12/2014	11/26/2036
66987X GX 7	NHEL 2005-3 M1			4	1FM	11,368,108	99.616	13,061,720	13,112,071	12,969,772		135,541			3.181	4.628	MON	8,111	350,286	10/14/2015	01/25/2036
71085P AW 3	PCHLT 2004-2 M2			4	1FM	6,999,888	100.483	11,676,899	11,620,771	9,603,751		545,520			3.305	9.984	MON	7,468	347,688	09/07/2007	11/25/2041
74928G BM 9	RBSSP 2009-13 11A3			4	1FM	1,025,155	100.222	1,004,823	1,002,597	1,006,653		(3,711)			4.575	2.139	MON	3,822	42,008	03/04/2014	09/26/2035
74928U BS 5	RBSSP 2009-12 15A1			4	1FM	12,249,822	100.556	12,247,128	12,179,410	12,303,005		23,277			4.391	2.795	MON	10,398	467,727	03/18/2016	10/25/2035
74932T AA 2	RBSSP 2014-1 1A1			4	1FM	427,215	99.669	466,631	468,180	464,117		7,132			2.475	8.474	MON	225	10,063	01/24/2014	11/26/2036
76112B JG 6	RAMP 2005-RS1 MII1			4	1FM	1,754,628	100.098	1,814,174	1,812,398	1,828,449		7,558			3.140	3.219	MON	1,107	51,174	02/27/2014	01/25/2035
76112B WW 6	RAMP 2005-RS7 M1			4	1FM	5,154,023	99.963	5,148,095	5,150,000	5,171,518		17,494			3.006	3.282	MON	3,010	81,239	06/06/2018	07/25/2035
81747W AG 2	SEMT 2018-7 A4			4	1FM	11,597,164	101.020	11,657,169	11,539,467	11,596,573		(591)			4.000	3.897	MON	38,465	153,860	08/08/2018	09/25/2048
83612M AE 7	SVHE 2006-WF2 A2D			4	1FM	5,488,438	99.812	5,936,280	5,947,462	5,935,673		35,528			2.716	3.275	MON	3,141	130,846	03/19/2014	12/25/2036
855541 AB 4	STARM 2007-S1 2A1			4	1FM	745,799	100.095	849,994	849,188	724,854		(5,396)			4.692	15.619	MON	3,320	34,491	09/13/2007	01/25/2037
86359X AD 5	SASC 2006-AM1 A4			4	1FM	1,738,873	99.654	1,850,231	1,856,655	1,849,531		14,630			2.666	3.374	MON	963	39,909	03/18/2014	04/25/2036
9497EN AC 7	WFHET 2005-3 M3			4	1FM	611,121	100.024	612,033	611,886	612,484		(487)			3.196	2.716	MON	380	16,440	02/01/2017	11/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						252,159,163	XXX	262,431,763	262,704,589	260,932,719	0	1,207,073	0	0	XXX	XXX	XXX	480,932	5,833,062	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AG 6	AOA 2015-1177 C			4	1FM	16,818,277	96.772	16,444,466	16,993,000	16,919,059		41,413			3.010	3.255	MON	42,623	518,574	07/29/2015	12/13/2029
05357H AA 8	AVMT 2013-AVM A			4	1FM	10,100,000	101.334	10,133,400	10,000,000	10,092,982		(7,018)			3.743	3.302	MON	31,189	31,189	10/30/2018	12/05/2032
05357H AJ 9	AVMT 2013-AVM C			4	1FM	12,726,596	101.223	12,455,490	12,305,000	12,465,530		(81,390)			3.743	3.100	MON	38,378	466,932	01/26/2016	12/05/2032
05357H AL 4	AVMT 2013-AVM D			4	1FM	19,167,711	101.168	19,019,584	18,800,000	18,942,656		(69,596)			3.743	3.394	MON	58,635	688,112	10/16/2018	12/05/2032
05357H AN 0	AVMT 2013-AVM E			4	1FM	33,933,450	101.131	33,807,082	33,429,000	33,700,906		(116,576)			3.743	3.365	MON	104,261	1,081,131	10/19/2018	12/05/2032
05524U AA 7	BAMLL 2012-PARK A			4	1FM	35,671,342	99.357	35,879,800	36,112,000	35,687,361		16,019			2.959	3.279	MON	89,046	163,021	11/15/2018	12/10/2030
05524V AE 7	BAMLL 2011-FSHN B			4	1FM	1,837,258	100.669	1,711,373	1,700,000	1,753,473		(26,296)			4.769	3.114	MON	6,756	81,073	05/24/2016	07/11/2033
05524V AG 2	BAMLL 2011-FSHN C			4	1FM	2,180,000	100.797	2,015,940	2,000,000	2,095,499		(46,045)			5.118	2.637	MON	8,530	102,360	02/23/2017	07/11/2033
05529S AN 9	BBCMS 2013-TYSN D			4	1FM	12,571,026	99.460	12,233,580	12,300,000	12,426,643		(75,372)			3.631	2.992	MON	37,221	446,650	10/23/2017	09/05/2032
05529S AQ 2	BBCMS 2013-TYSN E			4	1FM	24,713,078	99.145	24,240,953	24,450,000	24,576,771		(78,338)			3.708	3.385	MON	75,544	906,533	12/13/2017	09/05/2032
056059 AA 6	BX 2018-IND A			4	1FM	14,977,651	98.752	14,790,730	14,977,651	14,979,099		1,449			3.205	3.116	MON	22,669	57,065	10/22/2018	11/15/2035
125282 AA 1	CGDBB 2017-BIOC A			4	1FM	30,000,000	99.125	29,737,500	30,000,000	30,063,835		43,742			3.245	2.727	MON	45,971	827,851	08/03/2017	07/15/2028
125282 AJ 2	CGDBB 2017-BIOC C			4	1FM	10,010,938	98.863	9,886,300	10,000,000	10,023,050		8,438			3.505	2.957	MON	16,551	302,308	09/11/2017	07/15/2028
125282 AN 3	CGDBB 2017-BIOC E			4	1FM	30,273,000	99.441	30,103,774	30,273,000	30,338,124		44,344			4.605	4.103	MON	65,831	1,252,815	08/03/2017	07/15/2028
12591V AK 7	COMM 2014-CR16 C			4	3FM	9,148,165	101.116	8,976,067	8,877,000	8,976,067	(159,305)	(12,792)			4.900	4.390	MON	36,249	109,964	08/30/2018	04/10/2047
12593V AA 7	CSMC 2015-GLPA A			4	1FM	19,328,361	101.863	19,657,733	19,298,208	19,328,261		(100)			3.881	3.859	MON	62,414	62,414	11/15/2018	11/15/2037
12622D AH 7	COMM 2010-C1 B			4	1FM	5,426,852	102.584	5,313,851	5,180,000	5,217,498		(32,077)			5.240	4.596	MON	22,619	271,432	06/28/2013	07/10/2046
12625C AA 1	COMM 2013-WWP A1			4	1FM	25,643,209	98.615	25,680,766	26,041,440	25,666,689		23,479			2.499	3.181	MON	54,229	135,644	12/13/2018	03/10/2031
12625C AL 7	COMM 2013-WWP C			4	1FM	12,254,338	101.596	12,242,318	12,050,000	12,231,446		(22,892)			3.544	3.160	MON	35,590	202,758	10/18/2018	03/10/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12625C AN 3	COMM 2013-WWP D			4	1FM	25,152,874	102.890	26,190,238	25,454,600	25,305,083		47,753			3.898	4.056	MON	82,683	823,156	10/31/2018	03/10/2031
12636G AA 9	COMM 2016-667M A			4	1FM	10,425,938	96.494	10,614,340	11,000,000	10,431,128		5,191			3.140	3.931	MON	28,783		11/30/2018	10/10/2036
12651X AL 8	CSMC 2017-MOON E			4	1FM	19,492,140	95.215	19,043,000	20,000,000	19,626,781		95,630			3.196	3.816	MON	53,275	648,175	07/14/2017	07/10/2034
178772 AJ 8	CLMT 2016-CLNE D			4	1FM	50,890,530	93.056	48,812,525	52,455,000	51,322,335		206,462			2.778	3.307	MON	121,438	1,477,491	10/04/2016	11/10/2031
21870L AJ 5	CORE 2015-CALW C			4	1FM	51,513,268	99.528	49,764,000	50,000,000	50,637,175		(293,062)			3.555	3.030	MON	148,125	1,777,500	03/31/2015	02/10/2034
21870L AN 6	CORE 2015-CALW E			4	1FM	6,963,086	98.752	6,912,640	7,000,000	6,968,120		5,034			3.850	4.064	MON	22,461	137,009	06/08/2018	02/10/2034
21870P AJ 6	CORE 2015-TEXW C			4	1FM	39,791,468	100.014	38,339,367	38,334,000	39,068,533		(232,517)			3.732	3.069	MON	119,219	1,430,625	02/17/2017	02/10/2034
225470 XD 0	CSMC 2006-OMA B2			4	1FM	9,522,923	102.394	8,580,617	8,380,000	8,599,747		(266,245)			5.538	2.263	MON	38,674	464,084	10/13/2015	05/15/2023
233050 AB 9	DBUBS 2011-LC1A A2			4	1FM	1,129,678	100.316	1,011,578	1,008,392	1,014,258		(13,287)			4.528	1.901	MON	3,805	45,660	04/24/2015	11/10/2046
23305J AJ 1	DBUBS 2017-BRBK D			4	1FM	16,707,218	94.282	16,027,940	17,000,000	16,751,110		36,231			3.530	3.878	MON	50,008	608,437	10/12/2017	10/10/2034
23305J AL 6	DBUBS 2017-BRBK E			4	1FM	23,696,112	91.823	22,955,750	25,000,000	23,889,952		163,044			3.530	4.477	MON	73,542	894,760	10/12/2017	10/10/2034
233062 AA 6	DBCG 2017-BBG A			4	1FM	25,004,688	98.493	24,623,250	25,000,000	25,040,968		12,799			3.156	2.366	MON	37,258	667,063	06/15/2017	06/15/2034
233062 AG 3	DBCG 2017-BBG B			4	1FM	4,000,000	98.251	3,930,040	4,000,000	4,017,439		13,546			3.306	2.868	MON	6,245	112,809	06/14/2017	06/15/2034
30287E AE 0	FREMF 2014-K41 B			4	1FM	7,976,262	95.160	7,608,042	7,995,000	7,977,089		828			3.832	3.916	MON	25,532	103,863	08/23/2018	11/25/2047
30288B AE 5	FREMF 2015-K721 B			4	1FM	2,949,111	96.183	2,864,494	2,978,171	2,951,445		2,334			3.565	3.860	MON	8,847	35,964	08/17/2018	11/25/2047
30290T AN 2	FREMF 2012-K21 B			4	1FM	7,487,587	99.130	7,302,074	7,366,160	7,472,925		(14,661)			3.935	3.489	MON	24,158	123,266	07/18/2018	07/25/2045
30291N AE 4	FREMF 2013-K32 B			4	1FM	15,964,730	100.062	16,150,007	16,140,000	15,970,637		5,907			3.537	3.816	MON	47,577	47,577	10/31/2018	10/25/2046
30293H AE 5	FREMF 2015-K48 B			4	1FM	5,911,627	93.523	5,793,750	6,195,000	5,913,264		1,637			3.637	4.500	MON	18,777		12/14/2018	08/25/2048
36192B AG 2	GSMS 2012-GC6 B			4	1FM	4,601,035	105.147	4,562,328	4,339,000	4,562,815		(38,220)			5.652	3.877	MON	20,435	124,659	06/14/2018	01/10/2045
36192H AG 9	GSMS 2012-ALOH B			4	1FM	21,209,050	101.423	20,375,881	20,090,000	20,663,074		(167,423)			4.049	3.120	MON	67,787	813,444	11/04/2015	04/10/2034
36192H AL 8	GSMS 2012-ALOH D			4	1FM	18,685,094	99.518	18,410,830	18,500,000	18,636,776		(21,034)			4.129	3.901	MON	63,662	163,939	11/20/2018	04/10/2034
36192L AA 3	GSMS 2012-SHOP A			4	1FM	41,779,655	99.859	40,712,514	40,770,000	40,859,488		(219,690)			2.933	2.369	MON	99,649	1,051,016	09/17/2018	06/05/2031
3622LP AA 7	GPT 2018-GPP A			4	1FE	49,875,000	99.416	49,708,000	50,000,000	49,923,334		48,334			3.469	3.450	MON	81,898	630,338	07/13/2018	06/15/2035
36248G AL 4	GSMS 2013-GC16 C			4	1FM	10,460,716	103.144	10,316,108	10,001,656	10,451,221		(9,495)			5.311	4.369	MON	44,262	44,262	11/13/2018	11/10/2046
36253X AG 0	GSMS 2017-500K B			4	1FM	7,010,938	99.127	6,938,890	7,000,000	7,016,987		4,078			3.356	2.782	MON	11,093	200,986	09/13/2017	07/15/2032
36253X AJ 4	GSMS 2017-500K C			4	1FM	5,007,813	99.162	4,958,100	5,000,000	5,012,144		2,916			3.456	2.883	MON	8,160	148,631	09/13/2017	07/15/2032
36253X AL 9	GSMS 2017-500K D			4	1FM	4,635,313	99.832	4,617,230	4,625,000	4,635,615		(177)			3.756	3.212	MON	8,203	151,542	01/03/2018	07/15/2032
36253X AQ 8	GSMS 2017-500K F			4	1FM	7,596,860	99.272	7,536,730	7,592,000	7,609,733		8,568			4.256	3.712	MON	15,258	287,261	08/14/2017	07/15/2032
36253X AS 4	GSMS 2017-500K G			4	1FM	4,001,875	99.281	3,971,240	4,000,000	4,009,065		4,835			4.956	4.438	MON	9,361	179,730	09/11/2017	07/15/2032
36257C AG 2	GSMS 2017-GPTX B			4	1FM	38,000,000	97.221	36,943,980	38,000,000	38,000,000					3.104	3.094	MON	98,291	1,179,488	04/26/2017	05/10/2034
38406H AL 6	GRCE 2014-GRCE E			4	1FM	3,511,211	98.301	3,440,535	3,500,000	3,504,450		(2,468)			3.590	3.578	MON	10,471	127,399	05/17/2016	06/10/2028
45378Y AA 2	IPT 2018-INDP A			4	1FM	49,998,650	99.954	49,977,000	50,000,000	50,002,549		3,899			3.763	3.775	MON	156,792	940,750	06/21/2018	07/10/2035
46634G AB 7	JPMCC 2009-IWST A2			4	1FM	42,218,499	102.157	39,462,228	38,629,000	39,557,538		(827,143)			5.633	2.959	MON	181,331	1,704,067	05/30/2018	12/05/2027
46634G AC 5	JPMCC 2009-IWST XA IO			4,6	1FM	2,315,566	1.713	394,499		386,631		(383,351)			1.843	8.880	MON	35,374	451,830	12/20/2013	12/05/2027
46634G AD 3	JPMCC 2009-IWST B			4	1FM	13,450,406	103.496	11,488,056	11,100,000	11,556,297		(487,351)			7.151	2.594	MON	66,147	793,761	04/01/2015	12/05/2027
46634G AF 8	JPMCC 2009-IWST D			4	1FM	11,326,242	103.843	10,747,751	10,350,000	10,727,101		(301,285)			7.445	3.501	MON	64,216	528,415	12/03/2018	12/05/2027
46637Y AG 4	JPMCC 2012-HSBC B			4	1FM	5,185,938	101.187	5,059,350	5,000,000	5,098,246		(25,851)			3.722	3.140	MON	15,509	186,105	07/08/2015	07/05/2032
46637Y AJ 8	JPMCC 2012-HSBC C			4	1FM	16,668,508	100.676	16,143,397	16,035,000	16,371,010		(88,088)			4.021	3.399	MON	53,725	644,703	09/10/2015	07/05/2032
46637Y AL 3	JPMCC 2012-HSBC D			4	1FM	19,086,016	100.949	18,170,820	18,000,000	18,596,950		(156,484)			4.524	3.594	MON	67,862	825,658	10/23/2017	07/05/2032
501773 BL 8	LBCMT 1998-C1 K			4	1FM	1,280,544	106.516	1,280,783	1,202,432	1,276,446		(4,098)			6.300	3.423	MON	6,313	12,626	10/16/2018	02/18/2030
50185V AL 7	LCCM 2014-909 D			4	1FM	25,134,532	98.086	24,521,500	25,000,000	25,035,446		(23,835)			3.898	3.857	MON	81,206	988,006	05/13/2015	05/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55358P AA 4	MSCG 2018-SELF A			4	1FE	30,000,000	99.536	29,860,800	30,000,000	30,002,934		2,934			3.356	3.266	MON	47,543	122,575	10/09/2018	10/15/2028
59022H GQ 9	MLMT 2005-MKB2 F			4	1FM	8,697,486	102.203	8,510,444	8,327,000	8,554,489		(142,998)			6.316	3.298	MON	43,829	267,357	05/31/2018	09/12/2042
61691B AJ 0	MSCBB 2016-MART C			4	1FM	7,499,993	96.922	7,269,150	7,500,000	7,496,994		(1,301)			2.817	2.811	MON	17,605	211,260	09/14/2016	09/13/2031
61763Q AG 6	MSC 2014-CPT B			4	1FM	6,606,223	99.364	6,379,169	6,420,000	6,491,957		(29,228)			3.446	3.008	MON	18,433	224,275	03/09/2016	07/13/2029
61763X BK 1	MSBAM 2014-C18 300C			4	1FM	27,400,313	98.120	26,492,400	27,000,000	27,260,639		(40,706)			4.490	4.330	MON	57,248	1,229,138	05/18/2015	08/15/2031
61764J AG 1	MSC 2014-MP E			4	1FM	11,897,410	101.385	11,862,045	11,700,000	11,873,237		(24,173)			3.693	3.137	MON	36,010	146,439	08/20/2018	08/11/2029
67087M AA 4	OBP 2010-OBP A			4	1FM	10,562,328	101.341	10,496,901	10,358,000	10,528,849		(33,478)			4.646	3.453	MON	40,104	120,313	09/14/2018	07/15/2045
68245H AJ 3	OMPT 2017-1MKT E			4	1FM	19,499,912	93.698	18,739,600	20,000,000	19,589,468		43,639			4.142	4.611	MON	69,027	862,833	02/15/2017	02/10/2032
92903P AG 4	VNO 2010-VNO B			4	1FM	13,198,895	102.462	12,725,780	12,420,000	12,613,900		(73,895)			4.741	3.787	MON	34,348	588,820	11/12/2014	09/13/2028
92903P AL 3	VNO 2010-VNO D			4	1FM	22,148,135	105.053	20,490,588	19,505,000	20,493,686		(382,051)			6.356	3.271	MON	72,312	1,110,941	12/07/2018	09/13/2028
95001P AG 8	WFCM 2018-BXI B			4	1FM	9,993,750	98.677	9,867,700	10,000,000	10,011,977		18,227			3.411	3.165	MON	16,108	264,860	01/16/2018	12/15/2036
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,221,904,398	XXX	1,193,286,686	1,202,056,710	1,206,853,984	(159,305)	(3,959,377)	0	0	XXX	XXX	XXX	3,484,285	34,432,692	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C AU 5	ACCSS 2003-A A2			4	1FE	4,124,588	99.760	4,217,491	4,227,637	4,268,626		8,137			3.592	2.383	MON	2,953	133,737	04/18/2013	07/01/2038
02007M AD 2	ALLYA 2018-1 A2			4	1FE	5,182,793	99.767	5,171,051	5,183,128	5,183,111		317			2.140	2.165	MON	4,930	97,054	01/23/2018	09/15/2020
02582J HQ 6	AMXCA 2018-1 A			4	1FE	8,091,946	99.613	8,107,502	8,139,000	8,098,864		6,918			2.670	3.112	MON	9,658	36,219	10/17/2018	10/17/2022
03066F AC 5	AMCAR 2017-4 A2A			4	1FE	5,988,436	99.652	5,967,861	5,988,701	5,988,745		273			1.830	1.845	MON	3,958	109,593	11/07/2017	05/18/2021
03066M AB 2	AMCAR 2018-3 A2A			4	1FE	5,999,759	100.075	6,004,500	6,000,000	5,999,763		4			3.110	3.141	MON	6,738	13,995	11/15/2018	01/18/2022
065603 AB 8	BWSTA 2018-1 A2			4	1FE	43,998,055	100.060	44,026,400	44,000,000	43,998,024		(31)			3.090	3.121	MON	60,427	151,067	10/31/2018	04/15/2021
09659Q AB 3	BMWOT 2018-A A2A			4	1FE	19,229,668	99.675	19,168,255	19,230,755	19,230,496		828			2.090	2.109	MON	6,699	369,546	01/17/2018	11/25/2020
12592Y AD 6	CNH 2015-B A3			4	1FE	683,853	99.928	683,801	684,294	684,266		203			1.370	1.453	MON	417	9,375	08/17/2017	07/15/2020
12596E AB 0	CNH 2018-B A2			4	1FE	22,998,832	99.830	22,960,900	23,000,000	22,999,627		795			2.930	2.955	MON	29,951	147,884	09/18/2018	12/15/2021
14041N FE 6	COMET 2016-A3 A3			4	1FE	24,158,340	99.230	24,311,350	24,500,000	24,345,545		187,206			1.340	2.767	MON	14,591	191,508	06/12/2018	04/15/2022
14314X AB 5	CARMX 2018-2 A2			4	1FE	19,185,850	99.781	19,144,845	19,186,865	19,187,431		1,581			2.730	2.745	MON	23,280	334,651	04/18/2018	08/16/2021
16151U AC 0	CEDLT 2007-A A3			4	1FE	5,495,935	99.812	5,502,799	5,513,164	5,541,826		22,081			2.456	1.982	MJSD	1,505	125,642	01/23/2017	12/28/2023
165183 AF 1	CFII 2016-2A A1			4	1FE	5,473,537	99.565	5,449,841	5,473,652	5,472,195		(1,466)			1.880	1.878	MON	4,574	102,904	10/24/2017	06/15/2028
165183 AL 8	CFII 2017-2A A1			4	1FE	12,156,926	98.953	12,076,233	12,204,009	12,152,750		(4,295)			1.990	2.201	MON	10,794	226,874	03/12/2018	07/15/2029
165183 AR 5	CFII 2017-3A A1			4	1FE	17,717,600	98.712	17,492,434	17,720,676	17,715,173		(2,942)			1.910	1.912	MON	15,043	338,465	08/01/2017	08/15/2029
17305E FW 0	CCCIT 2016-A1 A1			4	1FE	21,640,206	98.941	21,682,920	21,915,000	21,670,230		30,023			1.750	3.039	MN	44,743		11/19/2018	11/19/2021
17305E GA 7	CCCIT 2017-A2 A2			4	1FE	56,894,477	99.936	56,963,520	57,000,000	56,992,109		94,472			1.740	2.036	JJ	451,820	817,800	06/11/2018	01/19/2021
17305E GH 2	CCCIT 2017-A9 A9			4	1FE	17,233,706	99.195	17,251,994	17,392,000	17,241,509		7,803			1.800	3.019	MS	87,830		12/14/2018	09/20/2021
20267T AA 0	CBSLT 2016-A A1			4	1FE	519,011	100.102	510,604	510,084	519,019		199			3.320	2.889	MON	282	16,935	11/08/2016	05/25/2040
20267T AB 8	CBSLT 2016-A A2			4	1FE	4,594,687	103.788	4,768,733	4,594,687	4,604,592		19,843			4.515	4.644	MON	4,034	193,788	04/15/2016	05/25/2040
20267V AA 5	CBSLT 2017-AGS A1			4	1FE	7,062,244	96.752	6,834,119	7,063,543	7,062,235		2,733			2.550	2.568	MON	3,002	180,120	06/02/2017	05/25/2041
20268K AB 6	CBSLT 2017-BGS A2			4	1FE	13,289,123	98.549	13,096,298	13,289,123	13,382,032		86,713			2.965	2.924	MON	7,662	351,648	10/19/2017	09/25/2042
23291J AB 4	DLL 2018-ST2 A2			4	1FE	43,997,391	99.837	43,928,280	44,000,000	43,997,128		(263)			3.140	3.175	MON	42,216	138,160	11/06/2018	10/20/2020
233046 AD 3	DNKN 2015-1A A2II			4	2FE	26,516,875	101.394	26,837,724	26,468,750	26,513,613		(3,262)			3.980	3.936	FMAN	119,977	526,728	07/18/2018	02/20/2045
23340L AA 2	DRB 2015-B A1			4	1FE	1,349,369	101.739	1,346,741	1,323,722	1,358,430		4,187			4.406	3.539	MON	1,134	51,917	10/25/2016	10/27/2031
23340L AB 0	DRB 2015-B A2			4	1FE	16,672,080	99.302	16,388,826	16,504,024	16,776,648		63,771			3.170	2.608	MON	8,720	456,751	08/24/2018	07/25/2031
23342K AB 0	DRB 2017-A A2A			4	1FE	429,381	99.803	428,579	429,425	429,411		25			1.750	1.771	MON	125	7,515	04/13/2017	05/27/2042
24703F AC 0	DEFT 2017-1 A3			4	1FE	18,098,433	99.653	18,115,337	18,178,416	18,141,012		42,579			2.140	2.771	MON	9,725	193,926	10/15/2018	04/22/2022

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
24704D AC 4	DEFT 2018-2 A2			4	1FE	11,998,864	100.075	12,009,000	12,000,000	11,998,384		(480)			3.160	3.194	MON	9,480	66,360	11/27/2018	02/22/2021
254683 BK 0	DCENT 2014-A4 A4			4	1FE	5,991,319	99.628	6,006,572	6,029,000	6,012,171		20,853			2.120	2.768	MON	5,681	74,559	06/12/2018	12/15/2021
254683 BV 6	DCENT 2016-A4 A4			4	1FE	25,698,888	98.898	25,851,937	26,140,000	25,887,324		188,437			1.390	2.794	MON	16,149	181,673	06/19/2018	03/15/2022
26208J AB 9	DRIVE 2018-2 A2			4	1FE	3,352,332	99.956	3,350,943	3,352,418	3,352,329		(3)			2.640	2.638	MON	3,934	49,660	05/16/2018	09/15/2020
268571 AB 2	ELFI 2018-A A2			4	1FE	5,546,552	100.414	5,570,153	5,547,188	5,546,830		278			3.430	3.455	MON	3,171	130,545	04/11/2018	08/25/2042
27034M AA 2	EARN 2016-D A1			4	1FE	4,263,947	100.850	4,262,890	4,226,961	4,265,567		1,620			3.906	3.605	MON	3,211	89,400	06/20/2018	01/25/2041
27034M AB 0	EARN 2016-D A2			4	1FE	4,665,011	99.082	4,624,959	4,667,809	4,664,718		589			2.720	2.756	MON	2,116	126,964	04/19/2017	01/25/2041
28108P AB 2	ESLFT 2012-A AT			4	1FE	2,379,528	100.887	2,388,691	2,367,690	2,367,189		(1,654)			5.330	5.622	JAJO	32,251	111,213	01/18/2013	10/01/2025
29372E BP 2	EFF 2016-1 A2			4	1FE	288,637	99.973	288,739	288,817	288,793		155			1.830	1.961	MON	162	5,285	12/27/2017	09/20/2021
29372E BS 6	EFF 2016-2 A2			4	1FE	3,057,220	99.628	3,045,715	3,057,087	3,057,193		389			1.740	1.743	MON	1,625	53,193	09/12/2017	02/22/2022
29372J AB 3	EFF 2017-2 A2			4	1FE	14,086,297	99.228	14,039,488	14,148,716	14,099,605		13,221			1.970	2.411	MON	8,517	189,012	07/27/2018	01/20/2023
34528F AB 4	FORDO 2018-A A2A			4	1FE	19,397,684	99.814	19,362,462	19,398,544	19,399,480		1,795			2.590	2.600	MON	22,330	283,310	05/15/2018	02/15/2021
34531D AB 4	FORDL 2017-B A2A			4	1FE	6,175,469	99.710	6,157,774	6,175,684	6,175,843		345			1.800	1.809	MON	4,941	111,162	10/24/2017	06/15/2020
34531J AB 1	FORDL 2018-A A2A			4	1FE	17,750,682	99.804	17,717,202	17,751,996	17,752,450		1,768			2.710	2.728	MON	21,381	308,692	04/17/2018	12/15/2020
361886 BM 5	GFORT 2018-2 B			4	1FE	9,997,489	100.309	10,030,900	10,000,000	9,999,379		1,890			3.240	3.267	MON	14,400	231,300	03/21/2018	03/15/2023
38014B AD 1	GMALT 2018-1 A3			4	1FE	20,499,715	99.523	20,402,215	20,500,000	20,499,041		(674)			2.610	2.628	MON	16,349	442,903	02/13/2018	01/20/2021
39154T AD 0	GALC 2016-1 A4			4	1FE	18,975,961	99.318	18,977,012	19,107,324	19,003,343		27,382			1.990	3.001	MON	11,618	63,373	10/26/2018	04/20/2022
39154T AK 4	GALC 2017-1 A4			4	1FE	15,594,704	99.212	15,689,386	15,814,000	15,649,328		54,624			2.360	3.085	MON	11,404	186,605	06/27/2018	01/20/2023
39154T AQ 1	GALC 2018-1 A3			4	1FE	9,479,970	99.466	9,449,270	9,500,000	9,485,657		5,688			2.600	2.726	MON	10,978	190,089	06/01/2018	06/15/2021
428041 AX 5	HFLF 2017-1 A2			4	1FE	16,915,717	99.254	16,791,577	16,917,784	16,880,683		(35,743)			2.130	2.024	MON	21,020	360,349	04/18/2017	04/10/2031
43814U AF 6	HAROT 2018-2 A2			4	1FE	14,889,510	99.771	14,855,435	14,889,532	14,890,524		1,014			2.660	2.668	MON	14,302	217,834	05/22/2018	12/18/2020
44891K AB 1	HART 2018-A A2A			4	1FE	15,455,622	99.791	15,424,236	15,456,540	15,456,856		1,234			2.550	2.565	MON	17,517	259,477	04/10/2018	04/15/2021
44891Q AD 4	HALST 2017-C A3			4	1FE	9,998,206	99.281	9,928,100	10,000,000	9,999,217		898			2.120	2.139	MON	9,422	212,000	11/07/2017	02/16/2021
50117P AB 5	KCOT 2018-1A A2			4	1FE	38,689,845	99.776	38,613,312	38,700,000	38,695,287		5,441			2.800	2.839	MON	48,160	632,956	10/09/2018	02/16/2021
51888R AA 8	LRB 2018-B A1			4	1FE	9,831,687	99.702	9,802,994	9,832,295	9,752,953		(78,734)			2.680	1.435	MON	4,392	169,083	04/26/2018	05/26/2043
58772Q AB 2	MBALT 2018-A A2			4	1FE	8,717,458	99.782	8,698,524	8,717,528	8,717,759		301			2.200	2.215	MON	8,524	171,009	01/17/2018	04/15/2020
63939D AB 1	NAVSL 2014-8 A2			4	1FE	9,256,006	100.028	9,247,761	9,245,172	9,261,204		5,198			2.946	2.488	MON	5,296	160,534	04/25/2018	04/25/2023
63940A AA 6	NAVSL 2017-4A A1			4	1FE	6,434,706	100.000	6,434,957	6,434,957	6,436,322		1,616			2.555	2.696	MON	3,197	28,124	10/24/2018	09/27/2066
63940D AA 0	NAVSL 2018-1A A1			4	1FE	2,908,539	100.000	2,908,539	2,908,539	2,918,270		9,731			2.505	2.329	MON	1,417	58,378	01/23/2018	03/25/2067
63940L AA 2	NAVSL 2016-6A A1			4	1FE	788,314	100.023	787,917	787,735	788,720		(1,100)			2.986	1.682	MON	457	19,487	09/13/2017	03/25/2066
63940P AA 3	NAVSL 2018-A A1			4	1FE	14,976,892	99.276	14,869,281	14,977,720	14,976,251		(641)			2.530	2.552	MON	16,842	308,412	02/13/2018	02/18/2042
640315 AE 7	NSLT 2006-2 A5			4	1FE	15,786,320	99.958	15,799,531	15,806,169	15,940,248		123,406			2.590	2.104	JAJO	77,324	328,829	04/11/2017	01/25/2030
654747 AB 0	NAROT 2017-A A2A			4	1FE	629,168	99.954	628,881	629,171	629,165		(4)			1.470	1.471	MON	411	9,249	03/22/2017	01/15/2020
65479B AB 6	NALT 2017-B A2A			4	1FE	12,572,791	99.649	12,529,569	12,573,703	12,573,933		983			1.830	1.844	MON	10,227	230,099	10/03/2017	12/16/2019
78443D AC 6	SLMA 2007-A A3			4	1FE	2,244,208	99.967	2,244,871	2,245,612	2,249,975		3,716			2.504	2.171	MJSD	2,655	51,976	10/20/2017	12/15/2026
784456 AC 9	SMB 2014-A A2B			4	1FE	1,248,382	100.867	1,244,044	1,233,351	1,255,059		6,168			3.457	2.808	MON	2,013	38,758	10/25/2017	05/15/2026
78447X AB 0	SLMA 2013-C CLASS A2A			4	1FE	4,629,831	99.966	4,572,529	4,574,084	4,602,479		(21,216)			2.940	1.858	MON	5,977	134,478	07/18/2017	10/15/2031
78448D AC 1	SLMA 2014-A A2B			4	1FE	3,321,050	100.215	3,307,005	3,299,910	3,321,163		113			3.457	2.419	MON	5,386	103,698	01/09/2018	01/15/2026
78469P AC 8	SOFI 2016-A B			4	1FE	8,956,062	98.039	9,091,625	9,273,478	9,036,959		16,735			3.570	4.289	MON	5,518	331,063	02/26/2016	01/26/2038
78470N AC 0	SOFI 2015-D B			4	1FE	8,207,533	99.205	8,250,718	8,316,837	8,240,627		4,750			3.590	3.855	MON	4,976	298,575	12/17/2015	10/25/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
80284R AE 9	SDART 2016-3 B			4	1FE	6,840,370	99.743	6,844,179	6,861,814	6,851,419		11,049			1.890	2.683	MON	5,764	43,229	08/22/2018	06/15/2021
80285A AC 9	SRT 2017-A A2A			4	1FE	16,650,675	99.631	16,591,175	16,652,624	16,652,590		1,756			2.020	2.042	MON	10,278	336,383	11/14/2017	03/20/2020
80285F AB 0	SDART 2018-2 A2A			4	1FE	13,911,403	99.890	13,897,037	13,912,340	13,912,786		1,384			2.580	2.597	MON	15,953	236,301	04/10/2018	10/15/2020
80286A AB 0	SDART 2018-5 A2A			4	1FE	19,999,358	99.896	19,979,200	20,000,000	20,000,409		1,051			2.970	2.991	MON	26,400	84,150	10/16/2018	07/15/2021
834017 AA 3	SOFI 2015-B A1			4	1FE	2,447,549	101.261	2,548,497	2,516,761	2,505,034		25,270			3.556	3.688	MON	1,740	76,804	02/18/2016	04/25/2035
87165L AX 9	SYNCT 2016-1 A			4	1FE	12,544,137	99.797	12,574,422	12,600,000	12,585,876		41,740			2.040	2.661	MON	11,424	142,290	06/19/2018	03/15/2022
87342R AC 8	BELL 2016-1A A23			4	2FE	4,454,432	102.789	4,303,005	4,186,250	4,416,301	42,726	(24,962)			4.970	4.056	FMAN	20,806	208,057	06/13/2017	05/25/2046
89231P AB 4	TAOT 2018-D A2A			4	1FE	28,497,506	100.127	28,536,195	28,500,000	28,497,552		46			2.980	3.011	MON	37,747	89,648	10/30/2018	08/15/2021
89238B AB 8	TAOT 2018-A A2A			4	1FE	13,064,303	99.610	13,014,682	13,065,638	13,065,156		853			2.100	2.125	MON	12,195	240,081	01/23/2018	10/15/2020
89238T AB 9	TAOT 2018-B A2A			4	1FE	37,997,891	99.746	37,903,480	38,000,000	38,001,395		3,504			2.640	2.653	MON	44,587	582,413	05/09/2018	03/15/2021
92348M AA 7	VZOT 2016-2A A			4	1FE	14,826,671	99.429	14,920,241	15,005,925	14,934,267		107,596			1.680	2.818	MON	7,703	177,858	04/23/2018	05/20/2021
92348M AC 3	VZOT 2016-2A C			4	1FE	34,999,472	99.018	34,656,300	35,000,000	35,001,650		1,950			2.360	2.368	MON	25,239	826,000	11/16/2016	05/20/2021
92348N AC 1	VZOT 2017-1A C			4	1FE	19,997,132	99.355	19,871,000	20,000,000	19,999,505		1,677			2.650	2.663	MON	16,194	530,000	03/07/2017	09/20/2021
92887K AB 6	VFET 2017-1A A2			4	1FE	131,385	99.934	131,308	131,394	131,392		2			1.550	1.565	MON	91	2,037	02/13/2017	10/15/2019
92888C AB 3	VFET 2018-1A A2			4	1FE	13,911,678	99.693	13,870,287	13,913,000	13,912,564		886			2.260	2.285	MON	13,975	262,902	02/06/2018	09/15/2020
95058X AB 4	WEN 2015-1A A2II			4	2FE	16,721,312	99.934	16,601,011	16,611,975	16,703,685		(17,628)			4.080	3.922	MJSD	30,123	540,744	06/11/2018	06/15/2045
96328D AT 1	WHLS 2016-1A A2			4	1FE	1,705,099	99.728	1,700,600	1,705,238	1,705,238		54			1.590	1.600	MON	828	27,113	08/02/2016	05/20/2025
98161V AB 6	WOART 2018-A A2			4	1FE	7,423,619	99.643	7,397,764	7,424,268	7,424,015		395			2.190	2.215	MON	7,226	139,106	01/30/2018	05/17/2021
98162C AB 7	WOLS 2018-B A2A			4	1FE	15,999,885	99.817	15,970,720	16,000,000	16,000,150		263			2.960	2.981	MON	21,049	113,138	09/11/2018	06/15/2021
98162K AB 9	WOLS 2017-A A2			4	1FE	2,052,935	99.745	2,047,879	2,053,115	2,053,138		120			1.680	1.689	MON	1,533	34,492	03/07/2017	12/16/2019
98162K AC 7	WOLS 2017-A A3			4	1FE	6,283,492	99.431	6,289,011	6,325,000	6,285,355		1,861			2.130	3.108	MON	5,988		12/19/2018	04/15/2020
136452 AB 5	CPART 2017-1A A2A		A	4	1FE	881,523	99.908	880,712	881,523	881,523					1.772	1.785	MON	521	15,621	10/04/2017	12/19/2019
30023J AK 4	EVGRN 2017-1 A		A	4	1FE	24,000,000	99.922	23,981,280	24,000,000	24,068,570		68,570			2.567	2.374	MON	29,087	536,438	10/17/2017	10/15/2021
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						1,149,783,044	XXX	1,148,205,637	1,151,960,871	1,151,272,258	42,726	1,155,959	0	0	XXX	XXX	XXX	1,787,970	17,588,273	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						4,729,390,388	XXX	4,691,305,523	4,723,980,170	4,718,340,229	(3,678,619)	(3,344,339)	0	0	XXX	XXX	XXX	23,783,269	95,369,023	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,961,712,167	XXX	3,953,432,083	3,981,683,000	3,956,608,232	(3,562,040)	27,407	0	0	XXX	XXX	XXX	28,854,110	57,407,368	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						252,267,564	XXX	262,543,484	262,807,991	261,034,737	0	1,206,361	0	0	XXX	XXX	XXX	481,435	5,839,190	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,322,867,166	XXX	1,260,517,946	1,202,056,710	1,272,866,832	(159,305)	(13,500,459)	0	0	XXX	XXX	XXX	4,472,636	45,850,537	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,149,783,044	XXX	1,148,205,637	1,151,960,871	1,151,272,258	42,726	1,155,959	0	0	XXX	XXX	XXX	1,787,970	17,588,273	XXX	XXX
8399999. Grand Total - Bonds						6,686,629,941	XXX	6,624,699,150	6,598,508,572	6,641,782,059	(3,678,619)	(11,110,732)	0	0	XXX	XXX	XXX	35,596,151	126,685,368	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
247131 30 3	DELPHI FINANCIAL GROUP			500,000.000	25.00		6,100,000	22.000	11,000,000	6,100,000		661,245					0		RP2FEL	05/30/2007
86800X AA 6	SUNTRUST PREFERRED CAPITAL			7,345,000.000	1.00	0.250	5,258,139	0.716	5,258,139	1,836,250	13,874	297,881		(1,480,164)			(1,480,164)		P3FEL	08/01/2007
29250N AS 4	ENBRIDGE INC.		A	##########	1.00		15,000,000	0.848	12,715,950	15,000,000	380,417	827,292					0		RP2FEL	07/10/2017
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							26,358,139	XXX	28,974,089	22,936,250	394,291	1,786,418	0	(1,480,164)	0	0	(1,480,164)	0	XXX	XXX
8999999. Total - Preferred Stocks							26,358,139	XXX	28,974,089	22,936,250	394,291	1,786,418	0	(1,480,164)	0	0	(1,480,164)	0	XXX	XXX

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
001084 10 2	AGCO CORP			3,000.000	167,010	55.670	167,010	85,128		1,800		(47,280)		(47,280)		L	06/24/2010
00164V 10 3	AMC NETWORKS INC A			6,450.000	353,976	54.880	353,976	270,708				5,160		5,160		L	07/01/2011
00206R 10 2	AT&T INC			277,610.000	7,922,989	28.540	7,922,989	6,759,009		510,386		(2,144,849)		(2,144,849)		L	06/15/2018
00287Y 10 9	ABBVIE INC			66,416.000	6,122,891	92.190	6,122,891	2,436,188		238,433		(300,200)		(300,200)		L	05/27/2015
00507V 10 9	ACTIVISION BLIZZARD INC			34,800.000	1,620,636	46.570	1,620,636	1,527,180		11,832		(582,900)		(582,900)		L	06/19/2017
00724F 10 1	ADOBE INC			25,700.000	5,814,368	226.240	5,814,368	835,638				1,310,700		1,310,700		L	02/05/2010
00751Y 10 6	ADVANCE AUTO PARTS			3,200.000	503,872	157.460	503,872	162,421	192	768		184,864		184,864		L	06/24/2010
00773T 10 1	ADVANSIX INC			384.000	9,347	24.340	9,347	2,254				(6,808)		(6,808)		L	10/03/2016
007903 10 7	ADVANCED MICRO DEVICES			61,200.000	1,129,752	18.460	1,129,752	916,464				213,288		213,288		L	06/25/2018
008252 10 8	AFFILIATED MANAGERS GROUP			11,000.000	1,071,840	97.440	1,071,840	1,072,345		13,200		(1,185,910)		(1,185,910)		L	06/23/2011
00846U 10 1	AGILENT TECHNOLOGIES INC			4,500.000	303,570	67.460	303,570	64,733	738	2,682		2,205		2,205		L	09/28/2004
009158 10 6	AIR PRODUCTS & CHEMICALS INC			19,900.000	3,184,995	160.050	3,184,995	1,018,398	21,890	84,575		(80,197)		(80,197)		L	06/24/2010
00971T 10 1	AKAMAI TECHNOLOGIES			8,100.000	494,748	61.080	494,748	319,049				(32,076)		(32,076)		L	12/17/2012
014491 10 4	ALEXANDER & BALDWIN INC			14,486.380	266,260	18.380	266,260	316,008		162,394		(135,550)		(135,550)		L	01/23/2018
015351 10 9	ALEXION PHARMACEUTICALS INC			2,800.000	272,608	97.360	272,608	74,363				(62,244)		(62,244)		L	06/24/2010
017175 10 0	ALLEGHANY CORP			1,484.000	925,007	623.320	925,007	387,856		14,840		40,409		40,409		L	03/06/2012
018581 10 8	ALLIANCE DATA SYSTEMS CORP			1,300.000	195,104	150.080	195,104	65,258		2,964		(134,420)		(134,420)		L	03/26/2008
020002 10 1	ALLSTATE CORP			13,900.000	1,148,557	82.630	1,148,557	412,741	6,394	24,325		(306,912)		(306,912)		L	06/24/2010
02079K 10 7	ALPHABET C			17,828.000	18,462,855	1,035.610	18,462,855	5,541,703				(192,364)		(192,364)		L	04/03/2014
02079K 30 5	ALPHABET A			6,500.000	6,792,240	1,044.960	6,792,240	2,547,073				(54,860)		(54,860)		L	06/25/2013
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP			1,654.000	41,598	25.150	41,598	9,097	281			32,501		32,501		L	09/26/2018
02209S 10 3	ALTRIA GROUP INC			130,700.000	6,455,273	49.390	6,455,273	3,092,991	104,560	373,802		(2,878,014)		(2,878,014)		L	06/08/2011
023135 10 6	AMAZON.COM INC			12,900.000	19,375,413	1,501.970	19,375,413	2,014,510				4,289,250		4,289,250		L	12/17/2012
023608 10 2	AMEREN CORPORATION			11,900.000	776,237	65.230	776,237	294,109		21,985		74,256		74,256		L	02/05/2010
025537 10 1	AMERICAN ELECTRIC POWER			21,500.000	1,606,910	74.740	1,606,910	934,968		54,395		25,155		25,155		L	12/17/2012
025932 10 4	AMERICAN FINANCIAL GROUP INC			72,700.000	6,581,531	90.530	6,581,531	2,447,795		323,515		(1,309,327)		(1,309,327)		L	03/17/2011
026874 78 4	AMERICAN INTERNATIONAL GROUP			9,795.000	386,021	39.410	386,021	425,148		12,538		(197,565)		(197,565)		L	06/25/2013
03027X 10 0	AMERICAN TOWER CORP			12,700.000	2,009,013	158.190	2,009,013	183,642	10,668	38,227		197,104		197,104		L	09/28/2004
03076C 10 6	AMERIPRISE FINANCIAL INC			3,500.000	365,295	104.370	365,295	132,982		12,355		(227,850)		(227,850)		L	06/24/2010
031100 10 0	AMETEK INC			13,050.000	883,485	67.700	883,485	239,489		7,308		(62,249)		(62,249)		L	06/24/2010
031162 10 0	AMGEN INC			52,000.000	10,122,840	194.670	10,122,840	2,878,151		274,560		1,080,040		1,080,040		L	03/15/2011
032095 10 1	AMPHENOL CORP CLASS A			11,200.000	907,424	81.020	907,424	231,377	2,576	9,408		(75,936)		(75,936)		L	06/24/2010
032654 10 5	ANALOG DEVICES INC			28,500.000	2,446,155	85.830	2,446,155	1,105,344		54,720		(91,200)		(91,200)		L	06/08/2011
036752 10 3	ANTHEM INC			22,600.000	5,935,438	262.630	5,935,438	1,164,013		67,800		850,212		850,212		L	12/01/2004
037833 10 0	APPLE COMPUTER INC			223,300.000	35,223,342	157.740	35,223,342	10,687,809		629,706		(2,565,717)		(2,565,717)		L	12/18/2013
038222 10 5	APPLIED MATERIALS INC			7,000.000	229,180	32.740	229,180	323,078		4,900		(128,660)		(128,660)		L	09/26/2017
039483 10 2	ARCHER-DANIELS-MIDLAND CO			66,165.000	2,710,780	40.970	2,710,780	1,403,085		88,661		58,887		58,887		L	12/21/2011
039653 10 0	ARCOSA INC			7,333.000	203,051	27.690	203,051	91,005				112,045		112,045		L	11/01/2018
044186 10 4	ASHLAND GLOBAL HLGS INC			11,300.000	801,848	70.960	801,848	332,283		11,018		(2,712)		(2,712)		L	06/23/2011
045487 10 5	ASSOCIATED BANC-CORP			10,400.000	205,816	19.790	205,816	132,838		6,448		(58,344)		(58,344)		L	06/24/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
04621X 10 8	ASSURANT INC.			4,500.000	402,480	89.440	402,480	161,760		10,260		(51,300)		(51,300)		L	06/24/2010
052769 10 6	AUTODESK INC.			10,000.000	1,286,100	128.610	1,286,100	348,644				237,800		237,800		L	12/17/2012
053015 10 3	AUTOMATIC DATA PROCESSING.			5,600.000	734,272	131.120	734,272	199,852	4,424	14,784		78,008		78,008		L	06/24/2010
053484 10 1	AVALONBAY COMMUNITIES INC.			13,800.000	2,401,890	174.050	2,401,890	2,506,629	20,286	80,454		(60,168)		(60,168)		L	10/26/2015
053611 10 9	AVERY DENNISON CORP.			6,700.000	601,861	89.830	601,861	227,866		13,467		(167,701)		(167,701)		L	12/17/2012
054937 10 7	BB&T CORP.			68,140.000	2,951,825	43.320	2,951,825	1,741,484		106,298		(436,096)		(436,096)		L	02/05/2010
05561Q 20 1	BOK FINANCIAL CORPORATION.			19,900.000	1,459,267	73.330	1,459,267	1,200,856		37,810		(377,901)		(377,901)		L	03/26/2015
05605H 10 0	BWX TECHNOLOGIES INC.			7,450.000	284,814	38.230	284,814	118,029		4,768		(165,837)		(165,837)		L	08/02/2010
060505 10 4	BANK OF AMERICA CORP.			525,100.000	12,938,464	24.640	12,938,464	4,406,440		283,554		(2,562,488)		(2,562,488)		L	12/17/2012
064058 10 0	THE BANK OF NEW YORK MELLON.			28,200.000	1,327,374	47.070	1,327,374	712,575		29,328		(191,478)		(191,478)		L	12/17/2012
071813 10 9	BAXTER INTERNATIONAL INC.			63,206.000	4,160,219	65.820	4,160,219	1,533,984	12,009	44,244		74,583		74,583		L	06/08/2011
075887 10 9	BECTON DICKINSON & CO.			15,313.000	3,450,325	225.320	3,450,325	840,305		46,245		172,424		172,424		L	03/17/2015
075896 10 0	BED BATH & BEYOND INC.									2,355				0		L	02/05/2010
084670 70 2	BERKSHIRE HATHAWAY INC.			78,754.000	16,079,992	204.180	16,079,992	4,758,546				469,374		469,374		L	11/30/2015
09062X 10 3	BIOGEN INC.			15,100.000	4,543,892	300.920	4,543,892	737,456				(266,515)		(266,515)		L	02/05/2010
09215C 10 5	BLACK KNIGHT INC.			3,955.000	178,212	45.060	178,212	39,112				3,599		3,599		L	10/02/2017
097023 10 5	BOEING CO.			6,600.000	2,128,500	322.500	2,128,500	446,868		45,144		182,094		182,094		L	06/24/2010
09857L 10 8	BOOKING HOLDINGS INC.			2,625.000	4,521,353	1,722.420	4,521,353	1,673,291				(40,215)		(40,215)		L	06/25/2013
101121 10 1	BOSTON PROPERTIES INC.			16,100.000	1,812,055	112.550	1,812,055	1,582,386	15,295	53,935		(281,428)		(281,428)		L	06/08/2011
101137 10 7	BOSTON SCIENTIFIC CORP.			67,100.000	2,371,314	35.340	2,371,314	1,072,728				707,905		707,905		L	09/29/2015
110122 10 8	BRISTOL-MYERS SQUIBB CO.			59,600.000	3,098,008	51.980	3,098,008	1,615,021		95,360		(554,280)		(554,280)		L	06/08/2011
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS.			12,000.000	1,155,000	96.250	1,155,000	233,450	5,820	18,960		68,040		68,040		L	06/24/2010
11135F 10 1	BROADCOM INC.			14,500.000	3,687,060	254.280	3,687,060	459,517		89,175		3,227,543		3,227,543		L	04/05/2018
115236 10 1	BROWN & BROWN INC.			10,000.000	275,600	27.560	275,600	90,607		3,050		18,300		18,300		L	03/29/2018
115637 20 9	BROWN FORMAN CORP CLASS B.			33,750.000	1,605,825	47.580	1,605,825	442,798	5,603	55,080		(248,265)		(248,265)		L	03/01/2018
12508E 10 1	CDK GLOBAL INC.			1,866.000	89,344	47.880	89,344	27,950		1,120		(43,664)		(43,664)		L	10/01/2014
125269 10 0	CF INDUSTRIES HOLDINGS INC.			17,500.000	761,425	43.510	761,425	227,619		21,000		16,975		16,975		L	06/24/2010
125523 10 0	CIGNA CORP.			20,936.810	3,976,319	189.920	3,976,319	1,226,822				2,749,497		2,749,497		L	12/21/2018
12572Q 10 5	CME GROUP.			38,360.000	7,216,283	188.120	7,216,283	2,047,721	67,130	241,668		1,613,805		1,613,805		L	12/17/2012
126408 10 3	CSX CORPORATION.			27,300.000	1,696,149	62.130	1,696,149	386,795		24,024		194,376		194,376		L	02/05/2010
126650 10 0	CVS HEALTH CORP.			45,020.000	2,949,710	65.520	2,949,710	2,447,409		54,600		(451,924)		(451,924)		L	11/29/2018
127097 10 3	CABOT OIL & GAS CORP.			55,200.000	1,233,720	22.350	1,233,720	769,754		13,800		(345,000)		(345,000)		L	09/27/2011
13765N 10 7	CANNAE HOLDINGS INC.			4,299.000	73,599	17.120	73,599	19,912				387		387		L	11/20/2017
14040H 10 5	CAPITAL ONE FINANCIAL CORP.			38,400.000	2,902,656	75.590	2,902,656	1,586,863		61,440		(921,216)		(921,216)		L	06/23/2011
143130 10 2	CARMAX.			8,348.000	523,670	62.730	523,670	85,442				(11,687)		(11,687)		L	09/28/2004
149123 10 1	CATERPILLAR INC.			7,200.000	914,904	127.070	914,904	419,210		23,616		(219,672)		(219,672)		L	12/15/2009
15135B 10 1	CENTENE CORP.			62.000	7,149	115.300	7,149	2,659				894		894		L	03/24/2016
156782 10 4	CERNER CORP.			10,000.000	524,400	52.440	524,400	190,682				(149,500)		(149,500)		L	06/24/2010
16119P 10 8	CHARTER COMMUNICATIONS INC A.			1,222.000	348,233	284.970	348,233	135,269				(62,310)		(62,310)		L	05/18/2016
166764 10 0	CHEVRON CORP.			123,733.000	13,460,913	108.790	13,460,913	10,674,162		554,324		(2,029,221)		(2,029,221)		L	10/26/2015
171340 10 2	CHURCH & DWIGHT INC.			66,000.000	4,340,160	65.760	4,340,160	1,260,638		57,420		1,028,940		1,028,940		L	03/15/2011

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
171779 30 9	CIENA CORPORATION			33,400.000	1,132,594	33.910	1,132,594	371,846				433,532		433,532		L	12/21/2011
17275R 10 2	CISCO SYSTEMS INC			314,900.000	13,644,617	43.330	13,644,617	6,030,546		403,072		1,583,947		1,583,947		L	09/26/2017
189054 10 9	CLOROX COMPANY			7,500.000	1,156,050	154.140	1,156,050	395,250		27,900		40,500		40,500		L	09/28/2004
191216 10 0	COCA-COLA CO			216,400.000	10,246,540	47.350	10,246,540	5,877,329		337,584		318,108		318,108		L	06/08/2011
192446 10 2	COGNIZANT TECH SOLUTIONS-A			28,000.000	1,777,440	63.480	1,777,440	1,021,771		22,400		(211,120)		(211,120)		L	12/17/2012
194162 10 3	COLGATE-PALMOLIVE CO			59,800.000	3,559,296	59.520	3,559,296	2,438,671		99,268		(952,614)		(952,614)		L	06/08/2011
20030N 10 1	COMCAST CORP			43,800.000	1,491,390	34.050	1,491,390	393,455	8,322	31,865		(262,800)		(262,800)		L	06/24/2010
200340 10 7	COMERICA INC			11,800.000	810,542	68.690	810,542	334,853	7,080	18,172		(213,816)		(213,816)		L	12/15/2009
200525 10 3	COMMERCE BANCSHARES INC			59,064.600	3,329,472	56.370	3,329,472	1,565,225		52,877		188,360		188,360		L	11/29/2018
20605P 10 1	CONCHO RESOURCES INC			32,300.000	3,320,117	102.790	3,320,117	3,457,021				(1,531,989)		(1,531,989)		L	10/26/2015
206787 10 3	CONDUENT INC			11,306.000	120,183	10.630	120,183	166,016				(62,522)		(62,522)		L	01/03/2017
20825C 10 4	CONOCOPHILLIPS			18,016.000	1,123,298	62.350	1,123,298	900,991		20,899		134,399		134,399		L	06/08/2011
217204 10 6	COPART INC			32,400.000	1,548,072	47.780	1,548,072	198,500				148,716		148,716		L	06/24/2010
22160K 10 5	COSTCO WHOLESALE CORP			29,600.000	6,029,816	203.710	6,029,816	1,411,698		65,416		520,664		520,664		L	06/24/2010
225447 10 1	CREE INC			25,300.000	1,082,208	42.775	1,082,208	526,207				142,566		142,566		L	12/21/2011
22662X 10 0	CRIMSON WINE GROUP LTD			770.000	6,025	7.825	6,025	4,385				(2,191)		(2,191)		L	02/26/2013
22822V 10 1	CROWN CASTLE INTL CORP			8,900.000	966,807	108.630	966,807	310,677		38,048		(21,182)		(21,182)		L	02/05/2010
231021 10 6	CUMMINS INC			31,300.000	4,182,932	133.640	4,182,932	2,837,248		138,972		(1,345,900)		(1,345,900)		L	03/24/2016
23355L 10 6	DXC TECHNOLOGY CO			16,208.000	861,779	53.170	861,779	319,649	3,080	11,994		(468,625)		(468,625)		L	04/03/2017
235851 10 2	DANAHER CORP			64,400.000	6,640,928	103.120	6,640,928	1,496,559	10,304	39,928		663,320		663,320		L	02/05/2010
242370 20 3	DEAN FOODS CO			9,850.000	37,529	3.810	37,529	74,815		2,955		(76,338)		(76,338)		L	12/21/2010
244199 10 5	DEERE & CO			15,500.000	2,312,135	149.170	2,312,135	1,348,506	11,780	39,990		(113,770)		(113,770)		L	03/15/2011
24703L 20 2	DELL TECHNOLOGIES INC			8,831.110	431,576	48.870	431,576	393,868				37,709		37,709		L	12/28/2018
247361 70 2	DELTA AIR LINES INC			33,900.000	1,691,610	49.900	1,691,610	315,148		44,409		(206,790)		(206,790)		L	06/08/2011
25278X 10 9	DIAMONDBACK ENERGY INC			16,300.000	1,511,010	92.700	1,511,010	1,191,272		6,113		(546,865)		(546,865)		L	10/26/2015
254687 10 6	DISNEY WALT CO			63,300.000	6,940,845	109.650	6,940,845	2,522,118	55,704	106,344		135,462		135,462		L	12/17/2012
254709 10 8	DISCOVER FINANCIAL			13,900.000	819,822	58.980	819,822	199,915		20,850		(249,366)		(249,366)		L	06/24/2010
25470F 30 2	DISCOVERY COMMUNICATIONS C			12,524.000	289,054	23.080	289,054	78,318				23,921		23,921		L	09/18/2008
25470M 10 9	DISH NETWORK CORP			5,500.000	137,335	24.970	137,335	112,111				(125,290)		(125,290)		L	06/24/2010
256746 10 8	DOLLAR TREE INC			27,868.000	2,517,038	90.320	2,517,038	977,278				(473,477)		(473,477)		L	07/07/2015
25746U 10 9	DOMINION ENERGY INC			10,900.000	778,914	71.460	778,914	440,306		36,406		(104,640)		(104,640)		L	06/24/2010
257559 20 3	DOMTAR CORP			12.000	422	35.130	422	68	5	21		(173)		(173)		L	03/07/2007
26078J 10 0	DOWDUPONT INC			113,120.000	6,049,658	53.480	6,049,658	3,595,761		171,942		(2,006,749)		(2,006,749)		L	09/01/2017
26441C 20 4	DUKE ENERGY CORP			37,974.000	3,277,156	86.300	3,277,156	2,080,497		138,036		83,163		83,163		L	12/17/2012
26969P 10 8	EAGLE MATLS INC CLASS A			2,127.000	129,811	61.030	129,811	49,772	213	851		(111,178)		(111,178)		L	09/28/2004
278265 10 3	EATON VANCE CORP			39,400.000	1,386,092	35.180	1,386,092	914,064		50,432		(835,674)		(835,674)		L	12/21/2011
278642 10 3	EBAY INC			70,800.000	1,987,356	28.070	1,987,356	678,048				(684,636)		(684,636)		L	06/08/2011
278865 10 0	ECOLAB INC			4,800.000	707,280	147.350	707,280	220,945	2,208	7,872		63,216		63,216		L	06/24/2010
28035Q 10 2	EDGEWELL PERSONAL CARE CO			17,800.000	664,830	37.350	664,830	767,662				(392,312)		(392,312)		L	06/08/2011
281020 10 7	EDISON INTERNATIONAL			37,800.000	2,145,906	56.770	2,145,906	1,080,737	23,153	91,476		(244,566)		(244,566)		L	02/05/2010

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
28176E 10 8	EDWARDS LIFESCIENCES CORP.			7,400.000	1,133,458	153.170	1,133,458	196,396				299,404		299,404		L	06/24/2010
291011 10 4	EMERSON ELECTRIC CO.			41,800.000	2,497,550	59.750	2,497,550	1,282,006		81,301		(415,492)		(415,492)		L	09/28/2004
29272W 10 9	ENERGIZER HOLDINGS INC.			17,800.000	803,670	45.150	803,670	267,561		20,826		(50,374)		(50,374)		L	07/01/2015
294429 10 5	EQUIFAX INC.			11,900.000	1,108,247	93.130	1,108,247	424,237		18,564		(295,001)		(295,001)		L	03/15/2011
29444U 70 0	EQUINIX INC.			5,100.000	1,798,056	352.560	1,798,056	1,041,872		46,512		(513,366)		(513,366)		L	11/10/2015
29476L 10 7	EQUITY RESIDENTIAL			9,400.000	620,494	66.010	620,494	521,883	5,076	19,963		21,056		21,056		L	12/17/2012
297178 10 5	ESSEX PROPERTY TRUST INC.			13,300.000	3,261,293	245.210	3,261,293	2,329,358	24,738	97,489		51,072		51,072		L	10/26/2015
30063P 10 5	EXACT SCIENCES CORP.			7,400.000	466,940	63.100	466,940	473,063				(6,123)		(6,123)		L	06/25/2018
30231G 10 2	EXXON MOBILE CORP.			178,600.000	12,178,734	68.190	12,178,734	13,801,196		576,878		(2,759,370)		(2,759,370)		L	12/17/2012
302491 30 3	FMC CORP.			8,800.000	650,848	73.960	650,848	268,180	3,520	5,808		(182,160)		(182,160)		L	06/24/2010
30303M 10 2	FACEBOOK INC A.			93,600.000	12,270,024	131.090	12,270,024	3,807,414				(4,246,632)		(4,246,632)		L	09/26/2016
313747 20 6	FEDERAL REALTY INVS TRUST.			20,800.000	2,455,232	118.040	2,455,232	1,677,146	21,216	83,616		(307,216)		(307,216)		L	03/15/2011
314211 10 3	FEDERATED INVESTORS INC CLASS B.			42,300.000	1,123,065	26.550	1,123,065	615,008		44,838		(403,119)		(403,119)		L	12/21/2011
31428X 10 6	FEDEX CORPORATION.			26,000.000	4,194,580	161.330	4,194,580	2,361,770	16,900	59,800		(2,293,460)		(2,293,460)		L	12/17/2012
315616 10 2	F5 NETWORKS INC.			8,200.000	1,328,646	162.030	1,328,646	499,948				252,642		252,642		L	06/24/2010
31620M 10 6	FIDELITY NATIONAL INFORM.			13,372.000	1,371,299	102.550	1,371,299	344,400		17,116		113,127		113,127		L	06/24/2010
31620R 30 3	FIDELITY NATIONAL TITLE.			12,900.000	405,576	31.440	405,576	101,523		15,480		(100,620)		(100,620)		L	07/01/2014
316773 10 0	FIFTH THIRD BANCORP.			37,400.000	880,022	23.530	880,022	459,918	8,228	25,432		(254,694)		(254,694)		L	12/21/2011
337738 10 8	FISERV INC.			12,000.000	881,880	73.490	881,880	141,394				95,100		95,100		L	03/20/2018
34354P 10 5	FLOWSERVE CORP.			26,700.000	1,015,134	38.020	1,015,134	209,595		20,292		(109,737)		(109,737)		L	09/28/2004
34959J 10 8	FORTIVE CORPORATION.			31,452.000	2,128,042	67.660	2,128,042	468,913		8,807		(147,510)		(147,510)		L	07/05/2016
34964C 10 6	FORTUNE BRANDS HOME & SECURI.			7,500.000	284,925	37.990	284,925	68,875		6,000		(228,375)		(228,375)		L	10/04/2011
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.			21,300.000	219,603	10.310	219,603	300,215		3,195		(184,245)		(184,245)		L	12/21/2016
36164V 30 5	GCI LIBERTY INC A.			7,703.000	317,055	41.160	317,055	94,460				222,595		222,595		L	03/12/2018
363576 10 9	GALLAGHER ARTHUR J. & CO.			16,900.000	1,245,530	73.700	1,245,530	388,881		27,716		176,098		176,098		L	02/05/2010
366505 10 5	GARRETT MOTION INC.			960.000	11,846	12.340	11,846	4,378				7,469		7,469		L	10/01/2018
370334 10 4	GENERAL MILLS INC.			25,200.000	981,288	38.940	981,288	565,614		49,392		(512,820)		(512,820)		L	09/28/2004
372460 10 5	GENUINE PARTS CO.			4,000.000	384,080	96.020	384,080	161,100	2,880	11,340		4,040		4,040		L	06/24/2010
375558 10 3	GILEAD SCIENCES INC.			37,500.000	2,345,625	62.550	2,345,625	2,785,107		85,500		(340,875)		(340,875)		L	06/24/2015
382550 10 1	GOODYEAR TIRE & RUBBER CO.			11,500.000	234,715	20.410	234,715	134,727		6,670		(136,850)		(136,850)		L	06/24/2010
384802 10 4	GRAINGER W.W. INC.			12,800.000	3,614,208	282.360	3,614,208	2,346,813		68,608		590,208		590,208		L	03/24/2016
40434L 10 5	HP INC.			188,678.000	3,860,352	20.460	3,860,352	1,225,157	30,226	105,131		(103,773)		(103,773)		L	12/17/2012
410345 10 2	HANESBRANDS INC.			18,000.000	225,540	12.530	225,540	113,575		10,800		(150,840)		(150,840)		L	06/24/2010
412822 10 8	HARLEY-DAVIDSON INC.			17,300.000	590,276	34.120	590,276	385,908		25,604		(289,948)		(289,948)		L	02/05/2010
413875 10 5	HARRIS CORP.			19,200.000	2,585,280	134.650	2,585,280	675,247		48,192		(134,400)		(134,400)		L	12/21/2011
416515 10 4	HARTFORD FINANCIAL SVCS GRP.			26,000.000	1,155,700	44.450	1,155,700	409,240	7,800	27,300		(307,580)		(307,580)		L	12/23/2008
427866 10 8	THE HERSHEY CO.			4,900.000	525,182	107.180	525,182	242,861		13,504		(31,017)		(31,017)		L	06/24/2010
42809H 10 7	HESS CORP.			64,200.000	2,600,100	40.500	2,600,100	2,802,369		64,200		(447,474)		(447,474)		L	12/20/2017
42824C 10 9	HP ENTERPRISE CO.			188,678.000	2,492,436	13.210	2,492,436	856,222	21,226	70,754		(216,980)		(216,980)		L	11/02/2015
436440 10 1	HOLOGIC INC.			8,100.000	332,910	41.100	332,910	116,074				(13,365)		(13,365)		L	06/24/2010
437076 10 2	HOME DEPOT INC.			109,500.000	18,814,290	171.820	18,814,290	4,482,151		451,140		(1,939,245)		(1,939,245)		L	12/17/2012

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
438516 10 6	HONEYWELL INTERNATIONAL INC.			9,600.000	1,268,352	132.120	1,268,352	376,997		29,328		(141,262)		(141,262)		L	06/24/2010
44107P 10 4	HOST HOTELS & RESORTS INC.			27,300.000	455,091	16.670	455,091	390,385	6,825	23,205		(86,814)		(86,814)		L	06/24/2010
443510 60 7	HUBBELL INC.			2,500.000	248,350	99.340	248,350	104,592		7,875		(90,000)		(90,000)		L	06/24/2010
444859 10 2	HUMANA INC.			14,700.000	4,211,256	286.480	4,211,256	983,667	7,350	27,930		564,627		564,627		L	12/17/2012
447011 10 7	HUNTSMAN CORP.			23,300.000	449,457	19.290	449,457	250,743		15,145		(326,200)		(326,200)		L	12/15/2009
44919P 50 8	IAC/INTERACTIVECORP.			9,100.000	1,665,664	183.040	1,665,664	416,479				552,916		552,916		L	12/17/2012
45031U 10 1	ISTAR INC.			67,300.000	617,141	9.170	617,141	197,371		12,114		(143,349)		(143,349)		L	12/23/2008
452308 10 9	ILLINOIS TOOL WORKS.			5,600.000	709,464	126.690	709,464	244,712	5,600	18,704		(224,896)		(224,896)		L	06/24/2010
452327 10 9	ILLUMINA INC.			7,000.000	2,099,510	299.930	2,099,510	245,819				570,080		570,080		L	02/05/2010
458118 10 6	INTEGRATED DEVICE TECH INC.			100.000	4,843	48.430	4,843	561				1,870		1,870		L	03/26/2008
458140 10 0	INTEL CORP.			335,200.000	15,730,936	46.930	15,730,936	7,270,933		402,240		258,104		258,104		L	09/26/2017
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP.			9,000.000	677,970	75.330	677,970	143,311		8,640		42,930		42,930		L	12/23/2008
46120E 60 2	INTUITIVE SURGICAL INC.			8,400.000	4,022,928	478.920	4,022,928	957,540				957,432		957,432		L	06/08/2011
462222 10 0	IONIS PHARMACEUTICALS INC.			15,400.000	832,524	54.060	832,524	536,647				57,904		57,904		L	09/26/2016
46284V 10 1	IRON MOUNTAIN INC.			6,867.000	222,559	32.410	222,559	174,598	4,196	16,137		(36,532)		(36,532)		L	11/04/2014
46590V 10 0	JBG SMITH PROPERTIES.			4,550.000	158,386	34.810	158,386	100,609	1,479	4,095		364		364		L	07/18/2017
46609J 10 6	J ALEXANDER'S HOLDINGS.			742.000	6,107	8.230	6,107	3,307				(1,091)		(1,091)		L	09/29/2015
46625H 10 0	JP MORGAN CHASE & CO.			35,400.000	3,455,748	97.620	3,455,748	1,576,553		87,792		(329,928)		(329,928)		L	03/15/2011
478160 10 4	JOHNSON & JOHNSON.			56,400.000	7,278,420	129.050	7,278,420	6,647,836		199,656		(601,788)		(601,788)		L	12/20/2017
48203R 10 4	JUNIPER NETWORKS INC.			35,200.000	947,232	26.910	947,232	692,468		25,344		(55,968)		(55,968)		L	12/17/2012
493267 10 8	KEYCORP.			29,900.000	441,922	14.780	441,922	224,848		16,894		(161,161)		(161,161)		L	12/23/2008
49338L 10 3	KEYSIGHT TECHNOLOGIES IN.			2,250.000	139,680	62.080	139,680	25,791				46,080		46,080		L	11/03/2014
500255 10 4	KOHLS CORP.			18,200.000	1,207,388	66.340	1,207,388	799,854		44,408		220,402		220,402		L	12/17/2012
500754 10 6	KRAFT HEINZ CO/THE.			19,966.000	859,337	43.040	859,337	589,388		49,915		(693,220)		(693,220)		L	07/06/2015
501044 10 1	KROGER CO.			27,800.000	764,500	27.500	764,500	281,653		14,734		1,390		1,390		L	06/24/2010
512816 10 9	LAMAR ADVERTISING CO.			7,500.000	518,850	69.180	518,850	190,335		33,600		(37,950)		(37,950)		L	12/21/2011
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A.			12,400.000	1,613,240	130.100	1,613,240	339,571		19,468		35,464		35,464		L	02/05/2010
521865 20 4	LEAR CORPORATION.			14,400.000	1,769,184	122.860	1,769,184	542,359		40,320		(774,720)		(774,720)		L	12/21/2011
525327 10 2	LEIDOS HOLDINGS INC.			25.000	1,318	52.720	1,318	846		32		(296)		(296)		L	12/21/2011
526057 10 4	LENNAR CORP A.			19,100.000	747,765	39.150	747,765	372,592		3,056		(460,119)		(460,119)		L	12/21/2011
526057 30 2	LENNAR CORP.			382.000	11,968	31.330	11,968	6,182		61		(7,774)		(7,774)		L	11/09/2017
530307 10 7	LIBERTY BROADBAND A.			1,331.000	95,579	71.810	95,579	23,747				(17,622)		(17,622)		L	11/05/2014
530307 30 5	LIBERTY BROADBAND C.			3,463.000	249,440	72.030	249,440	76,770				(45,469)		(45,469)		L	01/12/2015
53046P 10 9	LIBERTY EXPEDIA HOLD A.			5,135.000	200,830	39.110	200,830	36,362				(26,805)		(26,805)		L	11/07/2016
531172 10 4	LIBERTY PROPERTY TRUST.			7,300.000	305,724	41.880	305,724	222,653	2,920	11,680		(8,249)		(8,249)		L	06/24/2010
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A.			5,327.000	196,034	36.800	196,034	57,899				(15,235)		(15,235)		L	01/14/2013
531229 60 7	LIBERTY MEDIA CORP SIRIUS C.			10,654.000	393,985	36.980	393,985	109,334				(28,553)		(28,553)		L	07/24/2014
531229 70 6	LIBERTY MEDIA CORP BRAVES A.			532.000	13,268	24.940	13,268	5,212				1,537		1,537		L	04/18/2016
531229 85 4	LIBERTY MEDIA CORP MEDIA C.			2,663.000	81,754	30.700	81,754	20,302				(9,214)		(9,214)		L	04/18/2016
531229 87 0	LIBERTY MEDIA CORP MEDIA A.			1,331.000	39,557	29.720	39,557	10,783				(3,993)		(3,993)		L	04/18/2016
531229 88 8	LIBERTY MEDIA CORP BRAVES C.			1,817.000	45,225	24.890	45,225	17,695				4,851		4,851		L	06/30/2016

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1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
531465 10 2	LIBERTY TRIPADVISOR HDG A			6,214.000	98,740	15.890	98,740	51,548				40,174		40,174		L	08/28/2014
532457 10 8	ELI LILLY & CO			102,900.000	11,907,588	115.720	11,907,588	3,790,966		231,525		3,216,654		3,216,654		L	12/17/2012
534187 10 9	LINCOLN NATIONAL CORP			37,800.000	1,939,518	51.310	1,939,518	703,020		49,896		(966,168)		(966,168)		L	12/21/2011
548661 10 7	LOWE'S COMPANIES			94,700.000	8,746,492	92.360	8,746,492	2,696,811		168,566		(54,926)		(54,926)		L	12/17/2012
55024U 10 9	LUMENTUM HOLDINGS INC			7,900.000	331,879	42.010	331,879	58,627				(54,431)		(54,431)		L	08/04/2015
55261F 10 4	M&T BANK CORPORATION			16,800.000	2,404,584	143.130	2,404,584	1,448,246		59,640		(468,048)		(468,048)		L	06/23/2011
552953 10 1	MGM RESORTS INTERNATIONAL			25,300.000	613,778	24.260	613,778	266,702		12,144		(230,989)		(230,989)		L	12/15/2009
554382 10 1	MACERICH CO/THE			26,350.000	1,140,428	43.280	1,140,428	1,174,316		78,260		(590,240)		(590,240)		L	06/08/2011
565849 10 6	MARATHON OIL CORP			36,800.000	527,712	14.340	527,712	535,131		7,360		(95,312)		(95,312)		L	09/26/2016
56585A 10 2	MARATHON PETROLEUM CORP			26,600.000	1,569,666	59.010	1,569,666	444,758		48,944		(185,402)		(185,402)		L	07/01/2011
570535 10 4	MARKEL CORP			1,200.000	1,245,660	1,038.050	1,245,660	676,253				(121,296)		(121,296)		L	12/18/2013
57164Y 10 7	MARRIOTT VACATIONS WORLD			1,329.000	93,708	70.510	93,708	78,605	598	532		15,103		15,103		L	09/04/2018
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	1,624,058	108.560	1,624,058	978,060		23,338		(406,463)		(406,463)		L	09/23/2016
573284 10 6	MARTIN MARIETTA MATERIALS			10,200.000	1,753,074	171.870	1,753,074	1,014,495		18,768		(501,534)		(501,534)		L	06/25/2013
574599 10 6	MASCO CORP			15,500.000	453,220	29.240	453,220	161,680		6,743		(227,850)		(227,850)		L	06/24/2010
57636Q 10 4	MASTERCARD INC CLASS A			60,000.000	11,319,000	188.650	11,319,000	1,919,555		60,000		2,237,400		2,237,400		L	12/17/2012
57686G 10 5	MATSON INC			13,300.000	425,866	32.020	425,866	286,784		10,906		28,994		28,994		L	12/21/2011
57772K 10 1	MAXIM INTEGRATED PRODUCTS			13,300.000	676,305	50.850	676,305	231,163		23,408		(19,019)		(19,019)		L	06/24/2010
58933Y 10 5	MERCK & CO INC			85,548.000	6,536,723	76.410	6,536,723	2,920,815	47,051	164,252		1,722,937		1,722,937		L	03/15/2011
594918 10 4	MICROSOFT CORP			283,400.000	28,784,938	101.570	28,784,938	8,519,443		487,448		4,542,902		4,542,902		L	09/29/2015
595017 10 4	MICROCHIP TECHNOLOGY INC			22,121.000	1,590,942	71.920	1,590,942	724,496		32,186		(353,051)		(353,051)		L	04/05/2016
595112 10 3	MICRON TECHNOLOGY INC			25,500.000	809,115	31.730	809,115	247,388				(239,445)		(239,445)		L	06/24/2010
609207 10 5	MONDELEZ INTERNTL INC			59,900.000	2,397,797	40.030	2,397,797	1,115,461	15,574	55,108		(165,923)		(165,923)		L	06/24/2010
61174X 10 9	MONSTER BEVERAGE CORP			35,664.000	1,755,382	49.220	1,755,382	354,959				(501,792)		(501,792)		L	12/17/2012
615369 10 5	MOODY'S CORP			5,900.000	826,236	140.040	826,236	122,696		10,384		(44,663)		(44,663)		L	06/24/2010
620076 30 7	MOTOROLA SOLUTIONS INC			7,800.000	897,312	115.040	897,312	349,554	4,446	16,224		192,660		192,660		L	06/24/2010
629377 50 8	NRG ENERGY INC			53,600.000	2,122,560	39.600	2,122,560	759,710		6,432		596,032		596,032		L	06/22/2016
631103 10 8	NASDAQ INC			7,300.000	595,461	81.570	595,461	134,659		12,410		34,602		34,602		L	06/24/2010
64110L 10 6	NETFLIX INC			44,800.000	11,991,168	267.660	11,991,168	601,718				3,391,360		3,391,360		L	12/17/2012
651229 10 6	NEWELL BRANDS INC			51,871.000	964,282	18.590	964,282	831,390		47,721		(638,532)		(638,532)		L	04/18/2016
65249B 10 9	NEWS CORP A			8,225.000	93,354	11.350	93,354	49,513		1,645		(39,974)		(39,974)		L	07/01/2013
65339F 10 1	NEXTERA ENERGY INC			15,000.000	2,607,300	173.820	2,607,300	1,056,749		66,600		264,450		264,450		L	12/17/2012
654106 10 3	NIKE INC CLASS B			103,200.000	7,651,248	74.140	7,651,248	1,762,471	22,704	82,560		1,196,088		1,196,088		L	06/08/2011
655664 10 0	NORDSTROM INC			5,500.000	256,355	46.610	256,355	195,625		8,140		(4,235)		(4,235)		L	06/24/2010
655844 10 8	NORFOLK SOUTHERN CORP			16,000.000	2,392,640	149.540	2,392,640	922,822		48,640		74,240		74,240		L	06/08/2011
670346 10 5	NUCOR CORP			20,800.000	1,077,648	51.810	1,077,648	450,060	8,320	31,616		(244,816)		(244,816)		L	09/28/2004
67066G 10 4	NVIDIA CORP			17,000.000	2,269,500	133.500	2,269,500	2,831,270		9,740		(1,114,143)		(1,114,143)		L	06/25/2018
670837 10 3	OGE ENERGY CORP			7,800.000	305,682	39.190	305,682	144,287		10,628		48,984		48,984		L	06/24/2010
67103H 10 7	O'REILLY AUTOMOT			7,800.000	2,685,774	344.330	2,685,774	298,961				809,562		809,562		L	02/05/2010
68235P 10 8	ONE GAS INC			1,300.000	103,480	79.600	103,480	14,490		2,392		8,242		8,242		L	02/03/2014

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
682680 10 3	ONEOK INC.			5,200.000	280,540	53.950	280,540	101,852		16,874		2,600		2,600		L	06/24/2010
68389X 10 5	ORACLE CORPORATION			146,500.000	6,614,475	45.150	6,614,475	3,371,478		111,340		(312,045)		(312,045)		L	06/24/2010
690742 10 1	OWENS CORNING INC.			6,500.000	285,870	43.980	285,870	205,423		5,460		(311,740)		(311,740)		L	06/24/2010
69331C 10 8	PG&E CORP.			14,600.000	346,750	23.750	346,750	607,461				(307,768)		(307,768)		L	02/05/2010
693475 10 5	PNC FINANCIAL SERVICES GROUP I.			24,100.000	2,817,531	116.910	2,817,531	1,394,963		81,940		(659,858)		(659,858)		L	12/17/2012
693506 10 7	PPG INDUSTRIES INC.			13,400.000	1,369,882	102.230	1,369,882	580,093		24,924		(195,506)		(195,506)		L	03/15/2011
69351T 10 6	PPL CORPORATION			35,800.000	1,014,214	28.330	1,014,214	882,993	14,678	58,175		(93,796)		(93,796)		L	06/08/2011
701094 10 4	PARKER HANNIFIN CORP.			6,000.000	894,840	149.140	894,840	327,109		17,640		(302,640)		(302,640)		L	02/05/2010
70450Y 10 3	PAYPAL HOLDINGS INC.			70,800.000	5,953,572	84.090	5,953,572	932,984				741,276		741,276		L	07/20/2015
715347 10 0	PERSPECTA INC.			8,104.000	139,551	17.220	139,551	49,911	405	810		89,640		89,640		L	06/01/2018
717081 10 3	PFIZER INC.			578,878.000	25,268,025	43.650	25,268,025	11,890,471		787,274		4,301,064		4,301,064		L	12/17/2012
718172 10 9	PHILIP MORRIS INTL.			64,000.000	4,272,640	66.760	4,272,640	3,963,914	72,960	282,880		(2,488,960)		(2,488,960)		L	06/08/2011
718546 10 4	PHILLIPS 66			9,000.000	775,350	86.150	775,350	280,761		27,900		(135,000)		(135,000)		L	05/01/2012
723787 10 7	PIONEER NATURAL RESOURCES CO.			25,200.000	3,314,304	131.520	3,314,304	3,520,916		8,064		(1,041,516)		(1,041,516)		L	10/26/2015
74144T 10 8	T ROWE PRICE GROUP INC.			3,100.000	286,192	92.320	286,192	143,863		8,680		(39,091)		(39,091)		L	06/24/2010
74251V 10 2	PRINCIPAL FINANCIAL GROUP			11,100.000	490,287	44.170	490,287	278,910		23,310		(292,929)		(292,929)		L	06/24/2010
74460D 10 9	PUBLIC STORAGE			16,700.000	3,380,247	202.410	3,380,247	2,466,337		133,600		(110,053)		(110,053)		L	06/25/2013
747525 10 3	QUALCOMM INC.			12,700.000	722,757	56.910	722,757	724,866		15,748		(2,109)		(2,109)		L	06/25/2018
74915M 10 0	QURATE RETAIL INC.			46,600.000	909,632	19.520	909,632	523,004				(228,340)		(228,340)		L	06/08/2011
749685 10 3	RPM INTERNATIONAL INC.			8,900.000	523,142	58.780	523,142	164,428		11,659		56,604		56,604		L	06/24/2010
754730 10 9	RAYMOND JAMES FINANCIAL INC.			6,400.000	476,224	74.410	476,224	171,265		7,040		(95,296)		(95,296)		L	06/24/2010
755111 50 7	RAYTHEON COMPANY			15,200.000	2,330,920	153.350	2,330,920	802,577	13,186	51,680		(524,400)		(524,400)		L	02/05/2010
756577 10 2	RED HAT INC.			7,200.000	1,264,608	175.640	1,264,608	222,395				399,888		399,888		L	06/24/2010
758849 10 3	REGENCY CENTERS CORP.			3,900.000	228,852	58.680	228,852	141,308		8,658		(40,950)		(40,950)		L	06/24/2010
7591EP 10 0	REGIONS FINANCIAL CORP.			95,300.000	1,275,114	13.380	1,275,114	655,035	13,342	39,073		(371,670)		(371,670)		L	12/17/2012
759509 10 2	RELIANCE STEEL & ALUMINUM			4,100.000	291,797	71.170	291,797	303,088		8,200		(59,942)		(59,942)		L	10/01/2013
761152 10 7	RESMED INC.			6,200.000	705,994	113.870	705,994	191,292		8,928		180,916		180,916		L	06/24/2010
76118Y 10 4	RESIDEO TECHNOLOGIES INC.			1,600.000	32,880	20.550	32,880	12,376				20,504		20,504		L	10/29/2018
76133Q 10 2	RETAIL VALUE INC.			1,947.000	49,824	25.590	49,824	60,844	2,531			(11,020)		(11,020)		L	07/02/2018
770323 10 3	ROBERT HALF INTERNATIONAL INC.			6,800.000	388,960	57.200	388,960	170,268		7,616		11,288		11,288		L	06/24/2010
773903 10 9	ROCKWELL INTERNATIONAL CORP.			14,000.000	2,106,720	150.480	2,106,720	597,705		51,030		(642,180)		(642,180)		L	06/24/2010
780287 10 8	ROYAL GOLD INC.			13,200.000	1,130,580	85.650	1,130,580	647,354		13,200		46,596		46,596		L	10/01/2013
78409V 10 4	S&P GLOBAL INC.			16,100.000	2,736,034	169.940	2,736,034	518,826		32,200		8,694		8,694		L	06/24/2010
78410G 10 4	SBA COMMUNICATIONS CORP.			14,100.000	2,282,649	161.890	2,282,649	1,124,154				(20,727)		(20,727)		L	03/24/2016
78440X 10 1	SL GREEN REALTY CORP.			12,800.000	1,012,224	79.080	1,012,224	437,147	10,880	41,600		(279,680)		(279,680)		L	02/05/2010
78486Q 10 1	SVB FINANCIAL GROUP			3,400.000	645,728	189.920	645,728	396,253				(149,090)		(149,090)		L	12/23/2014
78573L 10 6	SABRA HEALTH CARE INC.			2,544.000	41,925	16.480	41,925	48,381		4,579		(5,826)		(5,826)		L	08/17/2017
79466L 30 2	SALESFORCE.COM INC.			65.000	8,903	136.970	8,903	4,563				2,258		2,258		L	09/26/2016
80589M 10 2	SCANA CORP.			5,400.000	258,012	47.780	258,012	197,299	668	7,951		43,200		43,200		L	06/24/2010
808625 10 7	SCIENCE APPLICATIONS INTE.			14.000	892	63.700	892	375		17		(180)		(180)		L	09/30/2013
816851 10 9	SEMPRA ENERGY			13,500.000	1,460,565	108.190	1,460,565	486,540	12,083	47,351		17,145		17,145		L	09/28/2004

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
824348 10 6	SHERWIN-WILLIAMS CO.			9,800.000	3,855,908	393.460	3,855,908	412,090		33,712		(162,484)		(162,484)		L	09/28/2004
828806 10 9	SIMON PROPERTY GROUP INC.			29,000.000	4,871,710	167.990	4,871,710	4,008,122		229,100		(108,750)		(108,750)		L	10/26/2015
82968B 10 3	SIRIUS XM HOLDINGS INC.			257,400.000	1,469,754	5.710	1,469,754	274,929		11,609		90,090		90,090		L	06/24/2010
82981J 10 9	SITE CENTERS CORP.			19,472.000	215,555	11.070	215,555	148,294	3,894	79,543		(133,383)		(133,383)		L	12/23/2008
83088M 10 2	SKYWORKS SOLUTIONS INC.			21,800.000	1,461,036	67.020	1,461,036	446,819		30,520		(608,874)		(608,874)		L	12/17/2012
84265V 10 5	SOUTHERN COPPER CORP.			5,255.000	161,696	30.770	161,696	152,555		7,357		(87,653)		(87,653)		L	06/24/2010
848637 10 4	SPLUNK INC.			12,100.000	1,268,685	104.850	1,268,685	632,705				266,321		266,321		L	06/23/2014
852234 10 3	SQUARE INC A.			8,900.000	499,201	56.090	499,201	553,740				(54,539)		(54,539)		L	06/25/2018
855244 10 9	STARBUCKS CORP.			43,200.000	2,782,080	64.400	2,782,080	775,902		57,024		301,104		301,104		L	06/08/2011
857477 10 3	STATE STREET CORP.			15,700.000	990,199	63.070	990,199	726,054	7,379	27,161		(542,278)		(542,278)		L	12/17/2012
858119 10 0	STEEL DYNAMICS INC.			18,900.000	567,756	30.040	567,756	319,875	3,544	13,561		(247,401)		(247,401)		L	10/01/2013
867914 10 3	SUNTRUST BANKS INC.			31,700.000	1,598,948	50.440	1,598,948	665,973		57,060		(448,555)		(448,555)		L	12/15/2009
871607 10 7	SYNOPSYS INC.			12,200.000	1,027,728	84.240	1,027,728	265,986				(12,200)		(12,200)		L	06/24/2010
87165B 10 3	SYNCHRONY FINANCIAL			33,557.000	787,247	23.460	787,247	518,111		24,161		(508,389)		(508,389)		L	11/17/2015
872590 10 4	T-MOBILE US INC.			22,400.000	1,424,864	63.610	1,424,864	331,489				2,240		2,240		L	05/01/2013
879433 82 9	TELEPHONE & DATA SYSTEMS INC.			17,122.000	557,150	32.540	557,150	398,221		10,958		81,158		81,158		L	01/25/2012
88160R 10 1	TESLA INC.			8,600.000	2,862,080	332.800	2,862,080	1,165,252				184,470		184,470		L	06/23/2014
882508 10 4	TEXAS INSTRUMENTS INC.			23,200.000	2,192,400	94.500	2,192,400	760,679		61,016		(230,608)		(230,608)		L	06/08/2011
883203 10 1	TEXTRON INC.			39,400.000	1,812,006	45.990	1,812,006	724,938	788	3,152		(417,640)		(417,640)		L	12/21/2011
883556 10 2	THERMO FISHER SCIENTIFIC INC.			11,100.000	2,484,069	223.790	2,484,069	625,441	1,887	7,326		376,401		376,401		L	12/17/2012
88579Y 10 1	3M CO.			40,000.000	7,621,600	190.540	7,621,600	3,713,716		217,600		(1,793,200)		(1,793,200)		L	12/17/2012
89055F 10 3	TOPBUILD CORP.			1,722.000	77,490	45.000	77,490	22,223				(52,934)		(52,934)		L	07/01/2015
896522 10 9	TRINITY INDUSTRIES INC.			22,000.000	452,980	20.590	452,980	233,781		11,440		(140,213)		(140,213)		L	12/21/2011
90130A 10 1	TWENTY-FIRST CENTURY FOX INC.			32,900.000	1,583,148	48.120	1,583,148	373,601		11,844		447,111		447,111		L	06/24/2010
902494 10 3	TYSON FOODS INC CLASS A.			8,900.000	475,260	53.400	475,260	675,486		11,348		(246,263)		(246,263)		L	09/26/2016
902681 10 5	UGI CORP.			9,000.000	480,150	53.350	480,150	157,313	2,340	9,180		57,600		57,600		L	06/24/2010
902973 30 4	US BANCORP.			43,900.000	2,006,230	45.700	2,006,230	990,993	16,243	55,753		(345,932)		(345,932)		L	06/24/2010
907818 10 8	UNION PACIFIC CORP.			17,200.000	2,377,556	138.230	2,377,556	862,496		52,632		71,036		71,036		L	06/08/2011
910047 10 9	UNITED CONTINENTAL HOLDINGS.			23,100.000	1,934,163	83.730	1,934,163	379,733				377,223		377,223		L	10/01/2010
911312 10 6	UNITED PARCEL SERVICE INC CLASS B.			2,900.000	282,837	97.530	282,837	175,157		10,556		(62,698)		(62,698)		L	06/24/2010
911363 10 9	UNITED RENTALS INC.			10,800.000	1,107,324	102.530	1,107,324	458,415				(749,304)		(749,304)		L	12/17/2012
91704F 10 4	URBAN EDGE PROPERTIES.			4,550.000	75,621	16.620	75,621	54,593		4,004		(40,359)		(40,359)		L	01/16/2015
918204 10 8	VF CORPORATION.			10,400.000	741,936	71.340	741,936	194,748		19,656		(27,664)		(27,664)		L	06/24/2010
92047W 10 1	VALVOLINE INC.			31,022.000	600,276	19.350	600,276	346,859		10,222		(177,136)		(177,136)		L	05/15/2017
92214X 10 6	VAREX IMAGING CORP.			5,280.000	125,030	23.680	125,030	63,517				(87,067)		(87,067)		L	01/30/2017
92220P 10 5	VARIAN MEDICAL SYSTEMS INC.			13,200.000	1,495,692	113.310	1,495,692	491,413				28,512		28,512		L	06/24/2010
92276F 10 0	VENTAS INC.			9,067.000	531,236	58.590	531,236	341,166	7,186	28,652		(12,875)		(12,875)		L	07/05/2011
92343V 10 4	VERIZON COMMUNICATIONS INC.			48,500.000	2,726,670	56.220	2,726,670	2,321,641		115,066		159,565		159,565		L	12/20/2017
92532W 10 3	VERSUM MATERIALS INC.			9,950.000	275,814	27.720	275,814	83,164		2,488		(100,794)		(100,794)		L	10/03/2016
925550 10 5	VIAVI SOLUTIONS INC.			39,500.000	396,975	10.050	396,975	77,253				51,745		51,745		L	12/23/2008
929042 10 9	VORNADO REALTY TRUST.			9,100.000	564,473	62.030	564,473	423,811		22,932		(146,965)		(146,965)		L	02/05/2010

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
92939U 10 6	WEC ENERGY GROUP INC.			10,000.000	692,600	69.260	692,600	253,686		22,100		28,300		28,300		L	06/24/2010
931427 10 8	WALGREENS BOOTS ALLIANCE			46,100.000	3,150,013	68.330	3,150,013	1,797,191		77,448		(197,769)		(197,769)		L	12/17/2012
949746 10 1	WELLS FARGO & CO.			295,828.000	13,631,754	46.080	13,631,754	8,495,300		485,158		(4,316,131)		(4,316,131)		L	12/17/2012
95040Q 10 4	WELLTOWER INC.			15,200.000	1,055,032	69.410	1,055,032	781,704		52,896		85,728		85,728		L	12/17/2012
95058W 10 0	WENDY'S CO/THE			45,729.000	713,830	15.610	713,830	165,810		15,548		(37,040)		(37,040)		L	09/30/2008
958102 10 5	WESTERN DIGITAL CORP.			739.000	27,321	36.970	27,321	26,870	370	1,478		(31,452)		(31,452)		L	05/13/2016
969457 10 0	WILLIAMS COS INC.			21,900.000	482,895	22.050	482,895	357,170		29,784		(184,836)		(184,836)		L	02/05/2010
98389B 10 0	XCEL ENERGY INC.			10,100.000	497,627	49.270	497,627	210,911	3,838	15,150		11,716		11,716		L	06/24/2010
988498 10 1	YUM! BRANDS INC.			25,800.000	2,371,536	91.920	2,371,536	372,516		37,152		265,998		265,998		L	09/28/2004
98850P 10 9	YUM CHINA HOLDINGS INC.			25,800.000	865,074	33.530	865,074	145,548		10,836		(167,442)		(167,442)		L	11/01/2016
98956P 10 2	ZIMMER BIOMET HLDGS INC.			16,300.000	1,690,636	103.720	1,690,636	1,057,495	3,912	15,648		(276,285)		(276,285)		L	12/17/2012
989701 10 7	ZIONS BANCORPORATION			19,600.000	798,504	40.740	798,504	256,170		20,384		(197,764)		(197,764)		L	12/15/2009
98978V 10 3	ZOETIS INC.			14,175.000	1,212,530	85.540	1,212,530	246,610		7,144		191,363		191,363		L	06/21/2013
76131D 10 3	RESTAURANT BRANDS INTERN.		A	23,087.000	1,207,450	52.300	1,207,450	363,550	10,389	36,016		(211,939)		(211,939)		L	12/15/2014
806857 10 8	SCHLUMBERGER LTD.		C							38,300				0		L	12/17/2012
G0176J 10 9	ALLEGION PLC.		C	11,466.000	913,955	79.710	913,955	328,758		9,631		1,720		1,720		L	12/02/2013
G0177J 10 8	ALLERGAN PLC.		C	25,886.000	3,459,923	133.660	3,459,923	2,575,101		74,552		(774,509)		(774,509)		L	03/17/2015
G0408V 10 2	AON PLC.		C	32,597.000	4,738,300	145.360	4,738,300	1,089,450		50,851		370,302		370,302		L	10/04/2010
G1151C 10 1	ACCENTURE PLC.		C	71,700.000	10,110,417	141.010	10,110,417	2,838,896		200,043		(866,136)		(866,136)		L	03/15/2011
G25839 10 4	COCA COLA EUROPEAN PTNRS.		C	16,400.000	751,940	45.850	751,940	329,476		20,500		98,400		98,400		L	05/31/2016
G2709G 10 7	DELPHI TECHNOLOGIES PLC.		C	12,000.000	171,840	14.320	171,840	201,135		8,160		(457,800)		(457,800)		L	12/05/2017
G29183 10 3	EATON CORP PLC.		C	21,100.000	1,448,726	68.660	1,448,726	1,105,651		55,704		(218,385)		(218,385)		L	12/17/2012
G5494J 10 3	LINDE PLC.		C	25,350.000	3,955,614	156.040	3,955,614	4,170,075		20,914		(214,461)		(214,461)		L	10/31/2018
G6095L 10 9	APTIV PLC.		C	36,000.000	2,216,519	61.570	2,216,519	1,037,261		31,672		(837,360)		(837,360)		L	12/17/2012
G6700G 10 7	NVENT ELECTRIC PLC.		C	25,481.000	572,302	22.460	572,302	279,560		8,918		292,743		292,743		L	05/01/2018
G7S00T 10 4	PENTAIR PLC.		C	25,481.000	962,671	37.780	962,671	571,518		26,755		(245,710)		(245,710)		L	10/01/2012
H1467J 10 4	CHUBB LTD.		C	33,700.000	4,353,366	129.180	4,353,366	1,961,416	24,601	97,056		(571,215)		(571,215)		L	06/08/2011
H2906T 10 9	GARMIN LTD.		C	4,200.000	265,944	63.320	265,944	134,316		8,820		15,750		15,750		L	06/24/2010
N53745 10 0	LYONDELLBASELL IND A.		C	37,000.000	3,076,920	83.160	3,076,920	1,704,522		148,000		(1,004,920)		(1,004,920)		L	12/17/2012
N59465 10 9	MYLAN LABORATORIES.		C	21,100.000	578,140	27.400	578,140	375,194				(314,601)		(314,601)		L	02/05/2010
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					844,272,602	XXX	844,272,602	363,524,660	895,692	17,205,868	0	(32,674,321)	0	(32,674,321)	0	XXX	XXX
9799999. Total - Common Stock					844,272,602	XXX	844,272,602	363,524,660	895,692	17,205,868	0	(32,674,321)	0	(32,674,321)	0	XXX	XXX
9899999. Total Common and Preferred Stock					870,630,741	XXX	873,246,691	386,460,910	1,289,983	18,992,286	0	(34,154,485)	0	(34,154,485)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 2R 0	US TREASURY NOTE 2.250% 08/15/27		02/05/2018	Credit Suisse		55,072,813	58,000,000	624,130
912828 3F 5	US TREASURY NOTE 2.250% 11/15/27		02/02/2018	Various		115,854,297	120,000,000	505,628
912828 3L 2	US TREASURY NOTE 1.875% 12/15/20		01/09/2018	Goldman Sachs		14,922,656	15,000,000	19,317
912828 3P 3	US TREASURY NOTE 2.250% 12/31/24		02/05/2018	Credit Suisse		77,425,000	80,000,000	188,950
912828 3Q 1	US TREASURY NOTE 2.000% 01/15/21		02/27/2018	Various		72,021,387	72,500,000	52,762
912828 3V 0	US TREASURY NOTE 2.500% 01/31/25		02/16/2018	Goldman Sachs		6,870,938	7,000,000	9,669
912828 3W 8	US TREASURY NOTE 2.750% 02/15/28		03/05/2018	Goldman Sachs		22,840,078	23,000,000	31,450
912828 3X 6	US TREASURY NOTE 2.250% 02/15/21		03/02/2018	Barclays Capital		64,817,848	65,000,000	27,970
912828 3Y 4	US TREASURY NOTE 2.250% 02/29/20		03/01/2018	Credit Suisse		25,019,531	25,000,000	3,057
912828 4G 2	US TREASURY NOTE 2.375% 04/15/21		05/07/2018	Credit Suisse		24,819,336	25,000,000	35,690
912828 4J 6	US TREASURY NOTE 2.375% 04/30/20		05/15/2018	Barclays Capital		29,893,359	30,000,000	29,042
912828 4U 1	US TREASURY NOTE 2.625% 06/30/23		07/23/2018	Barclays Capital		34,680,078	35,000,000	59,918
912828 4V 9	US TREASURY NOTE 2.875% 08/15/28		09/12/2018	Goldman Sachs		19,849,219	20,000,000	43,750
912828 4W 7	US TREASURY NOTE 2.750% 08/15/21		08/28/2018	Various		80,129,688	80,000,000	62,024
912828 4X 5	US TREASURY NOTE 2.750% 08/31/23		09/19/2018	Goldman Sachs		29,842,969	30,000,000	28,488
912828 4Z 0	US TREASURY NOTE 2.750% 08/31/25		09/25/2018	Barclays Capital		19,654,492	20,000,000	34,185
912828 5A 4	US TREASURY NOTE 2.750% 09/15/21		09/26/2018	Goldman Sachs		14,935,547	15,000,000	12,535
912828 5B 2	US TREASURY NOTE 2.750% 09/30/20		10/09/2018	Goldman Sachs		84,787,500	85,000,000	64,217
912828 5D 8	US TREASURY NOTE 2.875% 09/30/23		10/16/2018	Various		208,250,781	210,000,000	164,286
912828 5F 3	US TREASURY NOTE 2.875% 10/15/21		10/15/2018	Various		119,659,170	120,000,000	
912828 5K 2	US TREASURY NOTE 2.875% 10/31/23		11/13/2018	Various		49,683,789	50,000,000	30,577
912828 5P 1	US TREASURY NOTE 2.875% 11/30/23		12/18/2018	Barclays Capital		15,136,523	15,000,000	22,510
912828 5S 5	US TREASURY NOTE 2.500% 12/31/20		12/31/2018	Barclays Capital		299,836	300,000	
912828 G3 8	US TREASURY NOTE 2.250% 11/15/24		08/27/2018	Credit Suisse		24,242,188	25,000,000	158,967
912828 J2 7	US TREASURY NOTE 2.000% 02/15/25		04/20/2018	Barclays Capital		56,738,672	60,000,000	217,127
912828 XX 3	US TREASURY NOTE 2.000% 06/30/24		05/01/2018	Credit Suisse		23,742,188	25,000,000	168,508
912828 Y2 0	US TREASURY NOTE 2.625% 07/15/21		08/17/2018	Credit Suisse		14,981,250	15,000,000	35,309
912828 Y6 1	US TREASURY NOTE 2.750% 07/31/23		08/03/2018	Barclays Capital		14,953,711	15,000,000	6,726
912828 Y7 9	US TREASURY NOTE 2.875% 07/31/25		08/24/2018	Various		90,164,844	90,000,000	115,625
0599999. Total - Bonds - U.S. Government						1,411,289,688	1,430,800,000	2,752,417
Bonds - U.S. Special Revenue and Special Assessment								
3137FD EU 2	FHMS 2018-K154 X1 IO 0.312% 11/25/32		01/12/2018	JP Morgan Securities Inc.		4,994,942		26,899
3137FE ZW 3	FHMS 2018-K076 X1 IO 0.120% 04/25/28		05/24/2018	Citigroup		5,008,697		82,479
3137FG 6U 4	FHMS 2018-K155 X1 IO 0.114% 04/25/33		06/08/2018	Morgan Stanley		9,750,452		30,354
3137FH PL 1	FHMS 2018-K080 X1 IO 0.121% 07/25/28		09/13/2018	JP Morgan Securities Inc.		4,422,192		27,280
3137FJ XX 2	FHMS 2018-K083 X1 IO 0.034% 09/25/28		11/02/2018	PNC BANK		3,740,982		6,161
3137FK JE 7	FHMS 2018-K085 X1 IO 0.078% 10/25/28		11/30/2018	JP Morgan Securities Inc.		4,668,500		9,688
3137FK SK 3	FHMS 2018-K086 X1 IO 0.102% 11/25/28		12/20/2018	Goldman Sachs		9,895,129		79,992
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						42,480,894	0	262,853
Bonds - Industrial and Miscellaneous								
00206R CN 0	AT&T INC 3.400% 05/15/25		12/21/2018	US Bank		1,712,110	1,820,000	7,047
004375 EJ 6	ACCR 2005-4 A2D 2.826% 12/25/35		04/27/2018	Citigroup		3,223,365	3,236,514	1,196
015271 AD 1	ALEXANDRIA REAL ESTATE EQUIT		10/12/2018	Morgan Stanley		6,161,155	6,155,000	80,682
02007M AD 2	ALLYA 2018-1 A2 2.140% 09/15/20		01/23/2018	Barclays Capital		5,182,793	5,183,128	
02582J HQ 6	AMXCA 2018-1 A 2.670% 10/17/22		10/17/2018	JP Morgan Securities Inc.		8,091,946	8,139,000	2,415
03027X AC 4	AMERICAN TOWER CORP 3.400% 02/15/19		02/06/2018	Toronto Dominion		20,512,540	20,333,000	332,219

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03027X AG 5	AMERICAN TOWER CORP 4.000% 06/01/25		10/24/2018	Credit Suisse		6,842,500	7,000,000	112,778
03066M AB 2	AMCAR 2018-3 A2A 3.110% 01/18/22		11/15/2018	Citigroup		5,999,759	6,000,000	
032654 AM 7	ANALOG DEVICES INC 3.125% 12/05/23		11/05/2018	Toronto Dominion		2,882,983	3,000,000	39,448
032654 AQ 8	ANALOG DEVICES INC 2.850% 03/12/20		03/08/2018	Bank of America Corp		19,961,400	20,000,000	
03522A AD 2	ANHEUSER-BUSCH CO/INBEV		11/08/2018	Citigroup		12,272,520	13,000,000	127,851
035242 AL 0	ANHEUSER-BUSCH INBEV FIN		12/21/2018	Various		21,637,080	22,000,000	156,475
036752 AF 0	ANTHEM INC 2.950% 12/01/22		10/30/2018	Credit Suisse		14,598,773	15,082,000	185,383
037389 AW 3	AON CORP 5.000% 09/30/20		02/27/2018	BB&T Capital Markets		7,317,473	6,975,000	146,281
037833 CG 3	APPLE COMPUTER INC 3.000% 02/09/24		11/30/2018	Various		21,604,989	22,274,000	193,204
037833 CU 2	APPLE COMPUTER INC 2.850% 05/11/24		12/21/2018	US Bank		3,178,433	3,279,000	11,681
05348E AT 6	AVALONBAY COMMUNITIES 4.200% 12/15/23		12/26/2018	Various		922,707	900,000	1,365
05357H AA 8	AVMT 2013-AVM A 3.743% 12/05/32		10/30/2018	Morgan Stanley		10,100,000	10,000,000	
05357H AL 4	AVMT 2013-AVM D 3.743% 12/05/32		10/16/2018	Bank of America Corp		807,906	800,000	1,414
05357H AN 0	AVMT 2013-AVM E 3.743% 12/05/32		10/19/2018	Bank of America Corp		5,987,786	5,929,000	12,466
05524U AA 7	BAMLL 2012-PARK A 2.959% 12/10/30		11/15/2018	Various		35,671,342	36,112,000	80,552
05531F BF 9	BB&T CORPORATION 3.750% 12/06/23		11/29/2018	Morgan Stanley		4,992,300	5,000,000	
05565E BA 2	BMW US CAPITAL LLC 3.250% 08/14/20		08/07/2018	Goldman Sachs		30,000,000	30,000,000	
056059 AA 6	BX 2018-IND A 3.205% 11/15/35		10/22/2018	Citigroup		14,977,651	14,977,651	
058498 AV 8	BALL CORP 4.875% 03/15/26		03/06/2018	Deutsche Bank		5,000,000	5,000,000	
065603 AB 8	BWSTA 2018-1 A2 3.090% 04/15/21		10/31/2018	BNP Paribas Securities Corp		43,998,055	44,000,000	
07274N AA 1	BAYER US FINANCE II LLC		06/18/2018	Various		20,002,800	20,000,000	
07274N AJ 2	BAYER US FINANCE II LLC		12/17/2018	Various		14,658,396	14,894,000	3,728
09659Q AB 3	BMWOT 2018-A A2A 2.090% 11/25/20		01/17/2018	JP Morgan Securities Inc		19,229,668	19,230,755	
11120V AA 1	BRIXMOR OPERATING PART		11/05/2018	Bank of America Corp		5,771,095	6,050,000	62,113
11134L AP 4	BROADCOM CRP - CAYMN FI		03/13/2018	JP Morgan Securities Inc		9,430,100	10,000,000	128,472
1248EP BT 9	CCO HOLDINGS LLC 5.125% 05/01/27		05/25/2018	Bank of America Corp		4,662,500	5,000,000	20,642
12591V AK 7	COMM 2014-CR16 C 4.900% 04/10/47		08/30/2018	Deutsche Bank		9,148,165	8,877,000	3,625
12593V AA 7	CSMC 2015-GLPA A 3.881% 11/15/37		11/15/2018	Bank of America Corp		19,328,361	19,298,208	37,448
12596E AB 0	CNH 2018-B A2 2.930% 12/15/21		09/18/2018	Wells Fargo Bank		22,998,832	23,000,000	
12625C AA 1	COMM 2013-WWP A1 2.499% 03/10/31		12/13/2018	Various		25,643,209	26,041,440	31,937
12625C AL 7	COMM 2013-WWP C 3.544% 03/10/31		10/18/2018	Various		12,254,338	12,050,000	2,698
12625C AN 3	COMM 2013-WWP D 3.898% 03/10/31		10/31/2018	Various		6,290,586	6,140,000	2,679
12636G AA 9	COMM 2016-667M A 3.140% 10/10/36		11/30/2018	Bank of America Corp		10,425,938	11,000,000	2,878
126650 CW 8	CVS HEALTH CORP 4.100% 03/25/25		03/06/2018	Various		19,831,250	20,000,000	
126650 CX 6	CVS HEALTH CORP 4.300% 03/25/28		03/06/2018	Bank of America Corp		14,789,100	15,000,000	
126670 RC 4	CWL 2005-17 4AV3 2.695% 05/25/36		05/02/2018	Citigroup		1,972,032	1,975,118	1,124
14041N FE 6	COMET 2016-A3 A3 1.340% 04/15/22		06/12/2018	Toronto Dominion		24,158,340	24,500,000	26,446
14314X AB 5	CARMX 2018-2 A2 2.730% 08/16/21		04/18/2018	Wells Fargo Bank		19,185,850	19,186,865	
151020 AR 5	CELGENE CORP 3.550% 08/15/22		03/21/2018	Goldman Sachs		4,272,910	4,300,000	16,113
151020 AX 2	CELGENE CORP 2.750% 02/15/23		04/12/2018	Goldman Sachs		14,415,000	15,000,000	69,896
151020 BA 1	CELGENE CORP 3.250% 02/20/23		03/20/2018	Various		7,290,896	7,425,000	21,073
161175 AY 0	CCO SAFARI II LLC 4.908% 07/23/25		11/20/2018	Various		31,354,861	31,180,000	404,583
165183 AL 8	CFII 2017-2A A1 1.990% 07/15/29		03/12/2018	Bank of America Corp		4,773,153	4,819,845	7,726
17305E FW 0	CCCIT 2016-A1 A1 1.750% 11/19/21		11/19/2018	Citigroup		21,640,206	21,915,000	2,131
17305E GA 7	CCCIT 2017-A2 A2 1.740% 01/19/21		06/11/2018	Citigroup		19,901,563	20,000,000	141,133
17305E GH 2	CCCIT 2017-A9 A9 1.800% 09/20/21		12/14/2018	Citigroup		17,233,706	17,392,000	76,525

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
18539U AA 3	CLEARWAY ENERGY OPERATIN		10/31/2018	Goldman Sachs		2,927,689	2,961,000	14,661
20030N BD 2	COMCAST CORP 3.125% 07/15/22		06/19/2018	Credit Suisse		9,800,100	10,000,000	135,417
20030N CS 8	COMCAST CORP 3.950% 10/15/25		10/02/2018	Wells Fargo Bank		19,975,400	20,000,000	
205887 BZ 4	CONAGRA FOODS INC 3.800% 10/22/21		10/15/2018	Goldman Sachs		9,988,500	10,000,000	
21036P AL 2	CONSTELLATION BRANDS INC		05/17/2018	Various		19,877,376	19,460,000	183,985
21870L AN 6	CORE 2015-CALW E 3.850% 02/10/34		06/08/2018	Bank of America Corp		6,963,086	7,000,000	8,236
22546Q AC 1	CREDIT SUISSE NEW YORK		02/14/2018	Various		18,844,084	18,144,000	5,616
22546Q AN 7	CREDIT SUISSE NEW YORK		02/28/2018	Toronto Dominion		39,799,200	40,000,000	247,889
228227 BD 5	CROWN CASTLE INTL CORP		11/30/2018	Bank of America Corp		4,146,880	4,000,000	81,083
22822V AB 7	CROWN CASTLE INTL CORP		06/27/2018	Barclays Capital		3,969,440	4,000,000	66,256
23291J AB 4	DLL 2018-ST2 A2 3.140% 10/20/20		11/06/2018	JP Morgan Securities Inc		43,997,391	44,000,000	
233046 AD 3	DNKN 2015-1A A2II 3.980% 02/20/45		07/18/2018	Various		26,516,875	26,468,750	69,645
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		08/24/2018	Various		3,425,933	3,438,753	492
233851 CA 0	DAIMLER FINANCE NA LLC		02/13/2018	Bank of America Corp		20,970,220	21,031,000	18,928
233851 DL 5	DAIMLER FINANCE NA LLC		04/30/2018	Goldman Sachs		19,962,000	20,000,000	
24703F AC 0	DEFT 2017-1 A3 2.140% 04/22/22		10/15/2018	Various		18,098,433	18,178,416	14,126
24704D AC 4	DEFT 2018-2 A2 3.160% 02/22/21		11/27/2018	Various		11,998,864	12,000,000	614
254683 BK 0	DCENT 2014-A4 A4 2.120% 12/15/21		06/12/2018	Toronto Dominion		5,991,319	6,029,000	10,296
254683 BV 6	DCENT 2016-A4 A4 1.390% 03/15/22		06/19/2018	Wells Fargo Bank		25,698,888	26,140,000	6,056
26078J AC 4	DOWDUPONT INC 4.493% 11/15/25		11/14/2018	Credit Suisse		45,000,000	45,000,000	
26208J AB 9	DRIVE 2018-2 A2 2.640% 09/15/20		05/16/2018	Societe Generale		3,352,332	3,352,418	
268571 AB 2	ELFI 2018-A A2 3.430% 08/25/42		04/11/2018	Citigroup		5,546,552	5,547,188	
269246 BP 8	E*TRADE FINANCIAL CORPORATION		12/20/2018	Various		8,731,311	9,036,000	51,170
27034M AA 2	EARN 2016-D A1 3.906% 01/25/41		06/20/2018	Goldman Sachs		4,263,947	4,226,961	11,045
29362U AB 0	ENTEGRIS INC 4.625% 02/10/26		05/02/2018	Goldman Sachs		4,812,500	5,000,000	50,747
29372J AB 3	EFF 2017-2 A2 1.970% 01/20/23		07/27/2018	HSBC Securities Inc		8,097,361	8,159,469	4,989
294429 AN 5	EQUIFAX INC 3.950% 06/15/23		06/01/2018	JP Morgan Securities Inc		14,890,750	15,000,000	5,486
29444U AM 8	EQUINIX INC 5.375% 04/01/23		03/19/2018	Morgan Stanley		5,172,579	5,058,000	101,643
30212P AJ 4	EXPEDIA GROUP INC 4.500% 08/15/24		11/30/2018	Bank of America Corp		5,438,730	5,500,000	74,938
30212P AM 7	EXPEDIA GROUP INC 5.000% 02/15/26		02/15/2018	Bank of America Corp		20,289,271	19,795,000	13,747
30287E AE 0	FREMF 2014-K41 B 3.832% 11/25/47		08/23/2018	Morgan Stanley		7,976,262	7,995,000	22,880
30288B AE 5	FREMF 2015-K721 B 3.565% 11/25/47		08/17/2018	Morgan Stanley		2,949,111	2,978,171	6,090
30290T AN 2	FREMF 2012-K21 B 3.935% 07/25/45		07/18/2018	Wells Fargo Bank		7,487,587	7,366,160	15,826
30291N AE 4	FREMF 2013-K32 B 3.537% 10/25/46		10/31/2018	Morgan Stanley		15,964,730	16,140,000	1,586
30293H AE 5	FREMF 2015-K48 B 3.637% 08/25/48		12/14/2018	Citigroup		5,911,627	6,195,000	11,005
303250 AE 4	FAIR ISAAC CORP 5.250% 05/15/26		05/02/2018	Wells Fargo Bank		5,043,750	5,000,000	
31620M AP 1	FIDELITY NATIONAL INFORM		06/06/2018	Various		14,784,680	14,656,000	78,216
32008D AA 4	FIRST DATA CORPORATION		11/19/2018	Morgan Stanley		5,579,375	5,650,000	98,875
337738 AL 2	FISERV INC 4.750% 06/15/21		11/30/2018	Barclays Capital		4,197,457	4,100,000	91,424
337738 AM 0	FISERV INC 3.500% 10/01/22		06/27/2018	BB&T Capital Markets		1,992,400	2,000,000	17,111
33851L AD 6	FSMT 2018-4 A4 4.000% 07/25/48		06/21/2018	JP Morgan Securities Inc		37,037,270	36,881,727	110,645
34528F AB 4	FORDO 2018-A A2A 2.590% 02/15/21		05/15/2018	Royal Bank of Canada		19,397,684	19,398,544	
34531J AB 1	FORDL 2018-A A2A 2.710% 12/15/20		04/17/2018	Barclays Capital		17,750,682	17,751,996	
345397 XY 4	FORD MOTOR CREDIT CO 2.021% 05/03/19		02/08/2018	Morgan Stanley		4,960,700	5,000,000	27,789
35802X AF 0	FRESENIUS MED CARE II 5.875% 01/31/22		03/21/2018	Barclays Capital		5,352,600	5,000,000	43,247
361841 AJ 8	GLP CAPITAL LP / FIN II		12/26/2018	Various		8,240,254	8,151,000	142,345

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361886 BM 5	GFORT 2018-2 B 3.240% 03/15/23		03/21/2018	JP Morgan Securities Inc.		9,997,489	10,000,000	
36192B AG 2	GSMS 2012-GC6 B 5.652% 01/10/45		06/14/2018	Citigroup		4,601,035	4,339,000	11,580
36192H AL 8	GSMS 2012-ALOH D 4.129% 04/10/34		11/20/2018	Various		16,299,922	16,200,000	34,766
36192L AA 3	GSMS 2012-SHOP A 2.933% 06/05/31		09/17/2018	Morgan Stanley		7,276,807	7,270,000	7,631
3622LP AA 7	GPT 2018-GPP A 3.469% 06/15/35		07/13/2018	Deutsche Bank		49,875,000	50,000,000	
362341 KD 0	GSAMP 2005-HE4 M2 3.241% 07/25/45		08/23/2018	Key Bank NA, Cleveland		1,563,690	1,562,957	
36246M AT 6	GTP ACQUISITION PARTNERS		11/06/2018	Barclays Capital		2,808,008	2,870,000	4,309
36248G AL 4	GSMS 2013-GC16 C 5.311% 11/10/46		11/13/2018	Bank of Montreal		10,460,716	10,001,656	20,656
36253X AL 9	GSMS 2017-500K D 3.756% 07/15/32		01/03/2018	Bank of America Corp.		2,631,563	2,625,000	4,252
369550 BA 5	GENERAL DYNAMICS CORP 2.875% 05/11/20		05/08/2018	Bank of America Corp.		27,900,880	28,000,000	
38014B AD 1	GMALT 2018-1 A3 2.610% 01/20/21		02/13/2018	Deutsche Bank		20,499,715	20,500,000	
39154T AD 0	GALC 2016-1 A4 1.990% 04/20/22		10/26/2018	Bank of Montreal		18,975,961	19,107,324	10,562
39154T AK 4	GALC 2017-1 A4 2.360% 01/20/23		06/27/2018	Wells Fargo Bank		15,594,704	15,814,000	9,330
39154T AQ 1	GALC 2018-1 A3 2.600% 06/15/21		06/01/2018	Wells Fargo Bank		9,479,970	9,500,000	3,611
40573L AC 0	HALFMOON PARENT INC 3.200% 09/17/20		10/23/2018	Royal Bank of Canada		14,917,800	15,000,000	50,667
40573L AG 1	HALFMOON PARENT INC 3.400% 09/17/21		09/06/2018	Morgan Stanley		10,000,000	10,000,000	
40573L AQ 9	HALFMOON PARENT INC 4.125% 11/15/25		09/06/2018	Morgan Stanley		19,983,400	20,000,000	
43814U AF 6	HAROT 2018-2 A2 2.660% 12/18/20		05/22/2018	Barclays Capital		14,889,510	14,889,532	
44891K AB 1	HART 2018-A A2A 2.550% 04/15/21		04/10/2018	Barclays Capital		15,455,622	15,456,540	
44962L AB 3	IHS MARKIT LTD 4.750% 02/15/25		10/16/2018	Morgan Stanley		13,233,736	13,213,000	158,012
44962L AC 1	IHS MARKIT LTD 4.000% 03/01/26		12/06/2018	Various		11,407,215	11,989,000	71,945
44962L AG 2	IHS MARKIT LTD 4.125% 08/01/23		07/19/2018	HSBC Securities Inc.		7,976,560	8,000,000	
45378Y AA 2	IPT 2018-INDP A 3.763% 07/10/35		06/21/2018	Goldman Sachs		49,998,650	50,000,000	141,113
46634G AB 7	JPMCC 2009-IWST A2 5.633% 12/05/27		05/30/2018	Bank of America Corp.		17,364,332	16,755,000	
46634G AF 8	JPMCC 2009-IWST D 7.445% 12/05/27		12/03/2018	Deutsche Bank		3,458,352	3,350,000	2,864
46647H AA 2	JPMMT 2016-5 A1 2.649% 12/25/46		10/02/2018	Various		32,785,503	33,348,255	7,328
46650M AQ 0	JPMMT 2018-8 A15 4.000% 01/25/49		08/16/2018	JP Morgan Securities Inc.		16,507,578	16,381,684	52,785
48250N AA 3	KFC HLD/PIZZA HUT/TACO		05/17/2018	JP Morgan Securities Inc.		5,925,000	6,000,000	141,667
49446R AK 5	KIMCO REALTY CORP 3.125% 06/01/23		03/16/2018	Wells Fargo Bank		7,145,825	7,320,000	69,000
49446R AR 0	KIMCO REALTY CORP 2.700% 03/01/24		11/02/2018	Wells Fargo Bank		4,642,650	5,000,000	24,375
49446R AS 8	KIMCO REALTY CORP 3.800% 04/01/27		09/27/2018	Wells Fargo Bank		4,758,221	4,978,000	
50077L AS 5	KRAFT HEINZ FOODS CO 4.000% 06/15/23		07/24/2018	Goldman Sachs		13,851,333	13,815,000	62,935
50117P AB 5	KCOT 2018-1A A2 2.800% 02/16/21		10/09/2018	Various		38,689,845	38,700,000	7,482
501773 BL 8	LBCMT 1998-C1 K 6.300% 02/18/30		10/16/2018	Citigroup		1,280,544	1,202,432	3,577
51888R AA 8	LRB 2018-B A1 2.680% 05/26/43		04/26/2018	Credit Suisse		9,831,687	9,832,295	
539830 BG 3	LOCKHEED MARTIN CORPORATION		12/06/2018	JP Morgan Securities Inc.		3,934,406	4,002,000	49,969
55261F AJ 3	M&T BANK CORPORATION 3.550% 07/26/23		07/19/2018	Morgan Stanley		11,990,760	12,000,000	
55336V AE 0	MPLX LP 4.500% 07/15/23		10/24/2018	Barclays Capital		5,093,150	5,000,000	63,125
55336V AG 5	MPLX LP 4.875% 12/01/24		12/21/2018	Suntrust Robinson Humphrey		2,036,560	2,000,000	6,771
55358P AA 4	MSCG 2018-SELF A 3.356% 10/15/28		10/09/2018	Morgan Stanley		30,000,000	30,000,000	
565122 AD 0	MAPLE ESCROW SUB 4.417% 05/25/25		05/14/2018	Bank of America Corp.		15,000,000	15,000,000	
57772K AB 7	MAXIM INTEGRATED PRODUCTS		08/27/2018	JP Morgan Securities Inc.		5,920,800	6,000,000	92,250
58155Q AG 8	MCKESSON HBOC INC 2.850% 03/15/23		03/23/2018	Goldman Sachs		6,726,720	7,000,000	6,650
58772Q AB 2	MBALT 2018-A A2 2.200% 04/15/20		01/17/2018	Mitsubishi Securities		8,717,458	8,717,528	
59022H GQ 9	MLMT 2005-MKB2 F 6.316% 09/12/42		05/31/2018	Bank of America Corp.		8,697,486	8,327,000	4,383
595017 AJ 3	MICROCHIP TECHNOLOGY INC.		05/23/2018	JP Morgan Securities Inc.		15,000,000	15,000,000	

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608190 AJ 3	MOHAWK INDUSTRIES INC 3.850% 02/01/23		11/14/2018	Suntrust Robinson Humphrey		6,756,616	6,800,000	76,358
609207 AQ 8	MONDELEZ INTERNTL INC 3.625% 05/07/23		05/03/2018	Mizuho Securities		39,896,800	40,000,000	
615369 AC 9	MOODY'S CORP 4.875% 02/15/24		06/27/2018	Cantor Fitzgerald		4,519,515	4,300,000	78,027
615369 AN 5	MOODY'S CORP 3.250% 06/07/21		06/01/2018	Citigroup		9,985,000	10,000,000	
61764J AG 1	MSC 2014-MP E 3.693% 08/11/29		08/20/2018	Various		11,897,410	11,700,000	19,050
631103 AG 3	NASDAQ INC 3.850% 06/30/26		06/20/2018	Key Bank NA, Cleveland		4,823,300	5,000,000	91,972
637417 AH 9	NATIONAL RETAIL 4.000% 11/15/25		11/02/2018	Various		2,252,235	2,312,000	43,928
63862M AB 2	NHLT 2018-1A M1 3.238% 02/25/28		03/08/2018	Nomura Securities Intl		14,999,988	15,000,000	
63939D AB 1	NAVSL 2014-8 A2 2.946% 04/25/23		04/25/2018	HSBC Securities Inc		9,256,006	9,245,172	1,187
63940A AA 6	NAVSL 2017-4A A1 2.555% 09/27/66		10/24/2018	HSBC Securities Inc		6,434,706	6,434,957	451
63940D AA 0	NAVSL 2018-1A A1 2.505% 03/25/67		01/23/2018	JP Morgan Securities Inc		2,908,539	2,908,539	
63940P AA 3	NAVSL 2018-A A1 2.530% 02/18/42		02/13/2018	Barclays Capital		14,976,892	14,977,720	
64110L AQ 9	NETFLIX INC 5.875% 11/15/28		04/23/2018	Morgan Stanley		10,000,000	10,000,000	
64110L AR 7	NETFLIX INC 6.375% 05/15/29		10/23/2018	Morgan Stanley		12,000,000	12,000,000	
654740 BF 5	NISSAN MOTOR ACCEPTANCE		03/15/2018	Citigroup		14,981,850	15,000,000	
655844 BL 1	NORFOLK SOUTHERN CORP 2.903% 02/15/23		10/25/2018	Bank of America Corp		9,368,368	9,661,000	57,650
666807 BQ 4	NORTHROP GRUMMAN CORP 2.550% 10/15/22		11/13/2018	Citigroup		9,308,552	9,720,000	20,655
67087M AA 4	OBP 2010-OBP A 4.646% 07/15/45		09/14/2018	Bank of America Corp		10,562,328	10,358,000	22,726
718549 AA 6	PHILLIPS 66 PARTNERS LP		03/07/2018	Wells Fargo Bank		5,547,543	5,588,000	9,857
718549 AD 0	PHILLIPS 66 PARTNERS LP		12/21/2018	Various		10,937,852	11,802,000	75,162
74368C AN 4	PROTECTIVE LIFE GLOBAL		07/10/2018	US Bank		20,000,000	20,000,000	
756109 AN 4	REALTY INCOME CORP 3.250% 10/15/22		12/13/2018	Wells Fargo Bank		10,255,319	10,445,000	58,463
76112B WW 6	RAMP 2005-RS7 M1 3.006% 07/25/35		06/06/2018	Key Bank NA, Cleveland		5,154,023	5,150,000	4,926
774341 AJ 0	ROCKWELL COLLINS INC. 3.200% 03/15/24		10/25/2018	Various		4,311,438	4,482,000	17,530
78403D AG 5	SBA TOWER TRUST 2.898% 10/15/19		08/02/2018	Barclays Capital		5,670,974	5,714,000	9,660
78448D AC 1	SLMA 2014-A A2B 3.457% 01/15/26		01/09/2018	Bank of America Corp		3,321,050	3,299,910	6,502
80284R AE 9	SDART 2016-3 B 1.890% 06/15/21		08/22/2018	Royal Bank of Canada		6,840,370	6,861,814	3,242
80285F AB 0	SDART 2018-2 A2A 2.580% 10/15/20		04/10/2018	JP Morgan Securities Inc		13,911,403	13,912,340	
80286A AB 0	SDART 2018-5 A2A 2.970% 07/15/21		10/16/2018	Royal Bank of Canada		19,999,358	20,000,000	
81747W AG 2	SEMT 2018-7 A4 4.000% 09/25/48		08/08/2018	Wells Fargo Bank		11,597,164	11,539,467	25,643
824348 AV 8	SHERWIN-WILLIAMS CO 3.125% 06/01/24		12/24/2018	Various		7,619,880	8,000,000	81,597
824348 BB 1	SHERWIN-WILLIAMS CO 4.200% 01/15/22		10/30/2018	Credit Suisse		2,702,847	2,675,000	33,081
82967N AS 7	SIRIUS XM RADIO INC 6.000% 07/15/24		02/01/2018	Royal Bank of Canada		10,487,500	10,000,000	33,333
855244 AN 9	STARBUCKS CORP 3.100% 03/01/23		07/18/2018	Deutsche Bank		2,423,482	2,467,000	30,166
87165L AX 9	SYNCT 2016-1 A 2.040% 03/15/22		06/19/2018	Various		12,544,137	12,600,000	14,382
87236Y AG 3	TD AMERITRADE HOLDING CORP		10/30/2018	Barclays Capital		25,000,000	25,000,000	
87236Y AH 1	TD AMERITRADE HOLDING CORP		10/30/2018	Barclays Capital		9,977,900	10,000,000	
89055F AA 1	TOPBUILD CORP 5.625% 05/01/26		04/11/2018	Bank of America Corp		6,000,000	6,000,000	
891906 AC 3	TOTAL SYSTEM SERVICES INC		12/27/2018	Citigroup		1,494,151	1,484,000	17,808
891906 AE 9	TOTAL SYSTEM SERVICES INC		12/27/2018	JP Morgan Securities Inc		10,068,172	10,107,000	33,690
89231P AB 4	TAOT 2018-D A2A 2.980% 08/15/21		10/30/2018	JP Morgan Securities Inc		28,497,506	28,500,000	
89238B AB 8	TAOT 2018-A A2A 2.100% 10/15/20		01/23/2018	Mitsubishi Securities		13,064,303	13,065,638	
89238T AB 9	TAOT 2018-B A2A 2.640% 03/15/21		05/09/2018	Bank of America Corp		37,997,891	38,000,000	
90131H AR 6	21ST CENTURY FOX AMERICA		11/30/2018	JP Morgan Securities Inc		4,891,400	5,000,000	32,917
903293 BE 7	USG CORP 4.875% 06/01/27		02/13/2018	Various		8,846,110	8,920,000	88,324
913017 DB 2	UNITED TECHNOLOGIES CORP		08/13/2018	Morgan Stanley		24,997,750	25,000,000	
92047W AB 7	VALVOLINE INC 4.375% 08/15/25		06/22/2018	Bank of America Corp		4,700,000	5,000,000	79,601

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92211W AA 9	VANTIV LLC/ISSUER CORP.		05/24/2018	Various		8,940,703	9,293,000	32,616
92348M AA 7	VZOT 2016-2A A 1.680% 05/20/21		04/23/2018	Various		14,826,671	15,005,925	9,934
928668 AN 2	VOLKSWAGEN GROUP AMERICA		11/07/2018	Citigroup		9,992,400	10,000,000	
928668 AP 7	VOLKSWAGEN GROUP AMERICA		11/07/2018	Citigroup		9,961,800	10,000,000	
92888C AB 3	VFET 2018-1A A2 2.260% 09/15/20		02/06/2018	JP Morgan Securities Inc.		13,911,678	13,913,000	
92903P AL 3	VNO 2010-VNO D 6.356% 09/13/28		12/07/2018	Bank of America Corp.		2,502,402	2,400,000	1,907
94973V AW 7	ANTHEM INC 3.700% 08/15/21		11/02/2018	Bank of America Corp.		7,401,829	7,389,000	58,199
95001P AG 8	WFCM 2018-BXI B 3.411% 12/15/36		01/16/2018	Wells Fargo Bank		9,993,750	10,000,000	
95058X AB 4	WEN 2015-1A A2II 4.080% 06/15/45		06/11/2018	Various		16,721,312	16,611,975	149,186
98161V AB 6	WOART 2018-A A2 2.190% 05/17/21		01/30/2018	Wells Fargo Bank		7,423,619	7,424,268	
98162C AB 7	WOLS 2018-B A2A 2.960% 06/15/21		09/11/2018	Wells Fargo Bank		15,999,885	16,000,000	
98162K AC 7	WOLS 2017-A A3 2.130% 04/15/20		12/19/2018	Royal Bank of Canada		6,283,492	6,325,000	2,246
98956P AQ 5	ZIMMER BIOMET HLDGS INC.		05/30/2018	Various		10,980,850	11,000,000	7,401
01626P AJ 5	ALIMENTATION COUCHE-TARD	A	11/09/2018	Morgan Stanley		11,269,844	11,751,000	113,412
00507U AR 2	ALLERGAN FUNDING SCS 3.450% 03/15/22	D	11/06/2018	Various		20,145,243	20,471,000	97,753
05574L XH 6	BNP PARIBAS 2.450% 03/17/19	D	02/12/2018	Goldman Sachs		30,007,200	30,000,000	300,126
05578D AN 2	BPCE SA 2.500% 07/15/19	D	03/01/2018	Various		34,818,611	34,900,000	86,599
067316 AE 9	BACARDI LTD 4.450% 05/15/25	D	04/24/2018	Bank of America Corp.		29,922,300	30,000,000	
067316 AF 6	BACARDI LTD 4.700% 05/15/28	D	04/24/2018	Bank of America Corp.		9,968,100	10,000,000	
23636T AB 6	DANONE SA 1.691% 10/30/19	D	01/17/2018	Bank of America Corp.		24,656,000	25,000,000	92,771
47032F AB 5	JAMES HARDIE INTL FIN 5.000% 01/15/28	D	02/26/2018	Bank of America Corp.		4,497,301	4,537,000	47,260
53944V AK 5	LLOYDS BANK PLC 2.700% 08/17/20	D	02/22/2018	Morgan Stanley		5,159,128	5,200,000	3,510
53944V AP 4	LLOYDS BANK PLC 3.300% 05/07/21	D	05/01/2018	Morgan Stanley		34,957,300	35,000,000	
57385L AA 6	MARVELL TECHNOLOGY GROUP	D	07/24/2018	Bank of America Corp.		13,982,360	14,000,000	55,534
57385L AB 4	MARVELL TECHNOLOGY GROUP	D	06/20/2018	Goldman Sachs		16,995,920	17,000,000	
83051G AJ 7	SKANDINAV ENSKIL 3.250% 05/17/21	D	05/08/2018	Bank of America Corp.		29,964,300	30,000,000	
86803U AB 7	SUNTORY HOLDINGS LTD 2.550% 09/29/19	D	04/13/2018	Barclays Capital		9,222,411	9,275,000	11,826
86959L AE 3	SVENSKA HANDELSBANKEN AB	D	02/28/2018	BNP Paribas Securities Corp.		10,842,546	10,378,000	223,803
874060 AR 7	TAKEDA PHARMACEUTICAL 4.400% 11/26/23	D	11/19/2018	JP Morgan Securities Inc.		29,988,000	30,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						2,897,784,347	2,908,232,005	7,885,099
8399997. Total - Bonds - Part 3						4,351,554,929	4,339,032,005	10,900,369
8399998. Total - Bonds - Summary Item from Part 5						941,348,647	947,725,622	1,153,713
8399999. Total - Bonds						5,292,903,576	5,286,757,627	12,054,082
Common Stocks - Industrial and Miscellaneous								
00206R 10 2	AT&T INC.		06/15/2018	State Street Bank	44,834.000	1,017,508	XXX	
007903 10 7	ADVANCED MICRO DEVICES		06/25/2018	State Street Bank	61,200.000	916,464	XXX	
014491 10 4	ALEXANDER & BALDWIN INC.		01/23/2018	State Street Bank	4,286.380	118,861	XXX	
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP.		09/26/2018	Tax Free Exchange	1,654.000	9,097	XXX	
039653 10 0	ARCOSA INC.		11/01/2018	Spin Off	7,333.000	91,005	XXX	
11135F 10 1	BROADCOM INC.		04/05/2018	Tax Free Exchange	14,500.000	459,517	XXX	
125523 10 0	CIGNA CORP.		12/21/2018	State Street Bank	7,336.810	496,650	XXX	
125523 10 0	CIGNA CORP.		12/21/2018	Tax Free Exchange	13,600.000	730,172	XXX	
126650 10 0	CVS HEALTH CORP.		11/29/2018	State Street Bank	17,720.000	1,422,384	XXX	
200525 10 3	COMMERCE BANCSHARES INC.		01/09/2018	State Street Bank	1.000	56	XXX	
24703L 20 2	DELL TECHNOLOGIES INC.		12/28/2018	State Street Bank	8,831.110	393,868	XXX	
30063P 10 5	EXACT SCIENCES CORP.		06/25/2018	State Street Bank	7,400.000	473,063	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36164V 30 5	GCI LIBERTY INC A		03/12/2018	Tax Free Exchange	7,703.000	94,460	XXX	
366505 10 5	GARRETT MOTION INC		10/01/2018	Spin Off	960.000	4,378	XXX	
57164Y 10 7	MARRIOTT VACATIONS WORLD		09/04/2018	State Street Bank	1,329.000	78,605	XXX	
67066G 10 4	NVIDIA CORP		06/25/2018	State Street Bank	2,100.000	500,493	XXX	
715347 10 0	PERSPECTA INC		06/01/2018	Spin Off	8,104.000	49,911	XXX	
747525 10 3	QUALCOMM INC		06/25/2018	State Street Bank	12,700.000	724,866	XXX	
76118Y 10 4	RESIDEO TECHNOLOGIES INC		10/29/2018	Spin Off	1,600.000	12,376	XXX	
76133Q 10 2	RETAIL VALUE INC		07/02/2018	State Street Bank	1,947.000	60,844	XXX	
852234 10 3	SQUARE INC A		06/25/2018	State Street Bank	8,900.000	553,740	XXX	
G5494J 10 3	LINDE PLC	C	10/31/2018	State Street Bank	25,350.000	4,170,075	XXX	
G6700G 10 7	NVENT ELECTRIC PLC	C	05/01/2018	Spin Off	25,481.000	279,560	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						12,657,953	XXX	0
9799997. Total - Common Stocks - Part 3						12,657,953	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						12,994,499	XXX	
9799999. Total - Common Stocks						25,652,452	XXX	0
9899999. Total - Preferred and Common Stocks						25,652,452	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						5,318,556,028	XXX	12,054,082

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 2P 4	US TREASURY NOTE 1.875% 07/31/22		12/06/2018	Credit Suisse		14,534,180	15,000,000	14,966,602	14,968,226		6,153		6,153		14,974,379		(440,200)	(440,200)	379,076	07/31/2022
912828 2R 0	US TREASURY NOTE 2.250% 08/15/27		09/28/2018	Barclays Capital		9,379,297	10,000,000	9,891,797	9,893,466		7,476		7,476		9,900,942		(521,645)	(521,645)	254,348	08/15/2027
912828 3C 2	US TREASURY NOTE 2.000% 10/31/22		11/14/2018	Credit Suisse		38,589,063	40,000,000	40,009,375	40,008,668		(1,282)		(1,282)		40,007,385		(1,418,323)	(1,418,323)	833,149	10/31/2022
912828 3F 5	US TREASURY NOTE 2.250% 11/15/27		11/19/2018	Various		32,019,203	34,200,000	33,687,000	33,690,305		41,097		41,097		33,731,402		(1,712,199)	(1,712,199)	777,841	11/15/2027
912828 3H 1	US TREASURY NOTE 1.750% 11/30/19		10/31/2018	Credit Suisse		49,476,563	50,000,000	49,964,844	49,965,939		14,594		14,594		49,980,533		(503,971)	(503,971)	805,669	11/30/2019
912828 3J 7	US TREASURY NOTE 2.125% 11/30/24		06/19/2018	Goldman Sachs		23,945,313	25,000,000	24,679,688	24,682,749		19,922		19,922		24,702,672		(757,359)	(757,359)	294,655	11/30/2024
912828 F6 2	US TREASURY NOTE 1.500% 10/31/19		12/06/2018	Credit Suisse		19,782,031	20,000,000	19,904,688	19,909,329		45,628		45,628		19,954,957		(172,926)	(172,926)	329,834	10/31/2019
912828 M8 0	US TREASURY NOTE 2.000% 11/30/22		06/21/2018	Various		106,700,977	110,000,000	109,189,483	109,199,322		61,525		61,525		109,260,847		(2,559,870)	(2,559,870)	1,057,536	11/30/2022
912828 T8 3	US TREASURY NOTE 0.750% 10/31/18		10/12/2018	Goldman Sachs		16,989,375	17,000,000	16,948,203	16,977,974		20,843		20,843		16,998,817		(9,442)	(9,442)	121,957	10/31/2018
912828 U3 2	US TREASURY NOTE 1.000% 11/15/19		10/30/2018	Goldman Sachs		58,952,344	60,000,000	59,640,234	59,772,678		100,191		100,191		59,872,868		(920,524)	(920,524)	575,543	11/15/2019
912828 U5 7	US TREASURY NOTE 2.125% 11/30/23		04/30/2018	Goldman Sachs		7,706,250	8,000,000	7,980,609	7,983,368		872		872		7,984,241		(277,991)	(277,991)	70,989	11/30/2023
912828 U6 5	US TREASURY NOTE 1.750% 11/30/21		11/08/2018	Various		125,473,258	130,000,000	129,770,573	129,818,033		32,490		32,490		129,850,522		(4,377,264)	(4,377,264)	1,757,451	11/30/2021
912828 U7 3	US TREASURY NOTE 1.375% 12/15/19		10/30/2018	Barclays Capital		59,109,375	60,000,000	59,866,607	59,912,366		36,747		36,747		59,949,114		(839,739)	(839,739)	723,566	12/15/2019
912828 U9 9	US TREASURY NOTE 1.250% 12/31/18		10/12/2018	Goldman Sachs		29,934,375	30,000,000	30,036,328	30,018,512		(14,873)		(14,873)		30,003,639		(69,264)	(69,264)	296,535	12/31/2018
912828 X4 7	US TREASURY NOTE 1.875% 04/30/22		09/17/2018	Goldman Sachs		8,789,320	9,100,000	9,145,500	9,140,233		(6,404)		(6,404)		9,133,829		(344,509)	(344,509)	150,688	04/30/2022
0599999.	Total - Bonds - U.S. Government					601,380,924	618,300,000	615,681,531	615,941,168	0	364,979	0	364,979	0	616,306,147	0	########	(14,925,226)	8,428,837	XXX
Bonds - U.S. States, Territories and Possessions																				
13063A 5V 2	CALIFORNIA ST 0.690% 05/01/34		01/24/2018	Goldman Sachs		15,315,000	15,315,000	15,315,000	15,315,000				0		15,315,000			0	22,847	05/01/2034
452152 P4 7	ILLINOIS ST 5.000% 11/01/20		08/08/2018	Various		36,402,000	35,000,000	37,466,450	37,347,782		(443,907)		(443,907)		36,903,875		(501,875)	(501,875)	1,221,528	11/01/2020
882723 6Q 7	TEXAS ST VAR VETERANS 1.100% 12/01/47		05/24/2018	Jefferies & Co Inc.		62,100,000	62,100,000	62,100,000	62,100,000				0		62,100,000			0	420,494	12/01/2047
882723 6Q 7	TEXAS ST VAR VETERANS 1.100% 12/01/47		06/01/2018	Redemption 100.0000		1,300,000	1,300,000	1,300,000	1,300,000				0		1,300,000			0	8,803	12/01/2047
882723 J6 7	TEXAS ST VAR VETERANS 1.110% 12/01/46		05/24/2018	BNY Mellon Capital Markets LLC		32,635,000	32,635,000	32,635,000	32,635,000				0		32,635,000			0	219,933	12/01/2046
882723 J6 7	TEXAS ST VAR VETERANS 1.110% 12/01/46		06/01/2018	Redemption 100.0000		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	8,424	12/01/2046
1799999.	Total - Bonds - U.S. States, Territories & Possessions					149,002,000	147,600,000	150,066,450	149,947,782	0	(443,907)	0	(443,907)	0	149,503,875	0	(501,875)	(501,875)	1,902,029	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
130536 PR 0	CALIFORNIA ST POLLUTION CONTROL		02/01/2018	Call 100.0000		28,500,000	28,500,000	28,500,000	28,500,000				0		28,500,000			0	87,639	08/01/2023
167736 E8 6	CHICAGO IL WTR REVENUE		01/10/2018	Wells Fargo Bank		5,395,350	5,000,000	5,643,100	5,416,715		(4,384)		(4,384)		5,412,331		(16,981)	(16,981)	49,306	11/01/2020
20775C GE 8	CONNECTICUT ST HSG FIN AUTHORITY		05/29/2018	Royal Bank of Canada		1,585,000	1,585,000	1,585,000	1,585,000				0		1,585,000			0	11,371	11/15/2039
20775C GE 8	CONNECTICUT ST HSG FIN AUTHORITY		06/21/2018	Call 100.0000		10,355,000	10,355,000	10,355,000	10,355,000				0		10,355,000			0	71,768	11/15/2039
20775C KU 7	CONNECTICUT ST 0.900% 05/15/18		05/15/2018	Maturity		500,000	500,000	500,000	500,000				0		500,000			0	2,250	05/15/2018
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.478% 10/25/21		12/01/2018	Paydown				879,210	364,754		(364,754)		(364,754)					0	106,964	10/25/2021
3137AN MP 7	FHMS 2012-K707 X1 IO 1.623% 12/25/18		11/01/2018	Paydown				4,146,609	457,592		(457,592)		(457,592)					0	612,175	12/25/2018
3137B2 HP 8	FHMS 2013-K028 X1 IO 0.296% 02/25/23		12/01/2018	Paydown				67,188	63,612		(63,612)		(63,612)					0	9,147	02/25/2023
3137B8 G5 0	FHMS 2014-K037 X1 IO 0.992% 01/25/24		12/01/2018	Paydown				424,544	271,313		(271,313)		(271,313)					0	32,113	01/25/2024
3137BA HB 1	FHMS 2014-K715 X1 IO 1.113% 01/25/21		12/01/2018	Paydown				318,147	137,455		(137,455)		(137,455)					0	31,541	01/25/2021
3137BF DR 9	FHMS 2014-K717 X1 IO 0.476% 09/25/21		12/01/2018	Paydown				135,961	73,795		(73,795)		(73,795)					0	14,938	09/25/2021
3137FB TC 0	FHMS K728-2017 X1 IO 0.415% 08/25/24		12/01/2018	Paydown				5,370	5,267		(5,267)		(5,267)					0	571	08/25/2024
313921 6F 0	FNGT 2001-W3 A 6.076% 09/01/41		12/01/2018	Paydown		4,703	4,703	4,920	4,755		(52)		(52)		4,703			0	164	09/01/2041
31392C MS 0	FNW 2002-W1 2A 5.755% 02/25/42		12/01/2018	Paydown		8,345	8,345	8,754	8,241		104		104		8,345			0	275	02/25/2042
49130T PR 1	KENTUCKY HSG CORP HSG REV		08/22/2018	Redemption 100.0000		1,665,000	1,665,000	1,726,805	1,696,322		(31,322)		(31,322)		1,665,000			0	74,636	07/01/2033
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE		12/10/2018	Redemption 100.0000		235,000	235,000	243,928	240,199		(5,199)		(5,199)		235,000			0	5,969	11/15/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS		12/10/2018	Redemption 100.0000		485,000	485,000	508,944	502,972		(17,972)		(17,972)		485,000			0	11,641	11/15/2035
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE		05/24/2018	Redemption 100.0000		1,125,000	1,125,000	1,164,949	1,158,419		(33,419)		(33,419)		1,125,000			0	28,766	09/01/2047
592646 V9 1	MET WASHINGTON DC ARPTS AUTH A		02/02/2018	First Tennessee		3,223,230	3,000,000	3,472,440	3,218,691		(7,492)		(7,492)		3,211,199		12,031	12,031	52,083	10/01/2024
59468P AA 3	MICHIGAN ST STRATEGIC FUND		08/01/2018	Call 100.0000		20,500,000	20,500,000	20,500,000	20,500,000				0		20,500,000			0	297,250	08/01/2027
60416S BU 3	MINNESOTA ST HSG FIN AGY		12/01/2018	Redemption 100.0000		1,075,000	1,075,000	1,129,126	1,115,604		(40,604)		(40,604)		1,075,000			0	30,563	07/01/2031
61212R 5G 7	MONTANA ST BRD HSG 3.000% 12/01/43		12/01/2018	Redemption 100.0000		560,000	560,000	576,800	572,801		(12,801)		(12,801)		560,000			0	12,525	12/01/2043
63968M LV 9	NEBRASKA ST INVESTMENT FIN AUTH		05/29/2018	JP Morgan Securities Inc.		10,520,000	10,520,000	10,520,000	10,520,000				0		10,520,000			0	98,363	09/01/2032
63968M LV 9	NEBRASKA ST INVESTMENT FIN AUTH		03/01/2018	Redemption 100.0000		240,000	240,000	240,000	240,000				0		240,000			0	1,309	09/01/2032
63968M PB 9	NEBRASKA ST INVESTMENT FIN AUTH		05/29/2018	JP Morgan Securities Inc.		10,345,000	10,345,000	10,345,000	10,345,000				0		10,345,000			0	96,727	09/01/2032
63968M PB 9	NEBRASKA ST INVESTMENT FIN AUTH		03/01/2018	Redemption 100.0000		310,000	310,000	310,000	310,000				0		310,000			0	1,691	09/01/2032
647200 V3 5	NEW MEXICO MTG FIN AGY		12/01/2018	Redemption 100.0000		295,000	295,000	312,343	304,007		(9,007)		(9,007)		295,000			0	9,797	03/01/2043
64971Q Q6 3	NEW YORK CITY NY 1.200% 11/01/41		01/24/2018	Toronto Dominion		44,300,000	44,300,000	44,300,000	44,300,000				0		44,300,000			0	84,194	11/01/2041
64972F PK 6	NEW YORK CITY NY 1.110% 06/15/36		01/24/2018	Wells Fargo Bank		24,420,000	24,420,000	24,420,000	24,420,000				0		24,420,000			0	35,185	06/15/2036
64972F PM 2	NEW YORK CITY NY 1.140% 06/15/34		01/24/2018	Royal Bank of Canada		23,255,000	23,255,000	23,255,000	23,255,000				0		23,255,000			0	35,220	06/15/2034
658207 TZ 8	NORTH CAROLINA HSG 4.000% 07/01/47		09/11/2018	Raymond James Morgan Keegan		11,806,396	11,265,000	12,236,494	12,130,352		(98,283)		(98,283)		12,032,068		(225,673)	(225,673)	570,760	07/01/2047
658207 TZ 8	NORTH CAROLINA HSG 4.000% 07/01/47		07/01/2018	Redemption 100.0000		485,000	485,000	526,826	522,257		(37,257)		(37,257)		485,000			0	17,293	07/01/2047
677377 Q5 5	OHIO HSG FIN AGY 5.000% 11/01/28		11/01/2018	Redemption 100.0000		1,750,000	1,750,000	1,917,825	1,791,560		(41,560)		(41,560)		1,750,000			0	64,875	11/01/2028
67766N AR 3	OHIO ST WTR DEV AUTH SOL WST D		02/07/2018	Wells Fargo Bank		3,933,400	4,000,000	4,000,000	4,000,000				0		4,000,000		(66,600)	(66,600)	37,544	07/01/2021
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30		10/01/2018	Redemption 100.0000		595,000	595,000	627,541	605,890		(10,890)		(10,890)		595,000			0	27,886	07/01/2030
708692 BC 1	PENNSYLVANIA ST ECON DEV FING		12/01/2018	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	155,000	12/01/2033
708692 BD 9	PENNSYLVANIA ST ECON DEV FING		01/02/2018	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000				0		10,000,000			0	30,247	04/01/2019
708796 5R 4	PENNSYLVANIA HSG FIN 4.000% 04/01/39		12/31/2018	Redemption 100.0000		1,285,000	1,285,000	1,376,274	1,364,413		(79,413)		(79,413)		1,285,000			0	36,604	04/01/2039
83712D XJ 0	SOUTH CAROLINA HSG 4.000% 01/01/47		10/01/2018	Redemption 100.0000		275,000	275,000	295,163	291,585		(16,585)		(16,585)		275,000			0	10,300	01/01/2047
83756C PQ 2	SOUTH DAKOTA HSG DEV AUTH		12/19/2018	Redemption 100.0000		950,000	950,000	1,020,557	1,009,668		(59,668)		(59,668)		950,000			0	29,852	11/01/2046
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						229,981,424	228,888,048	237,599,818	232,158,239	0	(1,879,592)	0	(1,879,592)	0	230,278,646	0	(297,223)	(297,223)	2,886,502	XXX
Bonds - Industrial and Miscellaneous																				
00206R EM 0	AT&T INC 3.900% 08/14/27		05/23/2018	Call 100.0000		35,000,000	35,000,000	34,939,450	34,940,368		1,676		1,676		34,942,044		57,956	57,956	1,434,417	08/14/2027
00206R GQ 9	AT&T INC 4.300% 02/15/30		09/27/2018	Various		14,394,850	15,000,654	14,977,553	14,977,203		164		164		14,977,368		(582,518)	(582,518)	529,145	02/15/2030
002824 BC 3	ABBOTT LABORATORIES 2.350% 11/22/19		09/28/2018	Call 100.0000		15,000,000	15,000,000	14,985,300	14,990,432		2,082		2,082		14,992,515		7,485	7,485	189,465	11/22/2019
002824 BJ 8	ABBOTT LABORATORIES 2.000% 09/15/18		09/15/2018	Maturity		10,000,000	10,000,000	10,007,700	10,003,572		(3,572)		(3,572)		10,000,000			0	200,000	09/15/2018
00287Y AK 5	ABBVIE INC 2.000% 11/06/18		11/06/2018	Maturity		7,748,000	7,748,000	7,764,503	7,757,468		(9,468)		(9,468)		7,748,000			0	154,960	11/06/2018
00287Y AN 9	ABBVIE INC 1.800% 05/14/18		05/14/2018	Maturity		9,282,000	9,282,000	9,281,722	9,281,793		207		207		9,282,000			0	83,538	05/14/2018
00432C AU 5	ACCSS 2003-A A2 3.592% 07/01/38		12/25/2018	Paydown		3,771,464	3,771,464	3,679,535	3,800,772		(29,308)		(29,308)		3,771,464			0	60,060	07/01/2038
00507V AE 9	ACTIVISION BLIZZARD INC		08/16/2018	Call 100.0000		16,004,000	16,004,000	17,248,177	16,963,023		(415,327)		(415,327)		16,547,696		(543,696)	(543,696)	1,431,528	09/15/2023
00817Y AS 7	AETNA INC 1.700% 06/07/18		06/07/2018	Maturity		12,183,000	12,183,000	12,175,447	12,180,256		2,744		2,744		12,183,000			0	103,556	06/07/2018
00842C AF 2	ABMT 2015-7 A6 3.000% 10/25/45		12/01/2018	Paydown		1,595,444	1,595,444	1,620,373	1,618,158		(22,714)		(22,714)		1,595,444			0	23,193	10/25/2045
02007F AA 3	ALLYA 2017-4 A1 1.350% 09/17/18		04/15/2018	Paydown		10,473,965	10,473,965	10,473,965	10,473,965				0		10,473,965			0	26,563	09/17/2018
02007P AB 9	ALLYA 2017-1 A2 1.380% 10/15/19		09/15/2018	Paydown		6,482,012	6,482,012	6,481,406	6,481,840		172		172		6,482,012			0	34,106	10/15/2019
03065N AD 7	AMCAR 2015-3 A3 1.540% 03/09/20		06/08/2018	Paydown		4,756,774	4,756,774	4,760,490	4,757,715		(941)		(941)		4,756,774			0	21,242	03/09/2020
03066F AC 5	AMCAR 2017-4 A2A 1.830% 05/18/21		12/18/2018	Paydown		8,011,299	8,011,299	8,010,943	8,010,992		307		307		8,011,299			0	103,504	05/18/2021
03072S J8 9	AMSI 2005-R7 M1 2.986% 09/25/35		12/25/2018	Paydown		1,202,853	1,202,853	1,147,221	1,207,846		(4,993)		(4,993)		1,202,853			0	13,784	09/25/2035
035242 AA 4	ANHEUSER-BUSCH INBEV FIN		02/05/2018	Morgan Stanley		6,869,030	7,000,000	7,161,444	7,128,528		(2,420)		(2,420)		7,126,108		(257,078)	(257,078)	102,083	01/17/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
035242 AP 1	ANHEUSER-BUSCH INBEV FIN		11/08/2018	Citigroup		12,285,520	13,000,000	12,978,290	12,981,649		1,428		1,428		12,983,077		(697,557)	(697,557)	602,351	02/01/2026
05367A AG 8	AVIATION CAPITAL GROUP		08/17/2018	Call 100.0000		5,000,000	5,000,000	4,977,650	4,994,386		4,810		4,810		4,999,197		803	803	131,771	09/17/2018
05490M AE 7	BCAP 2015-RR5 2A1 3.123% 01/26/46		12/01/2018	Paydown		5,382,342	5,382,342	5,311,699	5,389,876		(7,534)		(7,534)		5,382,342			0	59,437	01/26/2046
05490T AE 2	BBCCR 2015-GTP C 4.548% 08/10/33		01/26/2018	Barclays Capital		21,527,813	22,000,000	22,654,302	22,516,026		(3,699)		(3,699)		22,512,327		(984,514)	(984,514)	148,555	08/10/2033
05490T AG 7	BBCCR 2015-GTP D 4.563% 08/10/33		01/25/2018	Barclays Capital		4,129,938	4,420,000	4,147,265	4,167,445		2,369		2,369		4,169,814		(39,876)	(39,876)	29,690	08/10/2033
05523G AL 5	BAMLL 2016-ISQ D 3.606% 08/14/34		02/16/2018	Bank of America Corp.		25,765,688	26,800,000	26,382,161	26,428,105		6,552		6,552		26,434,657		(668,969)	(668,969)	214,775	08/14/2034
05525K AE 0	BAMLL 2014-IP B 2.808% 06/15/28		06/11/2018	Paydown		10,000,000	10,000,000	10,079,688	10,015,492		(15,492)		(15,492)		10,000,000			0	137,360	06/15/2028
05525K AJ 9	BAMLL 2014-IP D 2.808% 06/15/28		06/11/2018	Paydown		18,400,000	18,400,000	18,224,828	18,364,187		35,813		35,813		18,400,000			0	252,742	06/15/2028
05525K AL 4	BAMLL 2014-IP E 2.808% 06/15/28		06/11/2018	Paydown		10,106,900	10,106,900	10,039,642	10,091,081		15,819		15,819		10,106,900			0	138,828	06/15/2028
05532F AE 2	BCAP 2009-RR11 2A1 4.770% 10/26/35		09/01/2018	Paydown		1,282,842	1,282,842	1,255,581	1,281,048		1,794		1,794		1,282,842			0	20,979	10/26/2035
05532G AE 0	BCAP 2009-RR12 3A1 4.099% 12/26/35		07/01/2018	Paydown		1,327,489	1,327,489	1,349,061	1,332,994		(5,505)		(5,505)		1,327,489			0	15,735	12/26/2035
05539B AP 9	BCAP LLC TRUST 2012-RR3 2A7		09/01/2018	Paydown		10,182,148	10,182,148	9,997,597	10,183,061		(913)		(913)		10,182,148			0	136,709	05/26/2037
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1		12/24/2018	Paydown		2,614,152	2,614,152	2,663,167	2,659,039		(44,887)		(44,887)		2,614,152			0	50,545	07/27/2035
05582Q AB 3	BMWOT 2016-A A2A 0.990% 05/28/19		04/25/2018	Paydown		4,223,904	4,223,904	4,223,630	4,223,862		42		42		4,223,904			0	8,488	05/28/2019
056083 AJ 7	BXP 2017-GM C 3.425% 06/13/39		02/02/2018	Bank of America Corp.		24,138,125	25,000,000	25,040,608	25,036,752		684		684		25,037,436		(899,311)	(899,311)	154,592	06/13/2039
07177M AD 5	BAXALTA INC 2.875% 06/23/20		09/11/2018	Citigroup		7,007,339	7,023,000	7,020,753	7,021,816		169		169		7,021,984		(14,645)	(14,645)	144,703	06/23/2020
07177M AG 8	BAXALTA INC 2.000% 06/22/18		06/22/2018	Maturity		5,000,000	5,000,000	4,996,950	4,999,480		520		520		5,000,000			0	50,000	06/22/2018
07177M AL 7	BAXALTA INC 3.600% 06/23/22		09/11/2018	Citigroup		3,525,536	3,511,000	3,507,981	3,508,958		177		177		3,509,136		16,400	16,400	90,584	06/23/2022
073879 3N 6	BSABS 2005-HE11 M1 3.151% 11/25/35		12/25/2018	Paydown		3,256,632	3,256,632	2,997,637	3,245,067		11,565		11,565		3,256,632			0	41,520	11/25/2035
12508U AA 3	CCG 2017-1 A1 1.350% 06/14/18		04/14/2018	Paydown		4,534,707	4,534,707	4,534,707	4,534,707				0		4,534,707			0	11,607	06/14/2018
125282 AA 1	CGDBB 2017-BIOC A 3.245% 07/15/28		01/03/2018	Citigroup		10,012,500	10,000,000	10,000,000	10,006,698		(128)		(128)		10,006,569		5,931	5,931	13,224	07/15/2028
125283 AQ 4	CGDB 2017-BIO F 4.809% 05/15/30		01/25/2018	Citigroup		3,010,313	3,000,000	3,000,000	3,002,946		(518)		(518)		3,002,428		7,885	7,885	17,822	05/15/2030
12532L AG 0	CGGS 2016-RNDA DFX 4.387% 02/10/33		03/01/2018	Paydown		32,976,516	32,976,516	32,756,352	32,805,023		171,493		171,493		32,976,516			0	361,670	02/10/2033
12592Y AD 6	CNH 2015-B A3 1.370% 07/15/20		12/15/2018	Paydown		15,114,683	15,114,683	15,104,944	15,109,585		5,098		5,098		15,114,683			0	75,837	07/15/2020
126192 AC 7	COMM 2012-LC4 A3 3.069% 12/10/44		10/01/2018	Paydown		1,148,705	1,148,705	1,221,498	1,157,935		(9,230)		(9,230)		1,148,705			0	26,954	12/10/2044
12642N AA 6	CSMC 2009-15R 1A1 4.575% 09/26/35		12/01/2018	Paydown		3,067,239	3,067,239	3,143,920	3,078,008		(10,769)		(10,769)		3,067,239			0	76,679	09/26/2035
12643G BQ 4	CSMC 2010-2R 3A12 4.500% 06/26/37		05/01/2018	Paydown		3,082,019	3,082,019	3,192,774	3,092,843		(10,824)		(10,824)		3,082,019			0	40,650	06/26/2037
12647Q AA 4	CSMC 2013-11R 1A1 2.750% 06/27/34		12/01/2018	Paydown		3,168,760	3,168,760	3,166,780	3,164,985		3,775		3,775		3,168,760			0	42,727	06/27/2034
12648J CU 3	CSMC 2014-4R 13A1 4.773% 12/30/37		12/01/2018	Paydown		9,024,280	9,024,280	9,230,147	9,251,876		(227,596)		(227,596)		9,024,280			0	196,171	12/30/2037
12650V AU 3	CSMC 2015-10R 2A1 2.235% 01/27/37		09/25/2018	Paydown		5,645,025	5,645,025	5,352,190	5,544,201		100,824		100,824		5,645,025			0	50,425	01/27/2037
126673 B7 6	CWL 2005-3 MV4 3.245% 08/25/35		12/25/2018	Paydown		3,112,847	3,112,847	2,855,100	3,097,096		15,751		15,751		3,112,847			0	49,634	08/25/2035
14149Y BC 1	CARDINAL HEALTH INC 1.950% 06/15/18		06/15/2018	Maturity		10,326,000	10,326,000	10,359,663	10,337,225		(11,225)		(11,225)		10,326,000			0	100,679	06/15/2018
14314J AB 6	CARMX 2017-1 A2 1.540% 02/18/20		11/15/2018	Paydown		18,847,713	18,847,713	18,847,708	18,847,706		7		7		18,847,713			0	134,971	02/18/2020
152314 NB 2	CXHE 2005-B M1 3.106% 03/25/35		12/25/2018	Paydown		2,743,249	2,743,249	2,584,655	2,699,702		43,547		43,547		2,743,249			0	38,800	03/25/2035
161175 BK 9	CCO SAFARI II LLC 4.200% 03/15/28		11/20/2018	Various		23,736,650	25,000,000	24,939,250	24,939,235		4,312		4,312		24,943,547		(1,206,897)	(1,206,897)	1,127,000	03/15/2028
16151U AC 0	CEDLT 2007-A A3 2.456% 12/28/23		12/28/2018	Paydown		6,580,398	6,580,398	6,559,834	6,588,253		(7,855)		(7,855)		6,580,398			0	86,290	12/28/2023
165183 AF 1	CFII 2016-2A A1 1.880% 06/15/28		12/15/2018	Paydown		6,228,445	6,228,445	6,228,315	6,228,455		(10)		(10)		6,228,445			0	61,467	06/15/2028
165183 AL 8	CFII 2017-2A A1 1.990% 07/15/29		12/15/2018	Paydown		3,615,836	3,615,836	3,615,645	3,615,703		133		133		3,615,836			0	44,003	07/15/2029
165183 AR 5	CFII 2017-3A A1 1.910% 08/15/29		12/15/2018	Paydown		7,279,324	7,279,324	7,278,060	7,278,272		1,052		1,052		7,279,324			0	90,883	08/15/2029
17119B AB 3	CCART 2016-BA A2 1.360% 01/15/20		06/15/2018	Paydown		3,557,289	3,557,289	3,556,926	3,557,220		70		70		3,557,289			0	12,733	01/15/2020
17307G UT 3	CMLTI 2005-OPT4 M3 3.005% 07/25/35		12/25/2018	Paydown		1,153,172	1,153,172	1,152,451	1,153,755		(583)		(583)		1,153,172			0	14,028	07/25/2035
17319H AE 2	CMLTI 2012-5 2A3 3.851% 08/20/35		08/01/2018	Paydown		3,148,935	3,148,935	3,063,324	3,143,323		5,612		5,612		3,148,935			0	38,811	08/20/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
17320A AD 6	CMLTI 2012-10 2A1A 3.340% 03/25/35		12/01/2018	Paydown		1,284,486	1,284,486	1,292,514	1,290,017		(5,531)		(5,531)		1,284,486			0	21,729	03/25/2035
17325C AG 0	CGCMT 2016-SMPL D 3.520% 09/10/31		09/01/2018	Paydown		9,577,000	9,577,000	9,576,841	9,574,917		2,083		2,083		9,577,000			0	252,833	09/10/2031
18978C AA 1	CNH 2017-C A1 1.540% 12/14/18		08/15/2018	Paydown		23,676,981	23,676,981	23,676,981	23,676,981				0		23,676,981			0	149,333	12/14/2018
194204 AB 9	CASL 2017-A A2 3.750% 11/26/46		04/17/2018	Royal Bank of Canada		4,744,834	4,768,677	4,766,658	4,766,884		658		658		4,767,542		(22,708)	(22,708)	56,628	11/26/2046
194204 AB 9	CASL 2017-A A2 3.750% 11/26/46		03/25/2018	Paydown		114,532	114,532	114,484	114,489		43		43		114,532			0	691	11/26/2046
20047A AG 5	COMM 2004-LB2A D 4.934% 03/10/39		08/01/2018	Paydown		3,000,000	3,000,000	3,365,625	3,076,313		(76,313)		(76,313)		3,000,000			0	98,680	03/10/2039
20267T AA 0	CBSLT 2016-A A1 3.320% 05/25/40		12/25/2018	Paydown		187,318	187,318	190,596	190,526		(3,208)		(3,208)		187,318			0	3,054	05/25/2040
20267T AB 8	CBSLT 2016-A A2 4.515% 05/25/40		12/25/2018	Paydown		2,297,783	2,297,783	2,297,783	2,292,813		4,970		4,970		2,297,783			0	48,468	05/25/2040
20267V AA 5	CBSLT 2017-AGS A1 2.550% 05/25/41		12/25/2018	Paydown		3,133,773	3,133,773	3,133,197	3,131,980		1,793		1,793		3,133,773			0	36,459	05/25/2041
20268K AB 6	CBSLT 2017-BGS A2 2.965% 09/25/42		12/25/2018	Paydown		7,102,107	7,102,107	7,102,107	7,105,418		(3,311)		(3,311)		7,102,107			0	85,399	09/25/2042
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2018	Paydown		2,001	2,001	2,029	2,080		(79)		(79)		2,001			0	70	03/25/2040
22822R AR 1	CCI 6.113% 01/15/20		01/15/2018	Call 100.0000		9,941,000	9,941,000	10,948,059	10,469,643		(13,096)		(13,096)		10,456,547		(515,547)	(515,547)	588,777	01/15/2020
233050 AB 9	DBUBS 2011-LC1A A2 4.528% 11/10/46		12/01/2018	Paydown		1,731,222	1,731,222	1,939,447	1,764,104		(32,883)		(32,883)		1,731,222			0	42,715	11/10/2046
23340L AA 2	DRB 2015-B A1 4.406% 10/27/31		12/25/2018	Paydown		1,077,336	1,077,336	1,098,209	1,102,177		(24,841)		(24,841)		1,077,336			0	20,220	10/27/2031
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		12/25/2018	Paydown		5,479,931	5,479,931	5,555,796	5,572,907		(92,976)		(92,976)		5,479,931			0	83,399	07/25/2031
23342K AB 0	DRB 2017-A A2A 1.750% 05/27/42		12/25/2018	Paydown		3,221,351	3,221,351	3,221,023	3,221,063		288		288		3,221,351			0	27,530	05/27/2042
233851 BU 7	DAIMLER FINANCE NA LLC		05/18/2018	Maturity		33,550,000	33,550,000	33,499,105	33,540,119		9,881		9,881		33,550,000			0	276,788	05/18/2018
24703C AD 5	DEFT 2015-2 A3 1.720% 09/22/20		02/22/2018	Paydown		687,868	687,868	688,727	687,984		(117)		(117)		687,868			0	1,111	09/22/2020
24703F AB 2	DEFT 2017-1 A2 1.860% 06/24/19		11/22/2018	Paydown		6,500,000	6,500,000	6,499,380	6,499,721		279		279		6,500,000			0	62,064	06/24/2019
26207K AB 7	DRIVE 2017-3 A2A 1.650% 08/15/19		07/15/2018	Paydown		11,500,000	11,500,000	11,499,819	11,499,860		140		140		11,500,000			0	72,143	08/15/2019
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41		12/25/2018	Paydown		2,573,921	2,573,921	2,572,379	2,571,893		2,029		2,029		2,573,921			0	32,421	01/25/2041
278865 AQ 3	ECOLAB INC 1.550% 01/12/18		01/12/2018	Maturity		21,550,000	21,550,000	21,613,357	21,551,575		(1,575)		(1,575)		21,550,000			0	167,013	01/12/2018
28108P AB 2	ESLFT 2012-A AT 5.330% 10/01/25		10/01/2018	Paydown		1,455,611	1,455,611	1,462,889	1,456,320		(709)		(709)		1,455,611			0	41,113	10/01/2025
29372E BH 0	EFF 2015-1 A2 1.300% 09/20/20		02/20/2018	Paydown		883,771	883,771	883,623	883,766		4		4		883,771			0	1,144	09/20/2020
29372E BL 1	EFF 2015-2 A2 1.590% 02/22/21		06/20/2018	Paydown		2,461,231	2,461,231	2,456,715	2,460,587		644		644		2,461,231			0	10,817	02/22/2021
29372E BP 2	EFF 2016-1 A2 1.830% 09/20/21		12/20/2018	Paydown		13,189,033	13,189,033	13,180,790	13,180,887		8,145		8,145		13,189,033			0	130,100	09/20/2021
29372E BS 6	EFF 2016-2 A2 1.740% 02/22/22		12/20/2018	Paydown		4,673,375	4,673,375	4,673,578	4,672,943		432		432		4,673,375			0	42,836	02/22/2022
29372J AB 3	EFF 2017-2 A2 1.970% 01/20/23		12/20/2018	Paydown		2,510,753	2,510,753	2,510,622	2,510,659		94		94		2,510,753			0	35,133	01/20/2023
30212P AP 0	EXPEDIA GROUP INC 3.800% 02/15/28		02/15/2018	Bank of America Corp.		13,868,950	15,000,000	14,962,050	14,962,227		579		579		14,962,806		(1,093,856)	(1,093,856)	235,917	02/15/2028
31620M AN 6	FIDELITY NATIONAL INFORM		06/15/2018	Call 100.0000		16,465,000	16,465,000	16,874,320	16,626,898		(93,470)		(93,470)		16,533,429		(68,429)	(68,429)	326,172	10/15/2018
34531D AB 4	FORDL 2017-B A2A 1.800% 06/15/20		12/15/2018	Paydown		6,324,316	6,324,316	6,324,096	6,324,126		190		190		6,324,316			0	86,161	06/15/2020
345397 WZ 2	FORD MOTOR CREDIT CO 2.145% 01/09/18		01/09/2018	Maturity		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	53,625	01/09/2018
345397 XT 5	FORD MOTOR CREDIT CO 2.943% 01/08/19		02/08/2018	Morgan Stanley		5,021,100	5,000,000	5,000,000	5,000,000				0		5,000,000		21,100	21,100	87,473	01/08/2019
34959J AE 8	FORTIVE CORPORATION 1.800% 06/15/19		09/13/2018	Citigroup		4,426,422	4,422,000	4,417,268	4,419,644		1,087		1,087		4,420,732		5,690	5,690	59,255	06/15/2019
35729P LM 0	FHLT 2005-2 M2 3.226% 06/25/35		12/25/2018	Paydown		2,851,152	2,851,152	2,757,598	2,875,227		(24,075)		(24,075)		2,851,152			0	42,080	06/25/2035
36190S AA 0	GPPT 2014-GPP A 2.759% 02/15/27		01/18/2018	JP Morgan Securities Inc.		12,090,914	12,087,137	12,088,572	12,105,883		(9,178)		(9,178)		12,096,705		(5,791)	(5,791)	34,359	02/15/2027
3622N6 AG 4	GSR 2007-AR2 4A1 4.859% 02/25/51		12/01/2018	Paydown		422,422	422,422	411,175	411,175		11,247		11,247		422,422			0	8,285	02/25/2051
362341 KD 0	GSAMP 2005-HE4 M2 3.241% 07/25/45		12/25/2018	Paydown		6,592,545	6,592,545	6,063,275	6,579,024		13,521		13,521		6,592,545			0	93,695	07/25/2045
36250Q AD 5	GMALT 2015-3 A3 1.690% 03/20/19		02/13/2018	Wells Fargo Bank		6,696,998	6,701,186	6,700,710	6,701,111		25		25		6,701,136		(4,138)	(4,138)	17,302	03/20/2019
36250Q AD 5	GMALT 2015-3 A3 1.690% 03/20/19		01/20/2018	Paydown		1,082,834	1,082,834	1,082,757	1,082,822		12		12		1,082,834			0	1,525	03/20/2019
36254X AA 2	GSMS 2017-FARM A 3.541% 01/10/43		02/01/2018	Various		50,662,109	50,000,000	51,588,895	51,588,276		(6,923)		(6,923)		51,581,354		(919,244)	(919,244)	257,185	01/10/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
37045V AD 2	GENERAL MOTORS CO 3.500% 10/02/18		10/02/2018	Maturity		12,716,000	12,716,000	12,995,500	12,855,820		(139,820)		(139,820)		12,716,000			0	445,060	10/02/2018
38013B AA 8	GMALT 2017-3 A1 1.350% 09/20/18		04/20/2018	Paydown		6,452,144	6,452,144	6,452,144	6,452,144				0		6,452,144			0	16,318	09/20/2018
38406H AN 2	GRCE 2014-GRCE F 3.590% 06/10/28		01/25/2018	JP Morgan Securities Inc.		16,465,125	16,600,000	16,627,063	16,618,330		(36)		(36)		16,618,294		(153,169)	(153,169)	96,015	06/10/2028
41284A AE 8	HDMOT 2014-1 A4 1.550% 10/15/21		05/15/2018	Paydown		12,734,000	12,734,000	12,747,928	12,738,855		(4,855)		(4,855)		12,734,000			0	71,053	10/15/2021
41284C AD 6	HDMOT 2015-2 A3 1.300% 03/16/20		07/15/2018	Paydown		1,306,219	1,306,219	1,305,759	1,306,032		187		187		1,306,219			0	5,049	03/16/2020
428041 AX 5	HFLF 2017-1 A2 2.130% 04/10/31		12/10/2018	Paydown		5,082,216	5,082,216	5,081,595	5,081,808		408		408		5,082,216			0	79,202	04/10/2031
437084 PZ 3	HEAT 2005-8 M1 2.936% 02/25/36		12/25/2018	Paydown		649,543	649,543	643,352	648,394		1,149		1,149		649,543			0	7,799	02/25/2036
438124 AB 5	HAROT 2016-3 A2 1.010% 10/18/18		01/18/2018	Paydown		1,045,298	1,045,298	1,045,246	1,045,295		3		3		1,045,298			0	880	10/18/2018
44929E AB 1	HALST 2016-C A2 1.300% 03/15/19		06/15/2018	Paydown		4,961,376	4,961,376	4,960,875	4,961,277		100		100		4,961,376			0	18,622	03/15/2019
45660L DG 1	INDX 2005-AR1 4A1 3.947% 03/25/35		12/01/2018	Paydown		464,594	464,594	354,541	387,765		76,829		76,829		464,594			0	4,861	03/25/2035
46626L AF 7	JPMAC 2005-OPT1 M2 3.020% 06/25/35		12/25/2018	Paydown		853,126	853,126	747,019	837,557		15,569		15,569		853,126			0	11,385	06/25/2035
46628K AT 7	JPMMT 2006-A3 6A1 4.090% 08/25/34		12/01/2018	Paydown		215,269	215,269	208,920	229,675		(14,406)		(14,406)		215,269			0	4,089	08/25/2034
46634G AC 5	JPMCC 2009-IWST XA IO 1.843% 12/05/27		12/01/2018	Paydown				50,999	16,958		(16,958)		(16,958)					0	5,387	12/05/2027
46636A AJ 1	JPMCC 2010-CNTR B 5.023% 08/05/32		10/01/2018	Paydown		2,000,000	2,000,000	2,176,719	2,094,122		(94,122)		(94,122)		2,000,000			0	156,431	08/05/2032
46636A AL 6	JPMCC 2010-CNTR C 5.513% 08/05/32		10/01/2018	Paydown		26,628,000	26,628,000	30,378,465	28,320,748		(1,692,748)		(1,692,748)		26,628,000			0	2,384,586	08/05/2032
46639G AU 0	JPMMT 2013-1 2A2 2.500% 03/01/43		12/01/2018	Paydown		994,027	994,027	1,010,607	1,007,145		(13,119)		(13,119)		994,027			0	12,814	03/01/2043
47787X AB 3	JDOT 2017-A A2 1.500% 10/15/19		11/15/2018	Paydown		19,846,291	19,846,291	19,846,211	19,846,264		27		27		19,846,291			0	134,841	10/15/2019
47788N AB 4	JDOT 2016-B A2 1.090% 02/15/19		03/15/2018	Paydown		1,707,543	1,707,543	1,706,409	1,707,096		446		446		1,707,543			0	2,795	02/15/2019
493268 CJ 3	KSLT 2005-A 2A4 2.677% 06/27/38		09/27/2018	Paydown		3,231,021	3,231,021	3,231,021	3,235,336		(4,315)		(4,315)		3,231,021			0	31,309	06/27/2038
50077L AG 1	KRAFT HEINZ FOODS CO 2.000% 07/02/18		07/02/2018	Maturity		6,015,000	6,015,000	6,029,256	6,022,029		(7,029)		(7,029)		6,015,000			0	120,300	07/02/2018
50116R AC 0	KCOT 2015-1A A3 1.540% 03/15/19		05/15/2018	Paydown		4,262,334	4,262,334	4,268,162	4,264,130		(1,795)		(1,795)		4,262,334			0	15,534	03/15/2019
55315F AB 6	MMAF 2016-AA A2 1.390% 12/17/18		05/15/2018	Paydown		6,378,062	6,378,062	6,377,988	6,377,984		78		78		6,378,062			0	21,552	12/17/2018
553794 AA 6	MUFG AMERICAS 1.625% 02/09/18		02/09/2018	Maturity		3,000,000	3,000,000	2,997,990	2,999,894		106		106		3,000,000			0	24,375	02/09/2018
56585A AK 8	MARATHON PETROLEUM CORP		03/15/2018	Call 100.0000		15,000,000	15,000,000	14,988,000	14,995,979		605		605		14,996,584		3,416	3,416	164,550	12/14/2018
577081 AX 0	MATTEL INC 1.700% 03/15/18		03/15/2018	Maturity		4,000,000	4,000,000	4,015,040	3,985,000	17,041	(2,041)		15,000		4,000,000			0	34,000	03/15/2018
577081 AZ 5	MATTEL INC 2.350% 05/06/19		01/08/2018	Wells Fargo Bank		14,798,834	14,971,000	15,019,565	14,782,066	226,348	(704)		225,644		15,007,710		(208,876)	(208,876)	62,546	05/06/2019
58405U AD 4	MEDCO HEALTH SOLUTIONS INC		03/15/2018	Maturity		14,139,000	14,139,000	14,904,485	14,294,630		(155,630)		(155,630)		14,139,000			0	503,702	03/15/2018
58769A AE 6	MBALT 2015-B A4 1.530% 05/17/21		02/15/2018	Paydown		8,002,873	8,002,873	8,013,815	8,003,695		(821)		(821)		8,002,873			0	16,474	05/17/2021
60871R AG 5	MOLSON COORS BREWING CO		02/01/2018	Various		14,394,250	15,000,000	14,994,700	14,995,311		(5)		(5)		14,995,306		(601,056)	(601,056)	240,000	07/15/2026
61744C TL 0	MSAC 2005-HE4 M2 3.211% 07/25/35		12/25/2018	Paydown		1,371,802	1,371,802	1,303,212	1,428,405		(56,603)		(56,603)		1,371,802			0	19,213	07/25/2035
61745M VL 4	MSC 2004-T13 G 5.899% 09/13/45		10/01/2018	Paydown		7,596,000	7,596,000	7,980,548	7,644,094		(48,094)		(48,094)		7,596,000			0	302,925	09/13/2045
61761N AA 8	MSRR 2012-R4 1A 2.465% 08/26/36		12/25/2018	Paydown		1,460,594	1,460,594	1,393,041	1,452,006		8,588		8,588		1,460,594			0	12,793	08/26/2036
61762U BB 8	MSRR 2013-R8 5A 4.488% 07/26/53		12/01/2018	Paydown		4,726,269	4,726,269	4,847,379	4,761,144		(34,876)		(34,876)		4,726,269			0	93,927	07/26/2053
61763X BK 1	MSBAM 2014-C18 300C 4.490% 08/15/31		05/21/2018	Bank of America Corp.		5,057,813	5,000,000	5,000,000	5,000,000				0		5,000,000		57,813	57,813	107,885	08/15/2031
61763Y AA 2	MSRM 2014-1A A1 2.962% 06/25/44		12/01/2018	Paydown		2,243,101	2,243,101	2,285,489	2,283,626		(40,525)		(40,525)		2,243,101			0	36,520	06/25/2044
63862H AA 5	NHLT 2017-1A A 1.968% 05/25/27		10/25/2018	Paydown		5,598,077	5,598,077	5,598,076	5,598,075		2		2		5,598,077			0	67,416	05/25/2027
63940L AA 2	NAVSL 2016-6A A1 2.986% 03/25/66		12/25/2018	Paydown		10,636,529	10,636,529	10,644,343	10,664,682		(28,153)		(28,153)		10,636,529			0	127,226	03/25/2066
640315 AE 7	NSLT 2006-2 A5 2.590% 01/25/30		10/25/2018	Paydown		18,451,020	18,451,020	18,427,849	18,463,479		(12,459)		(12,459)		18,451,020			0	218,315	01/25/2030
64032J AE 6	NSLT 2008-4 B 3.335% 01/25/30		10/25/2018	Paydown		20,000,000	20,000,000	18,900,000	19,200,277		799,723		799,723		20,000,000			0	598,576	01/25/2030
64352V KU 4	NCHET 2005-2 M2 3.181% 06/25/35		12/25/2018	Paydown		1,983,198	1,983,198	1,720,425	1,944,278		38,921		38,921		1,983,198			0	27,178	06/25/2035
64352V LK 5	NCHET 2005-3 M2 3.241% 07/25/35		12/25/2018	Paydown		4,566,219	4,566,219	4,263,707	4,572,686		(6,466)		(6,466)		4,566,219			0	65,114	07/25/2035
65106A AN 3	NCMT 2006-1 M1 2.856% 03/25/36		12/25/2018	Paydown		3,774,605	3,774,605	3,312,216	3,670,622		103,984		103,984		3,774,605			0	55,235	03/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
654747 AB 0	NAROT 2017-A A2A 1.470% 01/15/20		12/15/2018	Paydown		9,449,468	9,449,468	9,449,420	9,449,446		23		23		9,449,468			0	72,815	01/15/2020
65477X AB 0	NALT 2016-B A2A 1.260% 12/17/18		05/15/2018	Paydown		10,795,596	10,795,596	10,794,626	10,795,425		171		171		10,795,596			0	32,430	12/17/2018
65479B AB 6	NALT 2017-B A2A 1.830% 12/16/19		12/15/2018	Paydown		9,426,297	9,426,297	9,425,614	9,425,732		565		565		9,426,297			0	124,051	12/16/2019
65540P AR 5	NMRR 2014-6R 4A1 2.475% 11/26/36		12/26/2018	Paydown		3,927,754	3,927,754	3,741,185	3,885,746		42,008		42,008		3,927,754			0	40,542	11/26/2036
666807 BF 8	NORTHROP GRUMMAN CORP 1.750%		06/01/2018	Maturity		20,000,000	20,000,000	19,921,650	19,991,595		8,405		8,405		20,000,000			0	175,000	06/01/2018
66987X GX 7	NHEL 2005-3 M1 3.181% 01/25/36		12/25/2018	Paydown		8,008,595	8,008,595	6,943,417	7,838,896		169,699		169,699		8,008,595			0	111,262	01/25/2036
68245H AJ 3	OMPT 2017-1MKT E 4.142% 02/10/32		04/27/2018	Citigroup		9,752,734	10,000,000	9,749,956	9,772,915		11,791		11,791		9,784,705		(31,971)	(31,971)	138,053	02/10/2032
74928G BM 9	RBSSP 2009-13 11A3 4.575% 09/26/35		12/01/2018	Paydown		2,114,192	2,114,192	2,161,762	2,130,570		(16,377)		(16,377)		2,114,192			0	52,853	09/26/2035
74928U BS 5	RBSSP 2009-12 15A1 4.391% 10/25/35		12/25/2018	Paydown		16,173,016	16,173,016	16,266,516	16,306,227		(133,211)		(133,211)		16,173,016			0	316,960	10/25/2035
74932T AA 2	RBSSP 2014-1 1A1 2.475% 11/26/36		12/25/2018	Paydown		3,452,277	3,452,277	3,150,203	3,369,726		82,551		82,551		3,452,277			0	31,916	11/26/2036
756109 AM 6	REALTY INCOME CORP 2.000% 01/31/18		01/31/2018	Maturity		5,000,000	5,000,000	5,028,100	5,000,000				0		5,000,000			0	50,000	01/31/2018
76112B JG 6	RAMP 2005-RS1 MII1 3.140% 01/25/35		12/25/2018	Paydown		766,544	766,544	742,111	770,137		(3,592)		(3,592)		766,544			0	9,569	01/25/2035
776696 AF 3	ROPER INDUSTRIES INC 2.050% 10/01/18		10/01/2018	Maturity		3,140,000	3,140,000	3,071,579	3,129,168		10,832		10,832		3,140,000			0	64,370	10/01/2018
78403D AE 0	SBA TOWER TRUST 3.598% 04/15/18		03/15/2018	Call 100.0000		11,500,000	11,500,000	11,728,750	11,500,000				0		11,500,000			0	103,442	04/15/2018
78419 AE 3	SLCLT 2006-A A5 1.890% 07/15/36		04/15/2018	Paydown		2,079,467	2,079,467	2,062,069	2,079,540		(74)		(74)		2,079,467			0	9,552	07/15/2036
78442G PP 5	SLMA 2005-5 A3 2.435% 04/25/25		07/25/2018	Paydown		925,788	925,788	924,631	926,428		(641)		(641)		925,788			0	7,531	04/25/2025
78443C CA 0	SLMA 2005-B A3 2.611% 12/15/23		09/15/2018	Paydown		12,268,623	12,268,623	12,272,457	12,279,489		(10,866)		(10,866)		12,268,623			0	137,014	12/15/2023
78443D AC 6	SLMA 2007-A A3 2.504% 12/15/26		12/15/2018	Paydown		13,554,166	13,554,166	13,545,694	13,558,067		(3,902)		(3,902)		13,554,166			0	185,874	12/15/2026
784456 AC 9	SMB 2014-A A2B 3.457% 05/15/26		12/15/2018	Paydown		640,207	640,207	648,010	648,274		(8,067)		(8,067)		640,207			0	9,675	05/15/2026
78447X AB 0	SLMA 2013-C CLASS A2A 2.940% 10/15/31		12/15/2018	Paydown		7,197,266	7,197,266	7,284,983	7,275,328		(78,062)		(78,062)		7,197,266			0	113,918	10/15/2031
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38		12/25/2018	Paydown		4,565,673	4,565,673	4,409,397	4,440,987		124,686		124,686		4,565,673			0	80,274	01/26/2038
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37		12/25/2018	Paydown		4,299,731	4,299,731	4,243,222	4,257,876		41,856		41,856		4,299,731			0	76,683	10/25/2037
80285A AC 9	SRT 2017-A A2A 2.020% 03/20/20		12/20/2018	Paydown		11,347,376	11,347,376	11,346,049	11,346,157		1,220		1,220		11,347,376			0	177,679	03/20/2020
806851 AB 7	SCHLUMBERGER HLDGS CORP		12/21/2018	Maturity		15,000,000	15,000,000	14,998,200	14,999,349		651		651		15,000,000			0	352,500	12/21/2018
824348 AT 3	SHERWIN-WILLIAMS CO 2.250% 05/15/20		08/27/2018	Key Bank NA, Cleveland		5,921,340	6,000,000	5,999,820	5,999,783		19		19		5,999,802		(78,462)	(78,462)	106,500	05/15/2020
834017 AA 3	SOFI 2015-B A1 3.556% 04/25/35		12/25/2018	Paydown		2,214,879	2,214,879	2,153,969	2,182,319		32,560		32,560		2,214,879			0	30,371	04/25/2035
83402J AB 4	SOFI 2016-B A2A 1.680% 03/25/31		06/25/2018	Paydown		2,152,627	2,152,627	2,152,452	2,152,576		51		51		2,152,627			0	10,033	03/25/2031
83612M AE 7	SVHE 2006-WF2 A2D 2.716% 12/25/36		12/25/2018	Paydown		7,397,531	7,397,531	6,826,592	7,338,677		58,854		58,854		7,397,531			0	84,781	12/25/2036
83714R BB 8	SCSLC 2006-1 A2 2.126% 12/01/22		06/01/2018	Paydown		1,546,500	1,546,500	1,546,500	1,547,232		(732)		(732)		1,546,500			0	10,367	12/01/2022
84861T AC 2	SPIRIT REALTY LP 4.450% 09/15/26		02/15/2018	Wells Fargo Bank		3,431,024	3,568,000	3,498,816	3,503,386		932		932		3,504,318		(73,293)	(73,293)	68,362	09/15/2026
854502 AB 7	STANLEY BLACK & DECKER INC		11/17/2018	Maturity		25,000,000	25,000,000	25,000,000	25,000,000				0		25,000,000			0	612,750	11/17/2018
855541 AB 4	STARM 2007-S1 2A1 4.692% 01/25/37		12/01/2018	Paydown		402,322	402,322	353,340	353,340		48,983		48,983		402,322			0	8,825	01/25/2037
86359X AD 5	SASC 2006-AM1 A4 2.666% 04/25/36		12/25/2018	Paydown		1,254,572	1,254,572	1,174,985	1,239,872		14,700		14,700		1,254,572			0	15,654	04/25/2036
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46		11/25/2018	Paydown		69,021,313	69,021,313	70,410,868	69,854,384	140,064	(1,076,683)		(936,619)		69,021,313			0	2,663,534	05/25/2046
87342R AC 8	BELL 2016-1A A23 4.970% 05/25/46		05/25/2018	Paydown		10,625	10,625	11,306	11,164	109	(647)		(538)		10,625			0	264	05/25/2046
883556 BE 1	THERMO FISHER SCIENTIFIC INC		05/04/2018	Call 100.0000		11,650,000	11,650,000	11,729,331	11,716,455		(20,915)		(20,915)		11,695,540		(45,540)	(45,540)	216,923	02/01/2019
89237W AB 3	TAOT 2016-C A2A 1.000% 01/15/19		03/15/2018	Paydown		4,670,699	4,670,699	4,670,472	4,670,680		19		19		4,670,699			0	6,900	01/15/2019
89238M AB 4	TAOT 2017-A A2A 1.420% 09/16/19		11/15/2018	Paydown		11,604,272	11,604,272	11,603,152	11,603,855		417		417		11,604,272			0	77,040	09/16/2019
913017 BZ 1	UNITED TECHNOLOGIES CORP		05/04/2018	Maturity		60,000,000	60,000,000	60,225,000	60,026,307		(26,307)		(26,307)		60,000,000			0	808,990	05/04/2018
92887K AB 6	VFET 2017-1A A2 1.550% 10/15/19		12/15/2018	Paydown		12,868,606	12,868,606	12,867,661	12,868,236		369		369		12,868,606			0	107,573	10/15/2019
94973V BE 6	ANTHEM INC 2.300% 07/15/18		07/15/2018	Maturity		6,375,000	6,375,000	6,411,854	6,391,516		(16,516)		(16,516)		6,375,000			0	146,625	07/15/2018
9497EN AC 7	WFHET 2005-3 M3 3.196% 11/25/35		12/25/2018	Paydown		2,626,898	2,626,898	2,623,615	2,631,555		(4,657)		(4,657)		2,626,898			0	38,883	11/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
96328D AN 4	WHLS 2015-1A A3 1.810% 04/22/24		09/20/2018	Paydown		3,325,000	3,325,000	3,326,948	3,326,306		(1,306)		(1,306)		3,325,000			0	35,668	04/22/2024
96328D AT 1	WHLS 2016-1A A2 1.590% 05/20/25		12/20/2018	Paydown		6,437,029	6,437,029	6,436,506	6,436,821		208		208		6,437,029			0	52,898	05/20/2025
98162K AB 9	WOLS 2017-A A2 1.680% 12/16/19		12/15/2018	Paydown		6,706,974	6,706,974	6,706,386	6,706,655		319		319		6,706,974			0	62,861	12/16/2019
982526 AU 9	WRIGLEY WM. JR CO 2.400% 10/21/18		10/21/2018	Maturity		3,957,000	3,957,000	3,991,545	3,973,345		(16,345)		(16,345)		3,957,000			0	98,925	10/21/2018
136452 AA 7	CPART 2017-1A A1 1.400% 10/19/18	A	03/19/2018	Paydown		5,210,554	5,210,554	5,210,554	5,210,554				0		5,210,554			0	11,500	10/19/2018
136452 AB 5	CPART 2017-1A A2A 1.772% 12/19/19	A	12/19/2018	Paydown		3,868,477	3,868,477	3,868,477	3,868,477				0		3,868,477			0	43,460	12/19/2019
81379J AB 7	SSTRT 2017-1A A2A 1.510% 04/25/19	A	07/25/2018	Paydown		5,121,507	5,121,507	5,121,507	5,121,507				0		5,121,507			0	24,085	04/25/2019
00507U AD 3	ALLERGAN FUNDING SCS 2.450% 06/15/19	D	12/13/2018	Call 100.0000		7,000,000	7,000,000	6,980,120	6,993,895		3,969		3,969		6,997,864		2,136	2,136	170,547	06/15/2019
3899999.	Total - Bonds - Industrial and Miscellaneous					1,578,624,535	1,585,761,440	1,591,068,047	1,590,494,734	383,563	(2,826,781)	0	(2,443,218)	0	1,588,155,063	0	(9,530,526)	(9,530,526)	27,757,409	XXX
8399997.	Total - Bonds - Part 4					2,558,988,883	2,580,549,488	2,594,415,846	2,588,541,923	383,563	(4,785,301)	0	(4,401,738)	0	2,584,243,731	0	#######	(25,254,850)	40,974,777	XXX
8399998.	Total - Bonds - Summary Item from Part 5					938,941,497	947,725,622	941,348,647			346,085		346,085		941,694,733		(2,753,237)	(2,753,237)	7,522,378	XXX
8399999.	Total - Bonds					3,497,930,380	3,528,275,110	3,535,764,493	2,588,541,923	383,563	(4,439,216)	0	(4,055,653)	0	3,525,938,464	0	#######	(28,008,087)	48,497,155	XXX
Preferred Stocks - Industrial and Miscellaneous																				
302570 AX 4	NEXTERA ENERGY CAPITAL		05/04/2018	Various	7,000,000.000	6,857,518		5,859,000	5,859,000				0		5,859,000		998,518	998,518	97,297	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					6,857,518	XXX	5,859,000	5,859,000	0	0	0	0	0	5,859,000	0	998,518	998,518	97,297	XXX
8999997.	Total - Preferred Stocks - Part 4					6,857,518	XXX	5,859,000	5,859,000	0	0	0	0	0	5,859,000	0	998,518	998,518	97,297	XXX
8999999.	Total - Preferred Stocks					6,857,518	XXX	5,859,000	5,859,000	0	0	0	0	0	5,859,000	0	998,518	998,518	97,297	XXX
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T INC.		09/10/2018	State Street Bank	27,900.000	902,682	XXX	770,040	1,084,752	(314,712)			(314,712)		770,040		132,642	132,642	41,850	XXX
002824 10 0	ABBOTT LABORATORIES		02/28/2018	State Street Bank	37,900.000	2,296,221	XXX	1,692,550	2,162,953	(470,403)			(470,403)		1,692,550		603,671	603,671	10,612	XXX
00817Y 10 8	AETNA INC.		11/29/2018	State Street Bank	21,151.000	4,489,304	XXX	599,423	3,815,429	(3,216,006)			(3,216,006)		599,423		3,889,881	3,889,881	42,302	XXX
02079K 10 7	ALPHABET C.		09/10/2018	State Street Bank	20.000	23,310	XXX	5,269	20,928	(15,659)			(15,659)		5,269		18,041	18,041		XXX
02079K 30 5	ALPHABET A.		02/28/2018	State Street Bank	11,300.000	12,573,490	XXX	3,010,908	11,903,420	(8,892,512)			(8,892,512)		3,010,908		9,562,581	9,562,581		XXX
023135 10 6	AMAZON.COM INC.		09/10/2018	State Street Bank	4,500.000	8,305,776	XXX	523,994	5,262,615	(4,738,621)			(4,738,621)		523,994		7,781,782	7,781,782		XXX
02376R 10 2	AMERICAN AIRLINES GROUP INC.		09/10/2018	State Street Bank	22,400.000	881,740	XXX	788,191	1,165,472	(377,281)			(377,281)		788,191		93,549	93,549	6,720	XXX
025816 10 9	AMERICAN EXPRESS CO.		02/28/2018	State Street Bank	19,000.000	1,872,013	XXX	725,643	1,886,890	(1,161,247)			(1,161,247)		725,643		1,146,371	1,146,371	6,650	XXX
026874 78 4	AMERICAN INTERNATIONAL GROUP		09/10/2018	State Street Bank	56,805.000	2,991,346	XXX	1,304,732	3,384,442	(2,079,710)			(2,079,710)		1,304,732		1,686,614	1,686,614	36,355	XXX
037833 10 0	APPLE COMPUTER INC.		09/10/2018	State Street Bank	88,200.000	19,254,780	XXX	2,176,171	14,926,086	(12,749,915)			(12,749,915)		2,176,171		17,078,609	17,078,609	184,338	XXX
03965L 10 0	ARCONIC INC.		09/10/2018	State Street Bank	21,000.000	462,238	XXX	422,077	572,250	(150,173)			(150,173)		422,077		40,161	40,161	3,780	XXX
053332 10 2	AUTOZONE INC.		09/10/2018	State Street Bank	1,300.000	994,850	XXX	469,941	924,781	(454,840)			(454,840)		469,941		524,909	524,909		XXX
084670 70 2	BERKSHIRE HATHAWAY INC.		02/28/2018	State Street Bank	1,000.000	209,352	XXX	27,691	198,220	(170,529)			(170,529)		27,691		181,661	181,661		XXX
09075E 10 0	BIOVERATIV INC.		03/07/2018	State Street Bank	7,550.000	792,750	XXX	63,168	407,096	(343,928)			(343,928)		63,168		729,582	729,582		XXX
09238E 10 4	BLACKHAWK NETWORK HD.		06/18/2018	State Street Bank	4,534.000	205,164	XXX	109,995	161,637	(51,642)			(51,642)		109,995		95,169	95,169		XXX
09247X 10 1	BLACKROCK INC/NEW YORK		02/28/2018	State Street Bank	6,400.000	3,560,759	XXX	3,298,522	3,287,744	10,778			10,778		3,298,522		262,237	262,237		XXX
125509 10 9	CIGNA CORP.		12/21/2018	Tax Free Exchange	13,600.000	730,172	XXX	730,172	2,762,024	(2,031,852)			(2,031,852)		730,172			0	544	XXX
12673P 10 5	CA INC.		11/06/2018	State Street Bank	38,600.000	1,717,700	XXX	815,633	1,284,608	(468,975)			(468,975)		815,633		902,067	902,067	29,529	XXX
131347 30 4	CALPINE CORP.		02/28/2018	State Street Bank	11,400.000	173,425	XXX	148,796	172,482	(23,686)			(23,686)		148,796		24,629	24,629		XXX
14964U 10 8	CAVIUM INC.		07/09/2018	State Street Bank	19,900.000	1,732,502	XXX	1,341,861	1,668,217	(326,356)			(326,356)		1,341,861		390,641	390,641		XXX
172967 42 4	CITIGROUP INC.		02/28/2018	State Street Bank	900.000	68,482	XXX	45,241	66,969	(21,728)			(21,728)		45,241		23,240	23,240	288	XXX
200525 10 3	COMMERCE BANCSHARES INC.		01/09/2018	State Street Bank	1.700	95	XXX	47	95	(48)			(48)		47		47	47		XXX
20084V 10 8	COMMERCEHUB INC A.		05/22/2018	State Street Bank	1,283.000	29,188	XXX	4,588	28,213	(23,625)			(23,625)		4,588		24,600	24,600		XXX
20084V 30 6	COMMERCEHUB INC C.		05/22/2018	State Street Bank	2,567.000	58,399	XXX	9,322	52,855	(43,532)			(43,532)		9,322		49,077	49,077		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
21870Q 10 5	CORESITE REALTY CORP		02/28/2018	State Street Bank	13,300.000	1,254,114	XXX	1,451,051	1,514,870	(63,819)			(63,819)		1,451,051		(196,937)	(196,937)	13,034	XXX
222070 20 3	COTY INC A		09/10/2018	State Street Bank	58,420.000	710,267	XXX	914,807	1,161,974	(247,167)			(247,167)		914,807		(204,540)	(204,540)	21,908	XXX
233326 10 7	DST SYSTEMS INC		04/17/2018	State Street Bank	200.000	16,800	XXX	4,868	12,414	(7,546)			(7,546)		4,868		11,932	11,932		XXX
23355L 10 6	DXC TECHNOLOGY CO		06/01/2018	Spin Off		49,911	XXX	49,911	207,735	(157,824)			(157,824)		49,911			0		XXX
24703L 10 3	DELL TECHNOLOGIES INC		12/28/2018	State Street Bank	13,631.000	1,442,998	XXX	619,529	1,107,928	(488,399)			(488,399)		619,529		823,469	823,469		XXX
256677 10 5	DOLLAR GENERAL CORP		02/28/2018	State Street Bank	17,200.000	1,636,860	XXX	1,228,839	1,599,772	(370,933)			(370,933)		1,228,839		408,022	408,022	4,472	XXX
30161N 10 1	EXELON CORP		02/28/2018	State Street Bank	49,257.000	1,835,052	XXX	1,464,903	1,941,218	(476,315)			(476,315)		1,464,903		370,149	370,149	16,994	XXX
30161Q 10 4	EXELIXIS INC		09/10/2018	State Street Bank	21,500.000	404,190	XXX	507,224	653,600	(146,376)			(146,376)		507,224		(103,033)	(103,033)		XXX
30219G 10 8	EXPRESS SCRIPTS HOLDING		12/21/2018	State Street Bank	30,170.000	1,968,560	XXX	546,614	2,251,889	(1,705,274)			(1,705,274)		546,614		1,421,945	1,421,945		XXX
30225T 10 2	EXTRA SPACE STORAGE INC		09/10/2018	State Street Bank	1,800.000	164,037	XXX	134,119	157,410	(23,291)			(23,291)		134,119		29,918	29,918	2,952	XXX
30231G 10 2	EXXON MOBILE CORP		02/28/2018	State Street Bank	24,594.000	1,880,347	XXX	648,819	2,057,042	(1,408,223)			(1,408,223)		648,819		1,231,528	1,231,528	18,937	XXX
345370 86 0	FORD MOTOR CO		02/28/2018	State Street Bank	126,600.000	1,348,044	XXX	1,337,554	1,581,234	(243,680)			(243,680)		1,337,554		10,489	10,489	35,448	XXX
34959J 10 8	FORTIVE CORPORATION		09/26/2018	Tax Free Exchange	748.000	9,099	XXX	9,099	54,118	(45,019)			(45,019)		9,099			0	157	XXX
354613 10 1	FRANKLIN RESOURCES INC		09/10/2018	State Street Bank	33,300.000	1,036,409	XXX	597,624	1,442,889	(845,265)			(845,265)		597,624		438,785	438,785	122,877	XXX
364760 10 8	GAP INC		02/28/2018	State Street Bank	35,000.000	1,112,862	XXX	850,150	1,192,100	(341,950)			(341,950)		850,150		262,712	262,712	8,050	XXX
369604 10 3	GENERAL ELECTRIC CO		09/10/2018	State Street Bank	411,856.000	5,832,908	XXX	8,429,430	7,186,887	1,243,529		987	1,242,542		8,429,430		(2,596,522)	(2,596,522)	98,860	XXX
37045V 10 0	GENERAL MOTORS CO		09/10/2018	State Street Bank	53,900.000	1,825,763	XXX	1,336,353	2,209,361	(873,008)			(873,008)		1,336,353		489,410	489,410	61,446	XXX
38141G 10 4	GOLDMAN SACHS GROUP		09/10/2018	State Street Bank	31,600.000	7,342,572	XXX	4,804,837	8,050,416	(3,245,579)			(3,245,579)		4,804,837		2,537,735	2,537,735	74,260	XXX
438516 10 6	HONEYWELL INTERNATIONAL INC		10/29/2018	Spin Off		16,754	XXX	16,754	62,642	(45,889)			(45,889)		16,754			0		XXX
44967H 10 1	ILG INC		09/04/2018	State Street Bank	8,058.000	197,494	XXX	78,639	229,492	(150,853)			(150,853)		78,639		118,856	118,856	2,820	XXX
478160 10 4	JOHNSON & JOHNSON		09/10/2018	State Street Bank	69,200.000	9,230,975	XXX	5,586,585	9,668,624	(4,082,039)			(4,082,039)		5,586,585		3,644,391	3,644,391	107,628	XXX
48203R 10 4	JUNIPER NETWORKS INC		09/10/2018	State Street Bank	9,600.000	264,688	XXX	188,855	273,600	(84,745)			(84,745)		188,855		75,833	75,833	5,184	XXX
48205A 10 9	JUNO THERAPEUTICS INC		03/02/2018	State Street Bank	7,900.000	687,300	XXX	332,955	361,109	(28,154)			(28,154)		332,955		354,345	354,345		XXX
49271V 10 0	KEURIG DR PEPPER INC		09/10/2018	State Street Bank	5,300.000	121,974	XXX		514,418	(317,145)		197,273	(514,418)				121,974	121,974	162,498	XXX
49271V 10 0	KEURIG DR PEPPER INC		07/31/2018	Return of Capital		393,525	XXX						0				393,525	393,525		XXX
501797 10 4	L BRANDS INC		09/10/2018	State Street Bank	9,400.000	261,431	XXX	215,524	566,068	(350,544)			(350,544)		215,524		45,907	45,907	16,920	XXX
50540R 40 9	LABORATORY CRP OF AMER HLDGS		02/28/2018	State Street Bank	1,500.000	261,933	XXX	65,055	239,265	(174,210)			(174,210)		65,055		196,878	196,878		XXX
524901 10 5	LEGG MASON INC		09/10/2018	State Street Bank	41,500.000	1,277,947	XXX	991,406	1,742,170	(750,764)			(750,764)		991,406		286,541	286,541	37,350	XXX
53071M 85 6	LIBERTY MEDIA CORP		03/12/2018	Tax Free Exchange	7,703.000	94,460	XXX	94,460	417,811	(323,350)			(323,350)		94,460			0		XXX
535919 50 0	LIONS GATE ENTERTAINMENT COR		02/28/2018	State Street Bank	3,613.000	97,846	XXX	95,275	114,677	(19,402)			(19,402)		95,275		2,571	2,571		XXX
580135 10 1	MCDONALD'S CORP		02/28/2018	State Street Bank	8,700.000	1,383,589	XXX	848,178	1,497,444	(649,266)			(649,266)		848,178		535,411	535,411	8,787	XXX
58933Y 10 5	MERCK & CO INC		09/10/2018	State Street Bank	66,752.000	4,649,110	XXX	2,434,439	3,756,135	(1,321,696)			(1,321,696)		2,434,439		2,214,671	2,214,671	96,123	XXX
594918 10 4	MICROSOFT CORP		09/10/2018	State Street Bank	93,600.000	10,233,380	XXX	2,329,395	8,006,544	(5,677,149)			(5,677,149)		2,329,395		7,903,984	7,903,984	117,936	XXX
596278 10 1	MIDDLEBY CORP		02/28/2018	State Street Bank	14,200.000	1,708,306	XXX	1,862,708	1,916,290	(53,582)			(53,582)		1,862,708		(154,402)	(154,402)		XXX
60871R 20 9	MOLSON COORS BREWING CO		09/10/2018	State Street Bank	3,000.000	194,323	XXX	132,053	246,210	(114,157)			(114,157)		132,053		62,270	62,270	3,690	XXX
61166W 10 1	MONSANTO CO		06/07/2018	State Street Bank	19,400.000	2,483,200	XXX	1,164,978	2,265,532	(1,100,554)			(1,100,554)		1,164,978		1,318,222	1,318,222	20,952	XXX
674599 10 5	OCCIDENTAL PETROLEUM CORP		02/28/2018	State Street Bank	96,400.000	6,386,931	XXX	6,904,197	7,100,824	(196,627)			(196,627)		6,904,197		(517,266)	(517,266)		XXX
703481 10 1	PATTERSON-UTI ENERGY INC		09/10/2018	State Street Bank	72,900.000	1,178,916	XXX	1,612,519	1,677,429	(64,910)			(64,910)		1,612,519		(433,603)	(433,603)	7,290	XXX
74005P 10 4	PRAXAIR INC		10/31/2018	State Street Bank	25,350.000	4,170,075	XXX	1,140,312	3,921,138	(2,780,826)			(2,780,826)		1,140,312		3,029,763	3,029,763	62,741	XXX
742718 10 9	PROCTER & GAMBLE CO		09/10/2018	State Street Bank	184,433.000	14,691,170	XXX	12,584,451	16,945,704	(4,361,253)			(4,361,253)		12,584,451		2,106,719	2,106,719	178,823	XXX
74340W 10 3	PROLOGIS INC		02/28/2018	State Street Bank	14,900.000	907,405	XXX	746,474	961,199	(214,725)			(214,725)		746,474		160,932	160,932		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
744320 10 2	PRUDENTIAL FINANCIAL INC		01/01/2018	Class Action Litigation		1,293	XXX						0				1,293	1,293		XXX
747525 10 3	QUALCOMM INC		02/28/2018	State Street Bank	71,500.000	4,679,381	XXX	3,706,560	4,577,430	(870,870)			(870,870)		3,706,560		972,821	972,821	40,755	XXX
783549 10 8	RYDER SYSTEM INC		02/28/2018	State Street Bank	10,300.000	753,925	XXX	663,935	866,951	(203,016)			(203,016)		663,935		89,990	89,990	5,356	XXX
79466L 30 2	SALESFORCE.COM INC		02/28/2018	State Street Bank	14,535.000	1,699,958	XXX	1,020,321	1,485,913	(465,592)			(465,592)		1,020,321		679,638	679,638		XXX
808513 10 5	CHARLES SCHWAB CORP		09/10/2018	State Street Bank	36,500.000	1,846,493	XXX	1,002,469	1,875,005	(872,536)			(872,536)		1,002,469		844,024	844,024	12,045	XXX
82481R 10 6	SHIRE PLC-ADR		02/28/2018	State Street Bank	9,568.000	1,229,175	XXX	1,234,628	1,484,188	(249,560)			(249,560)		1,234,628		(5,453)	(5,453)		XXX
82981J 10 9	SITE CENTERS CORP		06/07/2018	State Street Bank	19,473.000	8	XXX	4	9	(5)			(5)		4		4	4	7,400	XXX
833034 10 1	SNAP-ON INC		02/28/2018	State Street Bank	14,000.000	2,238,765	XXX	2,445,758	2,440,200	5,558			5,558		2,445,758		(206,993)	(206,993)		XXX
842587 10 7	SOUTHERN CO		09/10/2018	State Street Bank	34,900.000	1,548,413	XXX	1,077,814	1,678,341	(600,527)			(600,527)		1,077,814		470,599	470,599	62,122	XXX
866674 10 4	SUN COMMUNITIES INC		02/28/2018	State Street Bank	10,700.000	940,706	XXX	972,265	992,746	(20,481)			(20,481)		972,265		(31,559)	(31,559)	7,169	XXX
871503 10 8	SYMANTEC CORP		09/10/2018	State Street Bank	71,000.000	1,406,818	XXX	1,258,235	1,992,260	(734,025)			(734,025)		1,258,235		148,583	148,583	15,975	XXX
87612E 10 6	TARGET CORPORATION		02/28/2018	State Street Bank	22,100.000	1,676,626	XXX	1,428,517	1,442,025	(13,508)			(13,508)		1,428,517		248,109	248,109	13,702	XXX
879433 82 9	TELEPHONE & DATA SYSTEMS INC		09/10/2018	State Street Bank	10,400.000	306,272	XXX	241,882	289,120	(47,238)			(47,238)		241,882		64,390	64,390	3,328	XXX
885160 10 1	THOR INDUSTRIES INC		02/28/2018	State Street Bank	11,700.000	1,517,525	XXX	1,791,105	1,763,424	27,681			27,681		1,791,105		(273,580)	(273,580)	4,329	XXX
887228 10 4	TIME INC		01/30/2018	State Street Bank	3,900.000	72,150	XXX	43,825	71,955	(28,130)			(28,130)		43,825		28,325	28,325		XXX
887317 30 3	TIME WARNER INC		06/15/2018	State Street Bank	31,200.000	2,694,517	XXX	1,017,517	2,853,864	(1,836,347)			(1,836,347)		1,017,517		1,677,000	1,677,000	25,116	XXX
896522 10 9	TRINITY INDUSTRIES INC		11/01/2018	Spin Off		91,010	XXX	91,010	230,927	(139,917)			(139,917)		91,010			0		XXX
911312 10 6	UNITED PARCEL SERVICE INC CLASS B		09/10/2018	State Street Bank	28,700.000	3,574,613	XXX	1,635,071	3,419,605	(1,784,534)			(1,784,534)		1,635,071		1,939,543	1,939,543	78,351	XXX
912909 10 8	UNITED STATES STEEL CORP		09/10/2018	State Street Bank	4,100.000	118,907	XXX	150,135	144,279	5,856			5,856		150,135		(31,227)	(31,227)	615	XXX
913017 10 9	UNITED TECHNOLOGIES CORP		09/10/2018	State Street Bank	38,100.000	5,098,708	XXX	2,537,250	4,860,417	(2,323,167)			(2,323,167)		2,537,250		2,561,458	2,561,458	80,010	XXX
91307C 10 2	UNITED THERAPEUTICS CORP		02/28/2018	State Street Bank	300.000	34,717	XXX	40,850	44,385	(3,535)			(3,535)		40,850		(6,133)	(6,133)		XXX
91347P 10 5	UNIVERSAL DISPLAY CORP		02/28/2018	State Street Bank	5,200.000	677,573	XXX	621,524	897,780	(276,256)			(276,256)		621,524		56,049	56,049		XXX
92553P 20 1	VIACOM INC CLASS B		02/28/2018	State Street Bank	28,700.000	960,395	XXX	1,261,287	884,247	377,040			377,040		1,261,287		(300,892)	(300,892)	5,740	XXX
931142 10 3	WALMART INC		02/28/2018	State Street Bank	82,600.000	7,486,245	XXX	6,171,104	8,156,750	(1,985,646)			(1,985,646)		6,171,104		1,315,141	1,315,141	42,126	XXX
949746 10 1	WELLS FARGO & CO		09/10/2018	State Street Bank	72.000	4,140	XXX	1,668	4,368	(2,700)			(2,700)		1,668		2,472	2,472	87	XXX
963320 10 6	WHIRLPOOL CORP		09/10/2018	State Street Bank	7,600.000	960,908	XXX	767,848	1,281,664	(513,816)			(513,816)		767,848		193,060	193,060	25,840	XXX
984121 60 8	XEROX CORP		02/28/2018	State Street Bank	14,133.000	430,811	XXX	320,343	411,977	(91,634)			(91,634)		320,343		110,466	110,466	3,533	XXX
98919V 10 5	ZAYO GROUP HOLDINGS INC		02/28/2018	State Street Bank	19,000.000	682,947	XXX	510,583	699,200	(188,617)			(188,617)		510,583		172,363	172,363		XXX
594837 30 4	MICRO FOCUS INTL-SPN ADR	C	02/28/2018	State Street Bank	25,910.000	731,127	XXX	764,345	870,317	(105,972)			(105,972)		764,345		(33,218)	(33,218)	8,715	XXX
999901 48 1	BROADCOM LTD	C	04/05/2018	Tax Free Exchange	14,500.000	459,517	XXX	459,517	3,725,050	(3,265,533)			(3,265,533)		459,517			0	25,375	XXX
G2709G 10 7	DELPHI TECHNOLOGIES PLC	C	07/31/2018	State Street Bank	0.020		XXX		1	(1)			(1)					0		XXX
G491BT 10 8	INVESCO LTD	C	09/10/2018	State Street Bank	41,600.000	1,014,511	XXX	813,313	1,520,064	(706,751)			(706,751)		813,313		201,198	201,198	37,024	XXX
G51502 10 5	JOHNSON CONTROLS INTL PLC	C	09/10/2018	State Street Bank	79,913.000	3,073,766	XXX	2,810,194	3,045,484	(235,291)			(235,291)		2,810,194		263,572	263,572	62,332	XXX
G5480U 10 4	LIBERTY GLOBAL PLC A	C	09/10/2018	State Street Bank	38,976.000	1,078,807	XXX	762,922	1,396,900	(633,978)			(633,978)		762,922		315,885	315,885		XXX
G5480U 12 0	LIBERTY GLOBAL PLC C	C	09/10/2018	State Street Bank	62,532.000	1,896,135	XXX	1,131,757	2,116,083	(984,326)			(984,326)		1,131,757		764,378	764,378		XXX
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD	C	09/10/2018	State Street Bank	40,800.000	776,222	XXX	405,832	875,976	(470,144)			(470,144)		405,832		370,390	370,390	7,344	XXX
G5960L 10 3	MEDTRONIC PLC	C	02/28/2018	State Street Bank	38,240.000	3,074,035	XXX	1,694,017	3,087,880	(1,393,863)			(1,393,863)		1,694,017		1,380,018	1,380,018	17,590	XXX
G7S00T 10 4	PENTAIR PLC	C	05/01/2018	Spin Off		279,560	XXX	279,560	591,086	(311,525)			(311,525)		279,560			0		XXX
G9001E 10 2	LIBERTY LATIN AMERICA A	C	09/10/2018	State Street Bank	6,810.000	137,748	XXX	162,565	137,222	25,343			25,343		162,565		(24,817)	(24,817)		XXX
G97822 10 3	PERRIGO CO PLC	C	02/28/2018	State Street Bank	10,000.000	821,896	XXX	849,208	871,600	(22,392)			(22,392)		849,208		(27,312)	(27,312)		XXX
G98294 10 4	XL GROUP LTD	C	09/12/2018	State Street Bank	12,900.000	743,040	XXX	220,630	453,564	(232,934)			(232,934)		220,630		522,410	522,410	8,514	XXX
9099999. Total - Common Stocks - Industrial and Miscellaneous						211,908,626	XXX	125,812,286	217,607,617	(91,597,071)	0	198,260	(91,795,331)	0	125,812,286	0	86,096,341	86,096,341	2,271,597	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
9799997.	Total - Common Stocks - Part 4					211,908,626	XXX	125,812,286	217,607,617	(91,597,071)	0	198,260	(91,795,331)	0	125,812,286	0	86,096,341	86,096,341	2,271,597	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					12,510,303	XXX	12,994,499					0		12,994,499		(484,196)	(484,196)	74,370	XXX
9799999.	Total - Common Stocks					224,418,929	XXX	138,806,785	217,607,617	(91,597,071)	0	198,260	(91,795,331)	0	138,806,785	0	85,612,145	85,612,145	2,345,967	XXX
9899999.	Total - Preferred and Common Stocks					231,276,447	XXX	144,665,785	223,466,617	(91,597,071)	0	198,260	(91,795,331)	0	144,665,785	0	86,610,663	86,610,663	2,443,264	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,729,206,827	XXX	3,680,430,278	2,812,008,540	(91,213,508)	(4,439,216)	198,260	(95,850,984)	0	3,670,604,249	0	58,602,576	58,602,576	50,940,419	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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 2R 0	US TREASURY NOTE 2.250% 08/15/27		02/05/2018	Credit Suisse	10/25/2018	Various	42,000,000	39,880,313	39,246,191	40,018,222		137,909		137,909			(772,030)	(772,030)	1,120,521	451,957
912828 3P 3	US TREASURY NOTE 2.250% 12/31/24		02/05/2018	Various	12/11/2018	Various	60,000,000	58,736,914	57,931,641	58,824,315		87,401		87,401			(892,674)	(892,674)	751,021	87,327
912828 3V 0	US TREASURY NOTE 2.500% 01/31/25		02/16/2018	Goldman Sachs	06/01/2018	Barclays Capital	10,000,000	9,815,625	9,795,703	9,822,463		6,838		6,838			(26,760)	(26,760)	85,635	13,812
912828 3W 8	US TREASURY NOTE 2.750% 02/15/28		03/05/2018	Various	08/15/2018	Goldman Sachs	27,000,000	26,693,125	26,603,516	26,701,691		8,566		8,566			(98,175)	(98,175)	266,945	14,130
912828 3X 6	US TREASURY NOTE 2.250% 02/15/21		02/05/2018	Barclays Capital	03/15/2018	Various	60,000,000	59,870,327	59,716,797	59,872,625		2,298		2,298			(155,828)	(155,828)	88,570	
912828 4A 5	US TREASURY NOTE 2.625% 02/28/23		03/19/2018	Goldman Sachs	05/23/2018	Barclays Capital	10,000,000	9,985,547	9,917,188	9,985,908		361		361			(68,720)	(68,720)	61,345	13,553
912828 4D 9	US TREASURY NOTE 2.500% 03/31/23		05/18/2018	Credit Suisse	05/30/2018	Barclays Capital	5,500,000	5,400,957	5,456,602	5,401,616		659		659			54,986	54,986	22,917	18,033
912828 5D 8	US TREASURY NOTE 2.875% 09/30/23		10/01/2018	Credit Suisse	10/31/2018	Credit Suisse	10,000,000	9,962,500	9,953,125	9,962,947		447		447			(9,822)	(9,822)	25,275	790
912828 N3 0	US TREASURY NOTE 2.125% 12/31/22		01/16/2018	Various	11/21/2018	Various	70,000,000	69,445,117	68,178,828	69,504,709		59,592		59,592			(1,325,881)	(1,325,881)	853,091	44,320
912828 Y6 1	US TREASURY NOTE 2.750% 07/31/23		08/03/2018	Barclays Capital	08/30/2018	Goldman Sachs	10,000,000	9,969,141	9,991,797	9,969,428		288		288			22,368	22,368	23,166	4,484
0599999.	Total - Bonds - U.S. Government						304,500,000	299,759,566	296,791,388	300,063,924	0	304,359	0	304,359	0	0	(3,272,536)	(3,272,536)	3,298,486	648,406
Bonds - U.S. Special Revenue and Special Assessment																				
130536 PR 0	CALIFORNIA ST POLLUTION CONTROL		07/31/2018	Bank of America Corp.	11/01/2018	Call 100.0000	108,115,000	108,115,000	108,115,000	108,115,000				0				0	507,786	
3137FD EU 2	FHMS 2018-K154 X1 IO 0.312% 11/25/32		01/12/2018	JP Morgan Securities Inc.	12/01/2018	Paydown		14,118				(14,118)		(14,118)				0	766	76
3137FE ZW 3	FHMS 2018-K076 X1 IO 0.120% 04/25/28		05/24/2018	Citigroup	12/01/2018	Paydown		3,706				(3,706)		(3,706)				0	198	61
3137FG 6U 4	FHMS 2018-K155 X1 IO 0.114% 04/25/33		06/08/2018	Morgan Stanley	12/01/2018	Paydown		14,705				(14,705)		(14,705)				0	469	46
3137FH PL 1	FHMS 2018-K080 X1 IO 0.121% 07/25/28		09/13/2018	JP Morgan Securities Inc.	12/01/2018	Paydown		2,140				(2,140)		(2,140)				0	44	13
3137FJ XX 2	FHMS 2018-K083 X1 IO 0.034% 09/25/28		11/02/2018	PNC BANK	12/01/2018	Paydown		81				(81)		(81)				0		
45505R BN 4	INDIANA ST FIN AUTH ECON DEV		03/01/2018	JP Morgan Securities Inc.	06/01/2018	Call 100.0000	12,000,000	12,000,000	12,000,000	12,000,000				0				0	49,907	
45505R BT 1	INDIANA ST FIN AUTH ECON DEV		03/01/2018	JP Morgan Securities Inc.	06/01/2018	Call 100.0000	5,000,000	5,000,000	5,000,000	5,000,000				0				0	20,795	
49126R AC 0	KENTUCKY ST ECON DEV FIN AUTH		03/01/2018	JP Morgan Securities Inc.	06/01/2018	Call 100.0000	5,000,000	5,000,000	5,000,000	5,000,000				0				0	20,795	
605155 BM 1	MISSION TX ECON DEV CORP		07/31/2018	Bank of America Corp.	11/01/2018	Call 100.0000	13,500,000	13,500,000	13,500,000	13,500,000				0				0	62,951	
64971M 2B 7	NEW YORK N Y CITY TRANSITIONAL		04/03/2018	Barclays Capital	05/24/2018	Barclays Capital	34,155,000	34,155,000	34,155,000	34,155,000				0				0	76,910	1,525
64971Q YJ 6	NEW YORK CITY NY TRANSIT FIN AUTH FUTURE		04/17/2018	US Bank	05/25/2018	US Bank	61,555,000	61,555,000	61,555,000	61,555,000				0				0	162,218	22,476
64972F G3 4	NEW YORK CITY NY 1.030% 06/15/35		04/16/2018	US Bank	05/29/2018	US Bank	28,050,000	28,050,000	28,050,000	28,050,000				0				0	56,822	
64972F K6 2	NEW YORK CITY NY 1.070% 06/15/41		04/10/2018	Barclays Capital	05/29/2018	Barclays Capital	47,490,000	47,490,000	47,490,000	47,490,000				0				0	161,154	49,259
708692 BG 2	PENNSYLVANIA ST ECON DEV FING		07/31/2018	Bank of America Corp.	11/01/2018	Call 100.0000	77,500,000	77,500,000	77,500,000	77,500,000				0				0	360,438	
915137 T6 0	UNIV OF TEXAS TX 0.950% 08/01/34		04/16/2018	Goldman Sachs	05/25/2018	Goldman Sachs	25,225,000	25,225,000	25,225,000	25,225,000				0				0	61,335	15,411
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						417,590,000	417,624,750	417,590,000	417,590,000	0	(34,750)	0	(34,750)	0	0	0	0	1,542,588	88,867
Bonds - Industrial and Miscellaneous																				
004375 EJ 6	ACCR 2005-4 A2D 2.826% 12/25/35		04/27/2018	Citigroup	12/25/2018	Paydown	930,512	926,732	930,512	930,512		3,780		3,780				0	7,461	344
02007M AD 2	ALLYA 2018-1 A2 2.140% 09/15/20		01/23/2018	Barclays Capital	12/15/2018	Paydown	3,066,872	3,066,674	3,066,872	3,066,872		198		198				0	49,158	
056059 AA 6	BX 2018-IND A 3.205% 11/15/35		10/22/2018	Citigroup	12/15/2018	Paydown	22,349	22,349	22,349	22,349				0				0	85	
07274N AJ 2	BAYER US FINANCE II LLC		06/18/2018	Various	09/26/2018	Various	8,000,000	7,991,230	7,970,800	7,991,038		(192)		(192)			(20,238)	(20,238)	81,458	
09659Q AB 3	BMWOT 2018-A A2A 2.090% 11/25/20		01/17/2018	JP Morgan Securities Inc.	12/25/2018	Paydown	12,769,245	12,768,524	12,769,245	12,769,245		721		721				0	192,380	
1248EP BT 9	CCO HOLDINGS LLC 5.125% 05/01/27		05/16/2018	Wells Fargo Bank	10/03/2018	Bank of America Corp.	5,000,000	4,637,500	4,793,750	4,649,138		11,638		11,638			144,612	144,612	109,618	12,101
12625C AA 1	COMM 2013-WWP A1 2.499% 03/10/31		09/17/2018	Goldman Sachs	12/01/2018	Paydown	1,159,556	1,142,162	1,159,556	1,159,556		17,393		17,393				0	4,835	1,449
126670 RC 4	CWL 2005-17 4AV3 2.695% 05/25/36		05/02/2018	Citigroup	12/25/2018	Paydown	2,459,887	2,456,044	2,459,887	2,459,887		3,844		3,844				0	14,183	1,400
14314X AB 5	CARMX 2018-2 A2 2.730% 08/16/21		04/18/2018	Wells Fargo Bank	12/15/2018	Paydown	813,135	813,092	813,135	813,135		43		43				0	14,182	
151020 AR 5	CELGENE CORP 3.550% 08/15/22		03/21/2018	Various	04/12/2018	Goldman Sachs	10,000,000	9,952,523	10,012,800	9,953,068		545		545			59,732	59,732	60,153	37,048
161175 BK 9	CCO SAFARI II LLC 4.200% 03/15/28		06/11/2018	JP Morgan Securities Inc.	11/20/2018	Goldman Sachs	10,000,000	9,304,100	9,313,500	9,328,927		24,827		24,827			(15,427)	(15,427)	289,333	102,667

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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
165183 AL 8	CFII 2017-2A A1 1.990% 07/15/29		03/12/2018	Bank of America Corp.	12/15/2018	Paydown	2,360,155	2,337,291	2,360,155	2,360,155		22,864		22,864				0	20,894	3,783
22822V AB 7	CROWN CASTLE INTL CORP		06/27/2018	Barclays Capital	09/25/2018	Credit Suisse	6,000,000	5,954,160	6,001,260	5,955,408		1,248		1,248			45,852	45,852	164,650	99,383
233046 AD 3	DNKN 2015-1A A2II 3.980% 02/20/45		07/18/2018	Various	11/20/2018	Paydown	137,500	137,750	137,500	137,500		(250)		(250)				0	2,052	362
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		08/24/2018	Various	12/25/2018	Paydown	422,266	420,688	422,266	422,266		1,578		1,578				0	3,113	57
24703F AB 2	DEFT 2017-1 A2 1.860% 06/24/19		03/22/2018	Key Bank NA, Cleveland	11/22/2018	Paydown	3,985,942	3,976,756	3,985,942	3,985,942		9,186		9,186				0	26,083	824
24703F AC 0	DEFT 2017-1 A3 2.140% 04/22/22		10/15/2018	Various	12/22/2018	Paydown	4,611,584	4,591,294	4,611,584	4,611,584		20,291		20,291				0	44,611	3,583
256746 AE 8	DOLLAR TREE INC 0.700% 04/17/20		04/05/2018	Bank of America Corp.	05/02/2018	Royal Bank of Canada	15,000,000	15,000,000	15,041,300	14,987,372		(12,628)		(12,628)			53,928	53,928	18,672	
26208J AB 9	DRIVE 2018-2 A2 2.640% 09/15/20		05/16/2018	Societe Generale	12/15/2018	Paydown	6,647,582	6,647,411	6,647,582	6,647,582		171		171				0	77,405	
268571 AB 2	ELFI 2018-A A2 3.430% 08/25/42		04/11/2018	Citigroup	12/25/2018	Paydown	952,812	952,703	952,812	952,812		109		109				0	13,451	
27034M AA 2	EARN 2016-D A1 3.906% 01/25/41		06/20/2018	Goldman Sachs	12/25/2018	Paydown	2,047,642	2,065,559	2,047,642	2,047,642		(17,917)		(17,917)				0	20,663	5,351
29372J AB 3	EFF 2017-2 A2 1.970% 01/20/23		07/27/2018	HSBC Securities Inc.	12/20/2018	Paydown	2,201,153	2,184,643	2,201,153	2,201,153		16,510		16,510				0	12,161	1,357
33851L AD 6	FSMT 2018-4 A4 4.000% 07/25/48		06/21/2018	JP Morgan Securities Inc.	12/01/2018	Paydown	3,118,273	3,131,424	3,118,273	3,118,273		(13,151)		(13,151)				0	39,066	9,355
34528F AB 4	FORDO 2018-A A2A 2.590% 02/15/21		05/15/2018	Royal Bank of Canada	12/15/2018	Paydown	4,851,456	4,851,241	4,851,456	4,851,456		215		215				0	62,915	
34531J AB 1	FORDL 2018-A A2A 2.710% 12/15/20		04/17/2018	Barclays Capital	12/15/2018	Paydown	248,004	247,986	248,004	248,004		18		18				0	4,313	
362341 KD 0	GSAMP 2005-HE4 M2 3.241% 07/25/45		08/23/2018	Key Bank NA, Cleveland	12/25/2018	Paydown	290,095	290,231	290,095	290,095		(136)		(136)				0	1,616	
369550 BA 5	GENERAL DYNAMICS CORP 2.875% 05/11/20		05/08/2018	Bank of America Corp.	09/26/2018	Morgan Stanley	7,000,000	6,975,220	6,982,500	6,979,681		4,461		4,461			2,819	2,819	76,587	
39154T AD 0	GALC 2016-1 A4 1.990% 04/20/22		10/26/2018	Bank of Montreal	12/20/2018	Paydown	892,676	886,539	892,676	892,676		6,137		6,137				0	2,961	493
43814U AF 6	HAROT 2018-2 A2 2.660% 12/18/20		05/22/2018	Barclays Capital	12/18/2018	Paydown	110,468	110,468	110,468	110,468				0				0	1,616	
44891K AB 1	HART 2018-A A2A 2.550% 04/15/21		04/10/2018	Barclays Capital	12/15/2018	Paydown	1,543,460	1,543,368	1,543,460	1,543,460		92		92				0	25,008	
46647H AA 2	JPMMT 2016-5 A1 2.649% 12/25/46		10/02/2018	Various	12/01/2018	Paydown	1,338,509	1,315,922	1,338,509	1,338,509		22,587		22,587				0	4,314	294
46650M AQ 0	JPMMT 2018-8 A15 4.000% 01/25/49		08/16/2018	JP Morgan Securities Inc.	12/01/2018	Paydown	618,316	623,067	618,316	618,316		(4,752)		(4,752)				0	4,665	1,992
501773 BL 8	LBCMT 1998-C1 K 6.300% 02/18/30		10/16/2018	Citigroup	12/01/2018	Paydown	37,524	39,961	37,524	37,524		(2,438)		(2,438)				0	296	112
51888R AA 8	LRB 2018-B A1 2.680% 05/26/43		04/26/2018	Credit Suisse	12/25/2018	Paydown	5,163,705	5,163,386	5,163,705	5,163,705		319		319				0	56,613	
58772Q AB 2	MBALT 2018-A A2 2.200% 04/15/20		01/17/2018	Mitsubishi Securities	12/15/2018	Paydown	3,782,472	3,782,441	3,782,472	3,782,472		31		31				0	64,639	
628530 BF 3	MYLAN INC 2.550% 03/28/19		03/27/2018	Barclays Capital	06/15/2018	Call 100.0000	1,960,000	1,950,278	1,960,000	1,951,394		1,116		1,116			8,606	8,606	7,371	139
63939D AB 1	NAVSL 2014-8 A2 2.946% 04/25/23		04/25/2018	HSBC Securities Inc.	12/25/2018	Paydown	8,967,371	8,977,879	8,967,371	8,967,371		(10,509)		(10,509)				0	80,007	1,152
63940A AA 6	NAVSL 2017-4A A1 2.555% 09/27/66		10/24/2018	HSBC Securities Inc.	12/25/2018	Paydown	1,042,456	1,042,415	1,042,456	1,042,456		41		41				0	3,375	73
63940D AA 0	NAVSL 2018-1A A1 2.505% 03/25/67		01/23/2018	JP Morgan Securities Inc.	12/25/2018	Paydown	4,591,461	4,591,461	4,591,461	4,591,461				0				0	54,109	
63940P AA 3	NAVSL 2018-A A1 2.530% 02/18/42		02/13/2018	Barclays Capital	12/15/2018	Paydown	7,522,280	7,521,864	7,522,280	7,522,280		416		416				0	85,815	
65342Q AC 6	NEXTERA ENERGY PARTNERS		05/31/2018	Various	09/12/2018	Morgan Stanley	8,995,000	8,623,216	8,837,588	8,639,055		15,839		15,839			198,532	198,532	190,082	74,690
78448D AC 1	SLMA 2014-A A2B 3.457% 01/15/26		01/09/2018	Bank of America Corp.	12/15/2018	Paydown	6,528,711	6,570,536	6,528,711	6,528,711		(41,825)		(41,825)				0	104,319	12,863
80284R AE 9	SDART 2016-3 B 1.890% 06/15/21		08/22/2018	Royal Bank of Canada	12/15/2018	Paydown	5,138,186	5,122,130	5,138,186	5,138,186		16,057		16,057				0	21,909	2,428
80285F AB 0	SDART 2018-2 A2A 2.580% 10/15/20		04/10/2018	JP Morgan Securities Inc.	12/15/2018	Paydown	9,087,660	9,087,047	9,087,660	9,087,660		613		613				0	134,213	
81747W AG 2	SEMT 2018-7 A4 4.000% 09/25/48		08/08/2018	Wells Fargo Bank	12/01/2018	Paydown	460,533	462,836	460,533	460,533		(2,303)		(2,303)				0	3,799	1,023
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46		02/23/2018	Barclays Capital	11/25/2018	Paydown	4,174,656	4,216,622	4,174,656	4,174,656		(41,966)		(41,966)				0	149,133	20,196
89238B AB 8	TAOT 2018-A A2A 2.100% 10/15/20		01/23/2018	Mitsubishi Securities	12/15/2018	Paydown	3,934,362	3,933,960	3,934,362	3,934,362		402		402				0	65,536	
903293 BE 7	USG CORP 4.875% 06/01/27		02/09/2018	Morgan Stanley	06/15/2018	Morgan Stanley	2,000,000	1,991,000	2,052,500	1,991,355		355		355			61,145	61,145	53,625	19,500
92348M AA 7	VZOT 2016-2A A 1.680% 05/20/21		04/23/2018	Various	12/20/2018	Paydown	1,850,075	1,827,975	1,850,075	1,850,075		22,100		22,100				0	21,928	1,225
92888C AB 3	VFET 2018-1A A2 2.260% 09/15/20		02/06/2018	JP Morgan Securities Inc.	12/15/2018	Paydown	1,087,000	1,086,897	1,087,000	1,087,000		103		103				0	20,540	
95058X AB 4	WEN 2015-1A A2II 4.080% 06/15/45		06/11/2018	Various	12/15/2018	Paydown	136,988	137,990	136,988	136,988		(1,002)		(1,002)				0	2,962	1,196
98161V AB 6	WOART 2018-A A2 2.190% 05/17/21		01/30/2018	Wells Fargo Bank	12/15/2018	Paydown	2,575,732	2,575,506	2,575,732	2,575,732		225		225				0	41,899	
067316 AF 6	BACARDI LTD 4.700% 05/15/28	D	04/24/2018	Bank of America Corp.	05/10/2018	Various	20,000,000	19,936,200	19,863,250	19,936,017		(183)		(183)			(72,767)	(72,767)	32,639	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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
57385L AB 4	MARVELL TECHNOLOGY GROUP	D	06/20/2018	Goldman Sachs	07/24/2018	Bank of America Corp.	8,000.000	7,998,080	8,050,240	7,997,735		(345)		(345)			52,505	52,505	36,833	
3899999.	Total - Bonds - Industrial and Miscellaneous						225,635.622	223,964,331	224,560,109	224,040,809	0	76,476	0	76,476	0	0	519,299	519,299	2,681,304	416,440
8399998.	Total - Bonds						947,725.622	941,348,647	938,941,497	941,694,733	0	346,085	0	346,085	0	0	(2,753,237)	(2,753,237)	7,522,378	1,153,713
Common Stocks - Industrial and Miscellaneous																				
00206R 10 2	AT&T INC.		06/15/2018	State Street Bank	06/28/2018	State Street Bank	0.400	9	13	9				0			4	4		
02208R 10 6	ALTRA INDUSTRIAL MOTION CORP.		09/26/2018	Tax Free Exchange	10/30/2018	State Street Bank	0.350	2	14	2				0			12	12		
039653 10 0	ARCOSA INC.		11/01/2018	Spin Off	11/20/2018	State Street Bank	0.330	4	10	4				0			6	6		
126650 10 0	CVS HEALTH CORP.		11/29/2018	State Street Bank	12/11/2018	State Street Bank	0.310	25	23	25				0			(2)	(2)		
252131 10 7	DEXCOM INC.		06/25/2018	State Street Bank	09/10/2018	State Street Bank	4,900.000	468,050	708,506	468,050				0			240,456	240,456		
369604 10 3	GENERAL ELECTRIC CO.		05/02/2018	State Street Bank	09/10/2018	State Street Bank	491,500.000	7,007,070	6,137,920	7,007,070				0			(869,150)	(869,150)	58,980	
57164Y 10 7	MARRIOTT VACATIONS WORLD		09/04/2018	State Street Bank	09/18/2018	State Street Bank	0.570	34	62	34				0			28	28		
640268 10 8	NEKTAR THERAPEUTICS		06/25/2018	State Street Bank	09/10/2018	State Street Bank	12,400.000	639,030	821,295	639,030				0			182,264	182,264		
67059N 10 8	NUTANIX INC.		06/25/2018	State Street Bank	09/10/2018	State Street Bank	16,100.000	826,991	829,946	826,991				0			2,955	2,955		
70975L 10 7	PENUMBRA INC.		06/25/2018	State Street Bank	09/10/2018	State Street Bank	3,400.000	496,054	487,908	496,054				0			(8,145)	(8,145)		
76133Q 10 2	RETAIL VALUE INC.		07/02/2018	State Street Bank	08/02/2018	State Street Bank	0.200	6	7	6				0			1	1		
90138F 10 2	TWILIO INC A.		06/25/2018	State Street Bank	09/10/2018	State Street Bank	4,700.000	255,537	394,514	255,537				0			138,977	138,977		
90184L 10 2	TWITTER INC.		06/25/2018	State Street Bank	09/10/2018	State Street Bank	14,100.000	624,569	428,706	624,569				0			(195,863)	(195,863)		
90214J 10 1	2U INC.		06/25/2018	State Street Bank	09/10/2018	State Street Bank	8,100.000	675,517	686,880	675,517				0			11,363	11,363		
931142 10 3	WALMART INC.		05/02/2018	State Street Bank	09/10/2018	State Street Bank	12,300.000	1,065,099	1,190,781	1,065,099				0			125,682	125,682	12,792	
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD.	C	07/09/2018	State Street Bank	09/10/2018	State Street Bank	43,296.430	936,502	823,718	936,502				0			(112,784)	(112,784)	2,598	
9099999.	Total - Common Stocks - Industrial and Miscellaneous							12,994,499	12,510,303	12,994,499	0	0	0	0	0	0	(484,196)	(484,196)	74,370	0
9799998.	Total - Common Stocks							12,994,499	12,510,303	12,994,499	0	0	0	0	0	0	(484,196)	(484,196)	74,370	0
9899999.	Total - Preferred and Common Stocks							12,994,499	12,510,303	12,994,499	0	0	0	0	0	0	(484,196)	(484,196)	74,370	0
9999999.	Total - Bonds, Preferred and Common Stocks							954,343,146	951,451,800	954,689,232	0	346,085	0	346,085	0	0	(3,237,433)	(3,237,433)	7,596,748	1,153,713

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....0.
2. Total amount of intangible assets nonadmitted $.....0.

NONE

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
AMERICAN HONDA FINANCE			10/04/2018	JM Lummis & Company	01/22/2019	24,965,529		145,043			25,000,000	24,820,486			2.35	2.40	MAT		
AMERICAN TOWER CORP			03/15/2018	Bank of America Corp.	02/15/2019	9,945,549		(37,988)			9,940,000	9,983,537	127,674		3.40	2.90	FA	168,980	31,918
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						34,911,078	0	107,055	0	0	34,940,000	34,804,023	127,674	0	XXX	XXX	XXX	168,980	31,918
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						34,911,078	0	107,055	0	0	34,940,000	34,804,023	127,674	0	XXX	XXX	XXX	168,980	31,918
Total Bonds																			
7799999. Subtotals - Issuer Obligations						34,911,078	0	107,055	0	0	34,940,000	34,804,023	127,674	0	XXX	XXX	XXX	168,980	31,918
8399999. Subtotals - Bonds						34,911,078	0	107,055	0	0	34,940,000	34,804,023	127,674	0	XXX	XXX	XXX	168,980	31,918
9199999. Total - Short-Term Investments						34,911,078	0	107,055	0	0	XXX	34,804,023	127,674	0	XXX	XXX	XXX	168,980	31,918

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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
CITIGROUP PTY LTD	SYDNEY, NEW SOUTH WALES, AUSTRALIA		0.05	17,408		207,441	XXX
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO						XXX
0199999. Total - Open Depositories		XXX	XXX	17,408	0	207,441	XXX
0399999. Total Cash on Deposit		XXX	XXX	17,408	0	207,441	XXX
0599999. Total Cash		XXX	XXX	17,408	0	207,441	XXX

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

1. January	14,286,336	4. April	152,168	7. July	151,334	10. October	207,541
2. February	14,304,340	5. May	152,350	8. August	151,334	11. November	207,612
3. March	196,115	6. June	155,294	9. September	214,243	12. December	207,441

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	TREASURY BILL		12/28/2018	2.35	02/05/2019	6,185,831		1,615
0199999. U.S. Government Bonds - Issuer Obligations						6,185,831	0	1,615
0599999. Total - U.S. Government Bonds						6,185,831	0	1,615
Total Bonds								
7799999. Subtotals - Issuer Obligations						6,185,831	0	1,615
8399999. Subtotals - Bonds						6,185,831	0	1,615
Exempt Money Market Mutual Funds as Identified by the SVO								
85799J 9Y 2	STATE STREET TREASURY MMF		12/31/2018	2.250		13,800,127		14
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						13,800,127	0	14
8899999. Total - Cash Equivalents						19,985,958	0	1,629

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	B	INSUR UNDERWRITING COLLATERAL	223,114	219,927		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	INSUR UNDERWRITING COLLATERAL			50,708	49,984
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	B	INSUR UNDERWRITING COLLATERAL			111,557	109,964
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	INSUR UNDERWRITING COLLATERAL			253,539	249,918
30. New Hampshire NH	B	INSUR UNDERWRITING COLLATERAL			557,786	549,819
31. New Jersey NJ						
32. New Mexico NM	B	INSUR UNDERWRITING COLLATERAL			659,201	649,786
33. New York NY						
34. North Carolina NC	B	INSUR UNDERWRITING COLLATERAL			334,671	329,891
35. North Dakota ND						
36. Ohio OH	B	INSUR UNDERWRITING COLLATERAL	2,773,716	2,734,097		
37. Oklahoma OK	B	INSUR UNDERWRITING COLLATERAL	324,530	319,894		
38. Oregon OR	B	INSUR UNDERWRITING COLLATERAL	283,964	279,908		
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	INSUR UNDERWRITING COLLATERAL			152,123	149,951
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	INSUR UNDERWRITING COLLATERAL			131,840	129,957
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	3,605,324	3,553,826	2,251,425	2,219,270

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

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