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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

American Modern Home Insurance Company

NAIC Group Code 0361 (Current) 0361 (Prior) NAIC Company Code 23469 Employer's ID Number 31-0715697

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

Country of Domicile United States of America

Incorporated/Organized 01/25/1965 Commenced Business 09/01/1965

Statutory Home Office 7000 Midland Blvd. (Street and Number), Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code)

Main Administrative Office 7000 Midland Blvd. (Street and Number)
Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-6232 (Area Code) (Telephone Number)

Mail Address P.O. Box 5323 (Street and Number or P.O. Box), Cincinnati, OH, US 45201-5323 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7000 Midland Blvd. (Street and Number)
Amelia, OH, US 45102-2607 (City or Town, State, Country and Zip Code), 800-543-2644-6232 (Area Code) (Telephone Number)

Internet Website Address www.amig.com

Statutory Statement Contact Sandra Kaye Anglin-Caldwell (Name), 800-543-2644-6232 (Area Code) (Telephone Number)
sanglin-caldwell@amig.com (E-mail Address), 513-947-4560 (FAX Number)

OFFICERS

Chairman of the Board	Anthony Joseph Kuczinski	SVP / CFO	René Gobonya
President / CEO	Andreas Matthias Kleiner	VP / Treasurer	Scott Christopher Vess #

OTHER

Charles Schuster Griffith III, SVP / Secretary

DIRECTORS OR TRUSTEES

Anthony Joseph Kuczinski Chairman	James Joseph Butler	Robin Harriet Wilcox
Andreas Matthias Kleiner	Alice Chamberlayne Hill	René Gobonya
Richard Alan Olsen	William Alexander Robbie	

State of Ohio
County of Clermont 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.

Andreas Matthias Kleiner President / CEO	René Gobonya SVP / CFO	Charles Schuster Griffith III SVP / Secretary

Subscribed and sworn to before me this
_____ day of _____

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	29,244,838	6.468	29,244,838	0	29,244,838	6.478
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	8,644,329	1.912	8,644,329	0	8,644,329	1.915
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	47,941,863	10.604	47,474,660	0	47,474,660	10.517
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	149,452	0.033	149,452	0	149,452	0.033
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	0	0.000	0	0	0	0.000
1.43 Revenue and assessment obligations	1,271,550	0.281	1,271,550	0	1,271,550	0.282
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	16,221	0.004	16,221	0	16,221	0.004
1.512 Issued or guaranteed by FNMA and FHLMC	9,401,341	2.079	9,401,341	0	9,401,341	2.083
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	367,851	0.081	367,851	0	367,851	0.081
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	0.000	0	0	0	0.000
1.523 All other	4,111,623	0.909	4,111,623	0	4,111,623	0.911
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	75,369,781	16.671	75,210,173	0	75,210,173	16.661
2.2 Unaffiliated non-U.S. securities (including Canada)	27,308,593	6.040	27,243,048	0	27,243,048	6.035
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	200,899,360	44.436	200,899,360	0	200,899,360	44.504
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	0	0.000	0	0	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	56,250,581	12.442	56,250,581	0	56,250,581	12.461
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	2,782	0.001	2,782	0	2,782	0.001
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	(9,166,281)	(2.027)	(9,166,279)	0	(9,166,279)	(2.031)
11. Other invested assets	300,000	0.066	300,000	0	300,000	0.066
12. Total invested assets	452,113,886	100.000	451,421,530	0	451,421,530	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		57,830,726
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	623,449	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	623,449
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		183,840
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	1,955,296	
	8.2 Totals, Part 3, Column 9	0	1,955,296
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		56,315,039
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		56,315,039

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)		
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)		

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		300,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		300,000
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		300,000

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		428,850,030
2.	Cost of bonds and stocks acquired, Part 3, Column 7		217,158,010
3.	Accrual of discount		164,193
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(669,813)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(8,955,729)	
	4.4. Part 4, Column 11	148,531	(9,477,011)
5.	Total gain (loss) on disposals, Part 4, Column 19		(2,118,521)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		229,395,712
7.	Deduct amortization of premium		905,026
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	50,851	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	326,645	377,496
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		135,980
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		404,034,447
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		404,034,447

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	29,261,057	29,184,573	29,357,445	28,940,192
Governments	2. Canada	4,919,903	4,839,222	4,930,722	4,900,000
(Including all obligations guaranteed by governments)	3. Other Countries	42,554,759	41,874,196	43,286,229	43,294,000
	4. Totals	76,735,719	75,897,991	77,574,396	77,134,192
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	149,452	161,321	148,313	150,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	19,685,070	19,389,301	19,831,185	19,239,737
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	76,832,431	75,773,747	77,786,609	76,131,418
	9. Canada	3,289,095	3,231,211	3,283,075	3,300,000
	10. Other Countries	26,443,319	25,836,195	26,700,083	26,457,000
	11. Totals	106,564,845	104,841,153	107,769,767	105,888,418
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	203,135,086	200,289,766	205,323,661	202,412,347
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	200,899,360	200,899,360	37,576,324	
	25. Total Common Stocks	200,899,360	200,899,360	37,576,324	
	26. Total Stocks	200,899,360	200,899,360	37,576,324	
	27. Total Bonds and Stocks	404,034,446	401,189,126	242,899,985	

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	5,366,361	20,899,107	4,881	1,365,716	1,624,995	XXX	29,261,060	14.4	38,257,360	16.3	29,261,060	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	5,366,361	20,899,107	4,881	1,365,716	1,624,995	XXX	29,261,060	14.4	38,257,360	16.3	29,261,060	0
2. All Other Governments												
2.1 NAIC 1	0	5,837,224	1,026,796	0	0	XXX	6,864,020	3.4	10,738,480	4.6	4,766,132	2,097,888
2.2 NAIC 2	0	13,610,175	8,982,126	3,587,817	5,654,283	XXX	31,834,401	15.7	27,346,962	11.7	26,388,364	5,446,037
2.3 NAIC 3	0	1,057,823	4,772,827	1,353,110	1,592,478	XXX	8,776,238	4.3	10,901,596	4.7	3,888,054	4,888,184
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	20,505,222	14,781,749	4,940,927	7,246,761	XXX	47,474,659	23.4	48,987,038	20.9	35,042,550	12,432,109
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	149,452	0	0	0	XXX	149,452	0.1	149,279	0.1	149,452	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	149,452	0	0	0	XXX	149,452	0.1	149,279	0.1	149,452	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,267,393	8,738,626	7,406,459	2,011,833	260,761	XXX	19,685,072	9.7	18,342,810	7.8	19,438,014	247,058
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,267,393	8,738,626	7,406,459	2,011,833	260,761	XXX	19,685,072	9.7	18,342,810	7.8	19,438,014	247,058

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	2,396,266	24,509,440	8,903,746	103	560,752	XXX	36,370,307	17.9	61,531,377	26.3	23,393,344	12,976,963
6.2 NAIC 2	4,156,843	45,813,876	8,556,140	1,899,989	1,779,159	XXX	62,206,007	30.6	63,563,305	27.2	50,176,297	12,029,710
6.3 NAIC 3	0	1,943,520	1,804,170	0	0	XXX	3,747,690	1.8	3,163,753	1.4	2,614,245	1,133,445
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	20	XXX	20	0.0	20	0.0	20	0
6.7 Totals	6,553,109	72,266,836	19,264,056	1,900,092	2,339,931	XXX	102,324,024	50.4	128,258,455	54.8	76,183,906	26,140,118
7. Hybrid Securities												
7.1 NAIC 1	0	4,240,820	0	0	0	XXX	4,240,820	2.1	0	0.0	4,240,820	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	4,240,820	0	0	0	XXX	4,240,820	2.1	0	0.0	4,240,820	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 9,030,020	64,374,669	17,341,882	3,377,652	2,446,508	0	96,570,731	47.5	XXX	XXX	81,248,822	15,321,909
11.2 NAIC 2	(d) 4,156,843	59,424,051	17,538,266	5,487,806	7,433,442	0	94,040,408	46.3	XXX	XXX	76,564,661	17,475,747
11.3 NAIC 3	(d) 0	3,001,343	6,576,997	1,353,110	1,592,478	0	12,523,928	6.2	XXX	XXX	6,502,299	6,021,629
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	20	0	(c) 20	0.0	XXX	XXX	20	0
11.7 Totals	13,186,863	126,800,063	41,457,145	10,218,568	11,472,448	0	(b) 203,135,087	100.0	XXX	XXX	164,315,802	38,819,285
11.8 Line 11.7 as a % of Col. 7	6.5	62.4	20.4	5.0	5.6	0.0	100.0	XXX	XXX	XXX	80.9	19.1
12. Total Bonds Prior Year												
12.1 NAIC 1	13,123,141	80,353,669	22,929,560	11,367,075	1,245,861	0	XXX	XXX	129,019,306	55.1	110,578,467	18,440,839
12.2 NAIC 2	4,791,236	46,908,185	27,611,336	5,914,723	5,684,787	0	XXX	XXX	90,910,267	38.9	77,688,286	13,221,981
12.3 NAIC 3	0	1,668,652	5,688,412	1,752,324	4,955,961	0	XXX	XXX	14,065,349	6.0	8,308,147	5,757,202
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	20	0	XXX	XXX	(c) 20	0.0	20	0
12.7 Totals	17,914,377	128,930,506	56,229,308	19,034,122	11,886,629	0	XXX	XXX	(b) 233,994,942	100.0	196,574,920	37,420,022
12.8 Line 12.7 as a % of Col. 9	7.7	55.1	24.0	8.1	5.1	0.0	XXX	XXX	100.0	XXX	84.0	16.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	8,063,466	52,258,625	15,231,172	3,249,050	2,446,508	0	81,248,821	40.0	110,578,467	47.3	81,248,821	XXX
13.2 NAIC 2	4,156,843	51,331,855	11,529,226	5,032,806	4,513,932	0	76,564,662	37.7	77,688,286	33.2	76,564,662	XXX
13.3 NAIC 3	0	2,544,093	1,936,588	1,353,110	668,509	0	6,502,300	3.2	8,308,147	3.6	6,502,300	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	20	0	20	0.0	20	0.0	20	XXX
13.7 Totals	12,220,309	106,134,573	28,696,986	9,634,966	7,628,969	0	164,315,803	80.9	196,574,920	84.0	164,315,803	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	64.6	17.5	5.9	4.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.0	52.2	14.1	4.7	3.8	0.0	80.9	XXX	XXX	XXX	80.9	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	966,554	12,116,044	2,110,710	128,602	0	0	15,321,910	7.5	18,440,839	7.9	XXX	15,321,910
14.2 NAIC 2	0	8,092,196	6,009,040	455,000	2,919,510	0	17,475,746	8.6	13,221,981	5.7	XXX	17,475,746
14.3 NAIC 3	0	457,250	4,640,409	0	923,969	0	6,021,628	3.0	5,757,202	2.5	XXX	6,021,628
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	966,554	20,665,490	12,760,159	583,602	3,843,479	0	38,819,284	19.1	37,420,022	16.0	XXX	38,819,284
14.8 Line 14.7 as a % of Col. 7	2.5	53.2	32.9	1.5	9.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	10.2	6.3	0.3	1.9	0.0	19.1	XXX	XXX	XXX	XXX	19.1

(a) Includes $ 38,819,285 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 20 current year of bonds with Z designations, $ 0 prior year of bonds with Z designations and $ 0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	5,363,599	20,891,133	0	1,365,112	1,624,995	XXX	29,244,839	14.4	38,239,133	16.3	29,244,839	0
1.2 Residential Mortgage-Backed Securities	2,762	7,974	4,881	604	0	XXX	16,221	0.0	18,227	0.0	16,221	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	5,366,361	20,899,107	4,881	1,365,716	1,624,995	XXX	29,261,060	14.4	38,257,360	16.3	29,261,060	0
2. All Other Governments												
2.1 Issuer Obligations	0	20,505,223	14,781,750	4,940,926	7,246,761	XXX	47,474,660	23.4	48,987,038	20.9	35,042,550	12,432,110
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	20,505,223	14,781,750	4,940,926	7,246,761	XXX	47,474,660	23.4	48,987,038	20.9	35,042,550	12,432,110
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	0	149,452	0	0	0	XXX	149,452	0.1	149,279	0.1	149,452	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	0	149,452	0	0	0	XXX	149,452	0.1	149,279	0.1	149,452	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	0	4,960,390	3,683,939	0	0	XXX	8,644,329	4.3	6,583,582	2.8	8,644,329	0
5.2 Residential Mortgage-Backed Securities	1,258,124	3,736,001	2,631,075	1,883,231	260,761	XXX	9,769,192	4.8	11,503,398	4.9	9,769,192	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	9,269	42,235	1,091,444	128,602	0	XXX	1,271,550	0.6	255,830	0.1	1,024,492	247,058
5.5 Totals	1,267,393	8,738,626	7,406,458	2,011,833	260,761	XXX	19,685,071	9.7	18,342,810	7.8	19,438,013	247,058
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	4,156,843	54,655,511	16,910,987	1,899,989	2,339,931	XXX	79,963,261	39.4	98,773,994	42.2	62,354,603	17,608,658
6.2 Residential Mortgage-Backed Securities	114	333	231	103	0	XXX	781	0.0	1,102	0.0	781	0
6.3 Commercial Mortgage-Backed Securities	1,114,335	2,827,007	169,501	0	0	XXX	4,110,843	2.0	6,057,039	2.6	1,479,383	2,631,460
6.4 Other Loan-Backed and Structured Securities	1,281,818	14,783,984	2,183,337	0	0	XXX	18,249,139	9.0	23,426,320	10.0	12,349,139	5,900,000
6.5 Totals	6,553,110	72,266,835	19,264,056	1,900,092	2,339,931	XXX	102,324,024	50.4	128,258,455	54.8	76,183,906	26,140,118
7. Hybrid Securities												
7.1 Issuer Obligations	0	4,240,820	0	0	0	XXX	4,240,820	2.1	0	0.0	4,240,820	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	4,240,820	0	0	0	XXX	4,240,820	2.1	0	0.0	4,240,820	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	9,520,442	105,402,529	35,376,676	8,206,027	11,211,687	XXX	169,717,361	83.5	XXX	XXX	139,676,593	30,040,768
11.2 Residential Mortgage-Backed Securities	1,261,000	3,744,308	2,636,187	1,883,938	260,761	XXX	9,786,194	4.8	XXX	XXX	9,786,194	0
11.3 Commercial Mortgage-Backed Securities	1,114,335	2,827,007	169,501	0	0	XXX	4,110,843	2.0	XXX	XXX	1,479,383	2,631,460
11.4 Other Loan-Backed and Structured Securities	1,291,087	14,826,219	3,274,781	128,602	0	XXX	19,520,689	9.6	XXX	XXX	13,373,631	6,147,058
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	13,186,864	126,800,063	41,457,145	10,218,567	11,472,448	0	203,135,087	100.0	XXX	XXX	164,315,801	38,819,286
11.8 Line 11.7 as a % of Col. 7	6.5	62.4	20.4	5.0	5.6	0.0	100.0	XXX	XXX	XXX	80.9	19.1
12. Total Bonds Prior Year												
12.1 Issuer Obligations	10,839,758	104,495,776	49,606,192	16,296,627	11,494,673	XXX	XXX	XXX	192,733,026	82.4	164,658,502	28,074,524
12.2 Residential Mortgage-Backed Securities	1,406,942	4,272,929	3,206,821	2,244,079	391,956	XXX	XXX	XXX	11,522,727	4.9	11,522,727	0
12.3 Commercial Mortgage-Backed Securities	856,590	4,964,377	236,072	0	0	XXX	XXX	XXX	6,057,039	2.6	3,242,370	2,814,669
12.4 Other Loan-Backed and Structured Securities	4,811,087	15,197,424	3,180,223	493,416	0	XXX	XXX	XXX	23,682,150	10.1	17,151,320	6,530,830
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	17,914,377	128,930,506	56,229,308	19,034,122	11,886,629	0	XXX	XXX	233,994,942	100.0	196,574,919	37,420,023
12.8 Line 12.7 as a % of Col. 9	7.7	55.1	24.0	8.1	5.1	0.0	XXX	XXX	100.0	XXX	84.0	16.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	9,520,442	90,170,110	24,866,806	7,751,027	7,368,208	XXX	139,676,593	68.8	164,658,502	70.4	139,676,593	XXX
13.2 Residential Mortgage-Backed Securities	1,261,000	3,744,308	2,636,187	1,883,938	260,761	XXX	9,786,194	4.8	11,522,727	4.9	9,786,194	XXX
13.3 Commercial Mortgage-Backed Securities	157,050	1,152,833	169,501	0	0	XXX	1,479,384	0.7	3,242,370	1.4	1,479,384	XXX
13.4 Other Loan-Backed and Structured Securities	1,281,818	11,067,321	1,024,492	0	0	XXX	13,373,631	6.6	17,151,320	7.3	13,373,631	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	12,220,310	106,134,572	28,696,986	9,634,965	7,628,969	0	164,315,802	80.9	196,574,919	84.0	164,315,802	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	64.6	17.5	5.9	4.6	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	6.0	52.2	14.1	4.7	3.8	0.0	80.9	XXX	XXX	XXX	80.9	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	0	15,232,419	10,509,870	455,000	3,843,479	XXX	30,040,768	14.8	28,074,524	12.0	XXX	30,040,768
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities	957,285	1,674,174	0	0	0	XXX	2,631,459	1.3	2,814,669	1.2	XXX	2,631,459
14.4 Other Loan-Backed and Structured Securities	9,269	3,758,898	2,250,289	128,602	0	XXX	6,147,058	3.0	6,530,830	2.8	XXX	6,147,058
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	966,554	20,665,491	12,760,159	583,602	3,843,479	0	38,819,285	19.1	37,420,023	16.0	XXX	38,819,285
14.8 Line 14.7 as a % of Col. 7	2.5	53.2	32.9	1.5	9.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.5	10.2	6.3	0.3	1.9	0.0	19.1	XXX	XXX	XXX	XXX	19.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	18,181,161	18,181,161	0	0	0
3. Accrual of discount	24,191	24,191	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	(1,766)	(1,766)	0	0	0
6. Deduct consideration received on disposals	18,203,586	18,203,586	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	19,218,912	0	19,218,912	0
2. Cost of cash equivalents acquired	157,820,209	19,374,687	138,445,522	0
3. Accrual of discount	2,571	2,571	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	(12)	(12)	0	0
6. Deduct consideration received on disposals	143,065,012	19,377,246	123,687,766	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	33,976,668	0	33,976,668	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	33,976,668	0	33,976,668	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of 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 Buildings and Land		Amelia	OH	12/31/2012	01/25/2012	60,661,698	0	56,250,581	56,250,581	1,955,296	0	0	(1,955,296)	0	6,033,961	0
0299999. Property occupied by the reporting entity - Administrative						60,661,698	0	56,250,581	56,250,581	1,955,296	0	0	(1,955,296)	0	6,033,961	0
0399999. Total Property occupied by the reporting entity						60,661,698	0	56,250,581	56,250,581	1,955,296	0	0	(1,955,296)	0	6,033,961	0
0699999 - Totals						60,661,698	0	56,250,581	56,250,581	1,955,296	0	0	(1,955,296)	0	6,033,961	0

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
Security Operations Center upgrade-Building 1	Amelia	OH	01/15/2018	Oswald Company	85,742	0	85,742	0
Lactation & Meditation Rooms, Bldg 2, Lower Level	Amelia	OH	01/15/2018	Oswald Company	10,850	0	10,850	0
Chiller Bldg 1	Amelia	OH	03/15/2018	Johnson Controls	25,128	0	25,128	0
Security Operations Center upgrade-Building 1	Amelia	OH	03/15/2018	Oswald Company	62,514	0	62,514	0
Chiller Bldg 1	Amelia	OH	03/19/2018	Johnson Controls	27,091	0	27,091	0
Security Operations Center Upgrades, Building 1	Amelia	OH	05/15/2018	Oswald	73,506	0	73,506	0
Meditation Room, Bldg 2, Lower Level	Amelia	OH	05/15/2018	Oswald	5,425	0	5,425	0
Lactation/Mother's Room, Bldg 2, Lower Level	Amelia	OH	05/15/2018	Oswald	5,425	0	5,425	0
Air Handler, Motor	Amelia	OH	09/15/2018	AHU Motors	32,977	0	32,977	0
Domestic Water Heaters	Amelia	OH	10/15/2018	DeBra-Kuempel	21,426	0	21,426	0
Domestic Water Heaters	Amelia	OH	11/15/2018	DeBra-Kuempel	64,281	0	64,281	0
Road Paving	Amelia	OH	11/15/2018	Neyra Road Paving	57,596	0	57,596	0
Domestic Water Heaters	Amelia	OH	12/15/2018	DeBra-Kuempel	151,488	0	151,488	0
0199999. Acquired by Purchase					623,449	0	623,449	0
0399999 - Totals					623,449	0	623,449	0

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
Customer Service Renovation	Amelia	OH	03/15/2018	Reclassed to another asset	147,500	0	147,500	0	0	0	0	0	147,500	147,500	0	0	0	0	0
Customer Service Renovation	Amelia	OH	05/01/2018	Reclassed to another asset	36,340	0	36,340	0	0	0	0	0	36,340	36,340	0	0	0	0	0
0299999. Property Transferred					183,840	0	183,840	0	0	0	0	0	183,840	183,840	0	0	0	0	0
0399999 - Totals					183,840	0	183,840	0	0	0	0	0	183,840	183,840	0	0	0	0	0

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	INVESTMENT IN LLOYDS		AMELIA	OH	AMERICAN MODERN HOME		08/08/1962		300,000	0	300,000	0	0	0	0	0	0	0	100.000
4399999. Any Other Class of Assets - Affiliated									300,000	0	300,000	0	0	0	0	0	0	0	XXX
4499999. Total - Unaffiliated									0	0	0	0	0	0	0	0	0	0	XXX
4599999. Total - Affiliated									300,000	0	300,000	0	0	0	0	0	0	0	XXX
4699999 - Totals									300,000	0	300,000	0	0	0	0	0	0	0	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FT-0	UNITED STATES TREASURY GOVT BND				1	791,248	123.2650	677,958	550,000	766,055	0	(10,666)	0	0	4.500	1.819	FA	9,349	24,750	08/09/2016	02/15/2036
912810-PW-2	UNITED STATES TREASURY GOVT BND				1	602,227	122.4970	612,485	500,000	599,056	0	(3,170)	0	0	4.375	3.005	FA	8,263	10,938	03/01/2018	02/15/2038
912810-QA-9	UNITED STATES TREASURY GOVT BND				1	1,626,504	109.3710	1,640,565	1,500,000	1,624,995	0	(1,509)	0	0	3.500	2.948	FA	19,830	0	08/30/2018	02/15/2039
912828-2S-8	UNITED STATES TREASURY SENIOR GOVT BND				1	296,531	97.0120	291,036	300,000	297,395	0	682	0	0	1.625	1.872	FA	1,656	4,875	09/22/2017	08/31/2022
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND				1	3,480,879	98.4460	3,445,610	3,500,000	3,488,068	0	6,530	0	0	1.625	1.820	AO	12,188	56,875	11/30/2017	10/15/2020
912828-4S-6	UNITED STATES TREASURY SENIORGOVTBND				1	2,296,063	101.1100	2,325,530	2,300,000	2,296,606	0	543	0	0	2.750	2.785	MN	5,591	31,625	07/09/2018	05/31/2023
912828-5B-2	UNITED STATES TREASURY SENIORGOVTBND				1	3,490,840	100.3790	3,513,265	3,500,000	3,491,893	0	1,053	0	0	2.750	2.887	MS	24,591	0	10/05/2018	09/30/2020
912828-5D-8	UNITED STATES TREASURY SENIORGOVTBND				1	1,993,047	101.6390	2,032,780	2,000,000	1,993,373	0	327	0	0	2.875	2.950	MS	14,691	0	10/01/2018	09/30/2023
912828-5P-1	UNITED STATES TREASURY SENIORGOVTBND				1	2,127,955	101.7570	2,162,336	2,125,000	2,127,911	0	(44)	0	0	2.875	2.845	MN	5,371	0	12/03/2018	11/30/2023
912828-N3-0	UNITED STATES TREASURY SENIORGOVTBND				1	742,031	98.6030	739,523	750,000	743,474	0	1,443	0	0	2.125	2.350	JD	88	15,938	01/16/2018	12/31/2022
912828-Q3-7	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	422,473	97.3630	410,872	422,000	422,218	0	(95)	0	0	1.250	1.227	MS	1,348	5,275	04/19/2016	03/31/2021
912828-T2-6	UNITED STATES TREASURY GOVT BND				1	1,389,785	94.9510	1,424,265	1,500,000	1,393,470	0	3,685	0	0	1.375	2.992	MS	5,270	0	10/25/2018	09/30/2023
912828-U8-1	UNITED STATES TREASURY SENIOR GOVT BND				1	4,021,859	98.6500	3,946,000	4,000,000	4,013,410	0	(4,310)	0	0	2.000	1.884	JD	221	80,000	01/05/2017	12/31/2021
912828-W5-5	UNITED STATES TREASURY SENIOR GOVT BND				1	472,517	98.1900	466,403	475,000	473,423	0	478	0	0	1.875	1.984	FA	3,026	8,906	09/25/2017	02/28/2022
912828-W6-3	UNITED STATES TREASURY SENIORGOVTBND	SD			1	149,730	98.8980	148,347	150,000	149,890	0	90	0	0	1.625	1.687	MS	727	2,438	03/15/2017	03/15/2020
912828-WL-0	UNITED STATES TREASURY GOVT BND	SD			1	5,437,507	99.5930	5,330,217	5,352,000	5,363,599	0	(27,966)	0	0	1.500	0.972	MN	7,058	80,280	05/02/2016	05/31/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						29,341,196	XXX	29,167,192	28,924,000	29,244,836	0	(32,929)	0	0	XXX	XXX	XXX	119,268	321,900	XXX	XXX
36202D-J8-5	GINNIEMAEII POOL # 002987			4	1	1,113	111.8850	1,249	1,116	1,113	0	0	0	0	7.500	7.601	MON	7	84	12/13/2011	10/20/2030
36202D-LV-1	GINNIEMAEII POOL # 003040			4	1	2,483	112.8450	2,782	2,465	2,478	0	0	0	0	7.000	6.841	MON	14	173	12/13/2011	02/20/2031
36206P-UR-9	GINNIEMAEII POOL # 417392			4	1	1,645	107.7150	1,737	1,612	1,633	0	(1)	0	0	7.500	7.010	MON	10	121	12/13/2011	05/15/2026
36206V-JP-3	GINNIEMAEII POOL # 422470			4	1	932	107.7150	1,001	930	930	0	0	0	0	7.500	7.474	MON	6	70	12/13/2011	03/15/2026
36207F-LH-2	GINNIEMAEII POOL # 430628			4	1	9,912	105.4290	10,451	9,913	9,906	0	0	0	0	7.500	7.548	MON	62	743	12/13/2011	10/15/2029
36225A-C8-1	GINNIEMAEII POOL # 780095			4	1	164	103.0460	161	156	161	0	0	0	0	10.000	8.166	MON	1	16	12/13/2011	03/15/2025
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						16,249	XXX	17,381	16,192	16,221	0	(1)	0	0	XXX	XXX	XXX	100	1,207	XXX	XXX
0599999. Total - U.S. Government Bonds						29,357,445	XXX	29,184,573	28,940,192	29,261,057	0	(32,930)	0	0	XXX	XXX	XXX	119,368	323,107	XXX	XXX
110709-BN-1	BRITISH COLUMBIA PROVINCE OF SENIOR CORP BND		A		1FE	996,870	100.0010	1,000,010	1,000,000	999,061	0	329	0	0	2.650	2.686	MS	7,288	26,500	10/20/2011	09/22/2021
125094-AQ-5	CDP FINANCIAL INC SENIOR CORP BND 144A		A	1	1FE	1,042,610	100.8000	1,008,000	1,000,000	1,026,796	0	(4,418)	0	0	3.150	2.629	JJ	13,738	31,500	04/10/2015	07/24/2024
563469-UQ-6	MANITOBA PROVINCE OF SENIOR CORP BND		A		1FE	2,891,242	97.6280	2,831,212	2,900,000	2,894,046	0	1,700	0	0	2.125	2.189	MN	9,757	61,625	04/27/2017	05/04/2022
05965M-AD-5	BANCO DEL SENIORCORPBND144A		D	1	1FE	550,000	97.5000	536,248	550,000	550,000	0	0	0	0	2.668	2.668	JJ	7,052	7,337	01/03/2018	01/08/2021
105756-BU-3	BRAZILFEDERATIVEREPUBLICOF SENIOR GOVT BND		D	1	3FE	743,400	93.8250	844,425	900,000	800,323	0	21,515	0	0	2.625	5.757	JJ	11,550	23,625	03/16/2016	01/05/2023
105756-BW-9	BRAZILFEDERATIVEREPUBLICOF BRAZIL (FEDERATIVE REPUBLIC OF		D	1	3FE	163,700	87.3500	174,700	200,000	163,759	0	59	0	0	5.000	6.444	JJ	4,278	0	11/27/2018	01/27/2045
12621V-AA-3	CNOOC FINANCE 2011 LTD CORP BND 144A		D	1	1FE	543,835	101.5270	507,635	500,000	521,092	0	(9,871)	0	0	4.250	2.153	JJ	9,149	21,250	08/25/2016	01/26/2021
168863-AV-0	REPUBLIC OF CHILE GOVT BND		D		1FE	897,770	100.6750	855,738	850,000	873,025	0	(14,045)	0	0	3.875	2.138	FA	13,358	32,938	03/16/2017	08/05/2020
195325-BN-4	COLOMBIA REPUBLIC OF GOVT BND		D	1	2FE	1,716,752	101.4750	1,664,190	1,640,000	1,678,382	0	(14,293)	0	0	4.375	3.402	JJ	33,683	71,750	03/21/2016	07/12/2021
195325-BQ-7	COLOMBIA REPUBLIC OF SENIOR GOVT BND		D	1	2FE	678,500	98.7250	691,075	700,000	685,270	0	2,489	0	0	4.000	4.461	FA	9,722	28,000	03/08/2016	02/26/2024
195325-DP-7	COLOMBIA REPUBLIC OF SENIORCORPBND		D	1	2FE	2,285,326	99.2000	2,281,600	2,300,000	2,285,426	0	100	0	0	4.500	4.578	MS	22,713	0	10/03/2018	03/15/2029
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A		D	1	2FE	878,445	97.2500	826,625	850,000	870,542	0	(3,650)	0	0	4.875	4.329	JJ	19,107	41,438	08/09/2016	01/15/2024
25714P-AK-4	DOMINICAN REPUBLIC GOVERNMENT GOVT BND		D	4	3FE	276,094	103.0000	257,500	250,000	257,500	(7,549)	(5,933)	0	0	7.500	4.756	MN	2,865	18,750	02/01/2017	05/06/2021
25714P-DT-2	DOMINICAN REPUBLIC GOVERNMENT SENIORCORPBND144A		D		3FE	850,000	99.5000	845,750	850,000	845,750	(4,250)	0	0	0	5.950	5.950	JJ	21,916	50,575	01/18/2017	01/25/2027
25714P-DW-5	DOMINICAN REPUBLIC GOVERNMENT SENIORCORPBND144A		D	1	3FE	239,375	94.0390	235,096	250,000	235,096	(4,322)	43	0	0	6.500	6.837	FA	6,139	0	10/16/2018	02/15/2048
401494-AN-9	GUATEMALA REPUBLIC OF SENIORCORPBND144A		D		3FE	1,607,710	93.1340	1,546,024	1,660,000	1,546,024	(63,736)	2,050	0	0	4.500	4.998	MN	12,035	37,350	08/24/2018	05/03/2026
455780-BU-9	INDONESIA REPUBLIC OF SENIOR CORP BND 144A		D		2FE	598,100	98.2500	520,725	530,000	595,012	0	(1,335)	0	0	5.125	4.333	JJ	12,525	27,163	08/05/2016	01/15/2045
455780-CC-8	INDONESIA REPUBLIC OF SENIORCORPBND		D		2FE	5,716,477	95.3440	5,463,200	5,730,000	5,719,218	0	2,663	0	0	2.950	3.000	JJ	79,822	98,604	12/04/2017	01/11/2023
455780-CD-6	INDONESIA REPUBLIC OF SENIORCORPBND		D		2FE	284,250	92.2500	276,750	300,000	284,877	0	627	0	0	3.500	4.176	JJ	4,958	0	07/13/2018	01/11/2028
455780-CF-1	INDONESIA REPUBLIC OF SENIORCORPBND		D		2FE	385,613	96.8750	377,813	390,000	385,778	0	165	0	0	4.100	4.241	AO	2,976	7,995	07/17/2018	04/24/2028
486661-AF-8	KAZAKHSTAN (REPUBLIC OF) SENIOR CORP BND		D		2FE	357,500	99.5000	398,000	400,000	359,928	0	681	0	0	4.875	5.615	AO	4,171	19,500	03/05/2015	10/14/2044
59284M-AC-8	MEXICO CITY AIRPORT TRUST SECUREDCORPBND144A		D	1	2FE	385,771	87.8750	385,771	439,000	385,771	0	232	50,851	0	3.875	3.945	AO	2,882	23,291	09/13/2017	04/30/2028
682051-AE-7	OMAN SULTANATE OF (GOVERNMENT) SENIOR CORP BND 144A		D		3FE	1,445,625	87.6630	1,314,941	1,500,000	1,314,941	(132,504)	1,819	0	0	5.375	5.922	MS	25,307	40,313	08/22/2018	03/08/2027
682051-AJ-6	OMAN SULTANATE OF (GOVERNMENT) SENIORCORPBND144A		D		3FE	818,360	82.9970	688,873	830,000	688,873	(129,668)	181	0	0	6.750	6.860	JJ	25,523	28,013	02/21/2018	01/17/2048
69370P-AC-5	PERTAMINA PERSERO PT SENIORCORPBND144A		D		2FE	588,366	104.6250	627,750	600,000	588,385	0	19	0	0	6.500	6.650	MN	5,850	0	10/31/2018	11/07/2048
715638-BM-3	PERU REPUBLIC OF SENIORCORPBND		D		2FE	736,185	117.4250	739,778	630,000	732,681	0	(1,388)	0	0	5.625	4.641	MN	4,233	35,438	05/17/2016	11/18/2050
71647N-AZ-2	PETROBRAS INT BRASPETRO BV SENIORCORPBND		D	1	3FE	1,353,750	92.2500	1,383,750	1,500,000	1,353,110	(2,816)	2,176	0	0	5.750	7.098	FA	35,938	0	11/16/2018	02/01/2029

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
71654Q-AX-0	PETROLEOS MEXICANOS CORP BND		D	1	2FE	5,582,101	99.6250	5,195,444	5,215,000	5,397,361	0	(83,977)	0	0	5.500	3.715	JJ	127,478	286,825	07/13/2017	01/21/2021
71654Q-CB-6	PETROLEOS MEXICANOS SENIOR CORP BOND		D	1	2FE	387,182	97.0000	358,900	370,000	384,467	0	(1,452)	0	0	6.875	6.221	FA	10,387	25,438	01/27/2017	08/04/2026
71654Q-CG-5	PETROLEOS MEXICANOS SENIORCORPBND		D	1	2FE	413,091	94.0000	366,600	390,000	411,553	0	(1,539)	0	0	6.500	5.648	MS	7,605	12,675	03/28/2018	03/13/2027
71654Q-CK-6	PETROLEOS MEXICANOS SENIOR CORP BND MTM		D	1	2FE	337,736	87.2500	331,550	380,000	337,841	0	105	0	0	5.350	7.017	FA	7,850	0	12/21/2018	02/12/2028
716564-AA-7	PETROLEOS DEL PERU - PETROPERU SENIOR CORP BND 144A		D	1	2FE	455,000	95.7000	435,435	455,000	455,000	0	0	0	0	4.750	4.750	JD	720	21,613	06/12/2017	06/19/2032
760942-AS-1	URUGUAY REPUBLIC GOVT BND		D	4	2FE	760,438	129.6250	745,344	575,000	749,153	0	(6,915)	0	0	7.625	4.895	MS	12,179	43,844	05/02/2017	03/21/2036
760942-BA-9	URUGUAY REPUBLIC GOVT BND		D	4	2FE	936,250	98.4750	984,750	1,000,000	936,379	0	129	0	0	5.100	5.534	JD	1,842	25,500	11/14/2018	06/18/2050
78307A-DB-6	RUSSIAN FEDERATION SENIORCORPBND144A		D		2FE	827,213	101.5280	822,377	810,000	815,214	0	(3,743)	0	0	5.000	4.493	AO	6,975	40,500	08/06/2015	04/29/2020
78307A-DE-0	RUSSIAN FEDERATION SENIORCORPBND144A		D		2FE	1,379,838	102.2500	1,319,025	1,290,000	1,376,185	10,174	(1,984)	0	0	5.625	5.119	AO	17,536	72,563	01/31/2018	04/04/2042
836205-AU-8	SOUTH AFRICA REPUBLIC OF SENIOR GOVT BND		D		3FE	910,320	88.8750	879,863	990,000	879,863	(33,668)	2,796	0	0	4.300	5.316	AO	9,342	29,670	08/21/2018	10/12/2028
836205-AV-6	SOUTH AFRICA REPUBLIC OF SENIOR GOVT BND		D		3FE	579,000	84.1250	504,750	600,000	504,750	(62,570)	320	0	0	5.000	5.232	AO	6,583	30,000	10/12/2016	10/12/2046
836205-AW-4	SOUTH AFRICA REPUBLIC OF SENIOR CORP BND		D		3FE	200,000	93.1250	186,250	200,000	186,250	(13,750)	0	0	0	4.850	4.850	MS	2,533	9,700	09/19/2017	09/27/2027
91086Q-AN-8	MEXICO(UNITEDMEXICANSTATES) GOVT BND		D		2FE	101,250	122.0000	109,800	90,000	98,238	0	(342)	0	0	7.500	6.506	AO	1,556	6,750	08/09/2006	04/08/2033
91086Q-BF-4	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND		D	1	2FE	1,065,600	88.4750	1,061,700	1,200,000	1,065,714	0	114	0	0	4.600	5.390	JJ	24,227	0	12/13/2018	01/23/2046
91087B-AA-8	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND		D	1	2FE	1,300,110	95.4250	1,173,728	1,230,000	1,281,760	0	(7,697)	0	0	3.600	2.841	JJ	18,573	44,280	07/21/2016	01/30/2025
91087B-AC-4	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND		D	1	2FE	2,548,400	96.3750	2,534,663	2,630,000	2,549,361	0	961	0	0	4.150	4.601	MS	28,196	13,073	12/13/2018	03/28/2027
91087B-AE-0	MEXICO(UNITEDMEXICANSTATES) SENIORCORPBND		D	1	2FE	1,401,796	93.4250	1,420,060	1,520,000	1,404,907	0	3,111	0	0	3.750	4.793	JJ	26,917	14,625	11/28/2018	01/11/2028
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						48,216,951	XXX	46,713,418	48,194,000	47,474,662	(444,659)	(118,198)	50,851	0	XXX	XXX	XXX	719,034	1,410,011	XXX	XXX
1099999. Total - All Other Government Bonds						48,216,951	XXX	46,713,418	48,194,000	47,474,662	(444,659)	(118,198)	50,851	0	XXX	XXX	XXX	719,034	1,410,011	XXX	XXX
13063B-JA-1	CALIFORNIA ST MUNI BND GO			1	1FE	148,313	107.5470	161,321	150,000	149,452	0	173	0	0	5.700	5.842	MN	1,425	8,550	01/27/2011	11/01/2021
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						148,313	XXX	161,321	150,000	149,452	0	173	0	0	XXX	XXX	XXX	1,425	8,550	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						148,313	XXX	161,321	150,000	149,452	0	173	0	0	XXX	XXX	XXX	1,425	8,550	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
31359Q-K3-6	FANNIE MAE				1	2,054,676	95.4030	1,908,060	2,000,000	2,041,804	0	(5,301)	0	0	2.125	1.818	AO	7,910	42,500	07/14/2016	04/24/2026
3135G0-ZR-7	FANNIE MAE AGENCY BND				1	1,638,913	99.5740	1,659,899	1,667,000	1,642,135	0	3,222	0	0	2.625	2.912	MS	13,978	21,879	03/09/2018	09/06/2024
3137EA-EN-5	FREDDIEMAC SENIORAGENCYBND				1	4,958,433	100.6640	5,033,200	5,000,000	4,960,390	0	1,957	0	0	2.750	2.940	JD	4,583	71,806	10/19/2018	06/19/2023
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						8,652,022	XXX	8,601,159	8,667,000	8,644,329	0	(122)	0	0	XXX	XXX	XXX	26,471	136,185	XXX	XXX
31283G-MN-4	FREDDIE MAC GOLD POOL # G00365			4	1	1,749	106.7270	1,835	1,719	1,737	0	(4)	0	0	8.000	7.566	MON	11	138	12/13/2011	06/01/2025
3128K9-AB-0	FREDDIE MAC GOLD POOL # A48102			4	1	190,014	106.4350	213,886	200,954	191,222	0	207	0	0	5.000	6.245	MON	837	10,048	12/13/2011	01/01/2036
3128M8-6Q-2	FREDDIE MAC GOLD POOL # G06879			4	1	1,286,122	100.7580	1,251,015	1,241,599	1,280,735	0	(686)	0	0	3.500	3.015	MON	3,621	43,456	02/16/2012	01/01/2042
31292G-7H-3	FREDDIE MAC GOLD POOL # C00896			4	1	2,170	108.3010	2,350	2,170	2,168	0	0	0	0	7.500	7.556	MON	14	163	12/13/2011	12/01/2029
31292H-D4-3	FREDDIE MAC GOLD POOL # C01023			4	1	429	113.0790	472	418	426	0	(1)	0	0	7.000	6.410	MON	2	29	12/13/2011	07/01/2030
31292H-D6-8	FREDDIE MAC GOLD POOL # C01025			4	1	387	107.9790	418	387	387	0	0	0	0	8.000	8.040	MON	3	31	12/13/2011	07/01/2030
31292H-QC-1	FREDDIE MAC GOLD POOL # C01351			4	1	4,601	109.3230	4,962	4,538	4,588	0	(3)	0	0	6.500	6.235	MON	25	295	12/13/2011	05/01/2032
31292L-A5-4	FREDDIE MAC GOLD POOL # C03628			4	1	327,823	106.0420	329,348	310,582	326,134	0	(350)	0	0	5.000	4.014	MON	1,294	15,529	12/13/2011	11/01/2040
31292L-W6-8	FREDDIE MAC GOLD POOL # C04269			4	1	648,477	97.9370	607,931	620,738	645,385	0	(521)	0	0	3.000	2.418	MON	1,552	18,622	10/19/2012	10/01/2042
31293S-DX-4	FREDDIE MAC GOLD POOL # C28218			4	1	1,764	110.6360	1,953	1,765	1,764	0	0	0	0	6.500	6.533	MON	10	115	12/13/2011	06/01/2029
31293Y-BX-3	FREDDIE MAC GOLD POOL # C32754			4	1	12,454	111.3450	14,144	12,702	12,500	0	8	0	0	7.000	7.512	MON	74	889	12/13/2011	11/01/2029
312946-MC-7	FREDDIE MAC GOLD POOL # A97555			4	1	1,073,365	104.8040	1,095,157	1,044,956	1,070,110	0	(502)	0	0	4.500	4.085	MON	3,919	47,023	12/13/2011	03/01/2041
31298F-U3-4	FREDDIE MAC GOLD POOL # C46902			4	1	578	110.6360	641	579	578	0	0	0	0	6.500	6.558	MON	3	38	12/13/2011	09/01/2030
31298G-S7-6	FREDDIE MAC GOLD POOL # C47742			4	1	561	112.3900	613	545	558	0	(1)	0	0	7.000	6.345	MON	3	38	12/13/2011	02/01/2031
3132HM-VS-7	FREDDIE MAC GOLD POOL # Q11525			4	1	509,927	100.7580	476,908	473,319	506,028	0	(780)	0	0	3.500	2.478	MON	1,381	16,566	09/27/2012	10/01/2042
31368H-MB-6	FANNIE MAE POOL # 190354			4	1	189,318	107.6400	187,158	173,875	186,887	0	(495)	0	0	5.500	3.782	MON	797	9,563	12/13/2011	12/01/2034
31374G-WP-8	FANNIE MAE POOL # 313954			4	1	17,347	104.6560	17,590	16,808	17,181	0	(36)	0	0	6.500	5.695	MON	91	1,092	12/13/2011	01/01/2028
31379K-MY-6	FANNIE MAE POOL # 421675			4	1	1,644	104.1270	1,699	1,631	1,639	0	(1)	0	0	7.000	6.767	MON	10	114	12/13/2011	03/01/2028
31384U-4E-1	FANNIE MAE POOL # 534621			4	1	2,706	107.6200	2,890	2,685	2,699	0	(1)	0	0	7.000	6.773	MON	16	188	12/13/2011	11/01/2029
31384V-2A-9	FANNIE MAE POOL # 535469			4	1	1,215	107.0530	1,382	1,291	1,229	0	3	0	0	6.500	7.895	MON	7	84	12/13/2011	07/01/2030
31384V-T8-5	FANNIE MAE POOL # 535275			4	1	4,053	107.0530	4,367	4,079	4,054	0	0	0	0	6.500	6.637	MON	22	265	12/13/2011	05/01/2030
3138LQ-UJ-1	FANNIE MAE POOL # A00584			4	1	845,916	97.1870	791,214	814,115	836,975	0	(1,099)	0	0	2.500	1.594	MON	1,696	20,353	02/26/2013	01/01/2028
3138NX-YR-2	FANNIE MAE POOL # AR1619			4	1	575,761	98.2420	538,502	548,140	572,839	0	(524)	0	0	3.000	2.330	MON	1,370	16,444	12/26/2012	12/01/2042
31398K-CN-8	FHLMC CMO_3587 DA			4	1	371,079	104.7970	371,108	354,120	367,851	0	(605)	0	0	4.500	3.387	MON	1,328	15,935	12/13/2011	10/15/2039
31402R-R9-2	FANNIE MAE POOL # 735912			4	1	114,828	107.9550	117,741	109,065	114,048	0	(162)	0	0	5.500	4.377	MON	500	5,999	12/13/2011	10/01/2035
31403D-SE-0	FANNIE MAE POOL # 745817			4	1	22,592	106.4060	25,058	23,550	22,693	0	22	0	0	5.000	5.785	MON	98	1,178	12/13/2011	09/01/2036

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
31407H-HS-8	FANNIE MAE POOL # 831041			4	1	14,546	106.4060	15,945	14,985	14,595	0	11	0	0	5.000	5.606	MON	62	749	12/13/2011	10/01/2035
31407M-MR-3	FANNIE MAE POOL # 834768			4	1	25,116	107.9550	27,589	25,556	25,159	0	10	0	0	5.500	5.861	MON	117	1,406	12/13/2011	07/01/2035
31410G-KD-4	FANNIE MAE POOL # 888692			4	1	717,229	107.6400	717,913	666,960	710,461	0	(1,229)	0	0	5.500	4.058	MON	3,057	36,683	12/13/2011	09/01/2036
31410X-HR-0	FANNIE MAE POOL # 900340			4	1	36,251	111.4230	39,801	35,720	36,181	0	(20)	0	0	6.500	6.147	MON	193	2,322	12/13/2011	09/01/2036
31417B-PX-9	FANNIE MAE POOL # AB4937			4	1	1,183,749	100.1430	1,123,228	1,121,621	1,176,732	0	(1,063)	0	0	3.500	2.741	MON	3,271	39,257	06/29/2012	04/01/2042
31417D-QY-2	FANNIE MAE POOL # AB6770			4	1	571,175	98.2420	532,234	541,759	567,884	0	(519)	0	0	3.000	2.284	MON	1,354	16,253	11/28/2012	10/01/2042
31417F-7H-5	FANNIE MAE POOL # AB8995			4	1	1,064,103	97.1870	991,173	1,019,860	1,052,171	0	(1,691)	0	0	2.500	1.510	MON	2,125	25,496	05/10/2013	04/01/2028
31418M-K7-6	FANNIE MAE POOL # AD0317			4	1	13,672	107.7820	13,798	12,802	13,593	0	(14)	0	0	5.500	3.961	MON	59	704	12/13/2011	01/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						9,832,721	XXX	9,522,023	9,405,593	9,769,191	0	(10,046)	0	0	XXX	XXX	XXX	28,922	347,065	XXX	XXX
081331-AE-0	BELVIOR LD LLC CII MUNI BND REV 144A			1	1FE	247,042	106.3810	262,914	247,144	247,058	0	5	0	0	5.300	5.303	JD	582	13,099	02/24/2005	12/15/2035
745291-DF-8	PUERTO RICO PUB FIN CORP MUNI BND REV	SD		4	1FE	1,099,400	109.0440	1,003,205	920,000	1,024,492	0	(17,610)	0	0	5.125	2.847	JD	3,929	47,150	07/09/2014	06/01/2024
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,346,442	XXX	1,266,119	1,167,144	1,271,550	0	(17,605)	0	0	XXX	XXX	XXX	4,511	60,249	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						19,831,185	XXX	19,389,301	19,239,737	19,685,070	0	(27,773)	0	0	XXX	XXX	XXX	59,904	543,499	XXX	XXX
001814-AR-3	ANR PIPELINE CORP BND				2FE	678,285	116.0680	580,341	500,000	552,648	0	(16,737)	0	0	9.625	5.553	MN	8,021	48,125	09/01/2009	11/01/2021
00206R-DH-2	AT&T INC SENIOR CORP BND			1	2FE	684,565	93.4100	653,870	700,000	685,407	0	314	0	0	5.150	5.307	MS	10,615	36,050	03/21/2016	03/15/2042
00774C-AB-3	AECOM AECOM			1	3FE	470,000	86.0000	404,200	470,000	404,200	(65,800)	0	0	0	5.125	5.124	MS	7,092	24,088	06/30/2017	03/15/2027
009280-AP-6	AIRCASTLE LTD SENIORCORPBND			1	2FE	510,625	99.8640	499,320	500,000	509,582	0	(1,043)	0	0	5.000	4.499	AO	6,250	12,500	06/19/2018	04/01/2023
009280-AQ-4	AIRCASTLE LTD SENIORCORPBND			1	2FE	244,063	94.1640	235,410	250,000	244,584	0	521	0	0	4.125	4.588	MN	1,719	5,156	05/31/2018	05/01/2024
023135-BC-9	AMAZON.COM INC SENIORCORPBND			1	1FE	769,256	96.4730	771,784	800,000	770,890	0	1,634	0	0	3.150	3.645	FA	9,030	12,600	06/08/2018	08/22/2027
032511-BP-1	ANADARKO PETROLEUM CORPORATION SENIOR CORP BND			1	2FE	1,094,931	110.3430	993,087	900,000	1,093,751	0	(1,180)	0	0	6.600	5.113	MS	17,490	29,700	08/22/2018	03/15/2046
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND			1	2FE	546,759	98.2930	528,816	538,000	541,702	0	(1,836)	0	0	2.650	2.287	FA	5,940	14,257	03/02/2016	02/01/2021
037833-CR-9	APPLE INC SENIOR CORP BND			1	1FE	813,816	96.5340	772,272	800,000	812,267	0	(1,316)	0	0	3.200	2.986	MN	3,556	25,600	10/20/2017	05/11/2027
037833-CU-2	APPLE INC SENIOR CORP BND			1	1FE	480,605	97.4800	487,400	500,000	480,972	0	367	0	0	2.850	3.638	MN	1,979	0	11/19/2018	05/11/2024
037833-CX-6	APPLE INC SENIOR CORP BND			1	1FE	473,903	95.0520	451,497	475,000	474,050	0	97	0	0	3.000	3.027	JD	435	14,250	06/13/2017	06/20/2027
05526D-AV-7	BAT CAPITAL CORP SENIOR CORP BND 144A			1	2FE	4,264,304	94.3990	4,247,955	4,500,000	4,270,576	0	6,272	0	0	2.764	4.299	FA	46,988	0	11/23/2018	08/15/2022
05533U-AD-0	BBVA BANCOMER SA DE CV SENIOR CORP BND 144A				1FE	232,636	98.8540	232,307	235,000	233,624	0	227	0	0	4.375	4.501	AO	2,313	10,281	04/03/2014	04/10/2024
07177M-AL-7	BAXALTA INC SENIOR CORP BND			1	2FE	245,655	100.0930	243,225	243,000	244,543	0	(443)	0	0	3.600	3.391	JD	194	8,748	06/03/2016	06/23/2022
07274N-AL-7	BAYER US FINANCE II LLC SENIORCORPBND144A			1	2FE	1,995,160	95.3350	1,906,700	2,000,000	1,995,371	0	211	0	0	4.375	4.404	JD	3,889	41,319	08/16/2018	12/15/2028
126650-CV-0	CVS HEALTH CORP SENIORCORPBND			1	2FE	3,468,640	99.0180	3,465,630	3,500,000	3,473,354	0	4,714	0	0	3.700	3.899	MS	40,289	64,750	03/06/2018	03/09/2023
15089Q-AD-6	CELANESE HLDGS SENIOR CORP BND			1	2FE	268,013	102.4930	271,606	265,000	266,599	0	(367)	0	0	4.625	4.455	MS	3,609	12,256	11/04/2014	11/15/2022
15189T-AR-8	CENTERPOINT ENERGY INC SENIOR CORP BND			1	2FE	599,826	95.5710	573,426	600,000	599,876	0	34	0	0	2.500	2.506	MS	5,000	15,875	08/07/2017	09/01/2022
172967-KA-8	CITIGROUP INC SUB CORP BND				2FE	1,280,734	96.3920	1,253,096	1,300,000	1,281,590	0	856	0	0	4.450	4.649	MS	14,784	28,925	07/16/2018	09/29/2027
17401Q-AJ-0	CITIZENS BANK NA/ PROVIDENCE R SENIOR CORP BND			2	2FE	1,019,062	98.5190	1,004,894	1,020,000	1,019,554	0	310	0	0	2.200	2.232	MN	2,182	22,440	05/22/2017	05/26/2020
20030N-CR-0	COMCAST CORPORATION SENIORCORPBND			1	1FE	999,940	100.5910	1,005,910	1,000,000	999,946	0	6	0	0	3.700	3.701	AO	8,839	0	10/02/2018	04/15/2024
202795-HZ-6	COMMONWEALTH EDISON COMPANY SECURED CORP BND			1	1FE	759,157	100.8670	706,069	700,000	717,620	0	(7,013)	0	0	3.400	2.322	MS	7,933	23,800	09/13/2012	09/01/2021
228227-BD-5	CROWN CASTLE INTL CORP SENIOR CORP BND			1	2FE	532,624	103.9020	524,705	505,000	530,641	0	(1,983)	0	0	5.250	3.877	JJ	12,225	0	08/24/2018	01/15/2023
250847-EJ-5	DTE ELECTRIC CO SECURED CORP BND			1	1FE	501,885	97.4460	487,230	500,000	500,727	0	(211)	0	0	2.650	2.603	JD	589	13,250	02/14/2013	06/15/2022
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/ SECURED CORP BND 144A			1	2FE	1,521,045	99.9210	1,498,815	1,500,000	1,517,281	0	(3,764)	0	0	4.420	3.898	JD	2,947	33,150	06/14/2018	06/15/2021
25272K-AG-8	DELL INTERNATIONAL LLC SR SECURED CORP BND 144A			1	2FE	737,394	101.9010	713,307	700,000	732,903	0	(4,491)	0	0	5.450	4.235	JD	1,696	38,150	05/03/2018	06/15/2023
257469-AJ-5	DOMINION ENERGY INC CORP BND			1	2FE	1,398,060	107.4280	1,289,136	1,200,000	1,385,852	0	(9,339)	0	0	5.250	3.852	FA	26,250	63,000	08/31/2017	08/01/2033
266233-AC-9	DUQUESNE LIGHT HOLDINGS INC CORP BND 144A			1	2FE	691,656	104.1760	625,056	600,000	625,365	0	(14,174)	0	0	6.400	3.809	MS	11,307	38,400	12/12/2013	09/15/2020
266233-AD-7	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP BND 144A			1	2FE	540,140	105.2300	473,535	450,000	482,955	0	(10,614)	0	0	5.900	3.246	JD	2,213	26,550	03/05/2013	12/01/2021
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP BND			1	3FE	504,520	93.2550	466,275	500,000	466,275	(37,163)	(601)	0	0	4.400	4.247	AO	5,500	22,000	02/14/2017	04/01/2024
29364D-AQ-3	ENTERGY AK INC CORP BND			1	1FE	599,826	101.0080	606,048	600,000	599,952	0	21	0	0	3.750	3.754	FA	8,500	22,500	11/12/2010	02/15/2021
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING CORP BND			1	2FE	274,318	101.4600	253,650	250,000	258,703	0	(2,628)	0	0	4.050	2.876	FA	3,825	10,125	07/31/2012	02/15/2022
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SENIORCORPBND			1	2FE	989,040	99.3360	993,360	1,000,000	997,696	0	2,862	0	0	2.550	2.849	AO	5,383	25,500	11/18/2015	10/15/2019
30161N-AH-4	EXELON CORPORATION SENIOR CORP BND			1	2FE	744,858	99.1360	738,563	745,000	744,957	0	28	0	0	2.850	2.854	JD	944	21,233	06/08/2015	06/15/2020
33582V-AB-4	FIRST NIAGARA FINANCIAL GROUP CORP BND			1	2FE	681,156	103.9760	623,856	600,000	626,053	0	(20,788)	0	0	6.750	3.072	MS	11,475	40,500	04/08/2016	03/19/2020
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC SENIOR CORP BND 144A			1	2FE	616,896	101.1360	606,816	600,000	610,645	0	(1,604)	0	0	4.350	4.004	JJ	12,035	26,100	10/21/2014	01/15/2025
37045X-CD-6	GENERALMOTORSFINANCIALCOIN SENIORCORPBND			1	2FE	279,586	91.5200	256,256	280,000	279,647	0	53	0	0	3.500	3.524	MN	1,470	9,800	11/02/2017	11/07/2024
44107T-AQ-9	HOST HOTELS & RESORTS LP SENIOR CORP BND			1	2FE	500,950	104.8920	451,036	430,000	453,653	0	(8,877)	0	0	6.000	3.676	AO	6,450	25,800	03/07/2013	10/01/2021
44107T-AT-3	HOST HOTELS & RESORTS LP SENIOR CORP BND			1	2FE	1,071,700	101.9270	1,019,270	1,000,000	1,032,045	0	(7,432)	0	0	4.750	3.861	MS	15,833	47,500	02/26/2013	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
446150-AG-9	HUNTINGTON BANCSHARES INCORPOR CORP BND				2FE	1,008,650	106.7520	1,067,520	1,000,000	1,002,168	0	(1,006)	0	0	7.000	6.879	JD	3,111	70,000	12/17/2010	12/15/2020
459200-JH-5	INTERNATIONAL BUSINESS MACHINE SENIOR CORP BND			1	1FE	560,766	99.8290	549,060	550,000	560,752	0	(14)	0	0	4.700	4.573	FA	9,478	0	10/29/2018	02/19/2046
460690-BH-2	INTERPUBLIC GROUP OF COMPANIES SENIOR CORP BND			1	2FE	258,688	100.0810	250,203	250,000	253,254	0	(944)	0	0	4.000	3.566	MS	2,944	10,000	09/05/2012	03/15/2022
466313-AG-8	JABIL CIRCUIT INC SENIOR CORP BND			1	2FE	1,633,500	100.1870	1,653,085	1,650,000	1,639,975	0	2,416	0	0	4.700	4.881	MS	22,834	77,550	03/14/2016	09/15/2022
49456B-AE-1	KINDER MORGAN HOLDCO LLC SENIORCORPBND			1	2FE	578,892	99.4150	566,666	570,000	571,715	0	(2,004)	0	0	3.050	2.683	JD	1,449	17,385	04/09/2015	12/01/2019
50540R-AP-7	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND			1	2FE	415,465	99.1940	406,695	410,000	413,084	0	(942)	0	0	3.200	2.943	FA	5,467	13,120	05/20/2016	02/01/2022
50540R-AQ-5	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND			1	2FE	977,430	96.0800	960,800	1,000,000	984,847	0	2,169	0	0	3.600	3.882	FA	15,000	36,000	06/02/2015	02/01/2025
50540R-AR-3	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND			1	2FE	257,873	99.1090	257,683	260,000	259,479	0	467	0	0	2.625	2.814	FA	2,844	6,825	06/09/2015	02/01/2020
55336V-AE-0	MPLX LP SENIRO CORP BND			1	2FE	445,905	101.1480	439,994	435,000	442,463	0	(1,578)	0	0	4.500	4.056	JJ	9,026	19,575	09/30/2016	07/15/2023
565122-AB-4	DR PEPPER SNAPPLE GROUP INC SENIORCORPBND144A			1	2FE	360,000	99.6610	358,780	360,000	360,000	0	0	0	0	4.597	4.597	MN	1,655	8,275	05/14/2018	05/25/2028
60871R-AF-7	MOLSON COORS BREWING CO SENIOR CORP BND			1	2FE	2,013,400	96.3420	1,926,840	2,000,000	2,006,885	0	(2,705)	0	0	2.100	1.956	JJ	19,367	42,000	07/15/2016	07/15/2021
61747W-AL-3	MORGANSTANLEY CORP BND			1	1FE	553,675	104.7290	523,645	500,000	519,590	0	(7,106)	0	0	5.500	3.885	JJ	11,688	27,500	10/16/2013	07/28/2021
61945C-AG-8	MOSAIC CO SENIORCORPBND			1	2FE	582,983	96.1720	591,458	615,000	584,646	0	1,663	0	0	4.050	4.738	MN	3,183	12,454	05/21/2018	11/15/2027
651290-AP-3	NEWFIELD EXPL CO SENIOR CORP BND			1	3FE	1,821,080	101.5000	1,743,770	1,718,000	1,743,770	(56,646)	(20,664)	0	0	5.750	4.076	JJ	41,435	49,393	02/26/2018	01/30/2022
68389X-BM-6	ORACLE CORPORATION ORACLE CORPORATION			1	1FE	295,200	92.8340	278,502	300,000	295,796	0	494	0	0	2.650	2.858	JJ	3,666	7,950	10/18/2017	07/15/2026
693304-AP-2	PECO ENERGY CO SECURED CORP BND			1	1FE	1,099,032	96.9300	1,066,230	1,100,000	1,099,614	0	99	0	0	2.375	2.385	MS	7,692	26,125	09/10/2012	09/15/2022
737679-DG-2	POTOMAC ELECTRIC POWER COMPANY SECUREDCORPBND			1	1FE	998,670	100.9980	1,009,980	1,000,000	999,247	0	129	0	0	3.600	3.616	MS	10,600	36,000	03/11/2014	03/15/2024
74456Q-BK-1	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND MTN			1	1FE	995,200	97.3640	973,644	1,000,000	997,014	0	457	0	0	3.050	3.106	MN	3,897	30,500	11/04/2014	11/15/2024
78444F-AF-3	SLG OPERAT PART SENIOR CORP BND			1	2FE	1,201,341	96.6230	1,159,476	1,200,000	1,201,060	0	(253)	0	0	3.250	3.224	AO	8,233	40,083	11/01/2017	10/15/2022
845437-BM-3	SOUTHWESTERN ELECTRIC POWER CO CORP BND			1	2FE	1,048,060	99.4110	994,106	1,000,000	1,016,320	0	(5,362)	0	0	3.550	2.954	FA	13,411	35,500	08/01/2012	02/15/2022
88732J-AN-8	TIME WARNER CABLE INC CORP BND			1	2FE	351,186	107.0460	321,138	300,000	350,668	0	(518)	0	0	7.300	5.838	JJ	10,950	0	08/08/2018	07/01/2038
88732J-BA-5	TIME WARNER CABLE INC CORP BND			1	2FE	1,831,716	99.2650	1,786,770	1,800,000	1,815,406	0	(5,970)	0	0	4.000	3.628	MS	24,000	72,000	03/02/2016	09/01/2021
931427-AA-6	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND			1	2FE	2,597,537	99.5580	2,573,574	2,585,000	2,587,432	0	(2,954)	0	0	2.700	2.581	MN	8,337	69,795	06/12/2015	11/18/2019
958254-AB-0	WESTERN GAS PARTNERS LP SENIOR CORP BND			1	2FE	914,976	98.6720	888,048	900,000	907,605	0	(2,150)	0	0	4.000	3.723	JJ	18,000	36,000	05/18/2015	07/01/2022
29103D-AF-3	EMERA US FINANCE LP SENIOR CORP BND			1	2FE	2,481,325	97.4250	2,435,625	2,500,000	2,489,345	0	4,134	0	0	2.700	2.881	JD	3,000	67,500	01/17/2017	06/15/2021
65548P-AE-6	NORBORD INC SECURED CORP BND 144A			A	3FE	201,750	99.8750	199,750	200,000	199,750	(1,288)	(243)	0	0	6.250	6.102	AO	2,639	12,500	06/09/2015	04/15/2023
00507U-AR-2	ALLERGAN FUNDING SCS SENIOR CORP BND			1	2FE	587,034	98.4240	590,544	600,000	589,066	0	2,032	0	0	3.450	4.063	MS	6,095	10,350	05/10/2018	03/15/2022
00772B-AF-8	AERCAP IRELAND CAPITAL DAC / A			1	2FE	819,472	100.1860	801,488	800,000	815,827	0	(3,645)	0	0	4.500	3.621	MN	4,600	18,000	05/31/2018	05/15/2021
00772B-AM-3	AERCAP IRELAND CAPITAL DAC / A SENIORCORPBND			1	2FE	1,859,750	101.4710	1,745,301	1,720,000	1,798,327	0	(26,841)	0	0	5.000	3.253	AO	21,500	86,000	08/25/2016	10/01/2021
00772B-AP-6	AERCAP IRELAND CAPITAL DAC / A SENIORCORPBND			1	2FE	929,760	100.0300	894,268	894,000	917,084	0	(6,052)	0	0	4.625	3.830	JJ	20,674	41,348	11/03/2016	07/01/2022
01609W-AS-1	ALIBABA GROUP HOLDING LTD SENIORCORPBND			1	1FE	2,296,619	96.5930	2,221,639	2,300,000	2,297,238	0	578	0	0	2.800	2.829	JD	4,472	64,400	11/29/2017	06/06/2023
05964H-AB-1	BANCO SANTANDER SA SENIOR CORP BND			1	1FE	991,080	92.8450	928,450	1,000,000	992,359	0	752	0	0	4.250	4.361	AO	9,444	42,500	04/04/2017	04/11/2027
05964H-AF-2	BANCO SANTANDER SA SRBN CORP BND			1	1FE	398,156	89.0570	356,228	400,000	398,319	0	144	0	0	3.800	3.855	FA	5,404	12,667	10/17/2017	02/23/2028
05970F-AA-9	BANCO SANTANDER CHILE SENIORCORPBND			2	1FE	2,597,368	97.9820	2,557,338	2,610,000	2,601,663	0	4,105	0	0	2.500	2.669	JD	2,900	65,250	12/12/2017	12/15/2020
10553Y-AD-7	BRASKEM FINANCE LTD CORP BND 144A			1	2FE	3,736,250	102.7500	3,596,250	3,500,000	3,668,479	0	(67,771)	0	0	5.750	3.538	AO	42,486	201,250	01/09/2018	04/15/2021
36164Q-MS-4	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND			1	2FE	861,390	96.4690	803,587	833,000	845,430	0	(6,504)	0	0	2.342	1.529	MN	2,493	19,509	07/08/2016	11/15/2020
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND				2FE	163,372	83.8100	167,620	200,000	163,470	0	98	0	0	4.418	6.176	MN	1,129	0	11/30/2018	11/15/2035
45314Q-AF-2	IMPERIAL BRANDS FINANCE PLC SENIOR CORP BND 144A			1	2FE	391,076	97.4980	365,618	375,000	386,711	0	(1,618)	0	0	4.250	3.691	JJ	7,083	15,938	03/10/2016	07/21/2025
524908-7M-6	LEHMAN BROTHERS HOLDINGS INC CORP BAND MTN				6Z	20	0.0100	20	200,000	20	0	0	0	0	0.000	0.000	JD	0	0	12/31/2008	12/28/2017
603374-AD-1	MINERVA LUXEMBOURG SA SENIOR CORP BND 144A			1	3FE	997,500	93.3700	933,695	1,000,000	933,695	(64,257)	199	0	0	6.500	6.534	MS	18,236	65,000	09/22/2016	09/20/2026
62854A-AN-4	MYLAN NV SENIOR CORP BND			1	2FE	401,436	90.2390	360,956	400,000	401,281	0	(151)	0	0	3.950	3.898	JD	702	15,800	12/20/2017	06/15/2026
62947Q-AS-7	NXP BVNXP FUNDING LLC SENIORCORPBND144A			1	2FE	250,000	99.5410	248,853	250,000	250,000	0	0	0	0	4.125	4.125	JD	458	10,313	06/02/2015	06/15/2020
822582-CB-6	SHELL INTERNATIONAL FINANCE BV SENIORCORPBND			1	1FE	496,150	102.7260	513,630	500,000	496,193	0	43	0	0	3.875	3.969	MN	2,583	0	11/07/2018	11/13/2028
88032W-AC-0	TENCENT HOLDINGS LIMITED SENIOR CORP BND 144A MTN			1	1FE	3,041,940	99.5190	2,985,567	3,000,000	3,010,217	0	(8,953)	0	0	2.875	2.562	FA	33,542	86,250	04/24/2015	02/11/2020
902133-AK-3	TYCOELECTRONICS SENIORCORPBND			1	1FE	554,581	103.1020	567,063	550,000	551,125	0	(514)	0	0	4.875	4.769	JJ	12,364	26,813	01/06/2011	01/15/2021
91911T-AP-8	VALE OVERSEAS LIMITED SENIORCORPBND			1	2FE	27,125	108.3000	27,075	25,000	26,818	0	(191)	0	0	6.250	5.086	FA	612	1,563	05/04/2017	08/10/2026
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						80,969,968	XXX	78,563,961	79,616,000	79,963,263	(225,154)	(254,588)	0	0	XXX	XXX	XXX	797,472	2,521,259	XXX	XXX
05946X-BV-4	BANCOFAMERICAFUNDINGCORPOR CMO_03-A4-1A1			4	1FM	784	102.9860	791	768	781	0	(1)	0	0	6.000	5.573	MON	4	46	12/13/2011	05/20/2033
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						784	XXX	791	768	781	0	(1)	0	0	XXX	XXX	XXX	4	46	XXX	XXX
12622D-AC-8	COMMERCIAL MORTGAGE PASS-THROU LCFSENIORCMBS10-C1144A			4	1FM	980,518	101.2330	918,083	906,903	920,313	0	(11,081)	0	0	4.205	1.774	MON	3,178	38,135	07/20/2015	07/10/2046
36249K-AC-4	GS MORTGAGE SECURITIES CORPORA LCFSENIORCMBS10-C1144A			4	1FM	946,646	101.9460	882,849	866,000	896,669	0	(14,068)	0	0	4.592	2.408	MON	3,314	39,767	02/25/2016	08/10/2043

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
36250G-AM-7	GS MORTGAGE SECURITIES TRUST G PRELCFSENIORCMBS15-GC30			4	1FM	1,287,484	99.4870	1,243,586	1,250,000	1,268,077	0	(4,433)	0	0	2.726	2.252	MON	2,840	34,075	05/15/2015	05/10/2050
36252R-AF-6	GSMS_14-GC18 SENIOR CMBS 14-GC18 A2			4	1FM	60,066	99.9110	57,633	57,684	58,164	0	(729)	0	0	2.924	1.619	MON	141	1,763	04/30/2015	01/10/2047
46635G-AE-0	JP MORGAN CHASE COMMERCIAL MOR LCFSENIORCMBS10-C2144A			4	1FM	848,533	101.1780	797,469	788,188	814,478	0	(8,074)	0	0	4.070	2.026	MON	2,673	34,271	04/26/2016	11/15/2043
92936T-AA-0	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSENIORCMBS12-C7			4	1FM	154,177	99.2530	151,733	152,876	153,142	0	(201)	0	0	2.300	2.039	MON	293	3,516	11/01/2013	06/15/2045
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						4,277,424	XXX	4,051,353	4,021,651	4,110,843	0	(38,586)	0	0	XXX	XXX	XXX	12,439	151,527	XXX	XXX
02007H-AE-1	ALLY AUTO RECEIVABLES TRUST AL SUB ABS_17-2 B			4	1FE	624,867	98.8920	618,072	625,000	624,931	0	37	0	0	2.330	2.348	MON	647	14,562	03/21/2017	06/15/2022
02007H-AF-8	ALLY AUTO RECEIVABLES TRUST AL SUB ABS _17-2 C			4	1FE	1,332,772	98.9260	1,318,684	1,333,000	1,332,881	0	63	0	0	2.460	2.478	MON	1,457	32,792	03/21/2017	09/15/2022
02007H-AG-6	ALLY AUTO RECEIVABLES TRUST AL SUB ABS_17-2 D			4	1FE	999,999	98.9920	989,917	1,000,000	999,998	0	1	0	0	2.930	2.948	MON	1,302	29,300	03/21/2017	11/15/2023
02007P-AE-3	ALLYL_17-1 SUB ABS 17-1-B			4	1FE	499,945	99.1030	495,513	500,000	499,939	0	(19)	0	0	2.350	2.361	MON	522	11,750	01/24/2017	03/15/2022
02007P-AF-0	ALLYL_17-1 SUB ABS 17-1			4	1FE	249,983	99.2880	248,219	250,000	249,974	0	(14)	0	0	2.480	2.491	MON	276	6,200	01/24/2017	05/16/2022
02007P-AG-8	ALLYL_17-1 SUB ABS 17-1-D			4	1FE	249,953	99.3280	248,320	250,000	249,956	0	(9)	0	0	3.020	3.040	MON	336	7,550	01/24/2017	09/15/2023
14314J-AE-0	CARMAX AUTO OWNER TRUST CARMX_ SUBABS17-1			4	1FE	319,946	98.8790	316,412	320,000	319,971	0	13	0	0	2.540	2.558	MON	361	8,128	01/25/2017	09/15/2022
26208F-AJ-0	DRIVE AUTO RECEIVABLES TRUST D SUB ABS 17-2			4	1FE	1,399,937	99.7970	1,397,161	1,400,000	1,399,955	0	21	0	0	2.750	2.767	MON	1,711	38,500	07/25/2017	09/15/2023
34531E-AF-3	FORDO_17-A SUBABS17-A			4	1FE	624,949	98.5470	615,920	625,000	624,955	0	(6)	0	0	2.240	2.251	MON	622	14,000	01/18/2017	06/15/2022
34531E-AG-1	FORDO_17-A SUBABS17-A			4	1FE	1,046,971	98.9820	1,036,342	1,047,000	1,046,950	0	(27)	0	0	2.410	2.421	MON	1,121	25,233	01/18/2017	07/15/2023
80284Y-AG-9	SANTANDER DRIVE AUTO RECEIVABL SUBABS17-3			4	2AM	4,999,548	99.7100	4,985,488	5,000,000	4,999,629	0	71	0	0	3.200	3.223	MON	7,111	160,000	09/14/2017	11/15/2023
81379J-AE-1	SECURITIZED TERM AUTO REC TRST SENIOR ABS 17-1A 144A		A	4	1FE	600,000	99.3060	595,836	600,000	600,000	0	0	0	0	2.209	2.218	MON	221	13,254	02/08/2017	06/25/2021
00900C-AC-8	AIMCO_17A SENIOR ABS 17A 144A		D	4	1FE	500,000	97.0700	485,350	500,000	500,000	0	0	0	0	4.069	4.089	JAJO	4,012	18,113	04/21/2017	07/20/2029
09629E-AJ-0	BLUEM_17-2A ABS_17-2A-C 144A		D	4	2AM	1,400,000	93.5810	1,310,134	1,400,000	1,400,000	0	0	0	0	5.470	5.503	JAJO	15,103	74,429	08/21/2017	10/20/2030
13079W-AC-2	SYMP_12-9A ABS 12-9A-AR 144A		D	4	1FE	3,400,000	99.2800	3,375,520	3,400,000	3,400,000	0	0	0	0	3.886	3.905	JAJO	28,263	116,929	10/03/2016	10/16/2028
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						18,248,870	XXX	18,036,888	18,250,000	18,249,139	0	131	0	0	XXX	XXX	XXX	63,065	570,740	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						103,497,046	XXX	100,652,993	101,888,419	102,324,026	(225,154)	(293,044)	0	0	XXX	XXX	XXX	872,980	3,243,572	XXX	XXX
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE CORP BND				1FE	4,272,720	104.7040	4,188,160	4,000,000	4,240,820	0	(31,900)	0	0	5.750	3.654	JJ	100,306	0	07/24/2018	01/24/2022
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						4,272,720	XXX	4,188,160	4,000,000	4,240,820	0	(31,900)	0	0	XXX	XXX	XXX	100,306	0	XXX	XXX
4899999. Total - Hybrid Securities						4,272,720	XXX	4,188,160	4,000,000	4,240,820	0	(31,900)	0	0	XXX	XXX	XXX	100,306	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal -Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						171,601,170	XXX	167,395,211	169,551,000	169,717,362	(669,813)	(437,564)	50,851	0	XXX	XXX	XXX	1,763,976	4,397,905	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						9,849,754	XXX	9,540,195	9,422,553	9,786,193	0	(10,048)	0	0	XXX	XXX	XXX	29,026	348,318	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						4,277,424	XXX	4,051,353	4,021,651	4,110,843	0	(38,586)	0	0	XXX	XXX	XXX	12,439	151,527	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						19,595,312	XXX	19,303,007	19,417,144	19,520,689	0	(17,474)	0	0	XXX	XXX	XXX	67,576	630,989	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						205,323,660	XXX	200,289,766	202,412,348	203,135,087	(669,813)	(503,672)	50,851	0	XXX	XXX	XXX	1,873,017	5,528,739	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 Identi-fication	Description	Code	For-eign	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 (Amor-tization) 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 Desig-nation and Admini-strative Symbol/ Market Indi-cator	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY			1,000,000.000	43,087,055	43.090	43,087,055	6,800,000	0	0	0	(4,218,719)	0	(4,218,719)	0	K	11/15/1982
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY			200,000.000	66,866,453	334.330	66,866,453	12,250,000	0	0	0	(4,280,602)	0	(4,280,602)	0	K	12/28/1977
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY			10,000.000	58,646,829	5,864.680	58,646,829	12,557,472	0	0	0	(814,835)	0	(814,835)	0	K	06/01/1991
32079@-10-7	AMERICAN MODERN PROPERTY & CASUALTY INSURANCE COMPANY			510,000.000	32,299,023	63.330	32,299,023	5,968,852	0	0	0	358,427	0	358,427	0	K	01/15/2008
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					200,899,360	XXX	200,899,360	37,576,324	0	0	0	(8,955,729)	0	(8,955,729)	0	XXX	XXX
9799999 - Total Common Stocks					200,899,360	XXX	200,899,360	37,576,324	0	0	0	(8,955,729)	0	(8,955,729)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					200,899,360	XXX	200,899,360	37,576,324	0	0	0	(8,955,729)	0	(8,955,729)	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-PW-2	UNITED STATES TREASURY GOVT BND 4.375% 02/15/38		03/01/2018	HUTCHINSON SHOCKEY ERLEY & CO		602,227	500,000	906
912810-QA-9	UNITED STATES TREASURY GOVT BND 3.500% 02/15/39		08/30/2018	DEUTSCHE BANK AG		1,626,504	1,500,000	2,283
912828-4S-6	UNITED STATES TREASURY SENIORGOVTBND 2.750% 05/31/23		07/09/2018	Various		2,296,063	2,300,000	4,471
912828-5B-2	UNITED STATES TREASURY SENIORGOVTBND 2.750% 09/30/20		10/05/2018	BANK OF AMERICA		3,490,840	3,500,000	2,380
912828-5D-8	UNITED STATES TREASURY SENIORGOVTBND 2.875% 09/30/23		10/01/2018	CITICORP SECURITIES MARKETS		1,993,047	2,000,000	316
912828-5P-1	UNITED STATES TREASURY SENIORGOVTBND 2.875% 11/30/23		12/03/2018	Various		2,127,955	2,125,000	517
912828-N3-0	UNITED STATES TREASURY SENIORGOVTBND 2.125% 12/31/22		01/16/2018	BANK OF AMERICA		742,031	750,000	792
912828-T2-6	UNITED STATES TREASURY GOVT BND 1.375% 09/30/23		10/25/2018	BANK OF AMERICA		1,389,785	1,500,000	1,643
0599999. Subtotal - Bonds - U.S. Governments						14,268,452	14,175,000	13,308
05965M-AD-5	BANCO DEL SENIORCORPBND144A 2.668% 01/08/21	D	01/03/2018	CITICORP SECURITIES MARKETS		550,000	550,000	0
105756-BW-9	BRAZILFEDERATIVEREPUBLICOF BRAZIL (FEDERATIVE REPUBLIC OF 5.000% 01/27/45	D	11/27/2018	CITICORP SECURITIES MARKETS		163,700	200,000	3,389
195325-DP-7	COLOMBIA REPUBLIC OF SENIORCORPBND 4.500% 03/15/29	D	10/03/2018	J.P. MORGAN SECURITIES INC		2,285,326	2,300,000	0
25714P-DW-5	DOMINICAN REPUBLIC GOVERNMENT SENIORCORPBND144A 6.500% 02/15/48	D	10/16/2018	JEFFRIES & CO. INC.		239,375	250,000	2,844
401494-AN-9	GUATEMALA REPUBLIC OF SENIORCORPBND144A 4.500% 05/03/26	D	08/24/2018	JEFFRIES & CO. INC.		1,607,710	1,660,000	23,863
455780-CD-6	INDONESIA REPUBLIC OF SENIORCORPBND 3.500% 01/11/28	D	07/13/2018	DIRECT		284,250	300,000	175
455780-CF-1	INDONESIA REPUBLIC OF SENIORCORPBND 4.100% 04/24/28	D	07/17/2018	BARCLAYS CAPITAL		385,613	390,000	3,775
682051-AE-7	OMAN SULTANATE OF (GOVERNMENT) SENIOR CORP BND 144A 5.375% 03/08/27	D	08/22/2018	JEFFRIES & CO. INC.		1,445,625	1,500,000	37,177
682051-AJ-6	OMAN SULTANATE OF (GOVERNMENT) SENIORCORPBND144A 6.750% 01/17/48	D	02/21/2018	Various		818,360	830,000	5,603
69370P-AC-5	PERTAMINA PERSERO PT SENIORCORPBND144A 6.500% 11/07/48	D	10/31/2018	DEUTSCHE BANK AG		588,366	600,000	0
71647N-AZ-2	PETROBRAS INT BRASPETRO BV SENIORCORPBND 5.750% 02/01/29	D	11/16/2018	Various		1,353,750	1,500,000	18,608
71654Q-CG-5	PETROLEOS MEXICANOS SENIORCORPBND 6.500% 03/13/27	D	03/28/2018	Taxable Exchange		413,091	390,000	1,056
71654Q-CK-6	PETROLEOS MEXICANOS SENIOR CORP BND MTM 5.350% 02/12/28	D	12/21/2018	Tax Free Exchange		337,736	380,000	7,285
760942-BA-9	URUGUAY REPUBLIC GOVT BND 5.100% 06/18/50	D	11/14/2018	DIRECT		936,250	1,000,000	20,967
78307A-DE-0	RUSSIAN FEDERATION SENIORCORPBND144A 5.625% 04/04/42	D	01/31/2018	CITICORP SECURITIES MARKETS		225,000	200,000	3,688
836205-AU-8	SOUTH AFRICA REPUBLIC OF SENIOR GOVT BND 4.300% 10/12/28	D	08/21/2018	BARCLAYS CAPITAL		534,750	600,000	9,388
91086Q-BF-4	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND 4.600% 01/23/46	D	12/13/2018	JEFFRIES & CO. INC.		1,065,600	1,200,000	22,080
91087B-AC-4	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND 4.150% 03/28/27	D	12/13/2018	JEFFRIES & CO. INC.		2,548,400	2,630,000	24,532
91087B-AE-0	MEXICO(UNITEDMEXICANSTATES) SENIORCORPBND 3.750% 01/11/28	D	11/28/2018	Various		1,401,796	1,520,000	23,227
1099999. Subtotal - Bonds - All Other Governments						17,184,698	18,000,000	207,657
3135G0-ZR-7	FANNIE MAE AGENCY BND 2.625% 09/06/24		03/09/2018	CITICORP SECURITIES MARKETS		1,638,913	1,667,000	729
3137EA-EN-5	FREDDIEMAC SENIORAGENCYBND 2.750% 06/19/23		10/19/2018	NOMURA SECURITIES INTL. INC.		4,958,433	5,000,000	39,722
3199999. Subtotal - Bonds - U.S. Special Revenues						6,597,346	6,667,000	40,451
00928Q-AP-6	AIRCASTLE LTD SENIORCORPBND 5.000% 04/01/23		06/19/2018	BANK OF AMERICA		510,625	500,000	5,556
00928Q-AQ-4	AIRCASTLE LTD SENIORCORPBND 4.125% 05/01/24		05/31/2018	GOLDMAN SACHS & CO.		244,063	250,000	945
023135-BC-9	AMAZON.COM INC SENIORCORPBND 3.150% 08/22/27		06/08/2018	Tax Free Exchange		769,256	800,000	7,420
032511-BP-1	ANADARKO PETROLEUM CORPORATION SENIOR CORP BND 6.600% 03/15/46		08/22/2018	CITICORP SECURITIES MARKETS		1,094,931	900,000	26,235
037833-CU-2	APPLE INC SENIOR CORP BND 2.850% 05/11/24		11/19/2018	BARCLAYS CAPITAL		480,605	500,000	396
05526D-AV-7	BAT CAPITAL CORP SENIOR CORP BND 144A 2.764% 08/15/22		11/23/2018	Tax Free Exchange		4,264,304	4,500,000	33,859
07274N-AL-7	BAYER US FINANCE II LLC SENIORCORPBND144A 4.375% 12/15/28		08/16/2018	BANK OF AMERICA		1,995,160	2,000,000	13,368
126650-CV-0	CVS HEALTH CORP SENIORCORPBND 3.700% 03/09/23		03/06/2018	GOLDMAN SACHS & CO.		3,468,640	3,500,000	0
172967-KA-8	CITIGROUP INC SUB CORP BND 4.450% 09/29/27		07/16/2018	CITICORP SECURITIES MARKETS		1,280,734	1,300,000	17,516
20030N-CR-0	COMCAST CORPORATION SENIORCORPBND 3.700% 04/15/24		10/02/2018	WELLS FARGO SECURITIES		999,940	1,000,000	0
228227-BD-5	CROWN CASTLE INTL CORP SENIOR CORP BND 5.250% 01/15/23		08/24/2018	SUNCOAST CAPITAL GROUP		532,624	505,000	3,167
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/ SECURED CORP BND 144A 4.420% 06/15/21		06/14/2018	CITICORP SECURITIES MARKETS		1,521,045	1,500,000	553
25272K-AG-8	DELL INTERNATIONAL LLC SR SECURED CORP BND 144A 5.450% 06/15/23		05/03/2018	MORGAN STANLEY & CO. INC		737,394	700,000	15,048
459200-JH-5	INTERNATIONAL BUSINESS MACHINE SENIOR CORP BND 4.700% 02/19/46		10/29/2018	Various		560,766	550,000	5,170
565122-AB-4	DR PEPPER SNAPPLE GROUP INC SENIORCORPBND144A 4.597% 05/25/28		05/14/2018	GOLDMAN SACHS & CO.		360,000	360,000	0
61945C-AG-8	MOSAIC CO SENIORCORPBND 4.050% 11/15/27		05/21/2018	BNP PARIBAS		582,983	615,000	554
651290-AP-3	NEWFIELD EXPL CO SENIOR CORP BND 5.750% 01/30/22		02/26/2018	BARCLAYS CAPITAL		1,821,080	1,718,000	7,683
88732J-AN-8	TIME WARNER CABLE INC CORP BND 7.300% 07/01/38		08/08/2018	FTN FINANCIAL		351,186	300,000	2,373
00507U-AR-2	ALLERGAN FUNDING SCS SENIOR CORP BND 3.450% 03/15/22	D	05/10/2018	TORONTO DOMINION SECURITIES IN		587,034	600,000	3,393
00772B-AF-8	AERCAP IRELAND CAPITAL DAC / A 4.500% 05/15/21	D	05/31/2018	GOLDMAN SACHS & CO.		819,472	800,000	1,900
05967B-AG-0	BANCO SANTANDER CHILE SENIORCORPBND144A 2.500% 12/15/20	D	01/01/2018	BANK OF AMERICA		(2,597,368)	(2,610,000)	0
05970F-AA-9	BANCO SANTANDER CHILE SENIORCORPBND 2.500% 12/15/20	D	01/01/2018	BANK OF AMERICA		2,597,368	2,610,000	0
10553Y-AD-7	BRASKEM FINANCE LTD CORP BND 144A 5.750% 04/15/21	D	01/09/2018	CITICORP SECURITIES MARKETS		3,736,250	3,500,000	48,076
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDI SENIOR CORP BND 4.418% 11/15/35	D	11/30/2018	MORGAN STANLEY & CO. INC		163,372	200,000	466
822582-CB-6	SHELL INTERNATIONAL FINANCE BV SENIORCORPBND 3.875% 11/13/28	D	11/07/2018	BARCLAYS CAPITAL		496,150	500,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						27,377,614	27,098,000	193,678
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE CORP BND 5.750% 01/24/22		07/24/2018	GOLDMAN SACHS & CO.		4,272,720	4,000,000	1,278
4899999. Subtotal - Bonds - Hybrid Securities						4,272,720	4,000,000	1,278
8399997. Total - Bonds - Part 3						69,700,830	69,940,000	456,372
8399998. Total - Bonds - Part 5						132,457,180	133,849,000	572,836

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
8399999. Total - Bonds						202,158,010	203,789,000	1,029,208
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
32079@-10-7	AMERICAN MODERN PROPERTY & CASUALTY INSURANCE COMPANY		12/06/2018	Capital Contribution	0.000	15,000,000		0
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						15,000,000	XXX	0
9799997. Total - Common Stocks - Part 3						15,000,000	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						15,000,000	XXX	0
9899999. Total - Preferred and Common Stocks						15,000,000	XXX	0
9999999 - Totals						217,158,010	XXX	1,029,208

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
36202D-J8-5	GINNIEMAEII POOL # 002987 7.500% 10/20/30		12/01/2018	Paydown		105	105	105	105	0	0	0	0	0	105	0	0	0	4	10/20/2030
36202D-LV-1	GINNIEMAEII POOL # 003040 7.000% 02/20/31		12/01/2018	Paydown		402	402	405	404	0	(2)	0	(2)	0	402	0	0	0	15	02/20/2031
36206P-UR-9	GINNIEMAEII POOL # 417392 7.500% 05/15/26		12/01/2018	Paydown		312	312	318	316	0	(4)	0	(4)	0	312	0	0	0	15	05/15/2026
36206V-JP-3	GINNIEMAEII POOL # 422470 7.500% 03/15/26		12/01/2018	Paydown		211	211	211	211	0	0	0	0	0	211	0	0	0	9	03/15/2026
36207F-LH-2	GINNIEMAEII POOL # 430628 7.500% 10/15/29		12/01/2018	Paydown		654	654	654	654	0	0	0	0	0	654	0	0	0	27	10/15/2029
36225A-C8-1	GINNIEMAEII POOL # 780095 10.000% 03/15/25		12/01/2018	Paydown		306	306	322	316	0	(10)	0	(10)	0	306	0	0	0	10	03/15/2025
912810-FM-5	UNITED STATES TREASURY GOVT BND 6.250% 05/15/30		07/19/2018	GOLDMAN SACHS & CO.		1,340,708	1,000,000	1,530,820	1,486,096	0	(15,844)	0	(15,844)	0	1,470,251	0	(129,544)	(129,544)	36,270	05/15/2030
912810-FP-8	UNITED STATES TREASURY SENIOR GOVT BND 5.375% 02/15/31		02/22/2018	DEUTSCHE BANK AG		3,776,719	3,000,000	4,071,864	3,962,758	0	(8,954)	0	(8,954)	0	3,953,803	0	(177,085)	(177,085)	84,189	02/15/2031
912810-FT-0	UNITED STATES TREASURY GOVT BND 4.500% 02/15/36		11/30/2018	CITICORP SECURITIES MARKETS		236,688	200,000	287,727	282,444	0	(3,581)	0	(3,581)	0	278,863	0	(42,175)	(42,175)	11,715	02/15/2036
912810-PT-9	UNITED STATES TREASURY GOVT BND 4.750% 02/15/37		05/04/2018	BARCLAYS CAPITAL		1,894,475	1,450,000	1,915,529	1,913,972	0	(1,796)	0	(1,796)	0	1,912,176	0	(17,701)	(17,701)	32,624	02/15/2037
912810-RX-8	UNITED STATES TREASURY SENIORGOVTBND 3.000% 05/15/47		01/04/2018	BANK OF AMERICA		83,025	80,000	83,625	83,614	0	(1)	0	(1)	0	83,613	0	(588)	(588)	338	05/15/2047
912828-2Z-2	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 10/15/20		01/10/2018	J.P. MORGAN SECURITIES INC		296,531	300,000	299,238	299,281	0	7	0	7	0	299,288	0	(2,757)	(2,757)	1,179	10/15/2020
912828-3D-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 10/31/24		01/24/2018	RBC DOMINION SECURITIES INC.		343,150	350,000	350,301	350,296	0	(2)	0	(2)	0	350,294	0	(7,143)	(7,143)	1,871	10/31/2024
912828-3F-5	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/27		01/30/2018	Various		1,455,350	1,500,000	1,473,340	1,473,367	0	128	0	128	0	1,473,495	0	(18,145)	(18,145)	6,145	11/15/2027
912828-G3-8	UNITED STATES TREASURY SENIORGOVTBND 2.250% 11/15/24		01/24/2018	RBC DOMINION SECURITIES INC.		451,052	460,000	461,222	461,198	0	(11)	0	(11)	0	461,187	0	(10,135)	(10,135)	2,030	11/15/2024
912828-N7-1	UNITED STATES TREASURY SENIOR GOVT IBND 0.625% 01/15/26		05/03/2018	GOLDMAN SACHS & CO.		1,818,089	1,750,000	1,795,927	1,855,554	(68,085)	(1,560)	0	(69,645)	0	1,785,909	0	32,180	32,180	9,129	01/15/2026
912828-Q3-7	UNITED STATES TREASURY SENIOR GOVT BND 1.250% 03/31/21		01/10/2018	J.P. MORGAN SECURITIES INC		148,798	153,000	153,126	153,083	0	(1)	0	(1)	0	153,083	0	(4,284)	(4,284)	541	03/31/2021
912828-U8-1	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 12/31/21		01/10/2018	Various		2,502,689	2,524,000	2,534,944	2,532,863	0	(59)	0	(59)	0	2,532,803	0	(30,115)	(30,115)	1,534	12/31/2021
912828-W6-3	UNITED STATES TREASURY SENIORGOVTBND 1.625% 03/15/20		01/04/2018	CITICORP SECURITIES MARKETS		416,768	420,000	421,280	420,957	0	(8)	0	(8)	0	420,949	0	(4,181)	(4,181)	2,168	03/15/2020
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		05/03/2018	GOLDMAN SACHS & CO.		1,002,849	1,000,000	1,009,488	1,017,015	(7,691)	(215)	0	(7,906)	0	1,009,109	0	(6,260)	(6,260)	705	04/15/2022
912828-X4-7	UNITED STATES TREASURY SENIORGOVTBND 1.875% 04/30/22		04/12/2018	J.P. MORGAN SECURITIES INC		194,289	200,000	200,523	200,456	0	(29)	0	(29)	0	200,427	0	(6,138)	(6,138)	1,730	04/30/2022
912828-X9-6	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 05/15/20		07/19/2018	Various		1,708,627	1,740,000	1,742,655	1,742,151	0	(366)	0	(366)	0	1,741,785	0	(33,157)	(33,157)	14,784	05/15/2020
912828-XU-9	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 06/15/20		10/05/2018	BANK OF AMERICA		4,889,258	5,000,000	5,002,036	4,994,712	0	(584)	0	(584)	0	4,994,128	0	(104,870)	(104,870)	61,270	06/15/2020
0599999. Subtotal - Bonds - U.S. Governments						22,561,055	21,128,990	23,335,660	23,231,823	(75,776)	(32,892)	0	(108,668)	0	23,123,153	0	(562,098)	(562,098)	268,302	XXX
683235-AA-3	ONTARIO PROVINCE OF SENIOR CORP BND 2.000% 09/27/18	A	03/12/2018	NATIONAL BANK OF CANADA INTL.		499,325	500,000	509,990	502,028	0	(531)	0	(531)	0	501,497	0	(2,172)	(2,172)	4,583	09/27/2018
748149-AJ-0	QUEBEC PROVINCE OF SENIOR CORP BND 2.500% 04/20/26	A	10/03/2018	CIBC WORLD MARKETS CORP.		448,603	480,000	478,751	475,530	0	101	0	101	0	475,631	0	(27,028)	(27,028)	11,500	04/20/2026
105756-BR-0	BRAZILFEDERATIVEREPUBLICOF GOVT BND 5.625% 01/07/41	D	02/21/2018	J.P. MORGAN SECURITIES INC		384,400	400,000	476,112	409,000	59,605	(255)	0	59,350	0	468,350	0	(83,950)	(83,950)	14,125	01/07/2041
105756-BW-9	BRAZILFEDERATIVEREPUBLICOF BRAZIL (FEDERATIVE REPUBLIC OF 5.000% 01/27/45	D	02/21/2018	GOLDMAN SACHS & CO.		597,975	670,000	532,920	535,949	0	263	0	263	0	536,212	0	61,763	61,763	19,169	01/27/2045
105756-BZ-2	BRAZILFEDERATIVEREPUBLICOF GOVT BND 4.625% 01/13/28	D	07/18/2018	Various		991,113	1,070,000	1,065,752	1,065,763	0	176	0	176	0	1,065,938	0	(74,826)	(74,826)	37,912	01/13/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
168863-AV-0	REPUBLIC OF CHILE GOVT BND 3.875% 08/05/20	D	01/30/2018	CITICORP SECURITIES MARKETS		1,332,220	1,280,000	1,351,936	1,335,824	0	(1,229)	0	(1,229)	0	1,334,595	0	(2,376)	(2,376)	23,024	08/05/2020
195325-DL-6	COLOMBIA REPUBLIC OF SENIOR GOVT BND 3.875% 04/25/27	D	01/08/2018	J.P. MORGAN SECURITIES INC		966,625	950,000	954,928	954,873	0	(10)	0	(10)	0	954,862	0	11,763	11,763	7,669	04/25/2027
200447-AD-2	COM FED ELCTRICI SENIOR CORP BND 144A 4.875% 01/15/24	D	02/14/2018	J.P. MORGAN SECURITIES INC		616,500	600,000	596,423	597,644	0	42	0	42	0	597,686	0	18,814	18,814	17,063	01/15/2024
221602-AC-9	REPUBLIC OF COSTA RICA SENIOR CORP BND 144A 7.000% 04/04/44	D	03/12/2018	CITICORP SECURITIES MARKETS		259,500	250,000	250,000	250,000	0	0	0	0	0	250,000	0	9,500	9,500	7,778	04/04/2044
25714P-CW-6	DOMINICAN REPUBLIC GOVERNMENT SENIOR CORP BND 144A 6.850% 01/27/45	D	02/14/2018	J.P. MORGAN SECURITIES INC		415,400	400,000	397,500	397,539	0	4	0	4	0	397,543	0	17,858	17,858	15,070	01/27/2045
29246Q-AB-1	EMPRESA DE TRANSPORTE DE PASAJ SENIOR CORP BND 144A 5.000% 01/25/47	D	10/17/2018	J.P. MORGAN SECURITIES INC		262,275	260,000	270,400	270,291	0	(140)	0	(140)	0	270,151	0	(7,876)	(7,876)	16,033	01/25/2047
401494-AN-9	GUATEMALA REPUBLIC OF SENIORCORPBND144A 4.500% 05/03/26	D	03/12/2018	CITICORP SECURITIES MARKETS		578,550	580,000	577,326	577,694	0	46	0	46	0	577,740	0	810	810	9,498	05/03/2026
455780-BU-9	INDONESIA REPUBLIC OF SENIOR CORP BND 144A 5.125% 01/15/45	D	10/31/2018	CITICORP SECURITIES MARKETS		559,500	600,000	605,700	605,588	0	(85)	0	(85)	0	605,504	0	(46,004)	(46,004)	39,890	01/15/2045
455780-CC-8	INDONESIA REPUBLIC OF SENIORCORPBND 2.950% 01/11/23	D	09/13/2018	BANK OF AMERICA		859,950	900,000	897,876	897,888	0	305	0	305	0	898,193	0	(38,243)	(38,243)	20,355	01/11/2023
486661-AF-8	KAZAKHSTAN (REPUBLIC OF) SENIOR CORP BND 4.875% 10/14/44	D	02/14/2018	J.P. MORGAN SECURITIES INC		228,563	230,000	205,563	206,567	0	47	0	47	0	206,614	0	21,949	21,949	3,769	10/14/2044
50065W-AE-6	KOREA NATIONAL OIL CORP SENIOR CORP BND 144A 2.750% 01/23/19	D	09/13/2018	WELLS FARGO SECURITIES		1,799,082	1,800,000	1,849,644	1,814,481	0	(9,701)	0	(9,701)	0	1,804,780	0	(5,698)	(5,698)	56,925	01/23/2019
59284M-AC-8	MEXICO CITY AIRPORT TRUST SECUREDCORPBND144A 3.875% 04/30/28	D	12/24/2018	TENDER OFFER		456,390	461,000	458,202	458,260	0	238	0	238	0	458,498	0	(2,108)	(2,108)	27,138	04/30/2028
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECUREDCORPBND144A 5.500% 07/31/47	D	10/09/2018	Various		487,466	550,000	547,800	547,804	0	31	0	31	0	547,835	0	(60,369)	(60,369)	32,081	07/31/2047
698299-BF-0	PANAMA REPUBLIC SENIORCORPBND 3.875% 03/17/28	D	08/24/2018	JEFFRIES & CO. INC.		667,655	670,000	663,401	664,200	0	305	0	305	0	664,505	0	3,150	3,150	24,592	03/17/2028
71656L-BS-9	PETROLEOS MEXICANOS SENIOR CORP BND 144A 6.500% 03/13/27	D	03/28/2018	Taxable Exchange		413,091	390,000	425,100	424,508	0	(683)	0	(683)	0	423,825	0	(10,734)	(10,734)	13,731	03/13/2027
718286-CB-1	PHILIPPINES(REPUBLICOF) SENIOR GOVT BND 3.700% 02/02/42	D	06/27/2018	DIRECT		459,375	500,000	478,750	479,175	0	258	0	258	0	479,433	0	(20,058)	(20,058)	16,804	02/02/2042
760942-BB-7	URUGUAY REPUBLIC SENIOR CORP BND 4.375% 10/27/27	D	06/13/2018	GOLDMAN SACHS & CO.		1,736,565	1,725,000	1,820,625	1,809,285	0	(3,775)	0	(3,775)	0	1,805,510	0	(68,945)	(68,945)	47,797	10/27/2027
836205-AX-2	SOUTH AFRICA REPUBLIC OF SENIOR CORP BND 5.650% 09/27/47	D	01/31/2018	CITICORP SECURITIES MARKETS		205,100	200,000	200,000	200,000	0	0	0	0	0	200,000	0	5,100	5,100	3,924	09/27/2047
900123-CA-6	REPUBLIC OF TURKEY SENIOR GOVT BND 3.250% 03/23/23	D	11/28/2018	J.P. MORGAN SECURITIES INC		1,449,250	1,700,000	1,629,875	1,612,875	32,294	8,784	0	41,078	0	1,653,953	0	(204,703)	(204,703)	65,533	03/23/2023
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND 4.875% 04/16/43	D	11/15/2018	JEFFRIES & CO. INC.		483,140	680,000	495,550	598,400	118,824	(603)	221,070	(102,849)	0	495,550	0	(12,410)	(12,410)	36,189	04/16/2043
900123-CM-0	REPUBLIC OF TURKEY SENIOR GOVT BND 5.750% 05/11/47	D	11/27/2018	Various		341,425	460,000	357,650	449,650	13,584	(8)	105,575	(91,999)	0	357,650	0	(16,225)	(16,225)	27,658	05/11/2047
91087B-AA-8	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND 3.600% 01/30/25	D	02/14/2018	J.P. MORGAN SECURITIES INC		556,890	570,000	602,490	597,553	0	(433)	0	(433)	0	597,121	0	(40,231)	(40,231)	11,115	01/30/2025
1099999. Subtotal - Bonds - All Other Governments						18,055,928	18,876,000	18,700,264	18,738,369	224,307	(6,853)	326,645	(109,191)	0	18,629,176	0	(573,249)	(573,249)	610,925	XXX
081331-AE-0	BELVIOR LD LLC CII MUNI BND REV 144A 5.300% 12/15/35		12/15/2018	Redemption 100.0000		8,780	8,780	8,777	8,777	0	3	0	3	0	8,780	0	0	0	351	12/15/2035
31283G-MN-4	FREDDIE MAC GOLD POOL # G00365 8.000% 06/01/25		12/01/2018	Paydown		312	312	318	316	0	(4)	0	(4)	0	312	0	0	0	13	06/01/2025
3128K9-AB-0	FREDDIE MAC GOLD POOL # A48102 5.000% 01/01/36		12/01/2018	Paydown		87,079	87,079	82,339	82,773	0	4,307	0	4,307	0	87,079	0	0	0	3,888	01/01/2036
3128M8-6Q-2	FREDDIE MAC GOLD POOL # G06879 3.500% 01/01/42		12/01/2018	Paydown		164,413	164,413	170,309	169,686	0	(5,273)	0	(5,273)	0	164,413	0	0	0	3,604	01/01/2042
31292G-7H-3	FREDDIE MAC GOLD POOL # C00896 7.500% 12/01/29		12/01/2018	Paydown		254	254	254	254	0	0	0	0	0	254	0	0	0	10	12/01/2029
31292H-D4-3	FREDDIE MAC GOLD POOL # C01023 7.000% 07/01/30		12/01/2018	Paydown		202	202	207	207	0	(4)	0	(4)	0	202	0	0	0	7	07/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
31292H-D6-8	FREDDIE MAC GOLD POOL # C01025 8.000% 07/01/30		12/01/2018	Paydown		119	119	119	119	0	0	0	0	0	119	0	0	0	5	07/01/2030
31292H-QC-1	FREDDIE MAC GOLD POOL # C01351 6.500% 05/01/32		12/01/2018	Paydown		939	939	952	950	0	(11)	0	(11)	0	939	0	0	0	29	05/01/2032
31292L-A5-4	FREDDIE MAC GOLD POOL # C03628 5.000% 11/01/40		12/01/2018	Paydown		99,476	99,476	104,998	104,569	0	(5,093)	0	(5,093)	0	99,476	0	0	0	2,872	11/01/2040
31292L-W6-8	FREDDIE MAC GOLD POOL # C04269 3.000% 10/01/42		12/01/2018	Paydown		80,300	80,300	83,888	83,556	0	(3,256)	0	(3,256)	0	80,300	0	0	0	1,414	10/01/2042
31293K-7A-8	FREDDIE MAC GOLD POOL # C22689 6.500% 03/01/29		01/01/2018	Paydown		882	882	848	854	0	29	0	29	0	882	0	0	0	5	03/01/2029
31293S-DX-4	FREDDIE MAC GOLD POOL # C28218 6.500% 06/01/29		12/01/2018	Paydown		136	136	136	136	0	0	0	0	0	136	0	0	0	4	06/01/2029
31293Y-BX-3	FREDDIE MAC GOLD POOL # C32754 7.000% 11/01/29		12/01/2018	Paydown		792	792	776	779	0	13	0	13	0	792	0	0	0	30	11/01/2029
312946-MC-7	FREDDIE MAC GOLD POOL # A97555 4.500% 03/01/41		12/01/2018	Paydown		174,635	174,635	179,383	178,923	0	(4,288)	0	(4,288)	0	174,635	0	0	0	3,500	03/01/2041
31298F-U3-4	FREDDIE MAC GOLD POOL # C46902 6.500% 09/01/30		12/01/2018	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	5	09/01/2030
31298G-S7-6	FREDDIE MAC GOLD POOL # C47742 7.000% 02/01/31		12/01/2018	Paydown		97	97	100	100	0	(2)	0	(2)	0	97	0	0	0	4	02/01/2031
3132HM-VS-7	FREDDIE MAC GOLD POOL # Q11525 3.500% 10/01/42		12/01/2018	Paydown		91,322	91,322	98,385	97,783	0	(6,461)	0	(6,461)	0	91,322	0	0	0	2,372	10/01/2042
3135G0-ZA-4	FANNIE MAE AGENCY BND 1.875% 02/19/19		04/03/2018	Various		2,992,678	3,000,000	3,013,380	3,003,076	0	(682)	0	(682)	0	3,002,394	0	(9,716)	(9,716)	35,078	02/19/2019
31368H-MB-6	FANNIE MAE POOL # 190354 5.500% 12/01/34		12/01/2018	Paydown		37,249	37,249	40,558	40,143	0	(2,894)	0	(2,894)	0	37,249	0	0	0	1,053	12/01/2034
31374G-WP-8	FANNIE MAE POOL # 313954 6.500% 01/01/28		12/01/2018	Paydown		2,811	2,811	2,901	2,880	0	(69)	0	(69)	0	2,811	0	0	0	103	01/01/2028
31379K-MY-6	FANNIE MAE POOL # 421675 7.000% 03/01/28		12/01/2018	Paydown		450	450	454	453	0	(3)	0	(3)	0	450	0	0	0	16	03/01/2028
3137EA-DM-8	FREDDIEMAC UNSECURED AGENCY BND 1.250% 10/02/19		04/09/2018	NOMURA SECURITIES INTL. INC.		492,574	500,000	471,174	491,298	0	1,340	0	1,340	0	492,639	0	(65)	(65)	3,281	10/02/2019
31384U-4E-1	FANNIE MAE POOL # 534621 7.000% 11/01/29		12/01/2018	Paydown		792	792	798	797	0	(4)	0	(4)	0	792	0	0	0	30	11/01/2029
31384V-2A-9	FANNIE MAE POOL # 535469 6.500% 07/01/30		12/01/2018	Paydown		198	198	187	188	0	10	0	10	0	198	0	0	0	7	07/01/2030
31384V-T8-5	FANNIE MAE POOL # 535275 6.500% 05/01/30		12/01/2018	Paydown		667	667	663	663	0	4	0	4	0	667	0	0	0	26	05/01/2030
3138LQ-UJ-1	FANNIE MAE POOL # A00584 2.500% 01/01/28		12/01/2018	Paydown		164,189	164,189	170,603	169,021	0	(4,832)	0	(4,832)	0	164,189	0	0	0	2,178	01/01/2028
3138NX-YR-2	FANNIE MAE POOL # AR1619 3.000% 12/01/42		12/01/2018	Paydown		68,249	68,249	71,688	71,389	0	(3,141)	0	(3,141)	0	68,249	0	0	0	1,691	12/01/2042
31398K-CN-8	FHLMC CMO_3587 DA 4.500% 10/15/39		12/01/2018	Paydown		71,569	71,569	74,997	74,466	0	(2,897)	0	(2,897)	0	71,569	0	0	0	1,784	10/15/2039
31402R-R9-2	FANNIE MAE POOL # 735912 5.500% 10/01/35		12/01/2018	Paydown		26,885	26,885	28,306	28,153	0	(1,268)	0	(1,268)	0	26,885	0	0	0	856	10/01/2035
31403D-SE-0	FANNIE MAE POOL # 745817 5.000% 09/01/36		12/01/2018	Paydown		5,371	5,371	5,152	5,170	0	200	0	200	0	5,371	0	0	0	135	09/01/2036
31407H-HS-8	FANNIE MAE POOL # 831041 5.000% 10/01/35		12/01/2018	Paydown		3,784	3,784	3,673	3,682	0	102	0	102	0	3,784	0	0	0	90	10/01/2035
31407M-MR-3	FANNIE MAE POOL # 834768 5.500% 07/01/35		12/01/2018	Paydown		5,981	5,981	5,878	5,886	0	95	0	95	0	5,981	0	0	0	193	07/01/2035
31410G-KD-4	FANNIE MAE POOL # 888692 5.500% 09/01/36		12/01/2018	Paydown		132,271	132,271	142,240	141,141	0	(8,871)	0	(8,871)	0	132,271	0	0	0	3,941	09/01/2036
31410X-HR-0	FANNIE MAE POOL # 900340 6.500% 09/01/36		12/01/2018	Paydown		5,660	5,660	5,744	5,736	0	(76)	0	(76)	0	5,660	0	0	0	167	09/01/2036
31417B-PX-9	FANNIE MAE POOL # AB4937 3.500% 04/01/42		12/01/2018	Paydown		141,993	141,993	149,858	149,104	0	(7,111)	0	(7,111)	0	141,993	0	0	0	2,584	04/01/2042
31417D-QY-2	FANNIE MAE POOL # AB6770 3.000% 10/01/42		12/01/2018	Paydown		84,038	84,038	88,601	88,171	0	(4,133)	0	(4,133)	0	84,038	0	0	0	1,364	10/01/2042

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
31417F-7H-5	FANNIE MAE POOL # AB8995 2.500% 04/01/28		12/01/2018	Paydown		205,447	205,447	214,359	212,296	0	(6,850)	0	(6,850)	0	205,447	0	0	0	2,619	04/01/2028
31418M-K7-6	FANNIE MAE POOL # AD0317 5.500% 01/01/39		12/01/2018	Paydown		3,467	3,467	3,702	3,685	0	(218)	0	(218)	0	3,467	0	0	0	94	01/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						5,156,194	5,170,942	5,226,838	5,227,313	0	(61,338)	0	(61,338)	0	5,165,975	0	(9,781)	(9,781)	75,403	XXX
00206R-EK-4	AT&T INC SENIOR CORP BND 2.850% 02/14/23		02/14/2018	GOLDMAN SACHS & CO.		695,289	700,000	699,888	699,897	0	3	0	3	0	699,900	0	(4,611)	(4,611)	10,418	02/14/2023
00206R-EK-4	AT&T INC SENIOR CORP BND 2.850% 02/14/23		04/20/2018	Call 100.1052		1,901,999	1,900,000	1,899,696	1,899,722	0	17	0	17	0	1,899,739	0	261	261	40,054	02/14/2023
00206R-EM-0	AT&T INC SENIOR CORP BND 3.900% 08/14/27		02/08/2018	GOLDMAN SACHS & CO.		497,170	500,000	498,774	498,807	0	22	0	22	0	498,829	0	(1,659)	(1,659)	10,021	08/14/2027
00206R-EP-3	AT&T INC SENIOR CORP BND 5.150% 02/14/50		02/02/2018	Various		1,012,190	1,000,000	991,710	991,767	0	15	0	15	0	991,782	0	20,408	20,408	25,535	02/14/2050
00912X-AR-5	AIR LEASE CORPORATION SENIOR CORP BND 2.625% 09/04/18		01/16/2018	CITICORP SECURITIES MARKETS		2,692,518	2,685,000	2,681,575	2,684,222	0	48	0	48	0	2,684,270	0	8,249	8,249	25,843	09/04/2018
023135-BA-3	AMAZON.COM INC SENIOR CORP BND 144A 3.150% 08/22/27		02/14/2018	GOLDMAN SACHS & CO.		191,878	200,000	199,642	199,653	0	4	0	4	0	199,657	0	(7,779)	(7,779)	3,028	08/22/2027
023135-BA-3	AMAZON.COM INC SENIOR CORP BND 144A 3.150% 08/22/27		06/08/2018	Tax Free Exchange		769,256	800,000	798,568	798,612	0	54	0	54	0	798,666	0	(29,410)	(29,410)	20,020	08/22/2027
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 2.650% 02/01/21		12/13/2018	TENDER OFFER		554,806	562,000	571,149	567,785	0	(1,818)	0	(1,818)	0	565,966	0	(11,160)	(11,160)	20,354	02/01/2021
037833-AS-9	APPLE INC SENIOR CORP BND 3.450% 05/06/24		11/19/2018	BARCLAYS CAPITAL		661,141	660,000	667,524	665,172	0	(391)	0	(391)	0	664,781	0	(3,640)	(3,640)	15,554	05/06/2024
05946X-BV-4	BANCOFAMERICAFUNDINGCORPOR CMO_03-A4-1A1 6.000% 05/20/33		12/01/2018	Paydown		314	314	320	319	0	(6)	0	(6)	0	314	0	0	0	11	05/20/2033
07177M-AB-9	BAXALTA INC SENIOR CORP BND 4.000% 06/23/25		02/01/2018	CITICORP SECURITIES MARKETS		506,825	500,000	506,170	505,619	0	(66)	0	(66)	0	505,554	0	1,271	1,271	2,333	06/23/2025
07177M-AG-8	BAXALTA INC SENIOR CORP BND 2.000% 06/22/18		06/22/2018	Maturity		250,000	250,000	247,548	249,425	0	575	0	575	0	250,000	0	0	0	2,500	06/22/2018
07177M-AL-7	BAXALTA INC SENIOR CORP BND 3.600% 06/23/22		09/11/2018	TENDER OFFER		574,368	572,000	578,249	576,676	0	(721)	0	(721)	0	575,956	0	(1,588)	(1,588)	14,758	06/23/2022
075887-BW-8	BECTON DICKINSON AND COMPANY SENIOR CORP BND 3.700% 06/06/27		01/17/2018	MORGAN STANLEY & CO. INC		258,544	260,000	263,952	263,837	0	(18)	0	(18)	0	263,819	0	(5,275)	(5,275)	1,149	06/06/2027
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP BND 4.669% 06/06/47		02/02/2018	BARCLAYS CAPITAL		62,539	60,000	60,000	60,000	0	0	0	0	0	60,000	0	2,539	2,539	467	06/06/2047
125896-BC-3	CMS ENERGY CO CORP BND 8.750% 06/15/19		06/29/2018	Call 105.3171		134,806	128,000	149,925	132,132	0	(1,356)	0	(1,356)	0	130,776	0	(2,776)	(2,776)	12,841	06/15/2019
12622D-AC-8	COMMERCIAL MORTGAGE PASS-THROU LCFSENIORCMBS10-C1144A 4.205% 07/10/46		12/01/2018	Paydown		32,424	32,424	35,056	33,300	0	(876)	0	(876)	0	32,424	0	0	0	742	07/10/2046
161571-GB-4	CHASE ISSUANCE TRUST SENIORABS13-A7 2.588% 09/15/20		09/17/2018	Paydown		3,300,000	3,300,000	3,310,371	3,301,701	0	(1,701)	0	(1,701)	0	3,300,000	0	0	0	57,109	09/15/2020
17275R-AR-3	CISCO SYSTEMS INC SENIOR CORP BND 2.125% 03/01/19		09/13/2018	Various		2,494,482	2,500,000	2,560,700	2,518,751	0	(7,900)	0	(7,900)	0	2,510,852	0	(16,370)	(16,370)	44,052	03/01/2019
17305E-FB-6	CCCIT SENIOR ABS 13-A4 A4 2.489% 07/24/20		07/24/2018	Paydown		1,500,000	1,500,000	1,504,570	1,500,609	0	(609)	0	(609)	0	1,500,000	0	0	0	19,366	07/24/2020
20030N-AC-5	COMCAST CORP CORP BND 7.050% 03/15/33		05/03/2018	FTN FINANCIAL		160,216	125,000	128,976	127,980	0	(40)	0	(40)	0	127,940	0	32,276	32,276	5,679	03/15/2033
22822V-AA-9	CROWN CASTLE INTL CORP SENIOR CORP BND 3.400% 02/15/21		08/24/2018	Various		1,202,998	1,200,000	1,199,724	1,199,827	0	23	0	23	0	1,199,850	0	3,148	3,148	33,159	02/15/2021
22822V-AB-7	CROWN CASTLE INTL CORP SENIOR CORP BND 4.450% 02/15/26		01/03/2018	BARCLAYS CAPITAL		503,794	480,000	487,627	486,397	0	(8)	0	(8)	0	486,390	0	17,404	17,404	8,307	02/15/2026
25272K-AK-9	DELL INTERNATIONAL LLC SR SECURED CORP BND 144A 6.020% 06/15/26		09/12/2018	Various		1,331,771	1,255,000	1,387,126	1,384,569	0	(8,477)	0	(8,477)	0	1,376,092	0	(44,320)	(44,320)	51,662	06/15/2026
257469-AJ-5	DOMINION ENERGY INC CORP BND 5.250% 08/01/33		09/13/2018	Various		654,460	600,000	699,030	697,595	0	(1,740)	0	(1,740)	0	695,855	0	(41,395)	(41,395)	24,996	08/01/2033
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM CORPBND 3.920% 06/01/47		05/03/2018	FTN FINANCIAL		484,040	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(15,960)	(15,960)	8,493	06/01/2047
35671D-CA-1	FREEPORT-MCMORAN INC SENIOR CORP BOND 6.750% 02/01/22		04/04/2018	Call 103.3750		330,800	320,000	330,000	328,714	0	(667)	0	(667)	0	328,047	0	(8,047)	(8,047)	25,380	02/01/2022
36252R-AF-6	GSMS_14-GC18 SENIOR CMBS 14-GC18 A2 2.924% 01/10/47		12/01/2018	Paydown		1,659,420	1,659,420	1,727,936	1,694,208	0	(34,788)	0	(34,788)	0	1,659,420	0	0	0	34,720	01/10/2047
42809H-AG-2	AMERADA HESS CORP SENIOR CORP BND 4.300% 04/01/27		07/12/2018	CITICORP SECURITIES MARKETS		98,150	100,000	100,694	100,685	0	(32)	0	(32)	0	100,653	0	(2,503)	(2,503)	3,404	04/01/2027

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
446438-RR-6	HUNTINGTON NATIONAL BANK THE SENIOR CORP BND 2.200% 11/06/18		06/19/2018	GOLDMAN SACHS & CO.		679,048	680,000	679,198	679,769	0	128	0	128	0	679,897	0	(849)	(849)	9,350	11/06/2018
46635G-AE-0	JP MORGAN CHASE COMMERCIAL MOR LCFSENIORCMBS10-C2144A 4.070% 11/15/43		12/01/2018	Paydown		111,812	111,812	120,373	116,687	0	(4,875)	0	(4,875)	0	111,812	0	0	0	3,118	11/15/2043
49327M-2A-1	KEY BANK NATIONAL ASSOCIATION SENIOR CORP BND 1.650% 02/01/18		01/12/2018	GOLDMAN SACHS & CO.		349,948	350,000	351,358	350,039	0	(19)	0	(19)	0	350,020	0	(73)	(73)	2,647	02/01/2018
49456B-AB-7	KINDER MORGAN HOLDCO LLC SENIORCORPBND144A 5.625% 11/15/23		02/14/2018	GOLDMAN SACHS & CO.		325,638	300,000	330,636	327,516	0	(549)	0	(549)	0	326,967	0	(1,329)	(1,329)	4,219	11/15/2023
50540R-AQ-5	LABORATORY CORP OF AMER HLDGS SENIOR CORP BND 3.600% 02/01/25		09/13/2018	CITICORP SECURITIES MARKETS		243,798	250,000	244,358	245,669	0	384	0	384	0	246,053	0	(2,256)	(2,256)	10,150	02/01/2025
59562V-AP-2	BERKSHIRE HATHAWAY ENERGY CO CORP BND 5.950% 05/15/37		05/03/2018	WELLS FARGO SECURITIES		121,685	100,000	99,515	99,610	0	4	0	4	0	99,614	0	22,071	22,071	2,843	05/15/2037
60871R-AF-7	MOLSON COORS BREWING CO SENIOR CORP BND 2.100% 07/15/21		09/13/2018	CITICORP SECURITIES MARKETS		481,000	500,000	503,350	502,397	0	(480)	0	(480)	0	501,917	0	(20,917)	(20,917)	12,308	07/15/2021
617446-6Q-7	MORGANSTANLEY CORP BND MTN 6.625% 04/01/18		01/16/2018	MORGAN STANLEY & CO. INC		4,037,480	4,000,000	4,533,400	4,046,803	0	(8,841)	0	(8,841)	0	4,037,962	0	(482)	(482)	78,764	04/01/2018
61744Y-AK-4	MORGANSTANLEY SENIOR CORP BND 3.591% 07/22/28		09/13/2018	WELLS FARGO SECURITIES		314,229	330,000	330,000	330,000	0	0	0	0	0	330,000	0	(15,771)	(15,771)	13,595	07/22/2028
651229-AV-8	NEWELL RUBBERMAID INC SENIOR CORP BND 3.850% 04/01/23		08/06/2018	CITICORP SECURITIES MARKETS		395,176	400,000	417,168	415,423	0	(1,699)	0	(1,699)	0	413,724	0	(18,548)	(18,548)	13,133	04/01/2023
68235P-AD-0	ONE GAS INC SENIOR CORP BND 2.070% 02/01/19		09/13/2018	J.P. MORGAN SECURITIES INC		897,129	900,000	904,798	901,143	0	(828)	0	(828)	0	900,315	0	(3,186)	(3,186)	21,011	02/01/2019
69331C-AF-5	PG&E CORP SENIOR CORP BND 2.400% 03/01/19		04/26/2018	Call 100.0168		2,000,337	2,000,000	2,029,680	2,008,641	0	(2,500)	0	(2,500)	0	2,006,142	0	(6,142)	(6,142)	31,670	03/01/2019
743263-AG-0	PROGRESS ENERGY INC CORP BND 7.000% 10/30/31		05/03/2018	CITICORP SECURITIES MARKETS		252,780	200,000	207,318	205,264	0	(81)	0	(81)	0	205,183	0	47,597	47,597	7,272	10/30/2031
744448-CC-3	PUBLICSERVICECOMPANYOFCOLO SECUREDCORPBND 5.125% 06/01/19		09/13/2018	TORONTO DOMINION SECURITIES IN		2,541,325	2,500,000	2,845,175	2,622,013	0	(60,904)	0	(60,904)	0	2,561,110	0	(19,785)	(19,785)	101,788	06/01/2019
74456Q-BK-1	PUBLIC SERVICE ELECTRIC & GAS SECURED CORP BND MTN 3.050% 11/15/24		02/14/2018	J.P. MORGAN SECURITIES INC		344,775	350,000	348,320	348,795	0	20	0	20	0	348,815	0	(4,040)	(4,040)	2,669	11/15/2024
759187-BL-0	REGIONS BANK SENIOR CORP BND 2.250% 09/14/18		08/14/2018	Call 100.0000		1,155,000	1,155,000	1,153,626	1,154,681	0	280	0	280	0	1,154,961	0	40	40	23,822	09/14/2018
84265V-AE-5	SOUTHERN PERU COPPER CORPORATI CORP BND 6.750% 04/16/40		05/03/2018	JEFFRIES & CO. INC.		511,700	430,000	480,525	479,130	0	(378)	0	(378)	0	478,752	0	32,948	32,948	16,206	04/16/2040
887317-AF-2	WARNER MEDIA LLC SENIORCORPBND 4.875% 03/15/20		09/27/2018	Call 102.8316		411,326	400,000	441,316	415,624	0	(5,097)	0	(5,097)	0	410,526	0	(10,526)	(10,526)	31,476	03/15/2020
92343V-DQ-4	VERIZON COMMUNICATIONS INC SENIOR CORP BND 2.946% 03/15/22		09/13/2018	CREDIT SUISSE FIRST BOSTON COR		261,083	265,000	265,991	265,906	0	(145)	0	(145)	0	265,761	0	(4,678)	(4,678)	7,850	03/15/2022
92936T-AA-0	WF-RBS COMMERCIAL MORTGAGE TRU LCFCRUTSENIORCMBS12-C7 2.300% 06/15/45		12/01/2018	Paydown		63,149	63,149	63,687	63,343	0	(193)	0	(193)	0	63,149	0	0	0	784	06/15/2045
92936Y-AB-7	WFRBS_12-C8 PRELCFSENIORCMBS12-C8 1.881% 08/15/45		10/01/2018	Paydown		73	73	75	73	0	0	0	0	0	73	0	0	0	1	08/15/2045
958102-AJ-4	WESTERN DIGITAL CORP SENIOR SECURED CORP BND 144A 7.375% 04/01/23		03/01/2018	Call 108.7260		1,304,712	1,200,000	1,320,500	1,294,272	0	(6,355)	0	(6,355)	0	1,287,917	0	(87,917)	(87,917)	141,587	04/01/2023
29103D-AF-3	EMERA US FINANCE LP SENIOR CORP BND 2.700% 06/15/21		02/14/2018	GOLDMAN SACHS & CO.		490,265	500,000	496,265	497,042	0	101	0	101	0	497,144	0	(6,879)	(6,879)	2,250	06/15/2021
292505-AD-6	ENCANA CORP CORP BND 6.500% 08/15/34	A	05/03/2018	BARCLAYS CAPITAL		316,599	270,000	311,494	310,576	0	(543)	0	(543)	0	310,033	0	6,566	6,566	12,773	08/15/2034
292505-AG-9	ENCANA CORP SENIORCORPBND 6.500% 02/01/38	A	01/09/2018	J.P. MORGAN SECURITIES INC		376,362	300,000	346,089	345,428	0	(35)	0	(35)	0	345,393	0	30,969	30,969	8,667	02/01/2038
00507U-AP-6	ALLERGAN FUNDING SCS SENIOR CORP BND 3.000% 03/12/20	D	05/10/2018	TORONTO DOMINION SECURITIES IN		595,200	600,000	608,562	604,718	0	(796)	0	(796)	0	603,922	0	(8,722)	(8,722)	12,100	03/12/2020
00772B-AD-3	AERCAP IRELAND CAPITAL DAC / A SENIORCORPBND 3.750% 05/15/19	D	05/31/2018	GOLDMAN SACHS & CO.		744,299	739,000	740,848	739,711	0	(216)	0	(216)	0	739,495	0	4,804	4,804	15,319	05/15/2019
00772B-AM-3	AERCAP IRELAND CAPITAL DAC / A SENIORCORPBND 5.000% 10/01/21	D	04/16/2018	CITICORP SECURITIES MARKETS		625,212	600,000	648,750	636,686	0	(2,712)	0	(2,712)	0	633,974	0	(8,762)	(8,762)	16,417	10/01/2021
00774M-AA-3	AERCAP IRELAND CAPITAL DAC / A SENIOR CORP BND 3.500% 05/26/22	D	05/31/2018	GOLDMAN SACHS & CO.		245,813	250,000	249,190	249,314	0	62	0	62	0	249,375	0	(3,563)	(3,563)	4,569	05/26/2022

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
01609W-AS-1	ALIBABA GROUP HOLDING LTD SENIORCORPBND 2.800% 06/06/23	D	02/14/2018	WELLS FARGO SECURITIES		484,865	500,000	499,265	499,274	0	15	0	15	0	499,289	0	(14,424)	(14,424)	2,683	06/06/2023
09073V-AS-3	BRCHW_14-1A MEZZANINABS14-1A144A 3.889% 07/15/26	D	09/20/2018	Paydown		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	12,224	07/15/2026
191241-AG-3	COCA-COLA FEMSA SAB DE CV SENIOR CORP BND 2.375% 11/26/18	D	11/20/2018	HUTCHINSON SHOCKEY ERLEY & CO		469,718	470,000	469,384	469,884	0	114	0	114	0	469,998	0	(280)	(280)	10,976	11/26/2018
453140-AB-1	IMPERIAL BRANDS FINANCE PLC SENIOR CORP BND 144A 3.500% 02/11/23	D	04/16/2018	BNP PARIBAS		535,189	540,000	530,059	532,812	0	377	0	377	0	533,189	0	2,000	2,000	12,968	02/11/2023
453140-AE-5	IMPERIAL BRANDS FINANCE PLC SENIOR CORP BND 144A 3.750% 07/21/22	D	02/14/2018	MORGAN STANLEY & CO. INC		283,833	280,000	275,478	276,917	0	76	0	76	0	276,994	0	6,839	6,839	5,950	07/21/2022
453140-AF-2	IMPERIAL BRANDS FINANCE PLC SENIOR CORP BND 144A 4.250% 07/21/25	D	09/13/2018	MORGAN STANLEY & CO. INC		298,260	300,000	312,861	310,663	0	(917)	0	(917)	0	309,746	0	(11,486)	(11,486)	14,733	07/21/2025
87938W-AQ-6	TELEFONICA EMISIONES SAU SENIOR CORP BND 3.192% 04/27/18	D	04/27/2018	Maturity		700,000	700,000	729,043	702,908	0	(2,908)	0	(2,908)	0	700,000	0	0	0	11,172	04/27/2018
91911T-AP-8	VALE OVERSEAS LIMITED SENIORCORPBND 6.250% 08/10/26	D	03/12/2018	J.P. MORGAN SECURITIES INC		29,354	26,000	28,210	28,089	0	(38)	0	(38)	0	28,051	0	1,303	1,303	966	08/10/2026
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						47,889,370	47,284,192	49,077,365	48,119,801	0	(160,001)	0	(160,001)	0	47,959,805	0	(206,415)	(206,415)	1,201,985	XXX
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 2.625% 01/31/19		07/24/2018	GOLDMAN SACHS & CO.		3,999,080	4,000,000	4,063,480	4,019,044	0	(9,939)	0	(9,939)	0	4,009,105	0	(10,025)	(10,025)	103,833	01/31/2019
4899999. Subtotal - Bonds - Hybrid Securities						3,999,080	4,000,000	4,063,480	4,019,044	0	(9,939)	0	(9,939)	0	4,009,105	0	(10,025)	(10,025)	103,833	XXX
8399997. Total - Bonds - Part 4						97,661,627	96,460,124	100,403,607	99,336,350	148,531	(271,023)	326,645	(449,137)	0	98,887,214	0	(1,361,568)	(1,361,568)	2,260,448	XXX
8399998. Total - Bonds - Part 5						131,734,085	133,849,000	132,457,180	0	0	33,863	0	33,863	0	132,491,037	0	(756,953)	(756,953)	1,092,821	XXX
8399999. Total - Bonds						229,395,712	230,309,124	232,860,787	99,336,350	148,531	(237,160)	326,645	(415,274)	0	231,378,251	0	(2,118,521)	(2,118,521)	3,353,269	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						229,395,712	XXX	232,860,787	99,336,350	148,531	(237,160)	326,645	(415,274)	0	231,378,251	0	(2,118,521)	(2,118,521)	3,353,269	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
912810-RY-6	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 08/15/47		02/02/2018	Various	05/24/2018	Various	1,315,000	1,259,258	1,224,239	1,259,423	0	165	0	165	0	0	(35,184)	(35,184)	20,720	16,647
912810-RZ-3	UNITED STATES TREASURY SENIORGOVTBND 2.750% 11/15/47		04/30/2018	Various	05/04/2018	Various	5,000,000	4,647,055	4,643,119	4,647,599	0	545	0	545	0	0	(4,480)	(4,480)	46,053	37,171
912810-SA-7	UNITED STATES TREASURY SENIORGOVTBND 3.000% 02/15/48		06/27/2018	Various	09/13/2018	DEUTSCHE BANK AG	500,000	502,152	490,156	502,149	0	(3)	0	(3)	0	0	(11,993)	(11,993)	8,845	5,138
912810-SC-3	UNITED STATES TREASURY SENIORGOVTBND 3.125% 05/15/48		10/09/2018	Various	10/23/2018	Various	1,720,000	1,702,413	1,715,377	1,702,378	0	(34)	0	(34)	0	0	12,998	12,998	18,387	10,808
912810-SD-1	UNITED STATES TREASURY SENIORGOVTBND 3.000% 08/15/48		11/21/2018	Various	12/13/2018	Various	1,160,000	1,084,589	1,086,851	1,084,629	0	40	0	40	0	0	2,222	2,222	8,128	7,264
912810-SE-9	UNITED STATES TREASURY SENIORGOVTBND 3.375% 11/15/48		12/12/2018	CITICORP SECURITIES MARKETS	12/13/2018	CITICORP SECURITIES MARKETS	420,000	438,769	438,030	438,766	0	(3)	0	(3)	0	0	(735)	(735)	1,253	1,136
912828-3F-5	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/27		03/12/2018	Various	04/16/2018	Various	2,150,000	2,077,513	2,043,173	2,077,849	0	337	0	337	0	0	(34,676)	(34,676)	12,799	10,025
912828-3L-2	UNITED STATES TREASURY SENIORGOVTBND 1.875% 12/15/20		01/02/2018	CITICORP SECURITIES MARKETS	04/11/2018	Various	1,600,000	1,593,625	1,578,680	1,594,164	0	539	0	539	0	0	(15,484)	(15,484)	9,179	1,566
912828-3P-3	UNITED STATES TREASURY SENIORGOVTBND 2.250% 12/31/24		01/24/2018	RBC DOMINION SECURITIES INC.	02/02/2018	CITICORP SECURITIES MARKETS	810,000	793,763	783,770	793,828	0	66	0	66	0	0	(10,058)	(10,058)	1,812	1,259
912828-3R-9	UNITED STATES TREASURY SENIORGOVTIBND 0.500% 01/15/28		04/17/2018	HUTCHINSON SHOCKEY ERLEY & CO	05/03/2018	GOLDMAN SACHS & CO.	600,000	593,892	589,628	593,938	0	47	0	47	0	0	(4,311)	(4,311)	912	776
912828-3U-2	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 01/31/23		02/28/2018	BANK OF AMERICA	04/17/2018	Various	1,300,000	1,283,496	1,282,590	1,283,915	0	419	0	419	0	0	(1,325)	(1,325)	6,528	2,473
912828-3W-8	UNITED STATES TREASURY SENIORGOVTBND 2.750% 02/15/28		05/11/2018	Various	07/19/2018	Various	5,200,000	5,155,109	5,133,195	5,155,277	0	167	0	167	0	0	(22,081)	(22,081)	29,498	25,449
912828-4C-1	UNITED STATES TREASURY SENIORGOVTBND 2.250% 03/31/20		04/13/2018	CITICORP SECURITIES MARKETS	04/16/2018	HUTCHINSON SHOCKEY ERLEY & CO	1,000,000	997,773	997,617	997,780	0	6	0	6	0	0	(162)	(162)	1,107	984
912828-4G-2	UNITED STATES TREASURY SENIORGOVTBND 2.375% 04/15/21		05/04/2018	Various	07/25/2018	GOLDMAN SACHS & CO.	11,500,000	11,425,371	11,394,883	11,430,881	0	5,510	0	5,510	0	0	(35,998)	(35,998)	76,117	15,249
912828-4N-7	UNITED STATES TREASURY SENIORGOVTBND 2.875% 05/15/28		08/07/2018	Various	08/23/2018	Various	7,940,000	7,898,828	7,939,379	7,899,002	0	174	0	174	0	0	40,377	40,377	50,815	43,150
912828-4P-2	UNITED STATES TREASURY SENIORGOVTBND 2.625% 05/15/21		05/24/2018	CITICORP SECURITIES MARKETS	07/25/2018	J.P. MORGAN SECURITIES INC	350,000	349,877	349,029	349,884	0	7	0	7	0	0	(855)	(855)	1,798	250
912828-4T-4	UNITED STATES TREASURY SENIORGOVTBND 2.625% 06/15/21		07/19/2018	CITICORP SECURITIES MARKETS	07/25/2018	GOLDMAN SACHS & CO.	3,100,000	3,096,246	3,090,918	3,096,268	0	22	0	22	0	0	(5,350)	(5,350)	9,116	7,782
912828-4V-9	UNITED STATES TREASURY SENIORGOVTBND 2.875% 08/15/28		11/15/2018	Various	12/13/2018	Various	13,604,000	13,481,320	13,496,303	13,481,709	0	390	0	390	0	0	14,593	14,593	44,031	35,263
912828-4X-5	UNITED STATES TREASURY SENIORGOVTBND 2.750% 08/31/23		10/02/2018	GOLDMAN SACHS & CO.	11/30/2018	RBC DOMINION SECURITIES INC.	1,100,000	1,091,063	1,095,476	1,091,356	0	293	0	293	0	0	4,121	4,121	7,855	2,758
912828-5B-2	UNITED STATES TREASURY SENIORGOVTBND 2.750% 09/30/20		10/05/2018	BANK OF AMERICA	12/17/2018	Various	500,000	498,691	499,980	498,790	0	99	0	99	0	0	1,191	1,191	2,418	340
912828-5C-0	UNITED STATES TREASURY SENIORGOVTBND 3.000% 09/30/25		10/15/2018	BARCLAYS CAPITAL	10/19/2018	HUTCHINSON SHOCKEY ERLEY & CO	1,300,000	1,292,027	1,289,133	1,292,045	0	17	0	17	0	0	(2,912)	(2,912)	2,357	1,714
912828-5D-8	UNITED STATES TREASURY SENIORGOVTBND 2.875% 09/30/23		10/01/2018	CITICORP SECURITIES MARKETS	10/19/2018	Various	3,000,000	2,989,570	2,985,664	2,989,605	0	35	0	35	0	0	(3,941)	(3,941)	2,014	474
912828-N3-0	UNITED STATES TREASURY SENIORGOVTBND 2.125% 12/31/22		01/16/2018	BANK OF AMERICA	05/04/2018	Various	5,750,000	5,688,906	5,610,625	5,690,923	0	2,017	0	2,017	0	0	(80,298)	(80,298)	27,017	6,076
912828-X3-9	UNITED STATES TREASURY TIPS 0.125% 04/15/22		04/09/2018	Various	05/03/2018	GOLDMAN SACHS & CO.	2,200,000	2,211,220	2,206,268	2,211,773	0	553	0	553	0	0	(5,505)	(5,505)	1,551	1,365
912828-XY-1	UNITED STATES TREASURY SENIORGOVTBND 2.500% 06/30/20		07/20/2018	CITICORP SECURITIES MARKETS	08/06/2018	GOLDMAN SACHS & CO.	250,000	249,600	249,336	249,608	0	8	0	8	0	0	(272)	(272)	645	391
912828-Y2-0	UNITED STATES TREASURY SENIORGOVTBND 2.625% 07/15/21		07/25/2018	Various	07/31/2018	J.P. MORGAN SECURITIES INC	14,000,000	13,957,051	13,944,766	13,957,281	0	230	0	230	0	0	(12,515)	(12,515)	16,977	10,985
912828-Y4-6	UNITED STATES TREASURY SENIORGOVTBND 2.625% 07/31/20		08/06/2018	GOLDMAN SACHS & CO.	09/13/2018	HUTCHINSON SHOCKEY ERLEY & CO	240,000	239,897	239,447	239,903	0	6	0	6	0	0	(456)	(456)	822	120
912828-Y6-1	UNITED STATES TREASURY SENIORGOVTBND 2.750% 07/31/23		08/30/2018	Various	09/13/2018	Various	6,860,000	6,853,204	6,838,891	6,853,265	0	61	0	61	0	0	(14,374)	(14,374)	22,365	15,273
0599999. Subtotal - Bonds - U.S. Governments							94,469,000	93,452,278	93,236,523	93,463,988	0	11,713	0	11,713	0	0	(227,463)	(227,463)	431,119	261,886

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
105756-BX-7	BRAZILFEDERATIVEREPUBLICOF SENIOR CORP BND 6.000% 04/07/26	D	08/23/2018	GOLDMAN SACHS & CO.	10/25/2018	Various	4,000,000	4,108,000	4,158,775	4,106,682	0	(1,318)	0	(1,318)	0	0	52,093	52,093	126,150	93,333
105756-BY-5	BRAZILFEDERATIVEREPUBLICOF SENIOR GOVT BND 5.625% 02/21/47	D	01/18/2018	HUTCHINSON SHOCKEY ERLEY & CO	01/26/2018	BANK OF AMERICA	250,000	250,880	252,875	250,880	0	0	0	0	0	0	1,995	1,995	6,211	5,938
168863-CF-3	REPUBLIC OF CHILE SENIORCORPBND 3.240% 02/06/28	D	01/30/2018	CITICORP SECURITIES MARKETS	10/03/2018	SCOTIA CAPITAL	760,000	759,552	721,240	759,577	0	26	0	26	0	0	(38,337)	(38,337)	16,348	0
195325-DL-6	COLOMBIA REPUBLIC OF SENIOR GOVT BND 3.875% 04/25/27	D	04/30/2018	CITICORP SECURITIES MARKETS	06/21/2018	Various	1,740,000	1,687,800	1,670,433	1,688,473	0	673	0	673	0	0	(18,041)	(18,041)	10,640	1,311
59284M-AD-6	MEXICO CITY AIRPORT TRUST SECUREDCORPBND144A 5.500% 07/31/47	D	10/23/2018	Various	12/12/2018	Various	1,550,000	1,358,875	1,376,875	1,359,215	0	340	0	340	0	0	17,660	17,660	48,194	22,497
682051-AJ-6	OMAN SULTANATE OF (GOVERNMENT) SENIORCORPBND144A 6.750% 01/17/48	D	02/21/2018	BANK OF AMERICA	03/01/2018	J.P. MORGAN SECURITIES INC	300,000	293,250	297,000	293,254	0	4	0	4	0	0	3,746	3,746	2,700	2,025
71654Q-CH-3	PETROLEOS MEXICANOS SENIORCORPBND144A 5.350% 02/12/28	D	02/01/2018	CITICORP SECURITIES MARKETS	12/21/2018	Tax Free Exchange	380,000	380,000	337,736	380,000	0	0	0	0	0	0	(42,264)	(42,264)	17,450	0
74727P-AX-9	QATAR STATE OF SENIORCORPBND144A 4.500% 04/23/28	D	04/12/2018	DEUTSCHE BANK AG	04/17/2018	JEFFRIES & CO. INC.	600,000	598,038	603,000	598,038	0	0	0	0	0	0	4,962	4,962	0	0
74727P-AY-7	QATAR STATE OF SENIORCORPBND144A 5.103% 04/23/48	D	04/12/2018	DEUTSCHE BANK AG	05/31/2018	JEFFRIES & CO. INC.	400,000	400,000	397,975	400,000	0	0	0	0	0	0	(2,025)	(2,025)	1,418	0
900123-CB-4	REPUBLIC OF TURKEY SENIOR CORP BND 4.875% 04/16/43	D	08/21/2018	J.P. MORGAN SECURITIES INC	11/15/2018	JEFFRIES & CO. INC.	930,000	649,050	660,765	650,112	0	1,062	0	1,062	0	0	10,653	10,653	26,825	15,924
900123-CK-4	REPUBLIC OF TURKEY SENIOR GOVT BND 4.875% 10/09/26	D	04/10/2018	CITICORP SECURITIES MARKETS	08/17/2018	Various	1,000,000	944,063	793,477	945,948	0	1,886	0	1,886	0	0	(152,472)	(152,472)	17,875	203
900123-CQ-1	REPUBLIC OF TURKEY SENIORCORPBND 6.125% 10/24/28	D	04/16/2018	GOLDMAN SACHS & CO.	04/30/2018	MORGAN STANLEY & CO. INC	500,000	497,135	499,000	497,139	0	4	0	4	0	0	1,861	1,861	681	0
91087B-AC-4	MEXICO(UNITEDMEXICANSTATES) SENIOR CORP BND 4.150% 03/28/27	D	06/19/2018	GOLDMAN SACHS & CO.	07/05/2018	J.P. MORGAN SECURITIES INC	1,300,000	1,262,300	1,287,000	1,262,486	0	186	0	186	0	0	24,514	24,514	15,136	12,438
91087B-AD-2	MEXICO(UNITEDMEXICANSTATES) SENIORCORPBND 4.600% 02/10/48	D	01/03/2018	BANK OF AMERICA	01/18/2018	J.P. MORGAN SECURITIES INC	390,000	384,123	381,615	384,126	0	4	0	4	0	0	(2,511)	(2,511)	5,083	4,535
91087B-AE-0	MEXICO(UNITEDMEXICANSTATES) SENIORCORPBND 3.750% 01/11/28	D	06/13/2018	Various	09/13/2018	DIRECT	400,000	390,748	381,680	390,995	0	247	0	247	0	0	(9,315)	(9,315)	10,250	1,765
1099999. Subtotal - Bonds - All Other Governments							14,500,000	13,963,814	13,819,446	13,966,925	0	3,114	0	3,114	0	0	(147,481)	(147,481)	304,961	159,969
032511-BP-1	ANADARKO PETROLEUM CORPORATION SENIOR CORP BND 6.600% 03/15/46		08/22/2018	CITICORP SECURITIES MARKETS	09/13/2018	BARCLAYS CAPITAL	100,000	121,659	119,399	121,639	0	(20)	0	(20)	0	0	(2,240)	(2,240)	3,337	2,915
03350W-AB-5	ANDEAVORLOGISTICSLP/TESORO SENIORCORPBND 5.200% 12/01/47		03/15/2018	J.P. MORGAN SECURITIES INC	04/30/2018	J.P. MORGAN SECURITIES INC	500,000	481,950	494,465	482,006	0	56	0	56	0	0	12,459	12,459	11,122	8,017
05526D-AU-9	BAT CAPITAL CORP SENIOR CORP BND 144A 2.764% 08/15/22		05/03/2018	BARCLAYS CAPITAL	09/13/2018	J.P. MORGAN SECURITIES INC	600,000	576,600	579,246	578,462	0	1,862	0	1,862	0	0	784	784	9,766	3,777
05526D-AU-9	BAT CAPITAL CORP SENIOR CORP BND 144A 2.764% 08/15/22		05/03/2018	BARCLAYS CAPITAL	11/23/2018	Tax Free Exchange	4,500,000	4,324,500	4,264,304	4,345,496	0	20,996	0	20,996	0	0	(81,193)	(81,193)	96,049	28,331
05526D-BC-8	BAT CAPITAL CORP SENIORCORPBND144A 4.390% 08/15/37		01/04/2018	CREDIT SUISSE FIRST BOSTON COR	05/03/2018	Various	1,500,000	1,564,890	1,434,921	1,564,283	0	(607)	0	(607)	0	0	(129,362)	(129,362)	45,461	26,157
126650-CV-0	CVS HEALTH CORP SENIORCORPBND 3.700% 03/09/23		03/06/2018	GOLDMAN SACHS & CO.	09/13/2018	Various	1,000,000	991,040	999,310	991,626	0	586	0	586	0	0	7,684	7,684	13,197	0
177376-AE-0	CITRIX SYSTEMS INC. SENIORCORPBND 4.500% 12/01/27		02/01/2018	BANK OF AMERICA	11/08/2018	Various	800,000	802,928	762,998	802,818	0	(110)	0	(110)	0	0	(39,821)	(39,821)	33,606	8,000
25272K-AG-8	DELL INTERNATIONAL LLC SR SECURED CORP BND 144A 5.450% 06/15/23		05/03/2018	MORGAN STANLEY & CO. INC	09/13/2018	Various	2,000,000	2,106,840	2,098,520	2,103,471	0	(3,369)	0	(3,369)	0	0	(4,951)	(4,951)	62,145	42,994
25272K-AN-3	DELL INTERNATIONAL LLC SECUREDCORPBND144A 8.100% 07/15/36		03/14/2018	BANK OF AMERICA	05/03/2018	BANK OF AMERICA	1,000,000	1,225,880	1,179,020	1,224,914	0	(966)	0	(966)	0	0	(45,894)	(45,894)	25,200	13,725
28414H-AC-7	ELANCOANIMALHEALTHINC SENIORCORPBND144A 4.272% 08/28/23		08/14/2018	J.P. MORGAN SECURITIES INC	08/15/2018	CITICORP SECURITIES MARKETS	3,000,000	3,000,000	3,015,810	3,000,000	0	0	0	0	0	0	15,810	15,810	0	0
369604-BF-9	GENERAL ELECTRIC CO SENIOR CORP BND 4.125% 10/09/42		03/26/2018	CITICORP SECURITIES MARKETS	05/03/2018	MORGAN STANLEY & CO. INC	700,000	640,605	633,717	640,755	0	150	0	150	0	0	(7,038)	(7,038)	16,683	13,555
47233J-BH-0	JEFFERIES GROUP LLC SENIORCORPBND 4.150% 01/23/30		01/18/2018	JEFFRIES & CO. INC.	05/03/2018	BARCLAYS CAPITAL	1,300,000	1,286,558	1,178,320	1,286,808	0	250	0	250	0	0	(108,488)	(108,488)	15,586	0
565122-AB-4	DR PEPPER SNAPPLE GROUP INC SENIORCORPBND144A 4.597% 05/25/28		05/14/2018	GOLDMAN SACHS & CO.	07/17/2018	DEUTSCHE BANK AG	240,000	240,000	244,572	240,000	0	0	0	0	0	0	4,572	4,572	1,655	0

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
61945C-AG-8	MOSAIC CO SENIORCORPBND 4.050% 11/15/27		05/21/2018	BNP PARIBAS	10/04/2018	MIZUHO INTERNATIONAL PLC	400,000	379,176	384,524	379,845	0	669	0	669	0	0	4,679	4,679	6,480	360
79466L-AF-1	SALESFORCE COM SENIORCORPBND 3.700% 04/11/28		04/05/2018	BANK OF AMERICA	05/11/2018	BANK OF AMERICA	1,940,000	1,939,515	1,923,432	1,939,519	0	4	0	4	0	0	(16,086)	(16,086)	6,779	0
913017-CY-3	UNITED TECHNOLOGIES CORPORATN SENIORCORPBND 4.125% 11/16/28		08/13/2018	HUTCHINSON SHOCKEY ERLEY & CO	08/14/2018	JEFFRIES & CO. INC.	5,000,000	4,998,200	5,027,350	4,998,200	0	0	0	0	0	0	29,150	29,150	0	0
92936Y-AB-7	WFRBS_12-C8 PRELCFSENIORCMBS12-C8 1.881% 08/15/45		03/01/2018	Interest Capitalization	10/01/2018	Paydown	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15135U-AF-6	CENOVUS ENERGY INC CORP BND 6.750% 11/15/39	A	01/09/2018	Various	05/03/2018	RBC DOMINION SECURITIES INC.	300,000	360,747	338,208	360,282	0	(465)	0	(465)	0	0	(22,074)	(22,074)	9,675	3,150
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							24,880,000	25,041,088	24,678,116	25,060,124	0	19,036	0	19,036	0	0	(382,009)	(382,009)	356,741	150,981
8399998. Total - Bonds							133,849,000	132,457,180	131,734,085	132,491,037	0	33,863	0	33,863	0	0	(756,953)	(756,953)	1,092,821	572,836
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								132,457,180	131,734,085	132,491,037	0	33,863	0	33,863	0	0	(756,953)	(756,953)	1,092,821	572,836

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
03048#-10-4	AMERICAN WESTERN HOME INSURANCE COMPANY		35912	31-0920414	2CIB1 - Investment in US Insurance Company SCA's	NO	0	66,866,453	0	200,000.000	100.0
02970#-10-8	AMERICAN SOUTHERN HOME INSURANCE COMPANY		41998	59-2236254	2CIB1 - Investment in US Insurance Company SCA's	NO	0	43,087,055	0	1,000,000.000	100.0
40145#-10-8	AMERICAN MODERN SELECT INSURANCE COMPANY		38652	38-2342976	2CIB1 - Investment in US Insurance Company SCA's	NO	0	58,646,829	0	10,000.000	100.0
32079@-10-7	AMERICAN MODERN PROPERTY & CASUALTY INS COMPANY		42722	43-1262602	2CIB1 - Investment in US Insurance Company SCA's	NO	0	32,299,023	0	510,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer							0	200,899,360	0	XXX	XXX
1899999. Total Common Stocks							0	200,899,360	0	XXX	XXX
1999999 - Totals							0	200,899,360	0	XXX	XXX

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

2.Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
02756@-10-0	AMERICAN MODERN INSURANCE COMPANY OF FL	AMERICAN SOUTHERN HOME INSURANCE COMPANY	0	500,000.000	100.0

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
0299999. Subtotal - Common Stock			0	XXX	XXX
0399999 - Total			0	XXX	XXX

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US Bank	Cincinnati, Ohio Checking Account		0.000	0	0	1,352,040	XXX
US Bank	Cincinnati, Ohio Checking Account		0.000	0	0	4,714,128	XXX
Fifth Third Bank	Cincinnati, Ohio Lock Box Account		0.000	0	0	1,479,889	XXX
US Bank	Cincinnati, Ohio Outstanding A/P Checks		0.000	0	0	(1,445,428)	XXX
US Bank	Cincinnati, Ohio Outstanding D Bill Checks		0.000	0	0	(6,531,399)	XXX
US Bank	Cincinnati, Ohio Claim Check Payable Account		0.000	0	0	(1,524,726)	XXX
US Bank	Cincinnati, Ohio Outstanding D Bill Checks		0.000	0	0	(258,463)	XXX
US Bank	Cincinnati, Ohio Claim Check Payable Account		0.000	0	0	(40,672,162)	XXX
US Bank	Cincinnati, Ohio Checking Account		0.000	0	0	(178,881)	XXX
0199998 Deposits in ... 10 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	13,338	0	(77,945)	XXX
0199999. Totals - Open Depositories		XXX	XXX	13,338	0	(43,142,947)	XXX
0299998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	156	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	156	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	13,494	0	(43,142,947)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	13,494	0	(43,142,947)	XXX

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

1.	January	1,817,901	4.	April	(6,268,436)	7.	July	(7,817,575)	10.	October	(15,145,892)
2.	February	(24,877,262)	5.	May	(8,194,524)	8.	August	(22,416,619)	11.	November	(18,269,594)
3.	March	8,378,930	6.	June	(15,542,757)	9.	September	4,324,070	12.	December	(43,142,947)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						0	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
857492-88-8	STATE STREET INST MM FUND		12/31/2018	0.000		3,885,982	0	117,232
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,885,982	0	117,232
31846V-20-3	FIRST AMERICAN TREASURY OBLIG		12/31/2018	0.000		30,090,686	0	173,443
8699999. Subtotal - All Other Money Market Mutual Funds						30,090,686	0	173,443
8899999 - Total Cash Equivalents						33,976,668	0	290,675

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	INS CODE 23-63-206(a)(4)	0	0	371,804	369,490
5.	California CA	B	WORKERS' COMP	0	0	122,264	121,503
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	WORKERS' COMP	0	0	101,219	100,589
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	INS CODE 33-3-9	0	0	86,186	85,650
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	WORKERS' COMP	0	0	252,546	250,974
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	RULE 1975 & WORKERS COMP	0	0	149,890	148,347
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	WORKERS' COMP	0	0	315,353	309,258
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	INS CODE 59A-5-19	0	0	357,774	355,547
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	INS CODE 58-7.5	0	0	331,542	327,289
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	INS CODE 3939.08	2,560,537	2,544,601	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	INS CODE 731-616(2) & WORKERS' COMP	0	0	443,769	438,610
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	GL TTL 38.2 CH 10 ART 7	0	0	141,306	140,426
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR	B	INS CODE SECTION 3.160	0	0	1,024,492	1,003,205
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	701,517	697,151
59.	Subtotal	XXX	XXX	2,560,537	2,544,601	4,399,662	4,348,040
	DETAILS OF WRITE-INS						
5801.	US DEPARTMENT OF LABOR	B	OFFICE OF WORKERS' COMPENSATION PROGRAM REQUIREMENT	0	0	701,517	697,151
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	701,517	697,151

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