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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

The Celina Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20176 Employer's ID Number 34-4202015

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

Country of Domicile United States of America

Incorporated/Organized 11/12/1919 Commenced Business 02/23/1920

Statutory Home Office 1 Insurance Square (Street and Number), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)

Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-8238 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Michael Stanley Kleinhenz (Name), 419-586-5181-8238 (Area Code) (Telephone Number)

mike.kleinhenz@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President William West Montgomery
Treasurer Michael Stanley Kleinhenz #
Secretary Michael Stanley Kleinhenz

OTHER

Robert Mark Shoenfelt, Sr. VP - CIIO	Vincent Miles Franz, Sr. VP - COO	Theodore Joseph Wissman, VP - Claims
Suzanne Lynn Wells #, Assistant Secretary		

DIRECTORS OR TRUSTEES

William West Montgomery - Chairman	Philip Marion Fullenkamp	Nancy Montgomery Goldberg
David Thomas Mellin	Wesley Moore Jetter	John Michael Lazarich
Collin Jay Bryan	John Richard Gregg	

State of Ohio
County of Mercer
SS:

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

William West Montgomery Chairman, President, CEO and General Manager	Michael Stanley Kleinhenz Secretary	Michael Stanley Kleinhenz Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
day of February 2019

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

Lori Homan
Accountant
February 28, 2022

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	2,542,840	3.898	2,542,840		2,542,840	3.898
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000				0.000
1.22 Issued by U.S. government sponsored agencies		0.000				0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	1,799,210	2.758	1,799,210		1,799,210	2.758
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	5,688,612	8.719	5,688,612		5,688,612	8.719
1.43 Revenue and assessment obligations	8,407,395	12.887	8,407,395		8,407,395	12.887
1.44 Industrial development and similar obligations		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	1,145,148	1.755	1,145,148		1,145,148	1.755
1.512 Issued or guaranteed by FNMA and FHLMC	5,424,847	8.315	5,424,847		5,424,847	8.315
1.513 All other		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,255,419	4.990	3,255,419		3,255,419	4.990
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
1.523 All other	536,290	0.822	536,290		536,290	0.822
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	23,491,526	36.008	23,491,526		23,491,526	36.008
2.2 Unaffiliated non-U.S. securities (including Canada)	3,795,295	5.817	3,795,295		3,795,295	5.817
2.3 Affiliated securities		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds	3,212,776	4.925	3,212,776		3,212,776	4.925
3.2 Preferred stocks:						
3.21 Affiliated		0.000				0.000
3.22 Unaffiliated	927,602	1.422	927,602		927,602	1.422
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000				0.000
3.32 Unaffiliated	2,838,706	4.351	2,838,706		2,838,706	4.351
3.4 Other equity securities:						
3.41 Affiliated		0.000				0.000
3.42 Unaffiliated	96,607	0.148	96,607		96,607	0.148
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000				0.000
3.52 Unaffiliated		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000				0.000
4.2 Agricultural		0.000				0.000
4.3 Single family residential properties		0.000				0.000
4.4 Multifamily residential properties		0.000				0.000
4.5 Commercial loans		0.000				0.000
4.6 Mezzanine real estate loans		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company	746,675	1.144	746,675		746,675	1.144
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6. Contract loans		0.000				0.000
7. Derivatives		0.000				0.000
8. Receivables for securities		0.000				0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	1,331,639	2.041	1,331,639		1,331,639	2.041
11. Other invested assets		0.000				0.000
12. Total invested assets	65,240,588	100.000	65,240,588		65,240,588	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		761,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	38,095	38,095
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		(2,079)
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		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	50,761	
	8.2 Totals, Part 3, Column 9	13	50,774
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		746,675
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		746,675

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	9,199	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		9,199
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		1,714
7.	Deduct amounts received on disposals, Part 3, Column 16		9,260
8.	Deduct amortization of premium and depreciation		1,653
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		56,162,040
2.	Cost of bonds and stocks acquired, Part 3, Column 7		24,174,328
3.	Accrual of discount		31,194
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(93,271)	
	4.2. Part 2, Section 1, Column 15	(11,829)	
	4.3. Part 2, Section 2, Column 13	355,553	
	4.4. Part 4, Column 11	(925,802)	(675,349)
5.	Total gain (loss) on disposals, Part 4, Column 19		674,621
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		16,688,589
7.	Deduct amortization of premium		525,092
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		
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		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		9,120
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		63,162,274
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		63,162,274

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	4,846,582	4,853,217	4,862,566	4,828,204
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	4,846,582	4,853,217	4,862,566	4,828,204
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,799,210	1,800,841	1,884,522	1,634,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,688,613	5,772,384	6,064,577	5,145,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	15,929,065	15,801,072	16,430,597	14,888,142
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	24,027,817	23,829,276	24,259,863	24,020,958
	9. Canada	382,518	376,758	383,982	375,000
	10. Other Countries	3,412,777	3,319,794	3,447,528	3,335,000
	11. Totals	27,823,112	27,525,828	28,091,373	27,730,958
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	56,086,582	55,753,342	57,333,635	54,226,304
PREFERRED STOCKS	14. United States	674,716	630,771	686,665	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries	252,887	279,462	252,887	
	17. Totals	927,602	910,233	939,552	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	927,602	910,233	939,552	
COMMON STOCKS	20. United States	6,148,089	6,148,089	3,447,415	
Industrial and Miscellaneous	21. Canada				
(unaffiliated)	22. Other Countries				
	23. Totals	6,148,089	6,148,089	3,447,415	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	6,148,089	6,148,089	3,447,415	
	26. Total Stocks	7,075,692	7,058,322	4,386,967	
	27. Total Bonds and Stocks	63,162,274	62,811,664	61,720,602	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	145,913	622,237	3,001,080	1,002,076	75,277	XXX	4,846,583	8.6	1,510,387	3.1	4,846,583	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	145,913	622,237	3,001,080	1,002,076	75,277	XXX	4,846,583	8.6	1,510,387	3.1	4,846,583	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	450,000	939,044	410,166			XXX	1,799,210	3.2	2,638,197	5.4	1,799,210	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	450,000	939,044	410,166			XXX	1,799,210	3.2	2,638,197	5.4	1,799,210	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	400,000	2,641,914	2,646,698			XXX	5,688,612	10.1	7,790,644	16.0	5,688,612	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	400,000	2,641,914	2,646,698			XXX	5,688,612	10.1	7,790,644	16.0	5,688,612	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	746,832	5,265,557	7,287,727	1,862,112	766,839	XXX	15,929,067	28.4	14,759,239	30.3	15,929,067	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	746,832	5,265,557	7,287,727	1,862,112	766,839	XXX	15,929,067	28.4	14,759,239	30.3	15,929,067	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	424,630	10,720,299	5,491,309	678,649	1,111,008	XXX	18,425,895	32.9	13,590,331	27.9	17,716,432	709,463
6.2 NAIC 2	110,743	3,928,610	2,662,897	267,830	440,340	XXX	7,410,420	13.2	6,392,397	13.1	7,235,298	175,122
6.3 NAIC 3	86,448	837,947	273,011	153,466		XXX	1,350,872	2.4	1,672,877	3.4	1,093,521	257,351
6.4 NAIC 4	5,475	576,972	1,580	38,369		XXX	622,396	1.1	353,564	0.7	434,458	187,938
6.5 NAIC 5	13,527					XXX	13,527	0.0			13,527	
6.6 NAIC 6						XXX						
6.7 Totals	640,823	16,063,828	8,428,797	1,138,314	1,551,348	XXX	27,823,110	49.6	22,009,169	45.2	26,493,236	1,329,874
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1						XXX			XXX	XXX		
10.2 NAIC 2						XXX			XXX	XXX		
10.3 NAIC 3						XXX			XXX	XXX		
10.4 NAIC 4						XXX			XXX	XXX		
10.5 NAIC 5						XXX			XXX	XXX		
10.6 NAIC 6						XXX			XXX	XXX		
10.7 Totals						XXX			XXX	XXX		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 2,167,375	20,189,051	18,836,980	3,542,837	1,953,124		46,689,367	83.2	XXX	XXX	45,979,904	709,463
11.2 NAIC 2	(d) 110,743	3,928,610	2,662,897	267,830	440,340		7,410,420	13.2	XXX	XXX	7,235,298	175,122
11.3 NAIC 3	(d) 86,448	837,947	273,011	153,466			1,350,872	2.4	XXX	XXX	1,093,521	257,351
11.4 NAIC 4	(d) 5,475	576,972	1,580	38,369			622,396	1.1	XXX	XXX	434,458	187,938
11.5 NAIC 5	(d) 13,527						(c) 13,527	0.0	XXX	XXX	13,527	
11.6 NAIC 6	(d)						(c)		XXX	XXX		
11.7 Totals	2,383,568	25,532,580	21,774,468	4,002,502	2,393,464		(b) 56,086,582	100.0	XXX	XXX	54,756,708	1,329,874
11.8 Line 11.7 as a % of Col. 7	4.2	45.5	38.8	7.1	4.3		100.0	XXX	XXX	XXX	97.6	2.4
12. Total Bonds Prior Year												
12.1 NAIC 1	1,513,526	17,149,860	18,548,779	2,461,063	615,570		XXX	XXX	40,288,798	82.7	39,818,959	469,839
12.2 NAIC 2	462,753	3,588,935	2,340,709				XXX	XXX	6,392,397	13.1	6,254,365	138,032
12.3 NAIC 3	229,530	1,193,713	249,634				XXX	XXX	1,672,877	3.4	1,416,798	256,079
12.4 NAIC 4	9,448	14,644	295,299	34,173			XXX	XXX	353,564	0.7	274,064	79,500
12.5 NAIC 5							XXX	XXX	(c)			
12.6 NAIC 6							XXX	XXX	(c)			
12.7 Totals	2,215,257	21,947,152	21,434,421	2,495,236	615,570		XXX	XXX	(b) 48,707,636	100.0	47,764,186	943,450
12.8 Line 12.7 as a % of Col. 9	4.5	45.1	44.0	5.1	1.3		XXX	XXX	100.0	XXX	98.1	1.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	2,135,311	19,806,656	18,544,004	3,540,808	1,953,124		45,979,903	82.0	39,818,959	81.8	45,979,903	XXX
13.2 NAIC 2	110,743	3,753,488	2,662,897	267,830	440,340		7,235,298	12.9	6,254,365	12.8	7,235,298	XXX
13.3 NAIC 3	86,448	752,541	254,532				1,093,521	1.9	1,416,798	2.9	1,093,521	XXX
13.4 NAIC 4	5,475	389,034	1,580	38,369			434,458	0.8	274,064	0.6	434,458	XXX
13.5 NAIC 5	13,527						13,527	0.0			13,527	XXX
13.6 NAIC 6												XXX
13.7 Totals	2,351,504	24,701,719	21,463,013	3,847,007	2,393,464		54,756,707	97.6	47,764,186	98.1	54,756,707	XXX
13.8 Line 13.7 as a % of Col. 7	4.3	45.1	39.2	7.0	4.4		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.2	44.0	38.3	6.9	4.3		97.6	XXX	XXX	XXX	97.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	32,064	382,395	292,976	2,029			709,464	1.3	469,839	1.0	XXX	709,464
14.2 NAIC 2		175,122					175,122	0.3	138,032	0.3	XXX	175,122
14.3 NAIC 3		85,406	18,479	153,466			257,351	0.5	256,079	0.5	XXX	257,351
14.4 NAIC 4		187,938					187,938	0.3	79,500	0.2	XXX	187,938
14.5 NAIC 5											XXX	
14.6 NAIC 6											XXX	
14.7 Totals	32,064	830,861	311,455	155,495			1,329,875	2.4	943,450	1.9	XXX	1,329,875
14.8 Line 14.7 as a % of Col. 7	2.4	62.5	23.4	11.7			100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	1.5	0.6	0.3			2.4	XXX	XXX	XXX	XXX	2.4

(a) Includes $ 1,329,876 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 226,339 current year of bonds with Z designations, $ 228,347 prior year of bonds with Z designations and $ .... 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 $ .... current year of bonds with 5GI designations, $ .... prior year of bonds with 5* or 5GI designations and $ .... current year, $ .... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations		49,916	2,492,924			XXX	2,542,840	4.5	201,797	0.4	2,542,840	
1.2 Residential Mortgage-Backed Securities	133,636	434,658	281,870	219,708	75,277	XXX	1,145,149	2.0	139,860	0.3	1,145,149	
1.3 Commercial Mortgage-Backed Securities	12,277	137,663	226,286	782,368		XXX	1,158,594	2.1	1,168,730	2.4	1,158,594	
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	145,913	622,237	3,001,080	1,002,076	75,277	XXX	4,846,583	8.6	1,510,387	3.1	4,846,583	
2. All Other Governments												
2.1 Issuer Obligations						XXX						
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	450,000	939,044	410,166			XXX	1,799,210	3.2	2,638,197	5.4	1,799,210	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	450,000	939,044	410,166			XXX	1,799,210	3.2	2,638,197	5.4	1,799,210	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	400,000	2,641,914	2,646,698			XXX	5,688,612	10.1	7,790,644	16.0	5,688,612	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	400,000	2,641,914	2,646,698			XXX	5,688,612	10.1	7,790,644	16.0	5,688,612	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations		2,673,867	5,450,453		283,074	XXX	8,407,394	15.0	10,199,015	20.9	8,407,394	
5.2 Residential Mortgage-Backed Securities	746,832	2,591,689	1,837,274	1,862,112	483,764	XXX	7,521,671	13.4	4,560,224	9.4	7,521,671	
5.3 Commercial Mortgage-Backed Securities						XXX						
5.4 Other Loan-Backed and Structured Securities						XXX						
5.5 Totals	746,832	5,265,556	7,287,727	1,862,112	766,838	XXX	15,929,065	28.4	14,759,239	30.3	15,929,065	
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	579,115	15,979,640	8,246,944	929,774	1,551,348	XXX	27,286,821	48.7	21,356,163	43.8	26,044,083	1,242,738
6.2 Residential Mortgage-Backed Securities	61,710	84,188	181,853	208,539		XXX	536,290	1.0	653,007	1.3	449,152	87,138
6.3 Commercial Mortgage-Backed Securities						XXX						
6.4 Other Loan-Backed and Structured Securities						XXX						
6.5 Totals	640,825	16,063,828	8,428,797	1,138,313	1,551,348	XXX	27,823,111	49.6	22,009,170	45.2	26,493,235	1,329,876
7. Hybrid Securities												
7.1 Issuer Obligations						XXX						
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX						
7.5 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued						XXX			XXX	XXX		
10.2 Bank Loans - Acquired						XXX			XXX	XXX		
10.3 Totals						XXX			XXX	XXX		
11. Total Bonds Current Year												
11.1 Issuer Obligations	1,429,115	22,284,381	19,247,185	929,774	1,834,422	XXX	45,724,877	81.5	XXX	XXX	44,482,139	1,242,738
11.2 Residential Mortgage-Backed Securities	942,178	3,110,535	2,300,997	2,290,359	559,041	XXX	9,203,110	16.4	XXX	XXX	9,115,972	87,138
11.3 Commercial Mortgage-Backed Securities	12,277	137,663	226,286	782,368		XXX	1,158,594	2.1	XXX	XXX	1,158,594	
11.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
11.7 Totals	2,383,570	25,532,579	21,774,468	4,002,501	2,393,463		56,086,581	100.0	XXX	XXX	54,756,705	1,329,876
11.8 Line 11.7 as a % of Col. 7	4.2	45.5	38.8	7.1	4.3		100.0	XXX	XXX	XXX	97.6	2.4
12. Total Bonds Prior Year												
12.1 Issuer Obligations	1,454,794	19,618,617	19,744,755	876,388	491,262	XXX	XXX	XXX	42,185,816	86.6	41,362,324	823,492
12.2 Residential Mortgage-Backed Securities	748,371	2,128,499	1,132,479	1,219,434	124,308	XXX	XXX	XXX	5,353,091	11.0	5,233,132	119,959
12.3 Commercial Mortgage-Backed Securities	12,093	200,037	557,186	399,414		XXX	XXX	XXX	1,168,730	2.4	1,168,730	
12.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	2,215,258	21,947,153	21,434,420	2,495,236	615,570		XXX	XXX	48,707,637	100.0	47,764,186	943,451
12.8 Line 12.7 as a % of Col. 9	4.5	45.1	44.0	5.1	1.3		XXX	XXX	100.0	XXX	98.1	1.9
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	1,429,115	21,495,915	18,946,380	776,308	1,834,422	XXX	44,482,140	79.3	41,362,324	84.9	44,482,140	XXX
13.2 Residential Mortgage-Backed Securities	910,113	3,068,140	2,290,347	2,288,330	559,041	XXX	9,115,971	16.3	5,233,132	10.7	9,115,971	XXX
13.3 Commercial Mortgage-Backed Securities	12,277	137,663	226,286	782,368		XXX	1,158,594	2.1	1,168,730	2.4	1,158,594	XXX
13.4 Other Loan-Backed and Structured Securities						XXX						XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 Totals	2,351,505	24,701,718	21,463,013	3,847,006	2,393,463		54,756,705	97.6	47,764,186	98.1	54,756,705	XXX
13.8 Line 13.7 as a % of Col. 7	4.3	45.1	39.2	7.0	4.4		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.2	44.0	38.3	6.9	4.3		97.6	XXX	XXX	XXX	97.6	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations		788,466	300,805	153,466		XXX	1,242,737	2.2	823,492	1.7	XXX	1,242,737
14.2 Residential Mortgage-Backed Securities	32,065	42,395	10,650	2,029		XXX	87,139	0.2	119,959	0.2	XXX	87,139
14.3 Commercial Mortgage-Backed Securities						XXX					XXX	
14.4 Other Loan-Backed and Structured Securities						XXX					XXX	
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans						XXX			XXX	XXX	XXX	
14.7 Totals	32,065	830,861	311,455	155,495			1,329,876	2.4	943,451	1.9	XXX	1,329,876
14.8 Line 14.7 as a % of Col. 7	2.4	62.5	23.4	11.7			100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.1	1.5	0.6	0.3			2.4	XXX	XXX	XXX	XXX	2.4

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					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	3,085,549		3,085,549	
2. Cost of cash equivalents acquired	36,284,326		36,284,326	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	36,300,714		36,300,714	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,069,161		3,069,161	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	3,069,161		3,069,161	

(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 Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office and Parking Lot		Celina	OH	12/28/1993	12/31/2006	2,744,792		746,675	2,179,000	50,761			(50,761)		139,446	
0299999. Property occupied by the reporting entity - Administrative						2,744,792		746,675	2,179,000	50,761			(50,761)		139,446	
0399999. Total Property occupied by the reporting entity						2,744,792		746,675	2,179,000	50,761			(50,761)		139,446	
0699999 - Totals						2,744,792		746,675	2,179,000	50,761			(50,761)		139,446	

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
HVAC FX80 Supervisory Controller	Celina	OH	01/25/2018	New Idea Controls				2,692
Weil Chilled Water Pump	Celina	OH	12/28/2018	All-Temp Refrigeration Inc				9,200
Chilled Water Coil	Celina	OH	12/28/2018	All-Temp Refrigeration Inc				26,203
0199999. Acquired by Purchase								38,095
0399999 - Totals								38,095

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
HVAC N30 Supervisory Controller	Celina	OH	01/25/2018	Replaced and Disposed	3,179		2,093	13			(13)		2,079			(2,079)	(2,079)		
0199999. Property Disposed					3,179		2,093	13			(13)		2,079			(2,079)	(2,079)		
0399999 - Totals					3,179		2,093	13			(13)		2,079			(2,079)	(2,079)		

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
023138-AA-8	AMBAC ASSURANCE CORP	New York	NY	VARIOUS	02/22/2018		9,199			0.000
2399999. Surplus Debentures, etc - Unaffiliated							9,199			XXX
4499999. Total - Unaffiliated							9,199			XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							9,199			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
023138-AA-8	AMBAC ASSURANCE CORP	NEW YORK	NY	VARIOUS	02/22/2018	05/09/2018			(1,653)			(1,653)		7,546	9,260		1,714	1,714	
2399999. Surplus Debentures, etc - Unaffiliated									(1,653)			(1,653)		7,546	9,260		1,714	1,714	
4499999. Total - Unaffiliated									(1,653)			(1,653)		7,546	9,260		1,714	1,714	
4599999. Total - Affiliated																			
4699999 - Totals									(1,653)			(1,653)		7,546	9,260		1,714	1,714	

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3W-8	US TREASURY N/B				1	99,688	100.5000	100,500	100,000	99,710		22			2.750	2.780	FA	1,039	1,375	04/04/2018	02/15/2028
912828-4F-4	US TREASURY N/B				1	345,641	100.2960	351,039	350,000	346,043		402			2.625	2.820	MS	2,347	4,594	04/24/2018	03/31/2025
912828-4N-7	US TREASURY N/B				1	338,831	101.5310	345,206	340,000	338,893		62			2.875	2.910	MN	1,269	4,888	06/05/2018	05/15/2028
912828-5M-8	US TREASURY N/B				1	1,556,100	103.7340	1,607,883	1,550,000	1,556,050		(49)			3.125	3.070	MN	6,289		11/28/2018	11/15/2028
912828-M9-8	US TREASURY N/B	SD			1	49,787	98.3430	49,172	50,000	49,916		43			1.625	1.710	MN	71	813	12/07/2015	11/30/2020
912828-V9-8	US TREASURY N/B				1	151,688	97.1090	150,520	155,000	152,228		304			2.250	2.490	FA	1,317	3,488	03/20/2017	02/15/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,541,735	XXX	2,604,320	2,545,000	2,542,840		784			XXX	XXX	XXX	12,332	15,158	XXX	XXX
36179S-2P-1	G2 MA4382			4	1	154,727	100.7380	155,876	154,734	154,733		5			3.500	3.460	MON	451	3,610	04/24/2018	04/20/2047
36179S-LS-4	G2 MA3937			4	1	68,364	100.7740	68,700	68,172	68,364		(10)			3.500	3.410	MON	199	795	08/07/2018	09/20/2046
36179T-AK-1	G2 MA4510			4	1	114,816	100.7170	115,118	114,298	114,808		(50)			3.500	3.390	MON	333	3,000	03/07/2018	06/20/2047
36179T-G3-3	G2 MA4718			4	1	165,295	98.7070	167,772	169,969	165,384		361			3.000	3.360	MON	425	3,399	04/24/2018	09/20/2047
36179T-JY-2	G2 MA4779			4	1	155,559	102.4700	155,295	151,551	155,502		(516)			4.000	3.460	MON	505	4,547	03/26/2018	10/20/2047
36179T-NR-2	G2 MA4900			4	1	117,572	101.1800	118,185	116,806	117,542		(75)			3.500	3.360	MON	341	3,066	03/13/2018	12/20/2047
36179T-SF-3	G2 MA5018			4	1	116,685	98.5030	117,646	119,433	116,775		208			3.000	3.290	MON	299	2,687	03/07/2018	02/20/2048
36179T-V4-4	G2 MA5135			4	1	70,559	99.3400	72,007	72,485	70,601		98			3.000	3.350	MON	181	1,268	05/01/2018	04/20/2048
36179T-XU-4	G2 MA5191			4	1	72,045	101.1820	72,885	72,033	72,040		(5)			3.500	3.460	MON	210	1,471	05/01/2018	05/20/2048
36203H-SQ-5	GN 349827			4	1	15,423	109.6070	16,614	15,158	15,254		(50)			7.500	6.960	MON	95	1,137	12/31/2005	01/15/2023
3622A2-BN-1	GN 783645			4	1	90,269	102.0220	87,307	85,576	89,304		(1,193)			3.500	1.990	MON	250	2,995	10/10/2013	07/15/2027
36296R-3Q-8	GN 699307			4	1	4,841	106.6640	5,146	4,824	4,841		(4)			6.000	5.860	MON	24	289	11/03/2008	10/15/2038
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,146,155	XXX	1,152,551	1,145,039	1,145,148		(1,231)			XXX	XXX	XXX	3,313	28,264	XXX	XXX
38373M-YH-7	GNR 2007-12 C			4	1	39,894	101.1050	38,587	38,165	38,738		(258)			5.278	4.230	MON	168	2,014	05/17/2010	04/16/2041
38378B-QG-7	GNR 2012-27 D			4	1	350,000	97.0040	339,514	350,000	350,000					3.487	3.470	MON	1,017	12,204	02/08/2012	03/16/2045
38378B-VH-9	GNR 2012-72 B			4	1	362,469	97.7500	342,125	350,000	355,654		(810)			2.947	2.650	MON	860	10,315	12/20/2012	02/16/2046
38378B-WC-9	GNR 2012-78 C			4	1	422,313	94.0300	376,120	400,000	414,202		(761)			3.014	2.710	MON	1,005	12,075	10/26/2012	06/16/2052
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,174,676	XXX	1,096,346	1,138,165	1,158,594		(1,829)			XXX	XXX	XXX	3,050	36,608	XXX	XXX
0599999. Total - U.S. Government Bonds						4,862,566	XXX	4,853,217	4,828,204	4,846,582		(2,276)			XXX	XXX	XXX	18,695	80,030	XXX	XXX
1099999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
13063C-R4-4	CALIFORNIA ST				1FE	322,278	117.5560	293,890	250,000	303,537		(7,552)			5.000	1.600	MS	4,167	12,500	06/22/2016	09/01/2025
246381-LY-1	DELAWARE ST			2	1FE	108,748	114.7120	107,829	94,000	106,629		(2,119)			5.000	2.370	JJ	2,350	2,350	01/02/2018	07/01/2027
419792-UW-4	HAWAII ST			2	1FE	93,891	110.1370	99,123	90,000	93,174		(717)			5.000	3.990	MN	750	4,500	01/16/2018	11/01/2029
57582R-DM-5	MASSACHUSETTS ST			2	1FE	300,275	112.3270	280,818	250,000	279,105		(6,340)			5.000	2.170	MN	2,083	12,500	07/22/2015	05/01/2024
594612-BM-4	MICHIGAN ST				1FE	302,565	114.1310	285,328	250,000	282,076		(6,107)			5.000	2.230	JD	1,042	12,500	07/15/2015	12/01/2023
677522-CG-7	OHIO ST				1FE	306,765	113.1850	282,963	250,000	284,689		(7,048)			5.000	1.880	MS	4,167	12,500	10/15/2015	09/01/2023
882722-VF-5	TEXAS ST			1	1FE	150,000	100.1270	150,191	150,000	150,000					3.203	3.200	AO	1,201	4,805	09/23/2010	04/01/2019
917542-QW-5	UTAH ST			1	1FE	300,000	100.2330	300,699	300,000	300,000					3.189	3.180	JJ	4,784	9,567	09/24/2010	07/01/2019
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,884,522	XXX	1,800,841	1,634,000	1,799,210		(29,883)			XXX	XXX	XXX	20,544	71,222	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,884,522	XXX	1,800,841	1,634,000	1,799,210		(29,883)			XXX	XXX	XXX	20,544	71,222	XXX	XXX
022447-XR-2	ALVIN TX INDEP SCH DIST				1FE	426,342	111.9650	391,878	350,000	390,308		(9,274)			5.000	2.070	FA	6,611	17,500	12/03/2014	02/15/2023
101547-UU-9	BOULDER VLY CO SCH DIST #RE-2			2	1FE	410,190	112.2150	392,753	350,000	390,364		(5,623)			5.000	3.010	JD	1,458	17,500	04/14/2015	12/01/2038
159808-CE-2	CHARLES CNTY MD	SD			1FE	305,380	111.1120	277,780	250,000	277,058		(6,884)			5.000	1.990	AO	3,125	12,500	09/29/2014	10/01/2022
164231-KQ-4	CHEROKEE CNTY GA SCH SYS	SD			1FE	200,000	115.9460	231,892	200,000	200,000					5.870	5.870	FA	4,892	11,740	06/19/2009	08/01/2028
180848-QQ-9	CLARK CNTY NV			2	1FE	320,768	118.4720	296,180	250,000	302,425		(6,597)			5.000	1.920	MN	2,083	12,500	02/16/2016	11/01/2026
234667-JD-6	DALLAS CNTY TX HOSP DIST			1	1FE	150,000	100.9970	151,496	150,000	150,000					4.448	4.440	FA	2,521	6,672	08/27/2009	08/15/2019
403755-T3-5	GWINNETT CNTY GA SCH DIST			2	1FE	419,430	114.7870	401,755	350,000	396,210		(6,311)			5.000	2.790	FA	7,292	17,500	02/23/2015	02/01/2035
447025-JJ-7	HUNTSVILLE AL				1FE	250,000	100.4920	251,230	250,000	250,000					3.386	3.380	MS	2,822	8,465	09/02/2010	09/01/2019
517840-6Q-2	LAS VEGAS VLY NV WTR DIST			2	1FE	315,440	115.7870	289,468	250,000	296,440		(6,741)			5.000	1.910	JD	1,042	12,500	02/12/2016	06/01/2027
54589T-CE-0	LOUDOUN CNTY VA			2	1FE	428,691	115.6670	404,835	350,000	398,874		(7,587)			5.000	2.450	JD	1,458	17,500	11/25/2014	12/01/2027
64966L-5B-3	NEW YORK NY				1FE	315,143	117.0920	292,730	250,000	296,886		(6,613)			5.000	1.950	FA	5,208	12,500	02/25/2016	08/01/2025
741701-W8-5	PRINCE GEORGES CNTY MD				1FE	181,797	113.4710	170,207	150,000	169,310		(3,900)			5.000	2.090	MS	2,500	7,500	09/16/2015	09/01/2023
763682-G8-8	RICHLAND CNTY SC SCH DIST #2				1FE	303,678	111.9150	279,788	250,000	281,567		(7,389)			5.000	1.780	FA	5,208	12,500	12/09/2015	02/01/2023
76541V-TB-3	RICHMOND VA				1FE	24,985	121.8440	24,369	20,000	24,531		(441)			5.000	2.250	MS	333	694	12/05/2017	03/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
790450-GG-9	SAINT JOHNS MI PUBLIC SCHS				1FE	291,715	107.0950	267,738	250,000	270,405		(8,541)			5.000	1.430	MN	2,083	12,500	06/20/2016	05/01/2021
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST			1	1FE	105,674	120.5160	120,516	100,000	103,682		(275)			6.220	5.720	AO	1,555	6,220	07/30/2009	10/01/2028
815626-GQ-3	SEDGWICK CNTY KS UNIF SCH DIST	SD		1	1FE	211,348	120.5160	241,032	200,000	207,364		(551)			6.220	5.720	AO	3,110	12,440	07/30/2009	10/01/2028
937751-6E-0	WASHINGTON CNTY MD				1FE	290,095	107.0570	267,643	250,000	273,022		(6,388)			4.000	1.300	JJ	5,000	10,000	04/13/2016	07/01/2022
940859-BA-8	WASHOE CNTY NV SCH DIST				1FE	30,560	119.1130	29,778	25,000	29,922		(577)			5.000	2.220	AO	313	1,076	11/20/2017	10/01/2026
94766P-FR-7	WEBER UT SCH DIST				1FE	368,844	112.9340	338,802	300,000	336,958		(7,835)			5.000	2.080	JD	667	15,000	10/02/2014	06/15/2023
95667N-CP-6	WEST VIRGINIA ST SCH BLDG AUTH				1FE	307,093	112.7560	281,890	250,000	285,589		(7,547)			5.000	1.700	JJ	6,250	12,500	01/25/2016	07/01/2023
984657-GU-4	YAMHILL CNTY OR SCH DIST #29J				1FE	407,404	105.3210	368,624	350,000	357,698		(5,043)			5.500	3.930	JD	856	19,250	11/09/2006	06/15/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,064,577	XXX	5,772,384	5,145,000	5,688,613		(104,117)			XXX	XXX	XXX	66,387	256,557	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						6,064,577	XXX	5,772,384	5,145,000	5,688,613		(104,117)			XXX	XXX	XXX	66,387	256,557	XXX	XXX
13068L-VS-1	CALIFORNIA ST PUBLIC WKS BRD L				1FE	309,495	116.9680	292,420	250,000	291,494		(6,047)			5.000	2.170	MN	2,083	12,500	12/10/2015	05/01/2025
15567R-BE-2	CENTRL UT WTR CONSERVANCY DIST			2	1FE	24,344	120.0370	24,007	20,000	23,941		(400)			5.000	2.480	AO	250	758	11/30/2017	10/01/2028
181000-PB-0	CLARK CNTY NV HIGHWAY IMPT REV				1FE	313,630	114.8130	287,033	250,000	294,581		(7,694)			5.000	1.600	JJ	6,250	12,500	06/09/2016	07/01/2024
3135G0-T9-4	FANNIE MAE				1	246,010	99.1740	247,935	250,000	246,582		572			2.375	2.730	JJ	2,672	2,903	04/12/2018	01/19/2023
343136-5W-3	FLORIDA ST TURNPIKE AUTH	SD			1FE	116,333	104.6810	104,681	100,000	105,494		(3,604)			5.000	1.290	JJ	2,500	5,000	12/09/2015	07/01/2020
438701-RA-4	HONOLULU CITY & CNTY HI WSTWTR				1FE	200,000	101.8600	203,720	200,000	200,000					4.113	4.110	JJ	4,113	8,226	10/27/2010	07/01/2020
442435-4M-2	HOUSTON TX UTILITY SYS REVENUE				1FE	308,653	112.4960	281,240	250,000	286,892		(8,105)			5.000	1.500	MN	1,597	12,500	04/07/2016	05/15/2023
469495-DG-7	JACKSONVILLE FL TRANSIT REVENU			2	1FE	310,203	115.1090	287,773	250,000	293,158		(5,862)			5.000	2.230	AO	3,125	12,500	01/07/2016	10/01/2027
485424-QA-6	KANSAS ST DEPT OF TRANSPRTN HI				1FE	303,898	110.7950	276,988	250,000	280,147		(7,922)			5.000	1.600	MS	4,167	12,500	12/09/2015	09/01/2022
54811G-LN-8	LOWER COLORADO RIVER TX AUTH R				1FE	298,400	109.5230	273,808	250,000	277,097		(7,747)			5.000	1.680	MN	1,597	12,500	03/11/2016	05/15/2022
57584X-8K-0	MASSACHUSETTS ST DEV FIN AGY R			2	1FE	60,810	119.6340	59,817	50,000	59,840		(961)			5.000	2.540	JJ	1,250	1,271	12/15/2017	07/01/2028
57604P-5P-5	MASSACHUSETTS ST WTR POLL ABAT	SD		1	1FE	288,658	114.1210	285,303	250,000	283,074		(921)			5.192	4.240	FA	5,408	12,980	02/24/2012	08/01/2040
591745-X5-8	MET ATLANTA GA RAPID TRANSIT A				1FE	322,535	119.1420	297,855	250,000	303,938		(6,631)			5.000	1.890	JJ	6,250	12,500	02/18/2016	07/01/2026
59261A-DJ-3	MET TRANSPRTN AUTH NY REVENUE				1FE	314,950	116.4840	291,210	250,000	297,211		(6,338)			5.000	2.040	MN	1,597	12,500	02/19/2016	11/15/2025
59334D-HX-5	MIAMI-DADE CNTY FL WTR & SWR R				1FE	315,860	115.4020	288,505	250,000	295,006		(7,390)			5.000	1.700	AO	3,125	12,500	02/16/2016	10/01/2024
60636W-QP-3	MISSOURI ST HIGHWAYS & TRANSIT				1FE	345,939	112.0490	336,147	300,000	317,919		(4,024)			5.000	3.420	FA	6,250	15,000	03/10/2011	02/01/2023
641480-HY-7	NEVADA ST HIGHWAY IMPT REVENUE			2	1FE	321,455	119.1930	297,983	250,000	303,191		(6,615)			5.000	1.900	JD	1,042	12,500	02/17/2016	12/01/2026
647310-U7-4	NEW MEXICO ST SEVERANCE TAX				1FE	304,188	115.3340	288,335	250,000	284,817		(5,875)			5.000	2.290	JJ	6,250	12,500	08/06/2015	07/01/2024
64971W-XY-1	NEW YORK CITY NY TRANSITIONAL				1FE	302,133	111.3900	278,475	250,000	279,401		(7,343)			5.000	1.810	MN	2,083	12,500	10/23/2015	11/01/2022
650009-B4-4	NEW YORK ST THRUWAY AUTH			2	1FE	305,000	113.4030	283,508	250,000	289,125		(7,431)			5.000	1.720	JJ	6,250	12,500	11/01/2016	01/01/2025
679086-DT-2	OKLAHOMA ST CAPITOL IMPT AUTH			2	1FE	252,760	114.3330	240,099	210,000	235,435		(4,246)			5.000	2.620	JJ	5,250	10,500	09/25/2014	07/01/2026
709224-NZ-8	PENNSYLVANIA ST TURNPIKE COMMI				1FE	306,650	115.3240	288,310	250,000	293,360		(5,275)			5.000	2.430	JD	1,042	12,500	05/25/2016	06/01/2026
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE				1FE	227,116	114.2030	228,406	200,000	226,829		(287)			5.859	3.340	JD	977		12/04/2018	12/01/2024
736742-VC-8	PORTLAND OR SWR SYS REVENUE				1FE	302,275	113.4920	283,730	250,000	282,005		(6,335)			5.000	2.150	AO	3,125	12,500	09/16/2015	10/01/2023
79766D-GB-9	SAN FRANCISCO CALIF CITY &CNTY				1FE	190,161	119.0370	178,556	150,000	179,751		(3,720)			5.000	2.070	MN	1,250	7,500	01/27/2016	05/01/2026
812670-DP-9	SEATTLE WA MUSEUM DEV AUTH SPL			2	1FE	291,743	113.5660	283,915	250,000	273,984		(4,158)			5.000	3.010	AO	3,125	12,500	06/27/2014	04/01/2029
83786P-CK-4	S FL WTR MGMT DIST COPS			2	1FE	247,990	116.1590	232,318	200,000	235,419		(4,435)			5.000	2.330	AO	2,500	10,000	01/13/2016	10/01/2026
914301-5Z-5	UNIV OF HOUSTON TX UNIV REVENU				1FE	290,983	109.4430	273,608	250,000	278,673		(4,361)			4.000	2.000	FA	3,778	10,000	01/22/2016	02/15/2025
917547-YU-9	UTAH ST BLDG OWNERSHIP AUTH LE				1FE	308,740	112.4510	281,128	250,000	286,894		(8,106)			5.000	1.490	MN	1,597	12,500	04/05/2016	05/15/2023
917567-AR-0	UTAH ST TRANSIT AUTH SALES TAX			2	1FE	394,017	117.0390	380,377	325,000	371,072		(6,474)			5.000	2.600	JD	722	16,250	04/28/2015	06/15/2029
927793-YT-0	VIRGINIA ST CMWLTH TRANSPRTN B				1FE	325,760	118.6220	296,555	250,000	305,954		(7,052)			5.000	1.750	MN	1,597	12,500	02/16/2016	05/15/2026
95308R-JA-8	W HARRIS CNTY TX REGL WTR AUTH				1FE	119,598	110.8640	110,864	100,000	111,436		(2,753)			5.000	1.970	JD	222	5,000	12/02/2015	12/15/2022
977123-U4-8	WISCONSIN ST TRANSPRTN REVENUE			2	1FE	24,197	120.2470	24,049	20,000	23,791		(395)			5.000	2.510	JJ	500	528	11/28/2017	07/01/2029
988516-BP-4	YUMA AZ MUNI PROPERTY CORP UTI			2	1FE	306,203	115.5430	288,858	250,000	289,882		(5,618)			5.000	2.340	JJ	6,250	12,500	01/06/2016	07/01/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						8,900,687	XXX	8,377,516	7,375,000	8,407,393		(163,553)			XXX	XXX	XXX	99,794	343,416	XXX	XXX
3128DY-HA-8	FG D94725			4	1	652	100.6820	649	645	645					6.000	5.460	MON	3	39	11/22/2005	07/01/2021
3128K2-C7-2	FG A41894			4	1	6,476	104.9700	7,029	6,696	6,517		53			5.000	5.630	MON	28	335	01/31/2006	01/01/2036
3128K5-WP-3	FG A45154			4	1	5,996	113.2530	6,614	5,840	5,954		(5)			6.000	5.450	MON	29	350	07/06/2005	05/01/2035
3128MF-KV-9	FG G16408			4	1	91,558	97.6520	91,408	93,606	91,658		282			2.500	2.940	MON	195	1,560	04/11/2018	01/01/2033
3128MM-KR-3	FG G18303			4	1	11,320	103.5280	11,502	11,110	11,191		(46)			4.500	4.010	MON	42	500	06/24/2009	03/01/2024
3128MM-XF-5	FG G18677			4	1	90,048	99.6270	89,706	90,041	90,041		(7)			3.000	2.970	MON	225	2,251	02/12/2018	02/01/2033
31294N-S2-6	FG E04137			4	1	162,061	98.8840	153,261	154,989	159,400		(1,324)			2.500	1.570	MON	323	3,875	12/04/2012	11/01/2027
31297F-JD-6	FG A27460			4	1	9,454	110.0190	10,040	9,126	9,349		(97)			6.000	5.330	MON	46	547	12/31/2005	10/01/2034
31307V-J2-3	FG J38381			4	1	67,354	99.6270	67,419	67,671	67,368		41			3.000	3.070	MON	169	1,523	03/06/2018	01/01/2033
3132GG-CG-8	FG Q02771			4	1	119,986	103.0350	118,962	115,458	119,584		(446)			4.000	3.400	MON	385	4,618	08/31/2011	08/01/2041
3132XC-R7-2	FG G67710			4	1	215,189	100.0590	217,389	217,259	215,205		56			3.500	3.610	MON	634	1,901	09/12/2018	03/01/2048

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XT-6L-7	FG Q51774			4	1	143,449	100.0650	143,454	143,359	143,439		(14)			3.500	3.470	MON	418	4,182	02/16/2018	10/01/2047
3136A6-TP-9	FNR 2012-63 HB			4	1	103,640	95.6850	97,343	101,732	103,098		(316)			2.000	1.680	MON	170	2,035	02/06/2013	08/25/2041
3136A8-V6-4	FNR 2012-113 PB			4	1	160,952	97.6210	153,855	157,603	159,386		(546)			2.000	1.640	MON	263	3,152	10/26/2012	10/25/2040
3136A9-T8-1	FNR 2012-124 PY			4	1	317,078	85.8170	300,361	350,000	323,854		1,019			2.500	2.990	MON	729	8,750	12/27/2012	11/25/2042
3136AA-MP-7	FNR 2012-139 MC			4	1	146,075	95.0080	135,771	142,904	144,841		(525)			2.000	1.610	MON	238	2,858	11/20/2012	05/25/2042
3136AB-LF-8	FNR 2012-148 KB			4	1	172,718	97.1400	164,287	169,124	171,379		(546)			2.000	1.670	MON	282	3,382	12/14/2012	03/25/2042
31371L-CE-7	FN 254869			4	1	5,898	105.7400	6,139	5,805	5,872		(16)			5.500	5.130	MON	27	320	12/31/2005	09/01/2033
31371N-CJ-2	FN 256673			4	1	7,285	107.3120	7,783	7,253	7,280		(5)			5.500	5.310	MON	33	399	05/15/2008	04/01/2037
31371N-QN-8	FN 257061			4	1	4,471	103.6820	4,659	4,493	4,476		10			5.000	5.030	MON	19	225	02/20/2008	01/01/2023
3137AS-VD-3	FHR 4094 KA			4	1	178,897	95.9280	169,993	177,208	178,388		(327)			1.750	1.550	MON	258	3,101	10/23/2012	08/15/2041
3137AT-6B-3	FHR 4098 HA			4	1	134,850	96.4150	128,410	133,185	134,138		(280)			2.000	1.780	MON	222	2,664	08/23/2012	05/15/2041
3137AT-GC-0	FHR 4091 TH			4	1	162,453	96.9000	153,298	158,201	160,685		(723)			2.000	1.530	MON	264	3,164	12/03/2012	05/15/2041
3137AU-HY-8	FHR 4109 CY			4	1	339,828	91.1330	318,968	350,000	342,864		511			2.500	2.700	MON	729	8,750	12/12/2012	09/15/2032
3137AU-L2-3	FHR 4102 CH			4	1	161,494	96.2390	151,954	157,892	159,713		(610)			2.000	1.580	MON	263	3,158	09/20/2012	11/15/2040
3137AY-YA-3	FHR 4170 PE			4	1	150,919	97.5180	143,803	147,463	149,622		(630)			2.250	1.770	MON	276	3,318	02/22/2013	01/15/2033
3137GA-HR-1	FHR 3743 PA			4	1	69,765	98.6010	67,020	67,970	68,856		(411)			2.500	1.860	MON	142	1,699	01/27/2012	12/15/2039
3138ER-YP-9	FN AL9717			4	1	254,434	102.3720	247,001	241,277	253,367		(1,929)			4.000	3.140	MON	804	9,651	05/03/2017	01/01/2047
3138WJ-FK-9	FN AS8269			4	1	466,954	97.5450	482,559	494,703	467,020		264			3.000	3.740	MON	1,237	1,237	11/13/2018	11/01/2046
3138WJ-K5-6	FN AS8415			4	1	271,466	97.6440	264,854	271,243	271,441		(42)			3.000	2.960	MON	678	8,137	11/29/2017	11/01/2046
3138WJ-XN-3	FN AS8784			4	1	160,305	97.6660	160,876	164,719	160,386		304			3.000	3.320	MON	412	3,294	04/04/2018	02/01/2047
31402C-VZ-2	FN 725232			4	1	15,254	106.1230	16,593	15,636	15,345		59			5.000	5.360	MON	65	782	12/31/2005	03/01/2034
31402D-MP-2	FN 725866			4	1	18,890	104.8680	20,390	19,444	19,025		75			4.500	4.910	MON	73	875	12/31/2005	09/01/2034
31403C-6L-0	FN 745275			4	1	14,847	105.9990	15,768	14,875	14,848		6			5.000	4.960	MON	62	744	01/25/2008	02/01/2036
31403J-SA-5	FN 750313			4	1	15,736	106.3680	16,512	15,523	15,672		(11)			5.500	5.170	MON	71	854	12/31/2005	11/01/2033
31405J-H4-9	FN 790551			4	1	9,774	104.2500	10,053	9,643	9,725		(23)			5.500	5.200	MON	44	530	08/25/2004	09/01/2034
31405M-L8-8	FN 793351			4	1	2,883	107.9030	2,998	2,778	2,880		(29)			6.000	5.020	MON	14	167	08/31/2004	08/01/2034
31405S-KJ-2	FN 797797			4	1	12,087	110.5300	12,986	11,749	12,086		(16)			6.000	5.210	MON	59	705	12/31/2005	04/01/2035
31409X-NT-2	FN 881602			4	1	23,557	107.4110	24,929	23,209	23,469		(31)			6.500	6.100	MON	126	1,509	08/30/2006	02/01/2036
3140EV-CA-3	FN BC0964			4	1	200,156	100.1940	197,035	196,653	200,001		(433)			3.500	3.210	MON	574	6,883	12/19/2016	06/01/2046
3140F0-JJ-4	FN BC4764			4	1	141,289	97.5450	142,060	145,636	141,372		409			3.000	3.370	MON	364	3,641	02/16/2018	10/01/2046
3140FP-C9-8	FN BE3695			4	1	214,416	99.9630	216,880	216,959	214,434		60			3.500	3.620	MON	633	1,898	09/14/2018	06/01/2047
3140FU-ZA-9	FN BE8836			4	1	68,690	97.6660	68,863	70,508	68,728		136			3.000	3.300	MON	176	1,410	04/09/2018	03/01/2047
3140GS-KW-1	FN BH3908			4	1	276,274	101.9830	266,177	261,001	275,243		(2,254)			4.000	3.130	MON	870	10,440	08/14/2017	08/01/2047
3140GS-PD-8	FN BH4019			4	1	139,978	101.9840	139,358	136,647	139,868		(338)			4.000	3.610	MON	455	4,555	02/15/2018	09/01/2047
3140H1-V2-3	FN BJ0632			4	1	168,854	101.9850	168,070	164,798	168,706		(388)			4.000	3.620	MON	549	4,944	03/26/2018	03/01/2048
3140HM-ZA-5	FN BK7936			4	1	251,016	101.9910	254,335	249,370	251,003		(17)			4.000	3.870	MON	831	831	11/26/2018	11/01/2048
3140J8-6J-7	FN BM4472			4	1	243,810	100.3940	250,085	249,103	243,843		93			3.500	3.770	MON	727	1,453	10/16/2018	07/01/2048
3140J8-HZ-9	FN BM3847			4	1	98,261	102.4240	100,049	97,681	98,253		(13)			4.000	3.880	MON	326	651	10/09/2018	05/01/2048
3140J8-S4-6	FN BM4138			4	1	217,353	102.5780	219,139	213,631	217,305		(160)			4.000	3.690	MON	712	2,136	09/14/2018	06/01/2048
3140J9-KN-0	FN BM4800			4	1	175,850	102.5780	177,267	172,812	175,836		(14)			4.000	3.700	MON	576		12/13/2018	10/01/2048
3140Q9-HW-6	FN CA2044			4	1	359,888	104.8830	364,164	347,207	359,750		(219)			4.500	3.870	MON	1,302	1,302	10/30/2018	07/01/2048
3140Q9-XM-0	FN CA2483			4	1	77,336	104.2910	77,482	74,294	77,333		(2)			4.500	3.650	MON	279		12/18/2018	10/01/2048
31416R-FA-6	FN AA7360			4	1	19,205	104.3250	20,139	19,304	19,215		13			4.500	4.540	MON	72	869	06/24/2009	01/01/2034
31416R-HJ-5	FN AA7432			4	1	57,052	104.6130	59,825	57,186	57,055		23			4.500	4.480	MON	214	2,572	05/28/2009	06/01/2039
31416Y-BX-5	FN AB2753			4	1	57,463	101.2340	58,018	57,311	57,361		(37)			3.500	3.370	MON	167	2,006	04/14/2011	04/01/2026
31417A-VT-3	FN AB4225			4	1	209,574	100.1500	199,272	198,972	209,041		(1,479)			3.500	2.680	MON	580	6,964	05/23/2013	01/01/2042
31417V-PZ-0	FN AC8539			4	1	10,567	102.3580	10,552	10,309	10,420		(58)			4.000	3.370	MON	34	412	12/18/2009	12/01/2024
31418C-FD-1	FN MA2863			4	1	186,017	97.6050	187,119	191,709	186,140		524			3.000	3.360	MON	479	4,794	02/23/2018	01/01/2047
31419A-2T-3	FN AE0785			4	1	50,808	100.8930	51,071	50,619	50,698		(48)			3.000	2.850	MON	127	1,519	06/24/2011	01/01/2026
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,529,910	XXX	7,423,556	7,513,142	7,521,672		(10,477)			XXX	XXX	XXX	20,104	156,421	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						16,430,597	XXX	15,801,072	14,888,142	15,929,065		(174,030)			XXX	XXX	XXX	119,898	499,837	XXX	XXX
00206R-BN-1	AT&T INC			1,2	2FE	134,895	96.0770	129,705	135,000	134,955		11			2.625	2.630	JD	295	3,544	12/06/2012	12/01/2022
002824-BG-4	ABBOTT LABORATORIES			1,2	2FE	132,009	104.3050	130,382	125,000	131,861		(148)			4.750	4.290	MN	511	2,969	06/05/2018	11/30/2036
00287Y-AL-3	ABBVIE INC			1	2FE	49,678	96.9780	48,489	50,000	49,859		34			2.900	2.970	MN	222	1,450	11/05/2012	11/06/2022
00922R-AB-1	AIR TRANSPORT SERVICES G				3	129,986	94.8180	128,005	135,000	126,702	(3,410)	126			1.125	1.770	AO	321	675	12/13/2018	10/15/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00971T-AH-4	AKAMAI TECHNOLOGIES INC				1FE	282,378	91.3020	260,212	285,000	282,326		(52)			0.125	0.260	MN	59	142	12/13/2018	05/01/2025
023135-AZ-9	AMAZON.COM INC			1,2	1FE	72,778	97.1880	72,891	75,000	72,911		133			2.800	3.340	FA	753	1,050	08/07/2018	08/22/2024
023135-BN-5	AMAZON.COM INC			1,2	1FE	82,737	109.6450	82,234	75,000	82,181		(556)			5.200	3.570	JD	303	3,900	05/24/2018	12/03/2025
025537-AG-6	AMERICAN ELECTRIC POWER			1,2	2FE	149,702	97.8370	146,756	150,000	149,872		30			2.950	2.970	JD	197	4,425	11/28/2012	12/15/2022
025816-BF-5	AMERICAN EXPRESS CO				1FE	121,496	94.7000	118,376	125,000	121,544		48			4.050	4.230	JD	394	2,531	06/06/2018	12/03/2042
025816-BP-3	AMERICAN EXPRESS CO			2	1FE	74,903	97.9700	73,478	75,000	74,940		32			2.200	2.240	AO	280	1,650	10/23/2017	10/30/2020
025816-BS-7	AMERICAN EXPRESS CO			2	1FE	125,323	99.3180	124,149	125,000	125,280		(42)			3.400	3.340	FA	1,464	2,125	04/09/2018	02/27/2023
02665W-CE-9	AMERICAN HONDA FINANCE			1	1FE	148,040	96.9430	145,416	150,000	148,142		102			3.500	3.660	FA	1,983	2,625	06/05/2018	02/15/2028
026874-CU-9	AMERICAN INTL GROUP			1	2FE	104,692	103.7910	103,791	100,000	104,201		(491)			4.875	3.550	JD	406	2,438	07/24/2018	06/01/2022
035240-AL-4	ANHEUSER-BUSCH INBEV WOR			1,2	2FE	99,641	95.5670	95,568	100,000	99,663		22			4.000	4.040	AO	867	2,100	06/18/2018	04/13/2028
035242-AL-0	ANHEUSER-BUSCH INBEV FIN			1,2	2FE	327,428	97.2370	316,021	325,000	326,719		(404)			3.300	3.150	FA	4,469	10,725	03/10/2017	02/01/2023
037833-AZ-3	APPLE INC			1	1FE	125,754	94.3830	117,979	125,000	125,572		(86)			2.500	2.410	FA	1,233	3,125	10/24/2016	02/09/2025
037833-BW-9	APPLE INC			1,2	1FE	54,001	105.2670	52,634	50,000	53,909		(91)			4.500	3.850	FA	800	1,125	06/06/2018	02/23/2036
037833-CJ-7	APPLE INC			1,2	1FE	174,311	97.6260	170,847	175,000	174,422		61			3.350	3.390	FA	2,312	5,863	03/15/2017	02/09/2027
037833-CU-2	APPLE INC			1,2	1FE	76,120	97.4150	73,062	75,000	75,921		(163)			2.850	2.590	MN	297	2,138	10/05/2017	05/11/2024
05348E-AX-7	AVALONBAY COMMUNITIES			1,2	1FE	71,362	94.9500	71,213	75,000	71,986		352			2.950	3.570	MN	283	2,213	03/14/2017	05/11/2026
05723K-AE-0	BAKER HUGHES LLC/CO-OBL			1,2	1FE	91,664	91.7060	91,707	100,000	91,700		36			3.337	4.470	JD	148	1,669	12/12/2018	12/15/2027
06051G-FB-0	BANK OF AMERICA CORP				1FE	105,568	101.3290	101,329	100,000	104,753		(815)			4.125	3.100	JJ	1,822	4,125	01/16/2018	01/22/2024
06051G-FC-8	BANK OF AMERICA CORP				1FE	53,484	103.9770	51,989	50,000	53,445		(39)			5.000	4.530	JJ	1,111	1,250	06/06/2018	01/21/2044
06051G-FZ-7	BANK OF AMERICA CORP			1,2	1FE	168,522	96.0550	168,097	175,000	170,473		1,101			2.503	3.230	AO	852	4,380	03/13/2017	10/21/2022
06051G-GK-9	BANK OF AMERICA CORP			1,2	1FE	124,111	97.2780	121,598	125,000	124,262		151			2.881	3.020	AO	670	3,601	01/22/2018	04/24/2023
06406F-AA-1	BANK OF NY MELLON CORP			2	1FE	174,476	98.7220	167,827	170,000	172,297		(1,010)			2.500	1.870	AO	897	4,250	10/21/2016	04/15/2021
06406F-AD-5	BANK OF NY MELLON CORP			2	1FE	124,879	94.8560	118,570	125,000	124,918		17			2.200	2.210	FA	1,031	2,750	08/16/2016	08/16/2023
06406R-AC-1	BANK OF NY MELLON CORP			2	1FE	73,156	97.3440	73,008	75,000	73,400		244			2.661	3.180	MN	249	1,996	04/10/2018	05/16/2023
075887-BT-5	BECTON DICKINSON AND CO			1,2	2FE	100,305	96.8290	96,830	100,000	100,223		(62)			2.894	2.820	JD	201	2,894	08/21/2017	06/06/2022
084659-AF-8	BERKSHIRE HATHAWAY ENERG			1,2	1FE	104,975	99.0770	99,077	100,000	104,918		(57)			4.500	4.180	FA	1,875	2,250	05/29/2018	02/01/2045
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1FE	125,896	96.7520	120,940	125,000	125,745		(94)			3.125	3.020	MS	1,150	3,906	05/04/2017	03/15/2026
10112R-AU-8	BOSTON PROPERTIES LP			1,2	2FE	150,073	99.7310	149,598	150,000	150,024		(7)			3.850	3.840	FA	2,406	5,775	06/01/2012	02/01/2023
10373Q-AJ-9	BP CAP MARKETS AMERICA			1	1FE	76,726	99.3550	74,516	75,000	76,703		(23)			3.245	2.530	MN	372		12/14/2018	05/06/2022
10373Q-BA-7	BP CAP MARKETS AMERICA			1,2	1FE	174,750	96.7120	169,246	175,000	174,754		4			2.520	2.550	MS	1,250		12/14/2018	09/19/2022
121897-WQ-1	BURLINGTN NORTH SANTA FE				1FE	109,704	116.2380	92,991	80,000	87,834		(2,229)			8.750	5.330	FA	2,450	7,000	12/31/2005	02/25/2022
126650-CU-2	CVS HEALTH CORP			1,2	2FE	121,051	90.7300	113,413	125,000	121,563		403			2.875	3.290	JD	299	3,594	09/21/2017	06/01/2026
133131-AT-9	CAMDEN PROPERTY TRUST			1,2	1FE	98,945	97.9820	97,982	100,000	99,545		107			2.950	3.070	JD	131	2,950	12/04/2012	12/15/2022
14040H-BK-0	CAPITAL ONE FINANCIAL CO			2	2FE	149,468	91.5400	137,311	150,000	149,579		47			3.750	3.790	JJ	2,391	5,625	07/25/2016	07/28/2026
149123-CC-3	CATERPILLAR INC			1,2	1FE	189,968	100.2840	190,540	190,000	189,982		3			3.400	3.400	MN	825	6,460	05/05/2014	05/15/2024
14912L-5X-5	CATERPILLAR FINANCIAL SE				1FE	253,038	101.8730	254,684	250,000	252,969		(68)			3.750	3.480	MN	964	4,688	11/14/2018	11/24/2023
166764-AB-6	CHEVRON CORP			1,2	1FE	150,021	96.7230	145,086	150,000	150,016		(4)			2.355	2.350	JD	255	3,533	04/18/2017	12/05/2022
17275R-AD-4	CISCO SYSTEMS INC			1	1FE	123,417	122.6230	122,624	100,000	123,016		(401)			5.900	4.190	FA	2,229	2,950	06/06/2018	02/15/2039
17275R-BL-5	CISCO SYSTEMS INC			1,2	1FE	188,076	92.5730	185,146	200,000	190,057		1,117			2.500	3.230	MS	1,403	5,000	03/10/2017	09/20/2026
172967-AM-3	CITIGROUP INC				2FE	318,663	114.7650	344,297	300,000	308,004		(983)			6.875	6.360	JD	1,719	20,625	12/31/2005	06/01/2025
172967-LJ-8	CITIGROUP INC			1,2	2FE	120,911	93.2170	116,521	125,000	120,954		43			4.281	4.480	AO	996	2,647	06/05/2018	04/24/2048
177376-AD-2	CITRIX SYSTEMS INC				2FE	40,513	142.3150	49,810	35,000	35,765		(2,759)			0.500	0.500	AO	37	175	08/10/2017	04/15/2019
191216-BS-8	COCA-COLA CO/THE			1	1FE	168,159	96.2870	168,502	175,000	168,600		441			2.875	3.480	AO	894	2,516	06/19/2018	10/27/2025
20030N-BD-2	COMCAST CORP			1	1FE	204,510	99.2180	198,437	200,000	202,938		(781)			3.125	2.680	JJ	2,882	6,250	12/12/2016	07/15/2022
20030N-CT-6	COMCAST CORP			1,2	1FE	198,363	101.5110	203,024	200,000	198,388		25			4.150	4.250	AO	1,983		11/06/2018	10/15/2028
202795-JK-7	COMMONWEALTH EDISON CO			1,2	1FE	94,222	94.7810	94,782	100,000	94,457		235			2.950	3.700	FA	1,114	1,475	07/24/2018	08/15/2027
208251-AE-8	CONOCOPHILLIPS HLDG CO			1	1FE	93,809	123.6970	92,773	75,000	93,425		(384)			6.950	4.010	AO	1,100	2,606	09/21/2018	04/15/2029
212015-AN-1	CONTINENTAL RESOURCES			1,2	2FE	150,728	94.5000	141,750	150,000	150,417	2,177	(72)			3.800	3.730	JD	475	5,700	05/14/2014	06/01/2024
22160K-AJ-4	COSTCO WHOLESALE CORP			1,2	1FE	74,869	98.1430	73,608	75,000	74,921		32			2.150	2.190	MN	193	1,613	05/09/2017	05/18/2021
22541L-AE-3	CREDIT SUISSE USA INC			1	1FE	129,363	126.4910	126,492	100,000	128,503		(860)			7.125	4.320	JJ	3,285	3,563	06/06/2018	07/15/2032
22546Q-AR-8	CREDIT SUISSE NEW YORK				1FE	180,439	98.4980	172,372	175,000	178,050		(1,031)			3.000	2.350	AO	904	5,250	08/18/2016	10/29/2021
24422E-TS-8	JOHN DEERE CAPITAL CORP				1FE	44,973	98.4520	44,304	45,000	44,986		9			1.950	1.970	JD	22	878	06/19/2017	06/22/2020
24422E-TV-1	JOHN DEERE CAPITAL CORP				1FE	119,416	95.6700	119,588	125,000	120,316		899			2.150	3.230	MS	844	1,344	03/26/2018	09/08/2022
25468P-DQ-6	WALT DISNEY COMPANY/THE			1	1FE	76,175	97.8100	73,358	75,000	75,800		(241)			2.450	2.100	MS	597	1,838	06/02/2017	03/04/2022
25746U-CC-1	DOMINION ENERGY INC			1,2	2FE	103,719	99.5410	99,541	100,000	103,674		(45)			4.700	4.450	JD	392	4,700	05/29/2018	12/01/2044
26441C-AY-1	DUKE ENERGY CORP			1,2	2FE	93,841	90.7360	90,736	100,000	93,909		68			3.950	4.320	FA	1,492	1,975	05/29/2018	08/15/2047
267475-AB-7	DYCOM INDUSTRIES INC				4FE	137,855	93.0140	116,268	125,000	116,268	(19,019)	(2,005)			0.750	0.750	MS	276	656	07/25/2018	09/15/2021

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE CELINA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
278062-AC-8	EATON CORP			1	2FE	164,446	96.8370	159,782	165,000	164,758		59			2.750	2.790	MN	744	4,538	11/14/2012	11/02/2022
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1FE	71,433	95.0080	71,257	75,000	71,537		104			3.120	3.740	MS	780		09/07/2018	09/01/2027
29736R-AE-0	ESTEE LAUDER CO INC			1	1FE	102,101	95.4630	95,464	100,000	101,322		(349)			2.350	1.970	FA	888	2,350	09/21/2016	08/15/2022
30231G-AC-6	EXXON MOBIL CORPORATION			1,2	1FE	129,296	100.1580	125,198	125,000	128,388		(632)			3.176	2.590	MS	1,169	3,970	07/17/2017	03/15/2024
313747-AY-3	FEDERAL REALTY INVESTMEN			1,2	1FE	39,633	94.8910	37,956	40,000	39,682		32			3.250	3.350	JJ	599	1,379	06/20/2017	07/15/2027
316773-CL-2	FIFTH THIRD BANCORP			2	2FE	100,724	100.1680	100,169	100,000	100,587		(137)			3.500	3.300	MS	1,031	1,750	03/15/2018	03/15/2022
341081-FP-7	FLORIDA POWER & LIGHT CO			1,2	1FE	117,983	93.5700	116,963	125,000	118,055		72			3.700	4.020	JD	385	2,313	06/05/2018	12/01/2047
369550-AY-4	GENERAL DYNAMICS CORP			1,2	1FE	70,223	93.5650	70,174	75,000	70,591		369			2.375	3.490	MN	228	891	06/12/2018	11/15/2024
36962G-4R-2	GENERAL ELECTRIC CO				2FE	298,559	99.9210	299,764	300,000	299,707		162			4.375	4.430	MS	3,828	13,125	09/14/2010	09/16/2020
373334-JP-7	GEORGIA POWER COMPANY			1	2FE	74,808	100.7800	75,585	75,000	74,979		22			4.250	4.280	JD	266	3,188	12/08/2009	12/01/2019
375558-BM-4	GILEAD SCIENCES INC			1,2	1FE	118,415	93.2020	116,503	125,000	119,553		565			2.950	3.560	MS	1,229	3,688	12/12/2016	03/01/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC			1,2	1FE	76,287	96.7320	72,549	75,000	75,834		(345)			3.000	2.500	AO	406	2,250	08/31/2017	04/26/2022
38143U-8F-1	GOLDMAN SACHS GROUP INC			2	1FE	258,238	98.4670	246,169	250,000	253,931		(1,841)			2.875	2.090	FA	2,516	7,188	08/12/2016	02/25/2021
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	1FE	150,359	95.7590	143,640	150,000	150,282		(40)			3.750	3.710	MN	609	5,625	12/12/2016	05/22/2025
38148Y-AC-2	GOLDMAN SACHS GROUP INC			1,2	1FE	98,591	97.5580	97,558	100,000	98,832		241			2.876	3.200	AO	487	2,876	02/26/2018	10/31/2022
391164-AE-0	EVERGY INC			1,2	2FE	128,544	101.8290	122,195	120,000	122,778		(1,206)			4.850	3.730	JD	485	5,820	10/31/2013	06/01/2021
393657-AK-7	GREENBRIER COS INC				3FE	137,868	98.3300	127,830	130,000	127,830	(8,864)	(1,174)			2.875	1.760	FA	1,557	791	12/11/2018	02/01/2024
406216-BD-2	HALLIBURTON CO			1,2	2FE	265,325	98.9910	257,379	260,000	263,919		(830)			3.500	3.120	FA	3,792	9,100	04/06/2017	08/01/2023
42824C-AN-9	HP ENTERPRISE CO			1,2	2FE	127,209	102.0860	127,609	125,000	127,136		(72)			4.400	3.890	AO	1,161		11/08/2018	10/15/2022
432748-AB-7	HILLTOP HOLDINGS INC			2	2FE	100,000	100.3060	100,306	100,000	100,000					5.000	5.000	AO	1,056	5,000	06/23/2015	04/15/2025
437076-BT-8	HOME DEPOT INC			1,2	1FE	227,409	93.7620	225,031	240,000	228,193		784			2.800	3.450	MS	1,997	5,670	08/16/2018	09/14/2027
438516-BM-7	HONEYWELL INTERNATIONAL			1,2	1FE	72,157	96.6530	72,490	75,000	72,385		229			1.850	3.140	MN	231	694	09/27/2018	11/01/2021
43940T-AA-7	HOPE BANCORP INC			2	3	178,422	82.9540	153,466	185,000	153,466	(25,039)	83			2.000	2.220	MN	473	1,891	09/28/2018	05/15/2038
452327-AH-2	ILLUMINA INC				2FE	98,682	131.2490	98,437	75,000	97,032		(1,651)			0.500	0.500	JD	17	163	12/20/2018	06/15/2021
452327-AJ-8	ILLUMINA INC	@			2	175,367	102.5710	174,371	170,000	175,122		(245)			0.000	0.000	N/A			12/10/2018	08/15/2023
458140-AM-2	INTEL CORP			1	1FE	129,445	98.2260	127,694	130,000	129,763		56			2.700	2.740	JD	156	3,510	12/04/2012	12/15/2022
458140-AU-4	INTEL CORP			1,2	1FE	164,271	93.4370	158,843	170,000	165,241		567			2.600	3.020	MN	516	4,420	04/06/2017	05/19/2026
458660-AD-9	INTERDIGITAL INC				1FE	269,412	105.1220	236,525	225,000	244,590		(17,493)			1.500	5.600	MS	1,125	3,375	02/22/2018	03/01/2020
459200-HG-9	IBM CORP			1	1FE	217,086	94.3490	212,286	225,000	219,519		1,442			1.875	2.590	FA	1,758	4,219	11/10/2017	08/01/2022
459200-HU-8	IBM CORP			1	1FE	49,989	99.6450	49,823	50,000	49,990		2			3.625	3.620	FA	700		10/12/2018	02/12/2024
459506-AC-5	INTL FLAVOR & FRAGRANCES			1,2	2FE	74,934	98.6390	73,979	75,000	74,970		6			3.200	3.210	MN	400	2,400	04/01/2013	05/01/2023
46625H-JH-4	JPMORGAN CHASE & CO				1FE	86,661	98.6750	83,874	85,000	86,321		(302)			3.200	2.790	JJ	1,179	2,720	11/10/2017	01/25/2023
46625H-QJ-2	JPMORGAN CHASE & CO			2	1FE	153,576	98.4790	147,719	150,000	151,713		(797)			2.550	1.980	MS	1,275	3,825	08/15/2016	03/01/2021
46625H-RT-9	JPMORGAN CHASE & CO			1,2	1FE	152,156	97.9310	146,898	150,000	151,128		(463)			2.400	2.070	JD	240	3,600	09/29/2016	06/07/2021
478160-CK-8	JOHNSON & JOHNSON			1,2	1FE	149,429	95.3760	143,065	150,000	149,491		55			2.900	2.940	JJ	2,006	2,960	11/13/2017	01/15/2028
48128B-AB-7	JPMORGAN CHASE & CO			1,2	1FE	99,997	97.5040	97,504	100,000	100,000					2.972	2.970	JJ	1,370	2,972	12/01/2016	01/15/2023
48129K-AE-0	JPMORGAN CHASE FINANCIAL				1FE	340,000	90.9990	309,398	340,000	340,000					0.250	0.250	MN	142	423	04/25/2018	05/01/2023
483548-AF-0	KAMAN CORP				2FE	177,835	105.6280	169,005	160,000	177,125		(710)			3.250	1.160	MN	867	1,463	12/10/2018	05/01/2024
49327M-2Q-6	KEY BANK NA				1FE	249,428	97.9400	244,850	250,000	249,660		112			2.500	2.540	MN	677	6,250	11/17/2016	11/22/2021
49446R-AS-8	KIMCO REALTY CORP			1,2	2FE	99,637	96.2760	96,277	100,000	99,691		31			3.800	3.840	AO	950	3,800	03/22/2017	04/01/2027
494550-BV-7	KINDER MORGAN ENER PART			1,2	2FE	99,543	99.5910	99,592	100,000	99,716		43			4.250	4.300	MS	1,417	4,250	09/11/2014	09/01/2024
531229-AB-8	LIBERTY MEDIA CORP				4	205,523	108.1320	232,484	215,000	209,302		1,123			1.375	1.950	AO	624	2,956	01/05/2016	10/15/2023
548661-DM-6	LOWES COS INC			1,2	2FE	69,343	88.7770	66,583	75,000	69,601		258			2.500	3.630	AO	396	938	08/06/2018	04/15/2026
55616X-AH-0	MACYS RETAIL HLDGS INC			1,2	2FE	192,122	92.4900	184,981	200,000	195,986		893			2.875	3.400	FA	2,172	5,750	05/27/2014	02/15/2023
559080-AK-2	MAGELLAN MIDSTREAM PARTN			1,2	2FE	105,540	104.1980	104,199	100,000	105,406		(134)			5.000	4.090	MS	1,667		10/16/2018	03/01/2026
585055-BT-2	MEDTRONIC INC			1	1FE	129,478	102.3940	127,993	125,000	129,130		(177)			4.375	4.090	MS	1,610	5,469	12/12/2016	03/15/2035
58933Y-AA-3	MERCK & CO INC			1,2	1FE	106,457	101.8620	101,862	100,000	103,417		(1,943)			3.875	1.920	JJ	1,787	3,875	05/03/2017	01/15/2021
59156R-BH-0	METLIFE INC			1	1FE	208,524	100.0850	200,170	200,000	206,583		(1,138)			3.600	2.920	AO	1,620	7,200	04/06/2017	04/10/2024
594918-BQ-6	MICROSOFT CORP			1,2	1FE	124,165	95.8960	119,870	125,000	124,422		118			2.000	2.100	FA	993	2,500	10/24/2016	08/08/2023
594918-BY-9	MICROSOFT CORP			1,2	1FE	124,569	99.0770	123,846	125,000	124,639		38			3.300	3.340	FA	1,661	4,125	03/13/2017	02/06/2027
594918-BZ-6	MICROSOFT CORP			1,2	1FE	103,556	102.5780	102,566	100,000	103,512		(74)			4.100	3.820	FA	1,645	2,050	06/06/2018	02/06/2037
595112-AY-9	MICRON TECHNOLOGY INC			3	3FE	86,784	109.7500	87,800	80,000	86,443		(336)			3.000	3.000	MN	307		12/21/2018	11/15/2043
61744Y-AH-1	MORGAN STANLEY				1FE	74,843	96.9980	72,749	75,000	74,892		30			2.750	2.790	MN	241	2,063	05/16/2017	05/19/2022
61746B-DJ-2	MORGAN STANLEY			1	1FE	229,858	99.7200	224,370	225,000	228,487		(733)			3.750	3.340	FA	2,953	7,500	04/09/2018	02/25/2023
61746B-EA-0	MORGAN STANLEY				1FE	171,613	97.9290	166,480	170,000	170,843		(352)			2.500	2.270	AO	826	4,250	10/07/2016	04/21/2021
62854A-AM-6	MYLAN NV			1,2	2FE	101,116	98.1220	98,122	100,000	100,726		(291)			3.150	2.830	JD	140	3,150	08/21/2017	06/15/2021
63254A-AR-9	NATIONAL AUSTRALIA BK/NY				1FE	122,846	96.4930	120,616	125,000	123,633		519			1.875	2.320	JJ	1,100	2,344	06/19/2017	07/12/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
63633D-AE-4	NATIONAL HEALTH INVESTOR				2Z	65,734	110.2790	71,681	65,000	65,343		(145)			3.250	3.000	AO	528	2,113	03/22/2016	04/01/2021
637138-AC-2	BB&T CORPORATION				1FE	100,000	102.0240	102,024	100,000	100,000					4.250	4.250	MS	1,074	4,250	09/09/2014	09/30/2024
66989H-AM-0	NOVARTIS CAPITAL CORP			1,2	1FE	75,863	97.4250	73,069	75,000	75,599		(173)			2.400	2.140	MN	220	1,800	06/14/2017	05/17/2022
674215-AJ-7	OASIS PETROLEUM INC				3FE	67,279	87.5630	56,916	65,000	56,916	(10,306)	(56)			2.625	1.860	MS	502		11/16/2018	09/15/2023
674599-CE-3	OCCIDENTAL PETROLEUM COR			1,2	1FE	72,397	96.9880	72,741	75,000	72,516		119			2.700	3.570	FA	765		10/11/2018	02/15/2023
682189-AP-0	ON SEMICONDUCTOR CORP				3FE	67,358	106.9350	64,161	60,000	64,161	(2,812)	(385)			1.625	1.630	AO	206	488	09/27/2018	10/15/2023
68389X-BA-2	ORACLE CORP			1	1FE	196,867	99.5070	194,040	195,000	196,197		(458)			2.800	2.540	JJ	2,624	5,460	05/12/2017	07/08/2021
68389X-BL-8	ORACLE CORP			1,2	1FE	142,623	95.7660	143,650	150,000	143,403		780			2.400	3.420	MS	1,060	1,800	05/21/2018	09/15/2023
693476-BN-2	PNC FINANCIAL SERVICES			2	1FE	334,020	99.7860	324,307	325,000	330,121		(1,685)			3.300	2.740	MS	3,366	7,838	06/07/2018	03/08/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1,2	2FE	151,373	98.5910	147,887	150,000	150,570		(142)			3.500	3.380	JD	438	5,250	10/11/2012	12/01/2022
69354N-AB-2	PRA GROUP INC				4Z	58,800	84.6540	55,025	65,000	55,025	(4,404)	630			3.500	5.720	JD	190	1,138	06/04/2018	06/01/2023
697435-AC-9	PALO ALTO NETWORKS				4FE	190,000	98.9140	187,938	190,000	187,938	(2,062)				0.750	0.750	JJ	669		07/10/2018	07/01/2023
713448-CX-4	PEPSICO INC			1,2	1FE	127,100	99.7290	124,662	125,000	126,408		(392)			3.100	2.740	JJ	1,765	3,875	03/13/2017	07/17/2022
713448-DY-1	PEPSICO INC			1,2	1FE	95,754	95.5030	95,503	100,000	95,923		169			3.000	3.540	AO	633	1,500	07/26/2018	10/15/2027
717081-DH-3	PFIZER INC			1	1FE	125,301	99.2520	124,066	125,000	125,259		(42)			3.000	2.950	JD	167	3,750	02/22/2018	06/15/2023
718172-CD-9	PHILIP MORRIS INTL INC			1,2	1FE	121,124	96.0900	120,113	125,000	121,786		662			2.500	3.210	MN	512	3,125	02/22/2018	11/02/2022
718546-AR-5	PHILLIPS 66			1,2	2FE	167,036	96.7500	169,314	175,000	167,141		105			3.900	4.500	MS	2,010		11/06/2018	03/15/2028
741503-AX-4	BOOKING HOLDINGS INC				1	332,770	110.1260	324,872	295,000	320,608		(7,506)			0.900	0.900	MS	782	2,183	11/20/2018	09/15/2021
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC			1	1FE	75,577	100.5270	75,395	75,000	75,508		(69)			3.500	3.360	MN	335	2,625	02/23/2018	05/15/2024
744448-CC-3	PUBLIC SERVICE COLORADO			1	1FE	124,325	100.7360	125,920	125,000	124,964		82			5.125	5.190	JD	534	6,406	05/28/2009	06/01/2019
747525-AU-7	QUALCOMM INC			1,2	1FE	126,461	93.1330	116,417	125,000	126,270		(135)			3.250	3.100	MN	463	4,063	07/17/2017	05/20/2027
756109-AV-6	REALTY INCOME CORP			1,2	1FE	74,924	99.7940	74,846	75,000	74,930		5			3.875	3.890	AO	614	1,542	09/07/2018	04/15/2025
761713-BA-3	REYNOLDS AMERICAN INC			1,2	2FE	136,210	99.8790	124,850	125,000	135,969		(241)			5.700	4.900	FA	2,692	3,563	06/05/2018	08/15/2035
797440-BU-7	SAN DIEGO G & E			1,2	1FE	92,858	92.1910	92,192	100,000	93,155		297			2.500	3.560	MN	319	1,250	08/16/2018	05/15/2026
81762P-AC-6	SERVICENOW INC	@			3	178,450	139.5660	209,349	150,000	177,012		(1,438)			0.000	0.000	N/A			12/24/2018	06/01/2022
826919-AB-8	SILICON LABORATORIES INC				3Z	62,967	105.5320	58,043	55,000	58,043	(4,296)	(629)			1.375	1.380	MS	252		09/26/2018	03/01/2022
828807-DC-8	SIMON PROPERTY GROUP LP			1,2	1FE	124,161	95.8220	119,779	125,000	124,272		73			3.375	3.450	JD	188	4,219	07/07/2017	06/15/2027
842400-FW-8	SOUTHERN CAL EDISON			1,2	1FE	142,043	91.1940	136,792	150,000	142,155		112			3.900	4.240	MS	1,723	2,925	06/05/2018	03/15/2043
845467-AH-2	SOUTHWESTERN ENERGY CO			1,2	3FE	159,849	91.0000	136,500	150,000	136,500	(9,918)	(1,145)			4.100	3.240	MS	1,811	6,150	02/07/2013	03/15/2022
848637-AA-2	SPLUNK INC				3Z	30,000	98.1650	29,450	30,000	29,450	(550)				0.500	0.500	MS	42		09/19/2018	09/15/2023
848637-AB-0	SPLUNK INC				3Z	18,439	97.8080	19,562	20,000	18,479		40			1.125	2.350	MS	63		10/19/2018	09/15/2025
857477-AZ-6	STATE STREET CORP			2	1FE	75,000	97.4140	73,061	75,000	75,000					2.653	2.650	MN	254	1,990	05/10/2017	05/15/2023
86787E-AV-9	SUNTRUST BANK			1,2	1FE	49,382	97.8410	48,921	50,000	49,481		100			3.000	3.270	FA	621	750	02/23/2018	02/02/2023
868459-AC-2	SUPERNUS PHARMACEUTICALS				3	62,937	93.2600	55,956	60,000	55,956	(6,879)	(101)			0.625	0.630	AO	94		11/05/2018	04/01/2023
87612E-BE-5	TARGET CORP			1	1FE	69,654	93.3020	69,977	75,000	69,844		190			2.500	3.580	AO	396	938	09/07/2018	04/15/2026
880770-AG-7	TERADYNE INC				2	229,341	118.8560	225,826	190,000	226,950		(2,391)			1.250	1.250	JD	106	1,438	12/27/2018	12/15/2023
887317-AP-0	WARNER MEDIA LLC			1	2FE	121,761	93.2580	116,573	125,000	121,803		42			4.900	5.080	JD	272	6,125	06/05/2018	06/15/2042
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP			1	1FE	300,000	99.0380	297,117	300,000	300,000					2.750	2.750	MN	1,008	8,250	05/13/2014	05/17/2021
902494-BC-6	TYSON FOODS INC			1,2	2FE	149,750	93.0620	139,593	150,000	149,783		22			3.550	3.570	JD	429	5,325	05/23/2017	06/02/2027
904764-AU-1	UNILEVER CAPITAL CORP			1	1FE	87,979	89.5950	89,595	100,000	88,248		269			2.000	3.790	JJ	850		10/17/2018	07/28/2026
907818-DZ-8	UNION PACIFIC CORP			1,2	1FE	147,782	94.8000	142,200	150,000	147,815		33			4.150	4.240	JJ	2,870	3,113	05/24/2018	01/15/2045
91159H-HC-7	US BANCORP			2	1FE	132,814	99.1750	123,969	125,000	129,589		(1,417)			3.000	1.780	MS	1,104	3,750	09/07/2016	03/15/2022
913017-BV-0	UNITED TECHNOLOGIES CORP			1	2FE	99,397	97.3060	97,306	100,000	99,480		63			3.100	3.260	JD	258	2,325	07/27/2018	06/01/2022
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1FE	175,000	101.0950	176,917	175,000	175,000					3.850	3.850	JD	299	3,294	06/18/2018	06/15/2028
92343V-DG-6	VERIZON COMMUNICATIONS			1	2FE	149,346	96.4730	144,710	150,000	149,652		128			1.750	1.840	FA	992	2,625	07/27/2016	08/15/2021
92826C-AC-6	VISA INC			1,2	1FE	204,518	98.7410	197,484	200,000	203,384		(844)			2.800	2.330	JD	264	5,600	08/21/2017	12/14/2022
931142-DH-3	WALMART INC			2	1FE	73,151	97.2600	72,946	75,000	73,413		261			2.550	3.080	AO	425	1,913	03/26/2018	04/11/2023
931142-DU-4	WALMART INC			1,2	1FE	149,175	96.9730	145,460	150,000	149,354		158			2.350	2.460	JD	157	4,064	11/13/2017	12/15/2022
931142-EE-9	WALMART INC			1,2	1FE	75,431	101.0260	75,770	75,000	75,423		(9)			3.700	3.620	JD	39	1,380	09/10/2018	06/26/2028
94106L-AZ-2	WASTE MANAGEMENT INC			1,2	2FE	174,559	99.9430	174,900	175,000	174,745		42			3.500	3.530	MN	783	6,125	05/05/2014	05/15/2024
94973V-BA-4	ANTHEM INC			1	2FE	49,832	98.3980	49,199	50,000	49,931		16			3.300	3.330	JJ	761	1,650	09/05/2012	01/15/2023
949746-RF-0	WELLS FARGO & COMPANY				1FE	205,801	108.4880	253,863	234,000	207,678		410			5.606	6.520	JJ	6,049	13,118	11/27/2013	01/15/2044
94974B-EV-8	WELLS FARGO & COMPANY				1FE	111,816	102.3650	102,365	100,000	105,881		(2,535)			4.600	1.910	AO	1,150	4,600	08/12/2016	04/01/2021
94974B-GP-9	WELLS FARGO & COMPANY				1FE	61,973	96.9500	58,170	60,000	61,687		(222)			3.550	3.080	MS	544	2,130	09/12/2017	09/29/2025
958254-AA-2	WESTERN GAS PARTNERS			1,2	2FE	168,366	102.4450	153,668	150,000	156,649		(2,913)			5.375	3.240	JD	672	8,063	10/01/2014	06/01/2021
963320-AT-3	WHIRLPOOL CORP			1	2FE	149,846	96.5870	144,881	150,000	149,899		14			3.700	3.710	MN	925	5,550	10/31/2014	05/01/2025
98138H-AF-8	WORKDAY INC				3	260,578	122.8280	307,070	250,000	259,909		(669)			0.250	0.250	AO	156		10/02/2018	10/01/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
983919-AH-4	XILINX INC			1	1FE	203,320	99.6290	199,258	200,000	201,148		(499)			3.000	2.720	MS	1,767	6,000	05/28/2014	03/15/2021
AR8389-75-1	GLENCORE FUNDING LLC	@			2FE	174,200	85.8500	171,700	200,000	175,845		1,645			0.000	2.070	N/A			07/17/2018	03/27/2025
064159-JX-5	BANK OF NOVA SCOTIA		A		1FE	99,986	98.6780	98,678	100,000	99,993		5			2.150	2.150	JJ	997	2,150	07/11/2017	07/14/2020
067901-AL-2	BARRICK GOLD CORP		A	1	2FE	76,242	101.2710	75,954	75,000	76,122		(120)			3.850	3.360	AO	722	1,444	08/14/2018	04/01/2022
780082-AD-5	ROYAL BANK OF CANADA		A		1FE	133,449	102.2860	127,858	125,000	132,061		(858)			4.650	3.730	JJ	2,486	5,813	05/04/2017	01/27/2026
89352H-AW-9	TRANSCANADA PIPELINES		A	1,2	1FE	74,306	99.0230	74,268	75,000	74,342		37			4.250	4.360	MN	407	1,665	05/16/2018	05/15/2028
00185A-AF-1	AON PLC		D	1,2	2FE	59,939	97.6240	58,575	60,000	59,965		6			3.500	3.510	JD	99	2,100	05/20/2014	06/14/2024
00507U-AF-8	ALLERGAN FUNDING SCS		D	1,2	2FE	84,680	98.7490	83,937	85,000	84,810		31			3.850	3.890	JD	145	3,273	06/10/2014	06/15/2024
05565Q-CB-2	BP CAPITAL MARKETS PLC		D	1	1FE	120,963	96.8130	121,016	125,000	122,167		683			2.500	3.130	MN	477	3,125	03/15/2017	11/06/2022
05574L-FY-9	BNP PARIBAS		D		1FE	101,787	97.8910	97,891	100,000	101,303		(290)			3.250	2.910	MS	1,065	3,250	04/18/2017	03/03/2023
25155M-KU-4	DEUTSCHE BANK AG LONDON		D		1FE	319,081	97.1190	301,070	310,000	317,848		(1,234)			1.000	0.400	MN	517	1,619	05/25/2018	05/01/2023
377373-AD-7	GLAXOSMITHKLINE CAPITAL		D	1	1FE	76,155	98.5470	73,911	75,000	75,791		(223)			2.850	2.520	MN	315	2,138	05/04/2017	05/08/2022
404280-AK-5	HSBC HOLDINGS PLC		D		1FE	79,826	103.2060	82,565	80,000	79,953		19			5.100	5.120	AO	975	4,080	03/29/2011	04/05/2021
404280-AM-1	HSBC HOLDINGS PLC		D		1FE	92,622	116.5990	87,449	75,000	92,384		(238)			6.100	4.470	JJ	2,122	2,288	06/06/2018	01/14/2042
404280-AY-5	HSBC HOLDINGS PLC		D		1FE	256,210	98.5540	246,385	250,000	253,217		(1,287)			2.950	2.390	MN	738	7,375	08/16/2016	05/25/2021
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1FE	200,022	98.1250	196,250	200,000	200,022					4.450	4.440	MN	1,310	4,450	05/16/2018	05/08/2025
606822-AN-4	MITSUBISHI UFJ FIN GRP		D		1FE	171,211	97.8310	171,204	175,000	171,427		216			3.677	3.970	FA	2,306	3,217	06/06/2018	02/22/2027
822582-AS-1	SHELL INTERNATIONAL FIN		D	1	1FE	296,019	97.0180	291,055	300,000	298,435		406			2.375	2.520	FA	2,573	7,125	08/16/2012	08/21/2022
86562M-AB-6	SUMITOMO MITSUI FINL GRP		D		1FE	247,215	98.9520	247,382	250,000	247,766		551			2.934	3.360	MS	2,282	3,668	06/07/2018	03/09/2021
89153V-AB-5	TOTAL CAPITAL INTL SA		D	1	1FE	74,227	98.8980	74,174	75,000	74,293		66			2.875	3.190	FA	803		09/07/2018	02/17/2022
961214-DA-8	WESTPAC BANKING CORP		D		1FE	125,246	96.7650	120,956	125,000	125,134		(49)			2.000	1.950	FA	917	2,500	09/06/2016	08/19/2021
AM4657-55-8	VINCI SA		D		1FE	224,500	102.2650	204,530	200,000	218,107		(6,085)			0.375	0.380	FA	281	750	12/11/2017	02/16/2022
N83574-AE-8	STMICROELECTRONICS NV		D		2FE	221,100	99.5930	199,186	200,000	219,944		(1,156)			0.250	0.250	JJ	247		09/07/2018	07/03/2024
AP0453-52-6	QIAGEN NV		D		2	217,100	103.4160	206,832	200,000	215,338		(1,762)			0.500	0.500	MS	300	500	06/20/2018	09/13/2023
EJ0220-33-9	SIEMENS FINANCIERINGSMAT		D		1FE	283,125	99.0500	247,625	250,000	256,959		(11,374)			1.650	1.650	FA	1,547	4,125	09/23/2016	08/16/2019
QJ9373-87-0	TOTAL SA		D		1FE	196,500	103.9000	207,800	200,000	197,916		522			0.500	0.770	JD	81	1,000	04/06/2016	12/02/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						27,553,733	XXX	26,927,418	27,129,000	27,286,821	(95,381)	(77,429)			XXX	XXX	XXX	195,593	634,971	XXX	XXX
05949A-5A-4	BOAMS 2005-4 1A1			4	4FM	54,904	99.8590	53,856	53,932	53,856	(279)				5.500	5.500	MON	247	2,966	12/31/2005	05/25/2035
06606W-AN-4	BBHE 1998-2 A7			4	4AM	6	100.2830	6	6	6					6.140	6.140	MON			08/14/2003	11/25/2028
12667F-RY-3	CWALT 2004-22CB 1A1			4	1FM	27,096	103.6090	27,749	26,783	27,043					6.000	6.000	MON	134	1,607	03/28/2006	10/25/2034
12669G-YP-0	CWHL 2005-10 A4			4	5FM	16,667	55.2380	13,527	24,489	13,527	2,389				5.500	5.500	MON	112	1,321	12/31/2005	05/25/2035
172973-4C-0	CMSI 2005-8 1A5			4	1FM	29,702	99.0660	30,812	31,102	30,150					5.500	5.500	MON	143	1,711	12/21/2005	11/25/2035
23242M-AD-3	CWL 2006-S3 A4			4	1FM	41,315	105.5130	100,625	95,367	41,557					6.633	6.630	MON	527	6,951	06/16/2006	01/25/2029
30254Q-AA-0	FDIC 2013-R1 A			4	1	44,569	98.1180	43,781	44,621	44,621					1.150	1.080	MON	43	513	03/20/2013	03/25/2033
45660N-5Z-4	RAST 2004-A9 A9			4	1FM	27,372	100.7430	27,050	26,851	26,518		326			5.750	6.890	MON	129	1,544	12/31/2005	12/25/2034
64828Y-AR-2	NRZT 2014-2A A3			4	1FE	42,528	101.5620	42,180	41,532	42,517		(225)			3.750	3.000	MON	130	1,557	10/02/2014	05/26/2054
75970N-AM-9	RAMC 2005-2 AF5			4	1FM	246,203	100.6250	251,564	250,000	249,219		41			5.201	5.190	MON	1,084	13,003	03/17/2006	08/25/2035
759950-FX-1	RAMC 2005-4 A3			4	1FM	7,277	99.7450	7,258	7,277	7,277					5.565	5.530	MON	34	287	12/09/2005	02/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						537,639	XXX	598,408	601,960	536,291	2,110	142			XXX	XXX	XXX	2,583	31,460	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						28,091,372	XXX	27,525,826	27,730,960	27,823,112	(93,271)	(77,288)			XXX	XXX	XXX	198,176	666,431	XXX	XXX
4899999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal -Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						46,945,254	XXX	45,482,479	43,828,000	45,724,877	(95,381)	(374,198)			XXX	XXX	XXX	394,650	1,321,324	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						9,213,704	XXX	9,174,515	9,260,141	9,203,111	2,110	(11,566)			XXX	XXX	XXX	26,000	216,145	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						1,174,676	XXX	1,096,346	1,138,165	1,158,594		(1,829)			XXX	XXX	XXX	3,050	36,608	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						57,333,634	XXX	55,753,340	54,226,306	56,086,582	(93,271)	(387,594)			XXX	XXX	XXX	423,700	1,574,077	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation and Administrative Symbol/ Market Indicator	Date Acquired
00170F-20-9	AMG CAPITAL TRUST II			5,185.000	50.00	0.000	305,374	50.228	260,431	305,374		11,523							RP2FEU	12/13/2018
95040Q-20-3	WELLTOWER INC			1,750.000	50.00	0.000	110,513	63.150	110,513	112,822	1,105			(2,310)			(2,310)		P2FEL	12/27/2018
G16962-20-4	BUNGE LTD			2,650.000	100.00	97.671	258,829	98.048	259,828	268,468		11,749		(9,519)			(9,519)		P3FEU	12/10/2018
JV9572-72-0	LVMH MOET HENNESSY VUITT		D	870.000	0.00	0.000	252,887	321.221	279,462	252,887									RP1ZU	12/13/2018
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							927,602	XXX	910,234	939,551	1,105	23,272		(11,829)			(11,829)		XXX	XXX
8999999 - Total Preferred Stocks							927,602	XXX	910,234	939,551	1,105	23,272		(11,829)			(11,829)		XXX	XXX

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 Identi-fication	Description	Code	For-eign	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
31337#-10-5	FEDERAL HOME LOAN BANK CINCINNATI OH			965.000	96,500	100.000	96,500	96,500		5,670						A	04/10/2014
427098-11-6	HERCULES INC-CW29			20.000	107	5.366	107					(146)		(146)		U	12/09/2016
464287-16-8	ISHARES SELECT DIVIDEND ETF			15,056.000	1,344,651	89.310	1,344,651	977,638		48,129		(139,268)		(139,268)		L	06/13/2008
921946-40-6	VANGUARD HIGH DVD YIELD ETF			19,157.000	1,494,054	77.990	1,494,054	977,383		50,751		(146,359)		(146,359)		L	06/13/2008
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					2,935,312	XXX	2,935,312	2,051,521		104,550		(285,773)		(285,773)		XXX	XXX
315911-74-3	FIDELITY EX MRKT INDX-INS PR			7,623.190	404,944	53.120	404,944	192,918		24,172		212,025		212,025		L	11/02/2018
315911-75-0	FIDELITY 500 INDEX-INST PRM			11,346.464	988,277	87.100	988,277	404,577		11,131		583,700		583,700		L	11/02/2018
922908-69-4	VANGUARD EXT MKT INDX-ADM			8,309.710	629,045	75.700	629,045	246,008		10,439		(75,286)		(75,286)		L	03/11/2008
922908-71-0	VANGUARD 500 INDEX-ADM			5,143.930	1,190,511	231.440	1,190,511	552,390		24,447		(79,114)		(79,114)		L	09/25/2008
9299999. Subtotal - Mutual Funds					3,212,777	XXX	3,212,777	1,395,893		70,189		641,326		641,326		XXX	XXX
9799999 - Total Common Stocks					6,148,089	XXX	6,148,089	3,447,414		174,739		355,553		355,553		XXX	XXX
9899999 - Total Preferred and Common Stocks					7,075,692	XXX	7,058,323	4,386,965	1,105	198,011		343,723		343,723		XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1 , the total $ value (included in Column 8) of all such issues $ 107

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
36179S-2P-1	G2 MA4382		04/24/2018	CITIGROUP GLOBAL MARKETS		167,880	167,886	408
36179S-LS-4	G2 MA3937		08/07/2018	CREDIT SUISSE		72,069	71,867	56
36179T-AK-1	G2 MA4510		03/07/2018	CITIGROUP GLOBAL MARKETS		124,548	123,986	229
36179T-G3-3	G2 MA4718		04/24/2018	CITIGROUP GLOBAL MARKETS		175,261	180,217	375
36179T-JY-2	G2 MA4779		03/26/2018	CREDIT SUISSE		174,401	169,907	510
36179T-NR-2	G2 MA4900		03/13/2018	CITIGROUP GLOBAL MARKETS		124,791	123,977	229
36179T-SF-3	G2 MA5018		03/07/2018	CITIGROUP GLOBAL MARKETS		121,864	124,733	197
36179T-V4-4	G2 MA5135		05/01/2018	CANTOR FITZGERALD		72,644	74,627	124
36179T-XU-4	G2 MA5191		05/01/2018	CANTOR FITZGERALD		75,012	75,000	146
912828-3W-8	US TREASURY N/B		04/04/2018	BARCLAYS AMERICAN		99,688	100,000	372
912828-4F-4	US TREASURY N/B		04/24/2018	BARCLAYS AMERICAN		370,471	375,000	473
912828-4N-7	US TREASURY N/B		06/05/2018	BARCLAYS AMERICAN		398,625	400,000	688
912828-5M-8	US TREASURY N/B		11/28/2018	VARIOUS		1,556,100	1,550,000	1,161
0599999. Subtotal - Bonds - U.S. Governments						3,533,354	3,537,200	4,968
246381-LY-1	DELAWARE ST		01/02/2018	EXCHANGE		108,748	94,000	13
419792-UV-6	HAWAII ST		01/16/2018	EXCHANGE			1,000	10
419792-UW-4	HAWAII ST		01/16/2018	EXCHANGE		93,891	90,000	938
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						202,639	185,000	961
3128MF-KV-9	FG G16408		04/11/2018	CITIGROUP GLOBAL MARKETS		100,252	102,494	114
3128MM-XF-5	FG G18677		02/12/2018	CREDIT SUISSE		99,451	99,443	116
31307V-J2-3	FG J38381		03/06/2018	J.P. MORGAN		73,583	73,930	86
3132XC-R7-2	FG G67710		09/12/2018	J.P. MORGAN		219,335	221,446	280
3132XT-6L-7	FG Q51774		02/16/2018	J.P. MORGAN		151,567	151,473	295
3135G0-T9-4	FANNIE MAE		04/12/2018	STIFEL NICOLAUS & CO		246,010	250,000	1,319
3138WJ-FK-9	FN AS8269		11/13/2018	CITIGROUP GLOBAL MARKETS		470,277	498,225	581
3138WJ-XN-3	FN AS8784		04/04/2018	J.P. MORGAN		168,667	173,311	159
3140F0-JJ-4	FN BC4764		02/16/2018	WELLS FARGO SECURITIES LLC		152,354	157,041	262
3140FP-C9-8	FN BE3695		09/14/2018	J.P. MORGAN		218,012	220,597	365
3140FU-ZA-9	FN BE8836		04/09/2018	WELLS FARGO SECURITIES LLC		72,527	74,446	68
3140GS-PD-8	FN BH4019		02/15/2018	WELLS FARGO SECURITIES LLC		150,083	146,511	309
3140H1-V2-3	FN BJ0632		03/26/2018	WELLS FARGO SECURITIES LLC		179,307	175,000	525
3140HM-ZA-5	FN BK7936		11/26/2018	CREDIT SUISSE		251,650	250,000	750
3140J8-6J-7	FN BM4472		10/16/2018	CITIGROUP GLOBAL MARKETS		246,592	251,946	416
3140J8-HZ-9	FN BM3847		10/09/2018	J.P. MORGAN		99,047	98,462	109
3140J8-S4-6	FN BM4138		09/14/2018	J.P. MORGAN		223,975	220,140	416
3140J9-KN-0	FN BM4800		12/13/2018	CITIGROUP GLOBAL MARKETS		175,850	172,812	307
3140Q9-HW-6	FN CA2044		10/30/2018	J.P. MORGAN		362,199	349,437	
3140Q9-XM-0	FN CA2483		12/18/2018	CREDIT SUISSE		77,336	74,294	176
31418C-FD-1	FN MA2863		02/23/2018	MORGAN STANLEY		199,687	205,796	429
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE		12/04/2018	RAYMOND JAMES		227,116	200,000	163
3199999. Subtotal - Bonds - U.S. Special Revenues						4,164,877	4,166,804	7,245
002824-BG-4	ABBOTT LABORATORIES		06/05/2018	BANK AMERICA		132,009	125,000	115
00922R-AB-1	AIR TRANSPORT SERVICES G		12/13/2018	VARIOUS		129,986	135,000	659
00971T-AH-4	AKAMAI TECHNOLOGIES INC		12/13/2018	VARIOUS		282,378	285,000	62
023135-AZ-9	AMAZON.COM INC		08/07/2018	WELLS FARGO SECURITIES LLC		72,778	75,000	974
023135-BN-5	AMAZON.COM INC		05/24/2018	WELLS FARGO SECURITIES LLC		82,737	75,000	1,907
025816-BF-5	AMERICAN EXPRESS CO		06/06/2018	KEYBANC CAPITAL MARKETS		121,496	125,000	70
025816-BS-7	AMERICAN EXPRESS CO		04/09/2018	MITSUBISHI UFJ SECURITIES USA		125,323	125,000	519
02665W-CE-9	AMERICAN HONDA FINANCE		06/05/2018	BARCLAYS AMERICAN		148,040	150,000	1,633
026874-CU-9	AMERICAN INTL GROUP		07/24/2018	J.P. MORGAN		104,692	100,000	745
035240-AL-4	ANHEUSER-BUSCH INBEV WOR		06/18/2018	AMHERST PIERPONT SECURITIES LLC		99,641	100,000	844
037833-BW-9	APPLE INC		06/06/2018	BANK AMERICA		54,001	50,000	656
05723K-AE-0	BAKER HUGHES LLC/CO-OBL		12/12/2018	ROBERT W. BAIRD & CO		91,664	100,000	1,659
06051G-FB-0	BANK OF AMERICA CORP		01/16/2018	MITSUBISHI UFJ SECURITIES USA		105,568	100,000	2,017
06051G-FC-8	BANK OF AMERICA CORP		06/06/2018	MILLENNIUM ADVISORS		53,484	50,000	951
06051G-GK-9	BANK OF AMERICA CORP		01/22/2018	SMBC NIKKO SECURITIES AMERICA, INC.		124,111	125,000	910
06406R-AC-1	BANK OF NY MELLON CORP		04/10/2018	MORGAN STANLEY		73,156	75,000	809
084659-AF-8	BERKSHIRE HATHAWAY ENERG		05/29/2018	SCOTIA CAPITAL INC - US		104,975	100,000	1,500
10373Q-AJ-9	BP CAP MARKETS AMERICA		12/14/2018	EXCHANGE		76,726	75,000	257
10373Q-BA-7	BP CAP MARKETS AMERICA		12/14/2018	EXCHANGE		174,750	175,000	1,041
12669G-YP-0	CWHL 2005-10 A4		08/01/2018	CAPITALIZED INTEREST			952	
14912L-5X-5	CATERPILLAR FINANCIAL SE		11/14/2018	R W PRESSPRICH		253,038	250,000	4,479
17275R-AD-4	CISCO SYSTEMS INC		06/06/2018	MORGAN STANLEY		123,417	100,000	1,852
172967-LJ-8	CITIGROUP INC		06/05/2018	WELLS FARGO SECURITIES LLC		120,911	125,000	639

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
191216-BS-8	COCA-COLA CO/THE		06/19/2018	AMHERST PIERPONT SECURITIES LLC		168,159	175,000	755
20030N-CT-6	COMCAST CORP		11/06/2018	VARIOUS		198,363	200,000	611
202795-JK-7	COMMONWEALTH EDISON CO		07/24/2018	SUMRIDGE PARTNERS		94,222	100,000	1,319
208251-AE-8	CONOCOPHILLIPS HLDG CO		09/21/2018	BARCLAYS AMERICAN		93,809	75,000	2,317
22541L-AE-3	CREDIT SUISSE USA INC		06/06/2018	FIRST TENNESSEE		129,363	100,000	2,830
24422E-TV-1	JOHN DEERE CAPITAL CORP		03/26/2018	BANK AMERICA		119,416	125,000	149
25746U-CC-1	DOMINION ENERGY INC		05/29/2018	BANK AMERICA		103,719	100,000	2,350
26441C-AY-1	DUKE ENERGY CORP		05/29/2018	MORGAN STANLEY		93,841	100,000	1,163
267475-AB-7	DYCOM INDUSTRIES INC		07/25/2018	VARIOUS		85,379	75,000	205
29364W-AZ-1	ENTERGY LOUISIANA LLC		09/07/2018	DEUTSCHE BANK		71,433	75,000	65
316773-CL-2	FIFTH THIRD BANCORP		03/15/2018	MORGAN STANLEY		100,724	100,000	39
341081-FP-7	FLORIDA POWER & LIGHT CO		06/05/2018	GOLDMAN SACHS		117,983	125,000	77
369550-AY-4	GENERAL DYNAMICS CORP		06/12/2018	J.P. MORGAN		70,223	75,000	143
38148Y-AC-2	GOLDMAN SACHS GROUP INC		02/26/2018	WELLS FARGO SECURITIES LLC		98,591	100,000	943
393657-AK-7	GREENBRIER COS INC		12/11/2018	VARIOUS		143,586	135,000	819
42824C-AN-9	HP ENTERPRISE CO		11/08/2018	RBC CAPITAL MARKETS SECURITIES - US		127,209	125,000	428
437076-BT-8	HOME DEPOT INC		08/16/2018	VARIOUS		227,409	240,000	3,015
438516-BM-7	HONEYWELL INTERNATIONAL		09/27/2018	MORGAN STANLEY		72,157	75,000	567
43940T-AA-7	HOPE BANCORP INC		09/28/2018	VARIOUS		178,422	185,000	996
452327-AH-2	ILLUMINA INC		12/20/2018	VARIOUS		98,682	75,000	118
452327-AJ-8	ILLUMINA INC		12/10/2018	VARIOUS		230,367	225,000	
458660-AD-9	INTERDIGITAL INC		02/22/2018	VARIOUS		34,328	30,000	219
459200-HU-8	IBM CORP		10/12/2018	CITIGROUP GLOBAL MARKETS		49,989	50,000	322
48129K-AE-0	JPMORGAN CHASE FINANCIAL		04/25/2018	J.P. MORGAN		340,000	340,000	
483548-AF-0	KAMAN CORP		12/10/2018	VARIOUS		177,835	160,000	1,384
548661-DM-6	LOWES COS INC		08/06/2018	MILLENNIUM ADVISORS		69,343	75,000	589
559080-AK-2	MAGELLAN MIDSTREAM PARTN		10/16/2018	CANTOR FITZGERALD		105,540	100,000	653
594918-BZ-6	MICROSOFT CORP		06/06/2018	MILLENNIUM ADVISORS		103,586	100,000	1,389
595112-AY-9	MICRON TECHNOLOGY INC		12/21/2018	MERRILL LYNCH		86,784	80,000	273
61746B-DJ-2	MORGAN STANLEY		04/09/2018	BNP PARIBUS SECURITIES		50,702	50,000	240
674215-AJ-7	OASIS PETROLEUM INC		11/16/2018	VARIOUS		67,279	65,000	289
674599-CE-3	OCCIDENTAL PETROLEUM COR		10/11/2018	MESIROW FINANCIAL INC		72,397	75,000	338
682189-AP-0	ON SEMICONDUCTOR CORP		09/27/2018	VARIOUS		67,358	60,000	441
68389X-BL-8	ORACLE CORP		05/21/2018	MESIROW FINANCIAL INC		142,623	150,000	680
693476-BN-2	PNC FINANCIAL SERVICES		06/07/2018	GOLDMAN SACHS		174,165	175,000	1,492
69354N-AB-2	PRA GROUP INC		06/04/2018	EXCHANGE		58,800	65,000	19
697435-AC-9	PALO ALTO NETWORKS		07/10/2018	CITIGROUP GLOBAL MARKETS		190,000	190,000	
713448-DY-1	PEPSICO INC		07/26/2018	GOLDMAN SACHS		95,754	100,000	875
717081-DH-3	PFIZER INC		02/22/2018	MORGAN STANLEY		125,301	125,000	740
718172-CD-9	PHILIP MORRIS INTL INC		02/22/2018	DEUTSCHE BANK		121,124	125,000	990
718546-AR-5	PHILLIPS 66		11/06/2018	CITIGROUP GLOBAL MARKETS		167,025	175,000	1,005
741503-AX-4	BOOKING HOLDINGS INC		11/20/2018	VARIOUS		80,931	70,000	149
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC		02/23/2018	CREDIT SUISSE		75,577	75,000	744
756109-AV-6	REALTY INCOME CORP		09/07/2018	R W PRESSPRICH		74,924	75,000	1,267
761713-BA-3	REYNOLDS AMERICAN INC		06/05/2018	DEUTSCHE BANK		136,210	125,000	2,217
797440-BU-7	SAN DIEGO G & E		08/16/2018	SCOTIA CAPITAL INC - US		92,858	100,000	660
81762P-AC-6	SERVICENOW INC		12/24/2018	VARIOUS		178,450	150,000	
826919-AB-8	SILICON LABORATORIES INC		09/26/2018	VARIOUS		62,967	55,000	56
842400-FW-8	SOUTHERN CAL EDISON		06/05/2018	DEUTSCHE BANK		142,043	150,000	1,333
848637-AA-2	SPLUNK INC		09/19/2018	MORGAN STANLEY		30,000	30,000	
848637-AB-0	SPLUNK INC		10/19/2018	MORGAN STANLEY		18,439	20,000	20
86787E-AV-9	SUNTRUST BANK		02/23/2018	SUNTRUST ROBINSON HUMPHREY		49,382	50,000	104
868459-AC-2	SUPERNUS PHARMACEUTICALS		11/05/2018	VARIOUS		62,937	60,000	38
87612E-BE-5	TARGET CORP		09/07/2018	US BANCORP INVESTMENTS INC		69,654	75,000	760
880770-AG-7	TERADYNE INC		12/27/2018	VARIOUS		229,341	190,000	828
887317-AP-0	WARNER MEDIA LLC		06/05/2018	US BANCORP INVESTMENTS INC		121,761	125,000	2,926
904764-AU-1	UNILEVER CAPITAL CORP		10/17/2018	MITSUBISHI UFJ SECURITIES USA		87,979	100,000	450
907818-DZ-8	UNION PACIFIC CORP		05/24/2018	AMHERST PIERPONT SECURITIES LLC		147,782	150,000	2,317
913017-BV-0	UNITED TECHNOLOGIES CORP		07/27/2018	ROYAL BANK OF SCOTLAND US		49,436	50,000	258
91324P-DK-5	UNITEDHEALTH GROUP INC		06/18/2018	BNY MELLON CAPITAL MARKETS		175,000	175,000	19
931142-DH-3	WALMART INC		03/26/2018	JEFFERIES & CO		73,151	75,000	887
931142-EE-9	WALMART INC		09/10/2018	CREDIT SUISSE		75,431	75,000	578
98138H-AF-8	WORKDAY INC		10/02/2018	EXCHANGE		270,514	260,000	2
AR8389-75-1	GLENCORE FUNDING LLC		07/17/2018	CAPITAL MARKETS CORP		174,200	200,000	
067901-AL-2	BARRICK GOLD CORP	A	08/14/2018	R W PRESSPRICH		76,242	75,000	1,083

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
89352H-AW-9	TRANSCANADA PIPELINES	A	05/16/2018	BARCLAYS AMERICAN		74,306	75,000	97
25155M-KU-4	DEUTSCHE BANK AG LONDON	D	05/25/2018	DEUTSCHE BANK		319,081	310,000	10
404280-AM-1	HSBC HOLDINGS PLC	D	06/06/2018	MILLENNIUM ADVISORS		92,622	75,000	1,830
53944Y-AF-0	LLOYDS BANKING GROUP PLC	D	05/16/2018	BANK AMERICA		200,022	200,000	247
606822-AN-4	MITSUBISHI UFJ FIN GRP	D	06/06/2018	MARKETAXESS		171,211	175,000	1,895
86562M-AB-6	SUMITOMO MITSUI FINL GRP	D	06/07/2018	DAIWA CAPITAL MARKETS AMERICA, INC		247,215	250,000	1,875
89153V-AB-5	TOTAL CAPITAL INTL SA	D	09/07/2018	MARKETAXESS		74,227	75,000	144
N83574-AE-8	STMICROELECTRONICS NV	D	09/07/2018	UNIBANCO SEC		221,100	200,000	94
AP0453-52-6	QIAGEN NV	D	06/20/2018	UNIBANCO SEC		217,100	200,000	275
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,749,964	11,565,952	78,308
8399997. Total - Bonds - Part 3						19,650,834	19,454,956	91,482
8399998. Total - Bonds - Part 5						3,429,395	3,249,665	11,054
8399999. Total - Bonds						23,080,229	22,704,621	102,536
00170F-20-9	AMG CAPITAL TRUST II		12/13/2018	VARIOUS	900.000	49,214	0.00	
95040Q-20-3	WELLTOWER INC		12/27/2018	VARIOUS	1,750.000	112,822	0.00	
G16962-20-4	BUNGE LTD		12/10/2018	CITIGROUP GLOBAL MARKETS	240.000	24,366	0.00	
JV9572-72-0	LVMH MOET HENNESSY VUITT	D	12/13/2018	VARIOUS	450.000	143,817	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						330,219	XXX	
8999997. Total - Preferred Stocks - Part 3						330,219	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						330,219	XXX	
315911-74-3	FIDELITY EX MRKT INDX-INS PR		11/02/2018	EXCHANGE	7,623.190	192,918		
315911-75-0	FIDELITY 500 INDEX-INST PRM		11/02/2018	EXCHANGE	11,346.464	404,577		
9299999. Subtotal - Common Stocks - Mutual Funds						597,495	XXX	
9799997. Total - Common Stocks - Part 3						597,495	XXX	
9799998. Total - Common Stocks - Part 5						166,385	XXX	
9799999. Total - Common Stocks						763,880	XXX	
9899999. Total - Preferred and Common Stocks						1,094,099	XXX	
9999999 - Totals						24,174,328	XXX	102,536

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
36179S-2P-1	G2 MA4382		12/01/2018	MBS PAYMENT		13,153	13,153	13,152							13,153				173	04/20/2047
36179S-LS-4	G2 MA3937		12/01/2018	MBS PAYMENT		3,695	3,695	3,705							3,695				26	09/20/2046
36179T-AK-1	G2 MA4510		12/01/2018	MBS PAYMENT		9,688	9,688	9,732			(2)		(2)		9,688				139	06/20/2047
36179T-G3-3	G2 MA4718		12/01/2018	MBS PAYMENT		10,248	10,248	9,966			10		10		10,248				116	09/20/2047
36179T-JY-2	G2 MA4779		12/01/2018	MBS PAYMENT		18,356	18,356	18,842			(27)		(27)		18,356				288	10/20/2047
36179T-NR-2	G2 MA4900		12/01/2018	MBS PAYMENT		7,171	7,171	7,218			(2)		(2)		7,171				117	12/20/2047
36179T-SF-3	G2 MA5018		12/01/2018	MBS PAYMENT		5,300	5,300	5,178			5		5		5,300				77	02/20/2048
36179T-V4-4	G2 MA5135		12/01/2018	MBS PAYMENT		2,142	2,142	2,085			1		1		2,142				23	04/20/2048
36179T-XU-4	G2 MA5191		12/01/2018	MBS PAYMENT		2,967	2,967	2,967							2,967				39	05/20/2048
36203H-SQ-5	GN 349827		12/01/2018	MBS PAYMENT		3,234	3,234	3,290	3,239		(5)		(5)		3,234				134	01/15/2023
3622A2-BN-1	GN 783645		12/01/2018	MBS PAYMENT		21,895	21,895	23,095	22,030		(135)		(135)		21,895				410	07/15/2027
36290S-CK-5	GN 615774		08/01/2018	MBS PAYMENT		2,741	2,741	2,711	2,735		6		6		2,741				35	09/15/2018
36296R-3Q-8	GN 699307		12/01/2018	MBS PAYMENT		1,211	1,211	1,215	1,212						1,211				46	10/15/2038
38373M-YH-7	GNR 2007-12 C		12/01/2018	MBS PAYMENT		8,279	8,279	8,654	8,306		(26)		(26)		8,279				270	04/16/2041
912828-4F-4	US TREASURY N/B		12/06/2018	BANK AMERICA		24,778	25,000	24,830			15		15		24,845		(66)	(66)	449	03/31/2025
912828-4N-7	US TREASURY N/B		06/08/2018	BARCLAYS AMERICAN		59,723	60,000	59,794							59,794		(71)	(71)	127	05/15/2028
0599999. Subtotal - Bonds - U.S. Governments						194,581	195,080	196,434	37,522		(160)		(160)		194,719		(138)	(138)	2,469	XXX
246381-EH-6	DELAWARE ST		01/02/2018	EXCHANGE		404,912	350,000	428,155	404,933		(22)		(22)		404,912				8,799	07/01/2027
419792-UK-0	HAWAII ST		01/16/2018	EXCHANGE		306,709	294,000	308,142	306,810		(101)		(101)		306,709				3,063	11/01/2029
605580-5M-7	MISSISSIPPI ST		10/01/2018	MATURITY		300,000	300,000	300,000	300,000						300,000				13,302	10/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,011,621	944,000	1,036,297	1,011,743		(123)		(123)		1,011,621				25,164	XXX
013595-TK-9	ALBUQUERQUE NM MUNI SCH DIST #		06/06/2018	MESIROW FINANCIAL INC		170,877	150,000	181,904	170,599		(1,514)		(1,514)		169,085		1,792	1,792	6,396	08/01/2023
021087-VA-6	ALPINE UT SCH DIST		06/04/2018	WELLS FARGO SECURITIES LLC		368,547	325,000	401,352	376,618		(4,091)		(4,091)		372,528		(3,981)	(3,981)	11,781	03/15/2023
160069-VA-5	CHARLESTON CNTY SC		02/21/2018	J.P. MORGAN		289,630	250,000	304,033	289,456		(920)		(920)		288,536		1,094	1,094	3,889	11/01/2024
35880C-QH-0	FRISCO TX INDEP SCH DIST		02/14/2018	SIEBERT CISNEROS SHANK & CO. LLC		377,270	325,000	391,144	374,323		(854)		(854)		373,469		3,801	3,801	8,170	08/15/2024
880558-DX-6	TENNESSEE ST SCH BOND AUTH		06/06/2018	CITIGROUP GLOBAL MARKETS		337,893	300,000	359,241	333,647		(2,871)		(2,871)		330,776		7,117	7,117	9,042	11/01/2022
919069-AR-5	VALDOSTA GA CITY SCH SYS		04/24/2018	HILLTOP SECURITIES HOLDINGS LLC		165,423	150,000	178,538	168,872		(1,429)		(1,429)		167,443		(2,020)	(2,020)	5,521	02/01/2022
930863-T6-2	WAKE CNTY NC		06/04/2018	CABRERA CAPITAL MARKETS		283,823	250,000	305,695	284,399		(2,723)		(2,723)		281,676		2,146	2,146	9,549	03/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,993,463	1,750,000	2,121,907	1,997,914		(14,402)		(14,402)		1,983,513		9,949	9,949	54,348	XXX
01030L-BX-2	ALABAMA ST INCENTIVES FING AUT		09/01/2018	MATURITY		350,000	350,000	350,000	350,000						350,000				17,035	09/01/2018
25477G-JZ-9	DIST OF COLUMBIA INCOME TAX SE		06/06/2018	MESIROW FINANCIAL INC		337,905	300,000	376,308	337,897		(3,192)		(3,192)		334,705		3,200	3,200	7,792	12/01/2023
3128DY-HA-8	FG D94725		12/01/2018	MBS PAYMENT		2,006	2,006	2,029	2,007		(1)		(1)		2,006				73	07/01/2021
3128H8-CC-2	FG E99967		10/01/2018	VARIOUS		3,679	3,679	3,763	3,679						3,679				70	10/01/2018
3128K2-C7-2	FG A41894		12/01/2018	MBS PAYMENT		2,447	2,447	2,366	2,440		7		7		2,447				72	01/01/2036
3128K5-WP-3	FG A45154		12/01/2018	MBS PAYMENT		193	193	198	193						193				6	05/01/2035
3128MF-KV-9	FG G16408		12/01/2018	MBS PAYMENT		8,888	8,888	8,694			12		12		8,888				88	01/01/2033
3128MM-KR-3	FG G18303		12/01/2018	MBS PAYMENT		4,354	4,354	4,436	4,362		(8)		(8)		4,354				101	03/01/2024
3128MM-XF-5	FG G18677		12/01/2018	MBS PAYMENT		9,402	9,402	9,403							9,402				131	02/01/2033
31294N-S2-6	FG E04137		12/01/2018	MBS PAYMENT		32,660	32,660	34,150	32,786		(126)		(126)		32,660				444	11/01/2027
31297F-JD-6	FG A27460		12/01/2018	MBS PAYMENT		4,295	4,295	4,450	4,307		(12)		(12)		4,295				93	10/01/2034
31307V-J2-3	FG J38381		12/01/2018	MBS PAYMENT		6,259	6,259	6,229			2		2		6,259				82	01/01/2033
3132GG-CG-8	FG Q02771		12/01/2018	MBS PAYMENT		12,334	12,334	12,817	12,354		(20)		(20)		12,334				279	08/01/2041
3132XC-R7-2	FG G67710		12/01/2018	MBS PAYMENT		4,187	4,187	4,147							4,187				25	03/01/2048
3132XT-6L-7	FG Q51774		12/01/2018	MBS PAYMENT		8,113	8,113	8,119							8,113				119	10/01/2047
3136A6-TP-9	FNR 2012-63 HB		12/01/2018	MBS PAYMENT		21,691	21,691	22,097	21,719		(29)		(29)		21,691				193	08/25/2041
3136A8-V6-4	FNR 2012-113 PB		12/01/2018	MBS PAYMENT		36,535	36,535	37,311	36,592		(57)		(57)		36,535				384	10/25/2040
3136AA-MP-7	FNR 2012-139 MC		12/01/2018	MBS PAYMENT		30,415	30,415	31,090	30,465		(50)		(50)		30,415				319	05/25/2042
3136AB-LF-8	FNR 2012-148 KB		12/01/2018	MBS PAYMENT		33,755	33,755	34,472	33,803		(49)		(49)		33,755				352	03/25/2042
31371K-4E-8	FN 254721		05/01/2018	VARIOUS		644	644	662	644						644				6	05/01/2018
31371L-AP-4	FN 254814		07/01/2018	MBS PAYMENT		644	644	655	644						644				7	07/01/2018
31371L-BH-1	FN 254840		08/01/2018	VARIOUS		1,039	1,039	1,051	1,039						1,039				12	08/01/2018
31371L-CE-7	FN 254869		12/01/2018	MBS PAYMENT		1,424	1,424	1,447	1,426		(2)		(2)		1,424				36	09/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP 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 Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31371N-CJ-2	FN 256673		12/01/2018	MBS PAYMENT		1,607	1,607	1,614	1,607						1,607				40	04/01/2037
31371N-QN-8	FN 257061		12/01/2018	MBS PAYMENT		3,045	3,045	3,031	3,043		3		3		3,045				67	01/01/2023
3137A9-YB-6	FHR 3838 AE		11/01/2018	MBS PAYMENT		6,077	6,077	6,183	6,083		(7)		(7)		6,077				50	11/15/2018
3137AS-VD-3	FHR 4094 KA		12/01/2018	MBS PAYMENT		34,449	34,449	34,777	34,477		(29)		(29)		34,449				324	08/15/2041
3137AT-6B-3	FHR 4098 HA		12/01/2018	MBS PAYMENT		30,357	30,357	30,736	30,385		(29)		(29)		30,357				319	05/15/2041
3137AT-GC-0	FHR 4091 TH		12/01/2018	MBS PAYMENT		34,764	34,764	35,698	34,835		(71)		(71)		34,764				375	05/15/2041
3137AU-L2-3	FHR 4102 CH		12/01/2018	MBS PAYMENT		35,308	35,308	36,114	35,368		(60)		(60)		35,308				358	11/15/2040
3137AY-YA-3	FHR 4170 PE		12/01/2018	MBS PAYMENT		29,781	29,781	30,479	29,839		(58)		(58)		29,781				366	01/15/2033
3137GA-HR-1	FHR 3743 PA		12/01/2018	MBS PAYMENT		21,879	21,879	22,457	21,937		(58)		(58)		21,879				278	12/15/2039
3138ER-YP-9	FN AL9717		12/01/2018	MBS PAYMENT		33,913	33,913	35,763	34,041		(128)		(128)		33,913				737	01/01/2047
3138WJ-FK-9	FN AS8269		12/01/2018	MBS PAYMENT		3,521	3,521	3,324							3,521				9	11/01/2046
3138WJ-K5-6	FN AS8415		12/01/2018	MBS PAYMENT		26,655	26,655	26,677	26,657		(2)		(2)		26,655				418	11/01/2046
3138WJ-XN-3	FN AS8784		12/01/2018	MBS PAYMENT		8,592	8,592	8,362			7		7		8,592				92	02/01/2047
31401J-D9-6	FN 709428		07/01/2018	MBS PAYMENT		720	720	721	708		12		12		720				10	07/01/2018
31402C-VZ-2	FN 725232		12/01/2018	MBS PAYMENT		3,264	3,264	3,185	3,259		5		5		3,264				82	03/01/2034
31402D-MP-2	FN 725866		12/01/2018	MBS PAYMENT		3,493	3,493	3,393	3,487		6		6		3,493				83	09/01/2034
31403C-6L-0	FN 745275		12/01/2018	MBS PAYMENT		3,308	3,308	3,302	3,308		1		1		3,308				83	02/01/2036
31403J-SA-5	FN 750313		12/01/2018	MBS PAYMENT		889	889	901	889						889				27	11/01/2033
31403K-G9-8	FN 750924		10/01/2018	VARIOUS		2,143	2,143	2,068	2,133		10		10		2,143				32	10/01/2018
31405J-H4-9	FN 790551		12/01/2018	MBS PAYMENT		2,735	2,735	2,772	2,736		(1)		(1)		2,735				107	09/01/2034
31405M-L8-8	FN 793351		12/01/2018	MBS PAYMENT		822	822	853	823		(1)		(1)		822				35	08/01/2034
31405S-KJ-2	FN 797797		12/01/2018	MBS PAYMENT		555	555	571	556						555				19	04/01/2035
31409X-NT-2	FN 881602		12/01/2018	MBS PAYMENT		3,041	3,041	3,086	3,041		(1)		(1)		3,041				172	02/01/2036
3140EV-CA-3	FN BC0964		12/01/2018	MBS PAYMENT		27,030	27,030	27,512	27,058		(27)		(27)		27,030				491	06/01/2046
3140F0-JJ-4	FN BC4764		12/01/2018	MBS PAYMENT		11,405	11,405	11,065			14		14		11,405				160	10/01/2046
3140FP-C9-8	FN BE3695		12/01/2018	MBS PAYMENT		3,639	3,639	3,596							3,639				21	06/01/2047
3140FU-ZA-9	FN BE8836		12/01/2018	MBS PAYMENT		3,938	3,938	3,836			3		3		3,938				39	03/01/2047
3140GS-KW-1	FN BH3908		12/01/2018	MBS PAYMENT		31,335	31,335	33,168	31,454		(120)		(120)		31,335				615	08/01/2047
3140GS-PD-8	FN BH4019		12/01/2018	MBS PAYMENT		9,865	9,865	10,105			(11)		(11)		9,865				175	09/01/2047
3140H1-V2-3	FN BJ0632		12/01/2018	MBS PAYMENT		10,202	10,202	10,453			(11)		(11)		10,202				180	03/01/2048
3140HM-ZA-5	FN BK7936		12/01/2018	MBS PAYMENT		630	630	635							630				2	11/01/2048
3140J8-6J-7	FN BM4472		12/01/2018	MBS PAYMENT		2,843	2,843	2,782							2,843				12	07/01/2048
3140J8-HZ-9	FN BM3847		12/01/2018	MBS PAYMENT		781	781	786							781				5	05/01/2048
3140J8-S4-6	FN BM4138		12/01/2018	MBS PAYMENT		6,508	6,508	6,622			(2)		(2)		6,508				47	06/01/2048
3140Q9-HW-6	FN CA2044		12/01/2018	MBS PAYMENT		2,229	2,229	2,311							2,229				8	07/01/2048
31416R-FA-6	FN AA7360		12/01/2018	MBS PAYMENT		2,975	2,975	2,959	2,974		1		1		2,975				55	01/01/2034
31416R-HJ-5	FN AA7432		12/01/2018	MBS PAYMENT		10,802	10,802	10,776	10,800		2		2		10,802				262	06/01/2039
31416Y-BX-5	FN AB2753		12/01/2018	MBS PAYMENT		16,949	16,949	16,994	16,954		(5)		(5)		16,949				313	04/01/2026
31417A-VT-3	FN AB4225		12/01/2018	MBS PAYMENT		27,630	27,630	29,102	27,721		(91)		(91)		27,630				495	01/01/2042
31417V-PZ-0	FN AC8539		12/01/2018	MBS PAYMENT		3,651	3,651	3,743	3,660		(9)		(9)		3,651				75	12/01/2024
31418C-FD-1	FN MA2863		12/01/2018	MBS PAYMENT		14,088	14,088	13,670			17		17		14,088				191	01/01/2047
31419A-2T-3	FN AE0785		12/01/2018	MBS PAYMENT		16,469	16,469	16,531	16,476		(7)		(7)		16,469				254	01/01/2026
343136-5W-3	FLORIDA ST TURNPIKE AUTH		04/11/2018	WELLS FARGO SECURITIES LLC		160,245	150,000	174,500	163,647		(1,527)		(1,527)		162,120		(1,875)	(1,875)	5,875	07/01/2020
594695-X6-0	MICHIGAN ST TRUNK LINE		02/22/2018	ZIEGLER		283,205	250,000	304,035	288,037		(1,146)		(1,146)		286,891		(3,686)	(3,686)	3,507	11/15/2022
79730A-HY-7	SAN DIEGO CA PUBLIC FACS FING		02/12/2018	FIRST EMPIRE SECURITIES INC		113,422	100,000	118,842	112,673		(332)		(332)		112,341		1,081	1,081	1,236	05/15/2022
850578-TD-7	SPRINGFIELD IL ELEC REVENUE		06/04/2018	UMB FINANCIAL SERVICES		266,903	250,000	290,593	277,614		(3,683)		(3,683)		273,931		(7,028)	(7,028)	9,549	03/01/2021
91412G-RV-9	UNIV OF CALIFORNIA CA REVENUES		01/09/2018	EXCHANGE		288,280	250,000	303,990	288,431		(151)		(151)		288,280				1,875	05/15/2024
92778W-AH-9	VIRGINIA ST CLG BLDG AUTH EDUC		09/13/2018	LOOP CAPITAL MARKETS, LLC		277,078	250,000	298,345	282,895		(4,813)		(4,813)		278,083		(1,005)	(1,005)	13,056	09/01/2022
3199999. Subtotal - Bonds - U.S. Special Revenues						2,795,889	2,618,851	2,948,912	2,705,963		(15,824)		(15,824)		2,805,202		(9,313)	(9,313)	70,300	XXX
00912X-AK-0	AIR LEASE CORP		11/29/2018	VARIOUS		119,735	80,000	103,699	87,222		(5,555)		(5,555)		81,667		38,067	38,067	2,390	12/01/2018
02261W-AB-5	ALZA CORP		11/07/2018	VARIOUS		100,176	50,000	49,160	47,509		512		512		48,021		52,155	52,155		07/28/2020
0258M0-DK-2	AMERICAN EXPRESS CREDIT		04/09/2018	MORGAN STANLEY		124,555	125,000	124,764	124,940		14		14		124,954		(399)	(399)	1,498	03/18/2019
05949A-5A-4	BOAMS 2005-4 1A1		12/01/2018	MBS PAYMENT		6,887	6,887	7,011	6,913	47			47		6,961		(73)	(73)	192	05/25/2035

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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06406H-CU-1	BANK OF NY MELLON CORP		04/10/2018	US BANCORP INVESTMENTS INC		74,652	75,000	74,855	74,959		8		8		74,967		(315)	(315)	674	05/15/2019
06606W-AN-4	BBHE 1998-2 A7		12/01/2018	MBS PAYMENT		4	4	4	4						4					11/25/2028
12667F-RY-3	CWALT 2004-22CB 1A1		12/01/2018	MBS PAYMENT		5,514	5,514	5,579	5,568						5,568		(53)	(53)	157	10/25/2034
12669G-YP-0	CWHL 2005-10 A4		12/01/2018	MBS PAYMENT		3,762	10,919	7,487	5,778						7,475		(3,713)	(3,713)	452	05/25/2035
171779-AK-7	CIENA CORP		11/01/2018	VARIOUS		105,802	70,000	91,039	89,984		(5,136)		(5,136)		84,848		20,954	20,954	1,607	12/15/2020
172973-4C-0	CMSI 2005-8 1A5		12/01/2018	MBS PAYMENT		8,691	8,691	8,300	8,425						8,425		266	266	258	11/25/2035
177376-AD-2	CITRIX SYSTEMS INC		05/09/2018	VARIOUS		240,518	170,000	178,579	173,724		(905)		(905)		172,819		67,700	67,700	382	04/15/2019
19624R-AB-2	COLONY NORTHSTAR INC		03/01/2018	CREDIT SUISSE		37,350	40,000	40,092	40,030		(2)		(2)		40,029		(2,679)	(2,679)	990	01/15/2021
200340-AP-2	COMERICA INC		05/16/2018	MILLENNIUM ADVISORS		173,794	175,000	175,389	175,109		(31)		(31)		175,078		(1,284)	(1,284)	1,808	05/23/2019
20826F-AA-4	CONOCOPHILLIPS COMPANY		06/11/2018	TENDER OFFER		97,238	100,000	98,569	98,686		111		111		98,797		(1,559)	(1,559)	1,173	12/15/2022
23242M-AD-3	CWL 2006-S3 A4		12/01/2018	MBS PAYMENT		44,158	33,485	14,506	14,591						14,591		29,566	29,566	1,240	01/25/2029
23243N-AF-5	CWL 2006-S4 A3		03/01/2018	VARIOUS		80,625	4,698	80,758	2,666						2,666		77,958	77,958	46	07/25/2034
267475-AB-7	DYCOM INDUSTRIES INC		01/22/2018	BARCLAYS AMERICAN		27,344	20,000	21,118	20,862		(15)		(15)		20,840		6,504	6,504	54	09/15/2021
29336U-AA-5	ENLINK MIDSTREAM PARTNER		05/16/2018	TORONTO DOMINION - US		74,733	75,000	74,888	74,971		9		9		74,980		(247)	(247)	1,277	04/01/2019
298736-AH-2	EURONET WORLDWIDE INC		10/01/2018	VARIOUS		163,921	115,000	133,862	129,728	80	(3,983)		(3,903)		125,824		38,097	38,097	1,659	10/01/2044
302540-AA-0	FDIC 2013-R1 A		12/01/2018	MBS PAYMENT		21,467	21,467	21,442	21,467						21,467				127	03/25/2033
38145G-AJ-9	GOLDMAN SACHS GROUP INC		02/26/2018	MORGAN STANLEY		99,159	100,000	99,925	99,951		4		4		99,955		(796)	(796)	479	12/13/2019
393657-AJ-0	GREENBRIER COS INC		02/07/2018	EXCHANGE		137,739	120,000	138,414	138,032		(293)		(293)		137,739				1,783	02/01/2024
393657-AK-7	GREENBRIER COS INC		08/03/2018	BARCLAYS AMERICAN		6,088	5,000	5,718			(59)		(59)		5,659		429	429	74	02/01/2024
437076-BE-1	HOME DEPOT INC		02/26/2018	GOLDMAN SACHS		164,243	165,000	164,368	164,810		20		20		164,830		(587)	(587)	669	06/15/2019
446150-AH-7	HUNTINGTON BANCSHARES		01/16/2018	MITSUBISHI UFJ SECURITIES USA		100,251	100,000	99,994	99,998						99,998		253	253	1,199	08/02/2018
452327-AJ-8	ILLUMINA INC		10/26/2018	VARIOUS		56,690	55,000	55,000							55,000		1,690	1,690		08/15/2023
45660N-5Z-4	RAST 2004-A9 A9		12/01/2018	MBS PAYMENT		17,547	17,547	17,888	17,450		97		97		17,547				670	12/25/2034
47102X-AH-8	JANUS CAPITAL GROUP INC		01/10/2018	BARCLAYS AMERICAN		86,117	49,000	51,260	49,481		(29)		(29)		49,452		36,665	36,665	178	07/15/2018
531229-AB-8	LIBERTY MEDIA CORP		07/09/2018	CITIGROUP GLOBAL MARKETS		6,406	5,000	4,757	4,826		15		15		4,841		1,564	1,564	51	10/15/2023
55024U-AA-7	LUMENTUM HOLDINGS INC		03/19/2018	VARIOUS		47,786	40,000	43,005	42,973		(103)		(103)		42,870		4,916	4,916	50	03/15/2024
55608B-AA-3	MACQUARIE INFRASTRUCTURE		08/09/2018	VARIOUS		243,485	245,000	275,800	257,912		(4,157)		(4,157)		253,754		(10,269)	(10,269)	6,583	07/15/2019
559080-AE-6	MAGELLAN MIDSTREAM PARTN		10/16/2018	TORONTO DOMINION - US		102,541	100,000	125,175	106,156		(3,163)		(3,163)		102,993		(452)	(452)	8,242	07/15/2019
60855R-AD-2	MOLINA HEALTHCARE INC		01/08/2018	JEFFERIES & CO		128,822	90,000	101,488	97,204		(269)		(269)		96,935		31,887	31,887	586	08/15/2044
61746B-EE-2	MORGAN STANLEY		04/09/2018	MIZUHO SECURITIES		50,645	50,000	50,000	50,000						50,000		645	645	653	01/20/2022
637417-AD-8	NATL RETAIL PROPERTIES		10/19/2018	CALLED BY ISSUER at 106.080		159,120	150,000	166,938	157,142		(1,653)		(1,653)		155,488		(5,488)	(5,488)	19,524	07/15/2021
64828Y-AR-2	NRZT 2014-2A A3		12/01/2018	MBS PAYMENT		11,104	11,104	11,371	11,129		(24)		(24)		11,104				213	05/26/2054
64952W-BT-9	NEW YORK LIFE GLOBAL FDG		11/28/2018	TORONTO DOMINION - US		348,271	350,000	349,605	349,880		75		75		349,954		(1,683)	(1,683)	7,149	06/18/2019
66705P-AC-7	COLONY NORTHSTAR INC		06/07/2018	CREDIT SUISSE		72,141	75,000	89,344	79,500	8,571	(1,013)		7,558		87,059		(14,918)	(14,918)	1,971	06/15/2033
69354N-AA-4	PRA GROUP INC		06/04/2018	EXCHANGE		58,800	65,000	58,069	58,349		450		450		58,800				1,156	06/01/2023
694308-GT-8	PACIFIC GAS & ELECTRIC		05/16/2018	MORGAN STANLEY		100,453	100,000	99,504	99,847		20		20		99,867		586	586	2,207	10/01/2020
697435-AB-1	PALO ALTO NETWORKS		03/08/2018	VARIOUS		104,606	65,000	76,691	72,644		(860)		(860)		71,785		32,821	32,821		07/01/2019
741503-AS-5	BOOKING HOLDINGS INC		02/26/2018	J.P. MORGAN		44,638	30,000	39,816	39,213		(660)		(660)		38,553		6,085	6,085	21	06/15/2020
744320-BX-2	PRUDENTIAL FINANCIAL INC		02/23/2018	J.P. MORGAN		75,237	75,000	75,000	75,000						75,000		237	237	486	08/15/2018
749685-AT-0	RPM INTERNATIONAL INC		11/16/2018	VARIOUS		267,598	225,000	259,741	249,949		(7,506)		(7,506)		242,443		25,155	25,155	4,632	12/15/2020
74973W-AB-3	ARCONIC INC		07/16/2018	VARIOUS		273,261	270,000	285,755	279,063		(2,501)		(2,501)		276,563		(3,301)	(3,301)	3,016	10/15/2019
756577-AD-4	RED HAT INC		02/15/2018	VARIOUS		157,668	85,000	102,174	94,057		(705)		(705)		93,352		64,316	64,316	81	10/01/2019
759950-FX-1	RAMC 2005-4 A3		12/01/2018	VARIOUS		12,085	12,085	12,085	12,085						12,085				252	02/25/2036
780287-AA-6	ROYAL GOLD INC		12/20/2018	BMO CAPITAL MARKETS - US		174,781	175,000	192,508	187,599	1,082	(9,273)		(8,191)		179,408		(4,627)	(4,627)	5,157	06/15/2019
811065-AB-7	SCRIPPS NETWORKS INTERAC		03/12/2018	WELLS FARGO SECURITIES LLC		49,666	50,000	49,823	49,930		7		7		49,938		(272)	(272)	455	11/15/2019
81762P-AD-4	SERVICENOW INC		07/02/2018	EXCHANGE		74,681	70,000	75,391	75,305		(624)		(624)		74,681					06/01/2022
86359B-J2-8	SASC 2004-20 5A1		03/01/2018	MBS PAYMENT		11,151	11,195	11,566	11,195						11,195		(44)	(44)	170	11/25/2034
867914-BF-9	SUNTRUST BANKS INC		04/24/2018	GOLDMAN SACHS		99,824	100,000	99,915	99,985		6		6		99,991		(167)	(167)	1,142	11/01/2018
867914-BG-7	SUNTRUST BANKS INC		02/23/2018	MILLENNIUM ADVISORS		49,907	50,000	49,956	49,988		1		1		49,989		(82)	(82)	403	05/01/2019
872380-AD-5	TCP CAPITAL CORP		05/31/2018	BARCLAYS AMERICAN		80,200	80,000	82,700	82,574		(242)		(242)		82,332		(2,132)	(2,132)	2,806	03/01/2022
896522-AF-6	TRINITY INDUSTRIES INC		05/11/2018	MERRILL LYNCH		106,084	75,000	92,205	78,260		(2,876)		(2,876)		75,384		30,700	30,700	1,308	06/01/2036
90131H-AM-7	21ST CENTURY FOX AMERICA		08/10/2018	MATURITY		75,000	75,000	80,433	76,067		(1,067)		(1,067)		75,000				6,188	08/10/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
907818-DG-0	UNION PACIFIC CORP		05/24/2018	HILLTOP SECURITIES HOLDINGS LLC		153,332	150,000	149,288	149,759		31		31		149,789		3,542	3,542	4,967	02/01/2021
92343V-BM-5	VERIZON COMMUNICATIONS		09/14/2018	MATURITY		50,000	50,000	50,000	50,000						50,000				1,430	09/14/2018
98138H-AD-3	WORKDAY INC		01/11/2018	VARIOUS		82,003	55,000	61,518	59,599		(62)		(62)		59,537		22,466	22,466	408	07/15/2020
98138H-AE-1	WORKDAY INC		10/02/2018	EXCHANGE		54,639	55,000	54,560	54,453	118	67		185		54,639				144	10/01/2022
98138H-AF-8	WORKDAY INC		11/28/2018	PORALES PARTNERS LLC		11,576	10,000	9,936			3		3		9,939		1,637	1,637	4	10/01/2022
984332-AF-3	ALTABA INC		12/04/2018	VARIOUS		62,900	50,000	56,368	54,066		(3,426)		(3,426)		50,640		12,260	12,260		12/01/2018
05565Q-BZ-0	BP CAPITAL MARKETS PLC	D	12/14/2018	EXCHANGE		76,726	75,000	77,512	77,185		(459)		(459)		76,726				2,766	05/06/2022
05565Q-DP-0	BP CAPITAL MARKETS PLC	D	12/14/2018	EXCHANGE		174,750	175,000	174,680	174,689		61		61		174,750				5,626	09/19/2022
948596-AA-9	WEIBO CORP	D	10/22/2018	JEFFERIES & CO		22,553	25,000	25,000	25,000						25,000		(2,447)	(2,447)	308	11/15/2022
AM0397-50-6	CIE GENERALE DES ESTABLI	D	09/13/2018	BARCLAYS AMERICAN		193,800	200,000	208,500	207,271		(1,303)		(1,303)		205,967		(12,167)	(12,167)		01/10/2022
EK1258-83-0	QIAGEN NV	D	06/04/2018	GOLDMAN SACHS		270,440	200,000	229,300	220,402		(2,814)		(2,814)		217,588		52,852	52,852	1,249	03/19/2021
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,317,446	5,572,596	6,001,145	5,693,114	9,898	(59,257)		(49,359)		5,716,100		592,224	592,224	112,440	XXX
8399997. Total - Bonds - Part 4						12,313,000	11,080,527	12,304,695	11,446,256	9,898	(89,766)		(79,868)		11,711,155		592,722	592,722	264,721	XXX
8399998. Total - Bonds - Part 5						3,445,007	3,249,665	3,429,395			(16,538)		(16,538)		3,412,854		32,152	32,152	35,758	XXX
8399999. Total - Bonds						15,758,007	14,330,192	15,734,090	11,446,256	9,898	(106,304)		(96,406)		15,124,009		624,874	624,874	300,479	XXX
JV9572-72-0	LVMH MOET HENNESSY VUITT	D	05/18/2018	VARIOUS	450.000	166,052	0.00	116,955	116,955						116,955		49,097	49,097		
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX
8999997. Total - Preferred Stocks - Part 4						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						166,052	XXX	116,955	116,955						116,955		49,097	49,097		XXX
315911-70-1	FIDELITY 500 INDEX-PREM		11/02/2018	EXCHANGE	11,346.464	404,577		404,573	1,060,327	(655,750)			(655,750)		404,577				15,654	
315911-88-3	FIDELITY EX MRKT INDX-FA		11/02/2018	EXCHANGE	7,620.767	192,918		192,918	472,869	(279,950)			(279,950)		192,918				435	
9299999. Subtotal - Common Stocks - Mutual Funds						597,495	XXX	597,491	1,533,196	(935,700)			(935,700)		597,495				16,089	XXX
9799997. Total - Common Stocks - Part 4						597,495	XXX	597,491	1,533,196	(935,700)			(935,700)		597,495				16,089	XXX
9799998. Total - Common Stocks - Part 5						167,035	XXX	166,385							166,385		651	651		XXX
9799999. Total - Common Stocks						764,530	XXX	763,876	1,533,196	(935,700)			(935,700)		763,880		651	651	16,089	XXX
9899999. Total - Preferred and Common Stocks						930,582	XXX	880,831	1,650,151	(935,700)			(935,700)		880,835		49,748	49,748	16,089	XXX
9999999 - Totals						16,688,589	XXX	16,614,921	13,096,407	(925,802)	(106,304)		(1,032,106)		16,004,844		674,621	674,621	316,568	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-4A-5	US TREASURY N/B		03/13/2018	NOMURA SECURITIES DOMESTIC	04/04/2018	BARCLAYS AMERICAN	100,000	100,016	100,148	100,016							133	133	257	100
912828-4L-1	US TREASURY N/B		05/07/2018	BARCLAYS AMERICAN	06/05/2018	BARCLAYS AMERICAN	150,000	149,725	149,936	149,729		4		4			207	207	415	90
912828-4P-2	US TREASURY N/B		05/09/2018	BARCLAYS AMERICAN	06/05/2018	BARCLAYS AMERICAN	250,000	249,658	250,068	249,665		7		7			404	404	392	
912828-4X-5	US TREASURY N/B		09/27/2018	GOLDMAN SACHS	11/19/2018	BARCLAYS AMERICAN	250,000	247,803	248,467	247,865		62		62			602	602	1,538	532
0599999. Subtotal - Bonds - U.S. Governments							750,000	747,202	748,619	747,275		73		73			1,346	1,346	2,602	722
246381-LN-5	DELAWARE ST		01/02/2018	EXCHANGE	04/04/2018	D.A. DAVIDSON & CO	256,000	296,164	297,674	294,662		(1,502)		(1,502)			3,012	3,012	3,378	36
419792-UV-6	HAWAII ST		01/16/2018	EXCHANGE	03/05/2018	VINING SPARKS	205,000	213,862	231,869	213,628		(234)		(234)			18,241	18,241	3,588	2,125
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							461,000	510,026	529,543	508,290		(1,736)		(1,736)			21,253	21,253	6,966	2,161
91412G-5C-5	UNIV OF CALIFORNIA CA REVENUES		01/09/2018	EXCHANGE	03/05/2018	HILLTOP SECURITIES HOLDINGS LLC	40,000	46,125	45,900	45,950		(175)		(175)			(50)	(50)	622	300
91412G-5P-6	UNIV OF CALIFORNIA CA REVENUES		01/09/2018	EXCHANGE	06/04/2018	SIEBERT CISNEROS SHANK & CO. LLC	210,000	242,155	240,788	239,822		(2,334)		(2,334)			966	966	5,863	1,575
3199999. Subtotal - Bonds - U.S. Special Revenues							250,000	288,280	286,688	285,772		(2,509)		(2,509)			916	916	6,485	1,875
00922R-AA-3	AIR TRANSPORT SERVICES G		09/26/2018	VARIOUS	10/03/2018	EXCHANGE	120,000	116,938	117,079	117,079		141		141					630	165
126349-AF-6	CSG SYSTEMS INTERNATIONA		04/27/2018	J.P. MORGAN	09/11/2018	VARIOUS	125,000	134,688	130,760	133,832		(855)		(855)			(3,072)	(3,072)	2,570	679
171779-AK-7	CIENA CORP		01/18/2018	OPPENHEIMER & CO.	11/01/2018	EXCHANGE	20,000	26,575	30,965	24,700		(1,875)		(1,875)			6,265	6,265	4,705	82
20826F-AQ-9	CONOCOPHILLIPS COMPANY		09/07/2018	FIRST TENNESSEE	09/21/2018	SG AMERICAS SECURITIES (DOMESTIC)	75,000	80,950	80,492	80,923		(27)		(27)			(432)	(432)	1,959	1,815
298736-AH-2	EURONET WORLDWIDE INC		03/28/2018	CREDIT SUISSE	10/01/2018	SUNTRUST ROBINSON HUMPHREY	10,000	11,591	15,848	11,257		(333)		(333)			4,591	4,591	76	
393657-AK-7	GREENBRIER COS INC		02/07/2018	EXCHANGE	08/03/2018	VARIOUS	60,000	69,120	73,023	68,366		(754)		(754)			4,657	4,657	888	29
452327-AF-6	ILLUMINA INC		05/29/2018	VARIOUS	07/31/2018	VARIOUS	115,000	123,296	148,251	120,443		(2,853)		(2,853)			27,808	27,808		
46647M-QL-0	JPMORGAN CHASE FINANCIAL		01/31/2018	VARIOUS	05/01/2018	J.P. MORGAN	300,000	300,431	299,069	300,411		(20)		(20)			(1,342)	(1,342)	188	
52603B-AA-5	LENDINGTREE INC		10/12/2018	VARIOUS	12/03/2018	VARIOUS	55,000	65,854	77,293	65,523		(331)		(331)			11,770	11,770	162	127
55024U-AA-7	LUMENTUM HOLDINGS INC		01/22/2018	VARIOUS	03/19/2018	EXCHANGE	25,000	27,465	27,388	27,388		(77)		(77)					32	21
55024U-AB-5	LUMENTUM HOLDINGS INC		03/19/2018	EXCHANGE	08/22/2018	VARIOUS	45,000	48,783	56,089	48,503		(280)		(280)			7,586	7,586	50	1
694308-HM-2	PACIFIC GAS & ELECTRIC		05/16/2018	MORGAN STANLEY	06/19/2018	CREDIT SUISSE	100,000	95,457	94,431	95,510		53		53			(1,079)	(1,079)	1,808	1,488
749685-AT-0	RPM INTERNATIONAL INC		05/31/2018	WELLS FARGO SECURITIES LLC	11/16/2018	WELLS FARGO SECURITIES LLC	50,000	56,782	58,868	55,362		(1,420)		(1,420)			3,506	3,506	1,047	454
87265K-AC-6	TPG SPECIALTY LENDING IN		01/23/2018	B. RILEY AND CO	02/05/2018	EXCHANGE	25,000	25,875	25,870	25,870		(5)		(5)					575	544
87265K-AD-4	TPG SPECIALTY LENDING IN		02/05/2018	EXCHANGE	03/14/2018	BARCLAYS AMERICAN	25,000	25,870	25,719	25,849		(20)		(20)			(131)	(131)	141	13
958102-AN-5	WESTERN DIGITAL CORP		03/23/2018	VARIOUS	10/09/2018	VARIOUS	255,000	261,554	235,987	260,936		(618)		(618)			(24,949)	(24,949)	2,426	120
98138H-AE-1	WORKDAY INC		06/07/2018	VARIOUS	10/02/2018	EXCHANGE	205,000	216,967	215,875	215,875		(1,092)		(1,092)					360	123
02315Q-AA-6	AMBAC LSNI LLC	D	02/22/2018	SPIN OFF	05/09/2018	NOMURA SECURITIES DOMESTIC	33,665	33,834	34,044	33,729		(104)		(104)			314	314	567	
948596-AA-9	WEIBO CORP	D	06/25/2018	VARIOUS	11/20/2018	VARIOUS	145,000	161,857	133,106	159,961		(1,896)		(1,896)			(26,855)	(26,855)	1,521	635
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,788,665	1,883,887	1,880,157	1,871,517		(12,366)		(12,366)			8,637	8,637	19,705	6,296
8399998. Total - Bonds							3,249,665	3,429,395	3,445,007	3,412,854		(16,538)		(16,538)			32,152	32,152	35,758	11,054
8999998. Total - Preferred Stocks																				
00912X-30-2	AIR LEASE CORP		11/29/2018	CONVERSION	12/03/2018	VARIOUS	855.560	32,939	33,290	32,939							351	351		
171779-30-9	CIENA CORP		11/01/2018	EXCHANGE	11/02/2018	VARIOUS	2,943.340	92,896	93,297	92,896							402	402		
478160-10-4	JOHNSON & JOHNSON		01/19/2018	VARIOUS	01/25/2018	VARIOUS	274.940	40,550	40,448	40,550							(102)	(102)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								166,385	167,035	166,385							651	651		
9799998. Total - Common Stocks								166,385	167,035	166,385							651	651		
9899999. Total - Preferred and Common Stocks								166,385	167,035	166,385							651	651		
9999999 - Totals								3,595,780	3,612,042	3,579,239		(16,538)		(16,538)			32,803	32,803	35,758	11,054

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

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 *
Federal Home Loan Bank of Cincinnati	Cincinnati, OH		2.190	305		23,750	XXX
American Trust & Savings Bank	Dubuque, IA					36,906	XXX
First Financial Bank	Celina, Ohio					(1,798,178)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	305		(1,737,522)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	305		(1,737,522)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	305		(1,737,522)	XXX

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

1.	January	(1,446,658)	4.	April	(1,659,181)	7.	July	(1,832,286)	10.	October	(1,676,918)
2.	February	(1,358,993)	5.	May	(1,671,885)	8.	August	(1,981,429)	11.	November	(1,944,727)
3.	March	(1,267,354)	6.	June	(1,661,580)	9.	September	(1,858,545)	12.	December	(1,737,522)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Bank Loans								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8299999. Total - Bank Loans								
8399999. Total Bonds								
31607A-88-5	FIDELITY TREASURY PORT-IS		12/28/2018	2.280		465,361	1,263	
38141W-29-9	GOLDMAN SACH FIN SQ TR OB-SV		12/31/2018	0.000		2,578,272	1	2,348
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,043,633	1,264	2,348
922906-30-0	VANGUARD FED MONEY MARKET		12/28/2018	2.290		25,528		
8699999. Subtotal - All Other Money Market Mutual Funds						25,528		
8899999 - Total Cash Equivalents						3,069,161	1,264	2,348

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI	B	State Deposit	49,916	49,172		
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	State Deposit	1,072,989	1,140,688		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,122,905	1,189,860		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

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