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# ANNUAL STATEMENT

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

of the Condition and Affairs of the

# Safe Auto Insurance Company

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 25405 Employer's ID Number..... 31-1379882

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

Incorporated/Organized..... May 28, 1993 Commenced Business..... August 25, 1993

| | | |
|---|---|---|
| Statutory Home Office | 4 Easton Oval .. Columbus .. OH .. .. 43219<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | |
| Main Administrative Office | 4 Easton Oval .. Columbus .. OH .. .. 43219<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 614-231-0200<br>*(Area Code) (Telephone Number)* |
| Mail Address | 4 Easton Oval .. Columbus .. OH .. .. 43219<br>*(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)* | |
| Primary Location of Books and Records | 4 Easton Oval .. Columbus .. OH .. .. 43219<br>*(Street and Number) (City or Town, State, Country and Zip Code)* | 614-231-0200<br>*(Area Code) (Telephone Number)* |
| Internet Web Site Address | www.safeauto.com | |
| Statutory Statement Contact | Thomas Happensack<br>*(Name)* | 614-944-7680<br>*(Area Code) (Telephone Number) (Extension)* |
| | thomas.happensack@safeauto.com<br>*(E-Mail Address)* | 614-559-5357<br>*(Fax Number)* |

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| 1. Ronald H Davies | Chief Executive Officer & President | 2. Kelly A Armstrong | Chief Legal Officer & Secretary |
| 3. Gregory A Sutton | Chief Financial Officer & Treasurer | 4. Thomas J Happensack | Controller |

## OTHER

| | | | |
|---|---|---|---|
| Mark LeMaster | Claims Leader | Evan McKee | Product Leader |
| Partha Srinivasa | Chief Information Officer | Charles Kordes | Customer Demand & Experience Leader |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Ronald Davies | Ari Deshe | Elie Deshe | Jon Diamond |
| Gabriel Gliksberg | William Graves | Oded Gur-Arie | Karen Morrison # |

State of..... Ohio
County of..... Franklin

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

| | | |
|---|---|---|
| (Signature) | (Signature) | (Signature) |
| Ronald H Davies | Kelly A Armstrong | Gregory A Sutton |
| 1. (Printed Name) | 2. (Printed Name) | 3. (Printed Name) |
| Chief Executive Officer & President | Chief Legal Officer & Secretary | Chief Financial Officer & Treasurer |
| (Title) | (Title) | (Title) |

Subscribed and sworn to before me
This 25th day of February 2019

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

KATELYN MORAN - NOTARY PUBLIC
MY COMMISSION EXPIRES 01-11-2021
STATE OF OHIO

02/16/2019 2:36:02 PM

# 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 | 2,661,314 | 1.0 | 2,661,314 | | 2,661,314 | 1.0 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | | | |
| 1.21 Issued by U.S. government agencies | | 0.0 | | | 0 | 0.0 |
| 1.22 Issued by U.S. government sponsored agencies | 195,000 | 0.1 | 195,000 | | 195,000 | 0.1 |
| 1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities) | 1,999,387 | 0.7 | 1,999,387 | | 1,999,387 | 0.7 |
| 1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.: | | | | | | |
| 1.41 States, territories and possessions general obligations | 3,760,552 | 1.4 | 3,760,552 | | 3,760,552 | 1.4 |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | 8,041,019 | 3.0 | 8,041,019 | | 8,041,019 | 3.0 |
| 1.43 Revenue and assessment obligations | 44,286,779 | 16.3 | 44,286,779 | | 44,286,779 | 16.3 |
| 1.44 Industrial development and similar obligations | 3,100,992 | 1.1 | 3,100,992 | | 3,100,992 | 1.1 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | | | |
| 1.51 Pass-through securities: | | | | | | |
| 1.511 Issued or guaranteed by GNMA | 5,971,256 | 2.2 | 5,971,256 | | 5,971,256 | 2.2 |
| 1.512 Issued or guaranteed by FNMA and FHLMC | 31,353,746 | 11.5 | 31,353,746 | | 31,353,746 | 11.5 |
| 1.513 All other | | 0.0 | | | 0 | 0.0 |
| 1.52 CMOs and REMICs: | | | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | 6,489,146 | 2.4 | 6,489,146 | | 6,489,146 | 2.4 |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521 | | 0.0 | | | 0 | 0.0 |
| 1.523 All other | 27,898,544 | 10.2 | 27,898,544 | | 27,898,544 | 10.2 |
| 2. Other debt and other fixed income securities (excluding short-term): | | | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) | 78,966,243 | 29.0 | 78,966,243 | | 78,966,243 | 29.0 |
| 2.2 Unaffiliated non-U.S. securities (including Canada) | 4,985,595 | 1.8 | 4,985,595 | | 4,985,595 | 1.8 |
| 2.3 Affiliated securities | | 0.0 | | | 0 | 0.0 |
| 3. Equity interests: | | | | | | |
| 3.1 Investments in mutual funds | | 0.0 | | | 0 | 0.0 |
| 3.2 Preferred stocks: | | | | | | |
| 3.21 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.22 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | | | |
| 3.31 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.32 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 3.4 Other equity securities: | | | | | | |
| 3.41 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.42 Unaffiliated | 689,500 | 0.3 | 689,500 | | 689,500 | 0.3 |
| 3.5 Other equity interests including tangible personal property under lease: | | | | | | |
| 3.51 Affiliated | | 0.0 | | | 0 | 0.0 |
| 3.52 Unaffiliated | | 0.0 | | | 0 | 0.0 |
| 4. Mortgage loans: | | | | | | |
| 4.1 Construction and land development | | 0.0 | | | 0 | 0.0 |
| 4.2 Agricultural | | 0.0 | | | 0 | 0.0 |
| 4.3 Single family residential properties | | 0.0 | | | 0 | 0.0 |
| 4.4 Multifamily residential properties | | 0.0 | | | 0 | 0.0 |
| 4.5 Commercial loans | | 0.0 | | | 0 | 0.0 |
| 4.6 Mezzanine real estate loans | | 0.0 | | | 0 | 0.0 |
| 5. Real estate investments: | | | | | | |
| 5.1 Property occupied by company | 25,358,237 | 9.3 | 25,358,237 | | 25,358,237 | 9.3 |
| 5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt) | | 0.0 | | | 0 | 0.0 |
| 5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt) | | 0.0 | | | 0 | 0.0 |
| 6. Contract loans | | 0.0 | | | 0 | 0.0 |
| 7. Derivatives | | 0.0 | | | 0 | 0.0 |
| 8. Receivables for securities | | 0.0 | | | 0 | 0.0 |
| 9. Securities lending (Line 10, Asset Page reinvested collateral) | | 0.0 | | XXX | XXX | XXX |
| 10. Cash, cash equivalents and short-term investments | 11,270,360 | 4.1 | 11,270,360 | | 11,270,360 | 4.1 |
| 11. Other invested assets | 15,261,015 | 5.6 | 15,261,015 | | 15,261,015 | 5.6 |
| 12. Total invested assets | 272,288,685 | 100.0 | 272,288,685 | 0 | 272,288,685 | 100.0 |

# SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 27,240,219 |
| 2. | Cost of acquired: | | |
| 2.1 | Actual cost at time of acquisition (Part 2, Column 6) | | |
| 2.2 | Additional investment made after acquisition (Part 2, Column 9) | | 0 |
| 3. | Current year change in encumbrances: | | |
| 3.1 | Totals, Part 1, Column 13 | | |
| 3.2 | Totals, Part 3, Column 11 | | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | |
| 6. | Total foreign exchange change in book/adjusted carrying value: | | |
| 6.1 | Totals, Part 1, Column 15 | | |
| 6.2 | Totals, Part 3, Column 13 | | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| 7.1 | Totals, Part 1, Column 12 | 1,097,947 | |
| 7.2 | Totals, Part 3, Column 10 | | 1,097,947 |
| 8. | Deduct current year's depreciation: | | |
| 8.1 | Totals, Part 1, Column 11 | 784,035 | |
| 8.2 | Totals, Part 3, Column 9 | | 784,035 |
| 9. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8) | | 25,358,237 |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 25,358,237 |

# SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

# SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 13,899,724 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 249,858 | 249,858 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | | |
| | 3.2 Totals, Part 3, Column 12 | | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 1,111,433 | |
| | 5.2 Totals, Part 3, Column 9 | | 1,111,433 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | | |
| | 9.2 Totals, Part 3, Column 14 | | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | | |
| | 10.2 Totals, Part 3, Column 11 | | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 15,261,015 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 15,261,015 |

# SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 228,926,357 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 78,555,157 |
| 3. | Accrual of discount | | 60,680 |
| 4. | Unrealized valuation increase (decrease): | | |
| | 4.1 Part 1, Column 12 | (3,086) | |
| | 4.2 Part 2, Section 1, Column 15 | | |
| | 4.3 Part 2, Section 2, Column 13 | | |
| | 4.4 Part 4, Column 11 | | (3,086) |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | 295,193 |
| 6. | Deduct consideration for bonds and stocks disposed of, Part 4, Column 7 | | 85,821,979 |
| 7. | Deduct amortization of premium | | 1,664,509 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | | |
| | 8.2 Part 2, Section 1, Column 19 | | |
| | 8.3 Part 2, Section 2, Column 16 | | |
| | 8.4 Part 4, Column 15 | | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | | |
| | 9.2 Part 2, Section 1, Column 17 | | |
| | 9.3 Part 2, Section 2, Column 14 | | |
| | 9.4 Part 4, Column 13 | | 0 |
| 10. | Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2) | | 51,252 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 220,399,065 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 220,399,065 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value<br>of Bonds |
|---|---|---|---|---|---|
| **BONDS** | 1. United States | 8,956,648 | 8,769,800 | 8,971,730 | 8,704,832 |
| Governments (Including all obligations | 2. Canada | 1,999,387 | 1,991,800 | 1,998,900 | 2,000,000 |
| guaranteed by governments) | 3. Other Countries | | | | |
| | 4. Totals | 10,956,035 | 10,761,600 | 10,970,630 | 10,704,832 |
| U.S. States, Territories and Possessions (Direct and guaranteed) | 5. Totals | 3,760,552 | 3,863,133 | 3,929,643 | 3,450,000 |
| U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed) | 6. Totals | 8,041,019 | 8,189,306 | 8,477,853 | 7,530,000 |
| U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | 7. Totals | 85,101,576 | 85,160,027 | 87,274,151 | 80,540,749 |
| Industrial and Miscellaneous, | 8. United States | 106,820,578 | 106,230,339 | 107,181,420 | 107,794,997 |
| SVO Identified Funds, Bank Loans | 9. Canada | | | | |
| and Hybrid Securities (Unaffiliated) | 10. Other Countries | 5,029,804 | 5,048,565 | 5,191,524 | 5,224,887 |
| | 11. Totals | 111,850,382 | 111,278,904 | 112,372,944 | 113,019,884 |
| Parent, Subsidiaries and Affiliates | 12. Totals | | | | |
| | **13. Total Bonds** | 219,709,564 | 219,252,970 | 223,025,221 | 215,245,465 |
| **PREFERRED STOCKS** | 14. United States | | | | |
| Industrial and Miscellaneous (Unaffiliated) | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | | | | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | 20. United States | 689,500 | 689,500 | 689,500 | |
| Industrial and Miscellaneous (Unaffiliated) | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 689,500 | 689,500 | 689,500 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | | | | |
| | **25. Total Common Stocks** | 689,500 | 689,500 | 689,500 | |
| | **26. Total Stocks** | 689,500 | 689,500 | 689,500 | |
| | **27. Total Bonds and Stocks** | 220,399,064 | 219,942,470 | 223,714,721 | |

# SCHEDULE D - PART 1A - SECTION 1

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 NAIC 1 | 1,016,561 | 4,697,722 | 2,109,651 | 1,007,984 | 124,730 | XXX | 8,956,648 | 4.1 | 22,231,684 | 9.5 | 8,956,648 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.7 Totals | 1,016,561 | 4,697,722 | 2,109,651 | 1,007,984 | 124,730 | XXX | 8,956,648 | 4.1 | 22,231,684 | 9.5 | 8,956,648 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 NAIC 1 | | 1,999,387 | | | | XXX | 1,999,387 | 0.9 | 700,000 | 0.3 | | 1,999,387 |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.7 Totals | 0 | 1,999,387 | 0 | 0 | 0 | XXX | 1,999,387 | 0.9 | 700,000 | 0.3 | 0 | 1,999,387 |
| 3. **U.S. States, Territories and Possessions, etc., Guaranteed** | | | | | | | | | | | | |
| 3.1 NAIC 1 | 306,577 | 538,048 | 2,719,977 | 195,950 | | XXX | 3,760,552 | 1.7 | 5,671,470 | 2.4 | 3,760,552 | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.7 Totals | 306,577 | 538,048 | 2,719,977 | 195,950 | 0 | XXX | 3,760,552 | 1.7 | 5,671,470 | 2.4 | 3,760,552 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 NAIC 1 | 127,368 | 3,182,208 | 2,807,508 | 697,857 | 1,226,077 | XXX | 8,041,018 | 3.7 | 18,670,166 | 8.0 | 8,041,019 | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.7 Totals | 127,368 | 3,182,208 | 2,807,508 | 697,857 | 1,226,077 | XXX | 8,041,018 | 3.7 | 18,670,166 | 8.0 | 8,041,019 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 NAIC 1 | 8,810,531 | 19,716,615 | 42,087,185 | 10,605,929 | 3,881,316 | XXX | 85,101,576 | 38.7 | 118,426,620 | 50.5 | 85,101,576 | |
| 5.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.7 Totals | 8,810,531 | 19,716,615 | 42,087,185 | 10,605,929 | 3,881,316 | XXX | 85,101,576 | 38.7 | 118,426,620 | 50.5 | 85,101,576 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 NAIC 1 | 15,443,393 | 44,675,067 | 29,576,229 | 3,470,053 | 285,507 | XXX | 93,450,249 | 42.5 | 51,510,807 | 22.0 | 43,916,219 | 49,534,030 |
| 6.2 NAIC 2 | 658,362 | 8,375,575 | 8,447,029 | 417,541 | | XXX | 17,898,507 | 8.1 | 16,722,290 | 7.1 | 13,930,142 | 3,968,365 |
| 6.3 NAIC 3 | 496,875 | | | | | XXX | 496,875 | 0.2 | 499,105 | 0.2 | 496,875 | |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.5 NAIC 5 | | | | 4,752 | | XXX | 4,752 | 0.0 | | 0.0 | 4,752 | |
| 6.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 6.7 Totals | 16,598,630 | 53,050,642 | 38,023,258 | 3,892,346 | 285,507 | XXX | 111,850,383 | 50.9 | 68,732,202 | 29.3 | 58,347,988 | 53,502,395 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Bank Loans** | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 NAIC 1 | (d) 25,704,430 | 74,809,047 | 79,300,550 | 15,977,773 | 5,517,630 | 0 | 201,309,430 | 91.6 | XXX | XXX | 149,776,014 | 51,533,417 |
| 11.2 NAIC 2 | (d) 658,362 | 8,375,575 | 8,447,029 | 417,541 | 0 | 0 | 17,898,507 | 8.1 | XXX | XXX | 13,930,142 | 3,968,365 |
| 11.3 NAIC 3 | (d) 496,875 | 0 | 0 | 0 | 0 | 0 | 496,875 | 0.2 | XXX | XXX | 496,875 | 0 |
| 11.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.5 NAIC 5 | (d) 0 | 0 | 0 | 4,752 | 0 | 0 | (c) 4,752 | 0.0 | XXX | XXX | 4,752 | 0 |
| 11.6 NAIC 6 | (d) 0 | 0 | 0 | 0 | 0 | 0 | (c) 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11.7 Totals | 26,859,667 | 83,184,622 | 87,747,579 | 16,400,066 | 5,517,630 | 0 | (b) 219,709,564 | 100.0 | XXX | XXX | 164,207,783 | 55,501,782 |
| 11.8 Line 11.7 as a % of Col. 7 | 12.2 | 37.9 | 39.9 | 7.5 | 2.5 | 0.0 | 100.0 | XXX | XXX | XXX | 74.7 | 25.3 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 NAIC 1 | 31,141,879 | 76,043,987 | 89,099,312 | 15,747,557 | 5,178,012 | | XXX | XXX | 217,210,747 | 92.7 | 184,860,815 | 32,349,930 |
| 12.2 NAIC 2 | 2,446,136 | 9,140,356 | 4,525,282 | 610,516 | | | XXX | XXX | 16,722,290 | 7.1 | 14,173,439 | 2,548,851 |
| 12.3 NAIC 3 | | | 499,105 | | | | XXX | XXX | 499,105 | 0.2 | 499,105 | |
| 12.4 NAIC 4 | | | | | | | XXX | XXX | 0 | 0.0 | | |
| 12.5 NAIC 5 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.6 NAIC 6 | | | | | | | XXX | XXX | (c) 0 | 0.0 | | |
| 12.7 Totals | 33,588,015 | 85,184,343 | 94,123,699 | 16,358,073 | 5,178,012 | 0 | XXX | XXX | (b) 234,432,142 | 100.0 | 199,533,359 | 34,898,781 |
| 12.8 Line 12.7 as a % of Col. 9 | 14.3 | 36.3 | 40.1 | 7.0 | 2.2 | 0.0 | XXX | XXX | 100.0 | XXX | 85.1 | 14.9 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 NAIC 1 | 17,057,652 | 51,436,469 | 61,577,909 | 14,471,860 | 5,232,123 | | 149,776,013 | 68.2 | 184,860,815 | 78.9 | 149,776,013 | XXX |
| 13.2 NAIC 2 | 596,202 | 7,692,979 | 5,223,421 | 417,541 | | | 13,930,143 | 6.3 | 14,173,439 | 6.0 | 13,930,143 | XXX |
| 13.3 NAIC 3 | 496,875 | | | | | | 496,875 | 0.2 | 499,105 | 0.2 | 496,875 | XXX |
| 13.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.5 NAIC 5 | | | | 4,752 | | | 4,752 | 0.0 | 0 | 0.0 | 4,752 | XXX |
| 13.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.7 Totals | 18,150,729 | 59,129,448 | 66,801,330 | 14,894,153 | 5,232,123 | 0 | 164,207,783 | 74.7 | 199,533,359 | 85.1 | 164,207,783 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 11.1 | 36.0 | 40.7 | 9.1 | 3.2 | 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 | 8.3 | 26.9 | 30.4 | 6.8 | 2.4 | 0.0 | 74.7 | XXX | XXX | XXX | 74.7 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 NAIC 1 | 8,646,778 | 23,372,577 | 17,722,640 | 1,505,914 | 285,507 | | 51,533,416 | 23.5 | 32,349,930 | 13.8 | XXX | 51,533,416 |
| 14.2 NAIC 2 | 62,160 | 682,597 | 3,223,608 | | | | 3,968,365 | 1.8 | 2,548,851 | 1.1 | XXX | 3,968,365 |
| 14.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.7 Totals | 8,708,938 | 24,055,174 | 20,946,248 | 1,505,914 | 285,507 | 0 | 55,501,781 | 25.3 | 34,898,781 | 14.9 | XXX | 55,501,781 |
| 14.8 Line 14.7 as a % of Col. 7 | 15.7 | 43.3 | 37.7 | 2.7 | 0.5 | 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 | 4.0 | 10.9 | 9.5 | 0.7 | 0.1 | 0.0 | 25.3 | XXX | XXX | XXX | XXX | 25.3 |

(a) Includes $.....55,501,782 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....9,272 current year of bonds with Z designations, $.....9,272 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. **U.S. Governments** | | | | | | | | | | | | |
| 1.1 Issuer Obligations | | 2,113,138 | 548,177 | | | XXX | 2,661,315 | 1.2 | 15,411,991 | 6.6 | 2,661,314 | |
| 1.2 Residential Mortgage-Backed Securities | 1,016,561 | 2,584,584 | 1,561,474 | 1,007,984 | 124,730 | XXX | 6,295,333 | 2.9 | 6,819,693 | 2.9 | 6,295,333 | |
| 1.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 1.5 Totals | 1,016,561 | 4,697,722 | 2,109,651 | 1,007,984 | 124,730 | XXX | 8,956,648 | 4.1 | 22,231,684 | 9.5 | 8,956,647 | 0 |
| 2. **All Other Governments** | | | | | | | | | | | | |
| 2.1 Issuer Obligations | | 1,999,387 | | | | XXX | 1,999,387 | 0.9 | 700,000 | 0.3 | | 1,999,387 |
| 2.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 2.5 Totals | 0 | 1,999,387 | 0 | 0 | 0 | XXX | 1,999,387 | 0.9 | 700,000 | 0.3 | 0 | 1,999,387 |
| 3. **U.S. States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 3.1 Issuer Obligations | 306,577 | 538,048 | 2,719,977 | 195,950 | | XXX | 3,760,552 | 1.7 | 5,671,470 | 2.4 | 3,760,552 | |
| 3.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 3.5 Totals | 306,577 | 538,048 | 2,719,977 | 195,950 | 0 | XXX | 3,760,552 | 1.7 | 5,671,470 | 2.4 | 3,760,552 | 0 |
| 4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed** | | | | | | | | | | | | |
| 4.1 Issuer Obligations | 127,368 | 3,182,208 | 2,807,508 | 697,857 | 1,226,077 | XXX | 8,041,018 | 3.7 | 18,670,166 | 8.0 | 8,041,019 | |
| 4.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 4.5 Totals | 127,368 | 3,182,208 | 2,807,508 | 697,857 | 1,226,077 | XXX | 8,041,018 | 3.7 | 18,670,166 | 8.0 | 8,041,019 | 0 |
| 5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed** | | | | | | | | | | | | |
| 5.1 Issuer Obligations | 4,366,539 | 4,938,866 | 30,937,590 | 4,117,433 | 3,222,333 | XXX | 47,582,761 | 21.7 | 85,509,167 | 36.5 | 47,582,761 | |
| 5.2 Residential Mortgage-Backed Securities | 4,362,154 | 13,979,508 | 9,551,987 | 6,488,496 | 658,983 | XXX | 35,041,128 | 15.9 | 32,917,451 | 14.0 | 35,041,128 | |
| 5.3 Commercial Mortgage-Backed Securities | 81,839 | 798,240 | 1,597,609 | | | XXX | 2,477,688 | 1.1 | | 0.0 | 2,477,688 | |
| 5.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 5.5 Totals | 8,810,532 | 19,716,614 | 42,087,186 | 10,605,929 | 3,881,316 | XXX | 85,101,577 | 38.7 | 118,426,618 | 50.5 | 85,101,577 | 0 |
| 6. **Industrial and Miscellaneous (unaffiliated)** | | | | | | | | | | | | |
| 6.1 Issuer Obligations | 3,699,171 | 22,396,475 | 15,291,670 | 2,381,387 | | XXX | 43,768,703 | 19.9 | 24,620,901 | 10.5 | 38,145,028 | 5,623,675 |
| 6.2 Residential Mortgage-Backed Securities | 2,415,659 | 6,556,562 | 2,689,395 | 1,291,957 | 230,788 | XXX | 13,184,361 | 6.0 | 5,403,400 | 2.3 | 2,671,577 | 10,512,784 |
| 6.3 Commercial Mortgage-Backed Securities | 2,673,260 | 4,753,233 | 7,287,689 | | | XXX | 14,714,182 | 6.7 | 7,572,785 | 3.2 | 7,784,242 | 6,929,941 |
| 6.4 Other Loan-Backed and Structured Securities | 7,810,539 | 19,344,372 | 12,754,504 | 219,001 | 54,719 | XXX | 40,183,135 | 18.3 | 31,135,118 | 13.3 | 9,747,140 | 30,435,995 |
| 6.5 Totals | 16,598,629 | 53,050,642 | 38,023,258 | 3,892,345 | 285,507 | XXX | 111,850,381 | 50.9 | 68,732,204 | 29.3 | 58,347,987 | 53,502,395 |
| 7. **Hybrid Securities** | | | | | | | | | | | | |
| 7.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 7.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 8. **Parent, Subsidiaries and Affiliates** | | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.2 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.3 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.4 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | | 0.0 | | |
| 8.5 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

# SCHEDULE D - PART 1A - SECTION 2 (continued)

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Column 7 as a % of Line 11.7 | 9<br>Total from Column 7 Prior Year | 10<br>% from Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. **SVO Identified Funds** | | | | | | | | | | | | |
| 9.1 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.2 Bond Mutual Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | | 0.0 | | |
| 9.3 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. **Bank Loans** | | | | | | | | | | | | |
| 10.1 Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.2 Bank Loans - Acquired | | | | | | XXX | 0 | 0.0 | XXX | XXX | | |
| 10.3 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 11. **Total Bonds Current Year** | | | | | | | | | | | | |
| 11.1 Issuer Obligations | 8,499,655 | 35,168,122 | 52,304,922 | 7,392,627 | 4,448,410 | XXX | 107,813,736 | 49.1 | XXX | XXX | 100,190,674 | 7,623,062 |
| 11.2 Residential Mortgage-Backed Securities | 7,794,374 | 23,120,654 | 13,802,856 | 8,788,437 | 1,014,501 | XXX | 54,520,822 | 24.8 | XXX | XXX | 44,008,038 | 10,512,784 |
| 11.3 Commercial Mortgage-Backed Securities | 2,755,099 | 5,551,473 | 8,885,298 | | 0 | XXX | 17,191,870 | 7.8 | XXX | XXX | 10,261,930 | 6,929,941 |
| 11.4 Other Loan-Backed and Structured Securities | 7,810,539 | 19,344,372 | 12,754,504 | 219,001 | 54,719 | XXX | 40,183,135 | 18.3 | XXX | XXX | 9,747,140 | 30,435,995 |
| 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 | 26,859,667 | 83,184,621 | 87,747,580 | 16,400,065 | 5,517,630 | 0 | 219,709,563 | 100.0 | XXX | XXX | 164,207,782 | 55,501,782 |
| 11.8 Line 11.7 as a % of Col. 7 | 12.2 | 37.9 | 39.9 | 7.5 | 2.5 | 0.0 | 100.0 | XXX | XXX | XXX | 74.7 | 25.3 |
| 12. **Total Bonds Prior Year** | | | | | | | | | | | | |
| 12.1 Issuer Obligations | 19,274,093 | 41,014,977 | 76,269,462 | 9,607,386 | 4,417,777 | XXX | XXX | XXX | 150,583,695 | 64.2 | 147,577,217 | 3,006,477 |
| 12.2 Residential Mortgage-Backed Securities | 7,911,189 | 19,403,607 | 10,759,134 | 6,361,098 | 705,516 | XXX | XXX | XXX | 45,140,544 | 19.3 | 41,456,160 | 3,684,384 |
| 12.3 Commercial Mortgage-Backed Securities | 630,970 | 5,427,666 | 1,514,149 | | | XXX | XXX | XXX | 7,572,785 | 3.2 | 4,089,016 | 3,483,768 |
| 12.4 Other Loan-Backed and Structured Securities | 5,771,763 | 19,338,094 | 5,580,953 | 389,589 | 54,719 | XXX | XXX | XXX | 31,135,118 | 13.3 | 6,410,966 | 24,724,151 |
| 12.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | XXX | XXX | 0 | 0.0 | | |
| 12.6 Bank Loans | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 12.7 Totals | 33,588,015 | 85,184,344 | 94,123,698 | 16,358,073 | 5,178,012 | 0 | XXX | XXX | 234,432,142 | 100.0 | 199,533,359 | 34,898,780 |
| 12.8 Line 12.7 as a % of Col. 9 | 14.3 | 36.3 | 40.1 | 7.0 | 2.2 | 0.0 | XXX | XXX | 100.0 | XXX | 85.1 | 14.9 |
| 13. **Total Publicly Traded Bonds** | | | | | | | | | | | | |
| 13.1 Issuer Obligations | 7,498,137 | 31,233,207 | 49,618,293 | 7,392,627 | 4,448,411 | XXX | 100,190,675 | 45.6 | 147,577,217 | 63.0 | 100,190,675 | XXX |
| 13.2 Residential Mortgage-Backed Securities | 6,238,695 | 18,361,266 | 11,122,840 | 7,501,525 | 783,712 | XXX | 44,008,038 | 20.0 | 41,456,160 | 17.7 | 44,008,038 | XXX |
| 13.3 Commercial Mortgage-Backed Securities | 223,105 | 4,074,794 | 5,964,031 | | | XXX | 10,261,930 | 4.7 | 4,089,016 | 1.7 | 10,261,930 | XXX |
| 13.4 Other Loan-Backed and Structured Securities | 4,190,792 | 5,460,182 | 96,167 | | | XXX | 9,747,141 | 4.4 | 6,410,966 | 2.7 | 9,747,141 | XXX |
| 13.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 13.6 Bank Loans | | | | | | XXX | 0 | 0.0 | XXX | XXX | 0 | XXX |
| 13.7 Totals | 18,150,729 | 59,129,449 | 66,801,331 | 14,894,152 | 5,232,123 | 0 | 164,207,784 | 74.7 | 199,533,359 | 85.1 | 164,207,784 | XXX |
| 13.8 Line 13.7 as a % of Col. 7 | 11.1 | 36.0 | 40.7 | 9.1 | 3.2 | 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 | 8.3 | 26.9 | 30.4 | 6.8 | 2.4 | 0.0 | 74.7 | XXX | XXX | XXX | 74.7 | XXX |
| 14. **Total Privately Placed Bonds** | | | | | | | | | | | | |
| 14.1 Issuer Obligations | 1,001,518 | 3,934,916 | 2,686,628 | | | XXX | 7,623,062 | 3.5 | 3,006,477 | 1.3 | XXX | 7,623,062 |
| 14.2 Residential Mortgage-Backed Securities | 1,555,679 | 4,759,388 | 2,680,016 | 1,286,912 | 230,788 | XXX | 10,512,783 | 4.8 | 3,684,384 | 1.6 | XXX | 10,512,783 |
| 14.3 Commercial Mortgage-Backed Securities | 2,531,994 | 1,476,680 | 2,921,268 | | | XXX | 6,929,942 | 3.2 | 3,483,768 | 1.5 | XXX | 6,929,942 |
| 14.4 Other Loan-Backed and Structured Securities | 3,619,747 | 13,884,190 | 12,658,337 | 219,001 | 54,719 | XXX | 30,435,994 | 13.9 | 24,724,151 | 10.5 | XXX | 30,435,994 |
| 14.5 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 14.6 Bank Loans | | | | | | XXX | 0 | 0.0 | XXX | XXX | XXX | 0 |
| 14.7 Totals | 8,708,938 | 24,055,174 | 20,946,249 | 1,505,913 | 285,507 | 0 | 55,501,781 | 25.3 | 34,898,780 | 14.9 | XXX | 55,501,781 |
| 14.8 Line 14.7 as a % of Col. 7 | 15.7 | 43.3 | 37.7 | 2.7 | 0.5 | 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 | 4.0 | 10.9 | 9.5 | 0.7 | 0.1 | 0.0 | 25.3 | XXX | XXX | XXX | XXX | 25.3 |

# Sch. DA - Verification
# NONE

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

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

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

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

# Sch. DB - Verification
# NONE

# SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 8,096,839 | 6,195,284 | 1,901,555 | |
| 2. Cost of cash equivalents acquired | 94,009,255 | 19,964,368 | 74,044,887 | |
| 3. Accrual of discount | 11,315 | 11,315 | | |
| 4. Unrealized valuation increase (decrease) | 49 | | 49 | |
| 5. Total gain (loss) on disposals | 634 | 984 | (350) | |
| 6. Deduct consideration received on disposals | 100,197,765 | 26,171,950 | 74,025,815 | |
| 7. Deduct amortization of premium | 0 | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | | | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 1,920,327 | 1 | 1,920,326 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 1,920,327 | 1 | 1,920,326 | 0 |

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

# SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value Less Encumbrances | | | | | 16 | 17 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | 11 | 12 | 13 | 14 | 15 | | |
| Description of Property | Code | City | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13 - 11 - 12) | Total Foreign Exchange Change in B./A.C.V | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs, and Expenses Incurred |
| **Properties Occupied by the Reporting Entity - Administrative** | | | | | | | | | | | | | | | | |
| BRANCH OFFICE - MONROE COUNTY, OH | | WOODSFIELD | OH | 03/03/2002. | | 1,117,490 | | 673,620 | | 28,010 | | | (28,010) | | 99,996 | 19,196 |
| HOME OFFICE - EASTON | | COLUMBUS | OH | 01/06/2006. | | 29,621,002 | | 22,744,374 | | 667,652 | | | (667,652) | | 1,367,538 | 77,305 |
| BRANCH OFFICE - PULASKI COUNTY, KY | | SOMERSET | KY | 09/29/2010. | 10/23/2018. | 2,406,086 | | 1,940,243 | | 88,373 | 1,097,947 | | (1,186,320) | | 304,800 | 9,257 |
| 0299999. Properties Occupied by the Reporting Entity - Administrative | | | | | | 33,144,578 | 0 | 25,358,237 | 0 | 784,035 | 1,097,947 | 0 | (1,881,982) | 0 | 1,772,334 | 105,758 |
| 0399999. Total - Properties Occupied by the Reporting Entity | | | | | | 33,144,578 | 0 | 25,358,237 | 0 | 784,035 | 1,097,947 | 0 | (1,881,982) | 0 | 1,772,334 | 105,758 |
| 0699999. Totals | | | | | | 33,144,578 | 0 | 25,358,237 | 0 | 784,035 | 1,097,947 | 0 | (1,881,982) | 0 | 1,772,334 | 105,758 |

# Sch. A - Pt. 2
# NONE

# Sch. A - Pt. 3
# NONE

# Sch. B - Pt. 1
# NONE

# Sch. B - Pt. 2
# NONE

# Sch. B - Pt. 3
# NONE

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol / Market Indicator | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| | RAMIUS MERGER FUND, LLC | | NEW YORK | NY | | | 02/28/2014 | | 7,000,000 | 9,536,970 | 9,536,970 | 1,114,017 | | | | | | | 10.860 |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | 7,000,000 | 9,536,970 | 9,536,970 | 1,114,017 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| **Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated** | | | | | | | | | | | | | | | | | | | |
| | NEW ALBANY APARTMENTS, LLC | | NEW ALBANY | OH | KAUFMAN-NEW ALBANY HOLDINGS, LLC | | 10/12/2011 | | | | | (2,584) | | | | | 35,165 | | 19.540 |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | 0 | 0 | 0 | (2,584) | 0 | 0 | 0 | 0 | 35,165 | 0 | XXX |
| **Any Other Class of Assets - Affiliated** | | | | | | | | | | | | | | | | | | | |
| | SAFE AUTO CAPITAL, LLC | | COLUMBUS | OH | | | 05/03/2013 | | 5,724,045 | 5,724,045 | 5,724,045 | | | | | | | | 100.000 |
| 4399999. Total - Any Other Class of Asset - Affiliated | | | | | | | | | 5,724,045 | 5,724,045 | 5,724,045 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4499999. Subtotal - Unaffiliated | | | | | | | | | 7,000,000 | 9,536,970 | 9,536,970 | 1,111,433 | 0 | 0 | 0 | 0 | 35,165 | 0 | XXX |
| 4599999. Subtotal - Affiliated | | | | | | | | | 5,724,045 | 5,724,045 | 5,724,045 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 4699999. Totals | | | | | | | | | 12,724,045 | 15,261,015 | 15,261,015 | 1,111,433 | 0 | 0 | 0 | 0 | 35,165 | 0 | XXX |

# SCHEDULE BA - PART 2

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made After Acquisition | Amount of Encumbrances | Percentage of Ownership |
| **Any Other Class of Assets - Affiliated** | | | | | | | | | | |
| | SAFE AUTO CAPITAL, LLC | COLUMBUS | OH | | 05/03/2013. | | | 249,858 | | 100.000 |
| 4399999. Total - Any Other Class of Assets - Affiliated | | | | | | | 0 | 249,858 | 0 | XXX |
| 4599999. Subtotal - Affiliated | | | | | | | 0 | 249,858 | 0 | XXX |
| 4699999. Totals | | | | | | | 0 | 249,858 | 0 | XXX |

# SCHEDULE BA - PART 3

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

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book/Adjusted Carrying Value | | | | | | 15 | 16 | 17 | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Purchaser or Nature of Disposal | Date Originally Acquired | Disposal Date | Book/Adjusted Carrying Value Less Encumbrances, Prior Year | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Change in B./A.C.V. (9+10-11+12) | Total Foreign Exchange Change in B./A.C.V | Book/Adjusted Carrying Value Less Encumbrances on Disposal | Consideration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Investment Income |

# NONE

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| **U.S. Government - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 912828 4N 7 | UNITED STATES TREASURY NOTE | SD | | | 1 | 49,201 | 101.535 | 50,768 | 50,000 | 49,244 | | 42 | | | 2.875 | 3.060 | MN | 187 | 719 | 05/22/2018. | 05/15/2028. |
| 912828 J2 7 | UNITED STATES TREASURY NOTE | SD | | | 1 | 200,071 | 96.730 | 193,460 | 200,000 | 200,046 | | (7) | | | 2.000 | 1.990 | FA | 1,511 | 4,000 | 02/27/2015. | 02/15/2025. |
| 912828 N8 9 | UNITED STATES TREASURY NOTE | SD | | | 1 | 110,932 | 97.707 | 107,478 | 110,000 | 110,417 | | (197) | | | 1.375 | 1.190 | JJ | 633 | 1,513 | 05/06/2016. | 01/31/2021. |
| 912828 XB 1 | UNITED STATES TREASURY NOTE | SD | | | 1 | 298,359 | 97.311 | 291,936 | 300,000 | 298,887 | | 161 | | | 2.125 | 2.180 | MN | 828 | 6,375 | 08/31/2015. | 05/15/2025. |
| 912828 Y6 1 | UNITED STATES TREASURY NOTE | SD | | | 1 | 2,002,894 | 101.066 | 2,021,320 | 2,000,000 | 2,002,721 | | (173) | | | 2.750 | 2.710 | JJ | 23,016 | | 08/24/2018. | 07/31/2023. |
| 0199999. U.S. Government - Issuer Obligations | | | | | | 2,661,457 | XXX | 2,664,962 | 2,660,000 | 2,661,315 | 0 | (174) | 0 | 0 | XXX | XXX | XXX | 26,175 | 12,607 | XXX | XXX |
| **U.S. Government - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 36178U UW 1 | GOVERNMENT NATL MTG ASSOC II #AB7797 | | | 4 | 1FE | 473,389 | 101.120 | 445,035 | 440,106 | 463,446 | | (5,069) | | | 3.500 | 2.130 | MON | 1,284 | 15,404 | 02/27/2013. | 11/20/2042. |
| 36179R 7J 2 | GOVERNMENT NATL MTG ASSOC II #MA3597 | | | 4 | 1FE | 988,069 | 100.728 | 942,269 | 935,449 | 986,929 | | (10,278) | | | 3.500 | 2.240 | MON | 2,728 | 32,741 | 04/22/2016. | 04/20/2046. |
| 36179R XD 6 | GOVERNMENT NATL MTG ASSOC II #MA3376 | | | 4 | 1FE | 1,189,443 | 100.820 | 1,142,092 | 1,132,803 | 1,189,443 | | (10,058) | | | 3.500 | 2.350 | MON | 3,304 | 39,648 | 01/12/2016. | 01/20/2046. |
| 36179S B8 9 | GOVERNMENT NATL MTG ASSOC II #MA3663 | | | 4 | 1FE | 342,673 | 100.728 | 326,837 | 324,472 | 342,673 | | (2,460) | | | 3.500 | 2.490 | MON | 946 | 11,357 | 05/24/2016. | 05/20/2046. |
| 36179S JS 7 | GOVERNMENT NATL MTG ASSOC II #MA3873 | | | 4 | 1FE | 1,603,865 | 98.624 | 1,512,211 | 1,533,309 | 1,600,529 | | (7,322) | | | 3.000 | 2.250 | MON | 3,833 | 45,999 | 08/17/2016. | 08/20/2046. |
| 36179T Z5 7 | GOVERNMENT NATL MTG ASSOC II #MA5264 | | | 4 | 1FE | 499,930 | 102.486 | 501,046 | 488,892 | 499,411 | | (740) | | | 4.000 | 3.510 | MON | 1,630 | 8,148 | 06/25/2018. | 06/20/2048. |
| 36296U SY 7 | GOVERNMENT NATL MTG ASSOC #701735 | | | 4 | 1FE | 753,293 | 104.500 | 771,283 | 738,070 | 753,293 | | (860) | | | 4.500 | 3.990 | MON | 2,768 | 33,213 | 05/15/2009. | 03/15/2039. |
| 36297J TV 6 | GOVERNMENT NATL MTG ASSOC #713464 | | | 4 | 1FE | 135,533 | 105.893 | 139,257 | 131,506 | 135,533 | | (756) | | | 5.000 | 4.070 | MON | 548 | 6,575 | 05/08/2009. | 06/15/2039. |
| 38373A D9 4 | GOVERNMENT NATIONAL MORTGAGE A 09 69 PV | | | 2 | 1FE | 324,077 | 101.431 | 324,809 | 320,224 | 324,077 | | (785) | | | 4.000 | 3.540 | MON | 1,067 | 12,809 | 08/05/2009. | 08/20/2039. |
| 0299999. U.S. Government - Residential Mortgage-Backed Securities | | | | | | 6,310,272 | XXX | 6,104,839 | 6,044,831 | 6,295,334 | 0 | (38,328) | 0 | 0 | XXX | XXX | XXX | 18,108 | 205,894 | XXX | XXX |
| 0599999. Total - U.S. Government | | | | | | 8,971,729 | XXX | 8,769,801 | 8,704,831 | 8,956,649 | 0 | (38,502) | 0 | 0 | XXX | XXX | XXX | 44,283 | 218,501 | XXX | XXX |
| **All Other Governments - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 30216B HB 1 | EXPORT DEVELOPMNT CANADA | | A | | 1FE | 1,998,900 | 99.589 | 1,991,800 | 2,000,000 | 1,999,387 | | 487 | | | 2.300 | 2.320 | FA | 18,017 | 23,256 | 02/02/2018. | 02/10/2020. |
| 0699999. All Other Governments - Issuer Obligations | | | | | | 1,998,900 | XXX | 1,991,800 | 2,000,000 | 1,999,387 | 0 | 487 | 0 | 0 | XXX | XXX | XXX | 18,017 | 23,256 | XXX | XXX |
| 1099999. Total - All Other Governments | | | | | | 1,998,900 | XXX | 1,991,800 | 2,000,000 | 1,999,387 | 0 | 487 | 0 | 0 | XXX | XXX | XXX | 18,017 | 23,256 | XXX | XXX |
| **U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 13063C SP 6 | CALIFORNIA ST | | | 2 | 1FE | 194,750 | 100.558 | 201,116 | 200,000 | 195,950 | | 332 | | | 3.000 | 3.230 | MS | 2,000 | 6,000 | 03/06/2015. | 03/01/2029. |
| 25476F UE 6 | DIST OF COLUMBIA | | | 2 | 1FE | 597,770 | 117.117 | 585,590 | 500,000 | 584,008 | | (8,758) | | | 5.000 | 2.750 | JD | 2,083 | 25,000 | 05/18/2017. | 06/01/2032. |
| 57582P SU 5 | MASSACHUSETTS ST | | | 2 | 1FE | 116,984 | 101.678 | 101,678 | 100,000 | 101,950 | | (3,869) | | | 5.000 | 1.070 | JJ | 2,500 | 5,000 | 01/14/2015. | 07/01/2026. |
| 57582R EL 6 | MASSACHUSETTS ST | | | 2 | 1FE | 1,440,550 | 115.595 | 1,444,938 | 1,250,000 | 1,381,069 | | (17,870) | | | 5.000 | 3.200 | JJ | 31,250 | 62,500 | 06/25/2015. | 07/01/2032. |
| 594610 3M 7 | MICHIGAN ST | | | 2 | 1FE | 113,186 | 101.286 | 101,286 | 100,000 | 101,513 | | (4,514) | | | 5.500 | 0.940 | MN | 917 | 5,500 | 05/18/2016. | 11/01/2025. |
| 70914P VB 5 | PENNSYLVANIA ST | | | 2 | 1FE | 569,035 | 110.252 | 551,260 | 500,000 | 538,048 | | (7,228) | | | 5.000 | 3.270 | AO | 5,278 | 25,000 | 06/12/2014. | 10/15/2031. |
| 70914P VY 5 | PENNSYLVANIA ST | | | 2 | 1FE | 215,640 | 104.072 | 208,144 | 200,000 | 209,585 | | (1,592) | | | 4.000 | 3.040 | JD | 356 | 8,000 | 01/06/2015. | 06/15/2033. |
| 76222R QP 0 | RHODE ISLAND ST & PROVIDENCE P | | | 2 | 1FE | 568,870 | 113.453 | 567,265 | 500,000 | 545,316 | | (6,942) | | | 5.000 | 3.280 | MN | 4,167 | 25,000 | 06/15/2015. | 11/01/2030. |
| 882722 JY 8 | TEXAS ST | | | 1 | 1FE | 112,858 | 101.857 | 101,857 | 100,000 | 103,113 | | (4,112) | | | 5.333 | 1.150 | AO | 1,333 | 5,333 | 08/08/2016. | 10/01/2021. |
| 1199999. U.S. States, Territories & Possessions - Issuer Obligations | | | | | | 3,929,643 | XXX | 3,863,134 | 3,450,000 | 3,760,552 | 0 | (54,553) | 0 | 0 | XXX | XXX | XXX | 49,884 | 167,333 | XXX | XXX |
| 1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed) | | | | | | 3,929,643 | XXX | 3,863,134 | 3,450,000 | 3,760,552 | 0 | (54,553) | 0 | 0 | XXX | XXX | XXX | 49,884 | 167,333 | XXX | XXX |
| **U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 005482 3K 8 | ADAMS & ARAPAHOE CNTYS CO JT S | | | 2 | 1FE | 361,662 | 117.372 | 352,116 | 300,000 | 351,912 | | (5,842) | | | 5.000 | 2.570 | JD | 1,250 | 15,000 | 04/20/2017. | 12/01/2030. |
| 108151 U3 3 | BRIDGEPORT CT | | | | 1FE | 136,300 | 101.317 | 126,646 | 125,000 | 127,368 | | (3,304) | | | 4.693 | 1.970 | MS | 1,727 | 5,866 | 03/28/2016. | 09/15/2019. |
| 195864 QU 0 | COLONIAL PA SCH DIST | | | 2 | 1FE | 541,185 | 113.150 | 565,750 | 500,000 | 532,224 | | (4,592) | | | 5.000 | 3.800 | FA | 9,444 | 25,000 | 12/07/2016. | 02/15/2039. |
| 417123 FU 5 | HARTNELL CA CMNTY CLG DIST | | | 2 | 1FE | 1,043,400 | 102.756 | 1,027,560 | 1,000,000 | 1,039,799 | | (3,601) | | | 4.000 | 3.460 | FA | 16,667 | 20,000 | 01/30/2018. | 08/01/2047. |
| 527665 AT 0 | LEWIS & THURSTON CNTYS WA SCH | | | 2 | 1FE | 625,768 | 116.896 | 625,394 | 535,000 | 612,488 | | (8,472) | | | 5.000 | 2.930 | JD | 2,229 | 40,125 | 05/10/2017. | 12/01/2032. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 567137 E4 2 | MARICOPA CNTY AZ ELEM SCH DIST | | | 2 | 1FE | 514,610 | 106.469 | 532,345 | 500,000 | 510,045 | | (1,346) | | | 4.000 | 3.650 | JJ | 10,000 | 20,000 | 05/28/2015. | 07/01/2032. |
| 697511 EW 9 | PALOMAR CA CMNTY CLG DIST | | | 2 | 1FE | 587,370 | 118.049 | 590,245 | 500,000 | 575,143 | | (7,570) | | | 5.000 | 3.000 | FA | 10,417 | 25,000 | 05/10/2017. | 08/01/2035. |
| 720390 ZM 8 | PIERCE CNTY WA SCH DIST #3 PUY | | | 2 | 1FE | 604,495 | 117.077 | 585,385 | 500,000 | 588,949 | | (9,327) | | | 5.000 | 2.620 | JD | 2,083 | 25,000 | 04/19/2017. | 12/01/2031. |
| 797508 GA 0 | SAN DIEGUITO CA UNION HIGH SCH | | | 2 | 1FE | 530,665 | 106.173 | 530,865 | 500,000 | 520,883 | | (2,798) | | | 4.000 | 3.280 | FA | 8,333 | 20,000 | 04/16/2015. | 08/01/2034. |
| 876315 VT 6 | TARRANT CNTY TX | | | 2 | 1FE | 808,297 | 104.818 | 733,726 | 700,000 | 719,401 | | (12,120) | | | 5.000 | 3.140 | JJ | 16,139 | 35,000 | 09/28/2010. | 07/15/2025. |
| 876315 VU 3 | TARRANT CNTY TX | | | 2 | 1FE | 2,145,806 | 104.662 | 1,957,179 | 1,870,000 | 1,919,559 | | (30,928) | | | 5.000 | 3.220 | JJ | 43,114 | 93,500 | 09/28/2010. | 07/15/2026. |
| 889294 QQ 0 | TOLEDO OH CITY SCH DIST | | | 2 | 1FE | 578,295 | 112.419 | 562,095 | 500,000 | 543,249 | | (8,027) | | | 5.000 | 3.090 | JD | 2,083 | 25,000 | 05/08/2014. | 12/01/2027. |
| 1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations | | | | | | 8,477,853 | XXX | 8,189,306 | 7,530,000 | 8,041,020 | 0 | (97,927) | 0 | 0 | XXX | XXX | XXX | 123,486 | 349,491 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions | | | | | | 8,477,853 | XXX | 8,189,306 | 7,530,000 | 8,041,020 | 0 | (97,927) | 0 | 0 | XXX | XXX | XXX | 123,486 | 349,491 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 010268 AU 4 | ALABAMA FEDERAL AID HIGHWAY FI | | | 2 | 1FE | 783,885 | 104.584 | 784,380 | 750,000 | 771,854 | | (3,439) | | | 4.000 | 3.420 | MS | 10,000 | 30,000 | 04/24/2015. | 09/01/2034. |
| 010268 AZ 3 | ALABAMA FEDERAL AID HIGHWAY FI | | | 2 | 1FE | 1,177,250 | 115.369 | 1,153,690 | 1,000,000 | 1,150,084 | | (17,316) | | | 5.000 | 2.810 | MS | 16,667 | 50,000 | 05/25/2017. | 09/01/2035. |
| 01179R DK 6 | ALASKA ST MUNI BOND BANK AUTH | | | 2 | 1FE | 583,124 | 112.615 | 579,967 | 515,000 | 552,978 | | (6,612) | | | 5.000 | 3.430 | MS | 8,583 | 25,750 | 02/07/2014. | 03/01/2028. |
| 01179R NF 6 | ALASKA ST MUNI BOND BANK AUTH | | | 2 | 1FE | 1,018,690 | 100.937 | 1,009,370 | 1,000,000 | 1,016,598 | | (2,092) | | | 4.000 | 3.700 | AO | 10,000 | 40,000 | 01/30/2018. | 10/01/2044. |
| 02765U GC 2 | AMERICAN MUNI PWR-OHIO INC OHR | | | 2 | 1FE | 853,785 | 111.172 | 833,797 | 750,000 | 812,204 | | (10,999) | | | 5.000 | 3.220 | FA | 14,167 | 37,500 | 12/19/2014. | 02/15/2029. |
| 040484 MS 3 | ARIZONA BRD OF RGTS UNIV ARIZO | | | 2 | 1FE | 1,147,620 | 112.839 | 1,128,390 | 1,000,000 | 1,099,405 | | (13,714) | | | 5.000 | 3.260 | JD | 4,167 | 50,000 | 04/22/2015. | 06/01/2040. |
| 047870 MZ 0 | ATLANTA GA WTR & WSTWTR REVENU | | | 2 | 1FE | 578,770 | 113.978 | 569,895 | 500,000 | 552,132 | | (7,324) | | | 5.000 | 3.160 | MN | 4,167 | 25,000 | 02/26/2015. | 11/01/2031. |
| 059231 ZR 4 | BALTIMORE MD REVENUE | | | 2 | 1FE | 1,060,335 | 114.490 | 1,030,410 | 900,000 | 1,003,412 | | (15,564) | | | 5.000 | 2.890 | JJ | 22,500 | 45,000 | 03/04/2015. | 07/01/2031. |
| 15504R GC 7 | CENTRL PUGET SOUND WA REGL TRA | | | 2 | 1FE | 1,300,750 | 106.128 | 1,326,612 | 1,250,000 | 1,286,088 | | (4,597) | | | 4.000 | 3.520 | MN | 8,333 | 50,000 | 08/05/2015. | 11/01/2033. |
| 160429 TZ 9 | CHARLESTON SC WTRWKS & SWR REV | | | 2 | 1FE | 565,310 | 111.946 | 559,730 | 500,000 | 543,920 | | (6,501) | | | 5.000 | 3.370 | JJ | 12,500 | 25,000 | 07/16/2015. | 01/01/2040. |
| 235416 6T 6 | DALLAS TX WTRWKS & SWR SYS REV | | | 2 | 1FE | 582,020 | 114.556 | 572,780 | 500,000 | 556,489 | | (7,408) | | | 5.000 | 3.130 | AO | 6,250 | 25,000 | 05/26/2015. | 10/01/2032. |
| 25477G EB 7 | DIST OF COLUMBIA INCOME TAX SE | | | 2 | 1FE | 117,765 | 104.237 | 104,237 | 100,000 | 104,887 | | (3,388) | | | 5.000 | 1.500 | JD | 417 | 5,000 | 02/10/2015. | 12/01/2026. |
| 29270C H7 3 | ENERGY N W WA ELEC REVENUE | | | 2 | 1FE | 584,265 | 113.808 | 569,040 | 500,000 | 557,072 | | (7,826) | | | 5.000 | 3.050 | JJ | 12,500 | 25,000 | 04/24/2015. | 07/01/2033. |
| 29508R JT 4 | ERIE CNTY NY FISCAL STABILITYA | | | 2 | 1FE | 670,060 | 117.992 | 648,956 | 550,000 | 656,053 | | (10,830) | | | 5.000 | 2.510 | MS | 9,167 | 26,507 | 08/25/2017. | 09/01/2032. |
| 30382L DQ 8 | FAIRFAX CNTY VA ECON DEV AUTHF | | | 2 | 1FE | 578,185 | 114.066 | 570,330 | 500,000 | 546,890 | | (7,318) | | | 5.000 | 3.200 | AO | 6,250 | 25,000 | 06/13/2014. | 10/01/2030. |
| 3133EG CZ 6 | FEDERAL FARM CREDIT BANK | | | 2 | 1FE | 195,361 | 99.473 | 193,974 | 195,000 | 195,000 | | | | | 1.300 | 1.010 | JD | 176 | 2,535 | 10/07/2016. | 06/06/2019. |
| 34157T CX 2 | FLORIDA ST BRD OF GOVERNORS UN | | | 2 | 1FE | 522,085 | 107.809 | 539,045 | 500,000 | 518,033 | | (2,073) | | | 4.000 | 3.450 | JJ | 10,000 | 20,000 | 12/06/2016. | 07/01/2030. |
| 353590 HT 2 | FRANKLIN IN CMNTY MULTI-SCH BL | | | 2 | 1FE | 275,313 | 109.484 | 273,710 | 250,000 | 268,206 | | (2,305) | | | 4.000 | 2.850 | JJ | 4,611 | 10,000 | 09/25/2015. | 07/15/2026. |
| 353590 HV 7 | FRANKLIN IN CMNTY MULTI-SCH BL | | | 2 | 1FE | 544,605 | 108.878 | 544,390 | 500,000 | 532,140 | | (4,047) | | | 4.000 | 2.980 | JJ | 9,222 | 20,000 | 09/25/2015. | 07/15/2027. |
| 391577 PB 3 | GTR AZ DEV AUTH INFRASTRUCTURE | | | 2 | 1FE | 29,574 | 100.269 | 30,081 | 30,000 | 29,842 | | 30 | | | 4.500 | 4.620 | FA | 563 | 1,350 | 04/11/2008. | 08/01/2023. |
| 392274 W7 7 | GTR ORLANDO FL AVIATION AUTH A | | | 2 | 1FE | 585,330 | 113.304 | 566,520 | 500,000 | 576,033 | | (7,492) | | | 5.000 | 3.010 | AO | 6,250 | 24,861 | 08/30/2017. | 10/01/2034. |
| 414018 5F 4 | HARRIS CNTY TX FLOOD CONTROL D | | | 2 | 1FE | 356,148 | 113.968 | 341,904 | 300,000 | 333,295 | | (5,251) | | | 5.000 | 2.890 | AO | 3,750 | 15,000 | 05/21/2014. | 10/01/2029. |
| 447168 KL 8 | HUNTSVILLE AL WTR SYS REVENUE | | | 2 | 1FE | 526,250 | 106.410 | 532,050 | 500,000 | 518,094 | | (2,524) | | | 4.000 | 3.360 | MN | 3,333 | 20,000 | 08/19/2015. | 11/01/2032. |
| 451152 F9 8 | IDAHO ST BOND BANK AUTH REVENU | | | 2 | 1FE | 582,330 | 114.270 | 571,350 | 500,000 | 557,753 | | (7,644) | | | 5.000 | 3.080 | MS | 7,361 | 25,000 | 08/13/2015. | 09/15/2033. |
| 45470R DS 2 | INDIANA ST FIN AUTH HIGHWAY RE | | | 2 | 1FE | 602,505 | 116.265 | 581,325 | 500,000 | 591,045 | | (8,884) | | | 5.000 | 2.680 | JD | 2,083 | 30,278 | 08/24/2017. | 06/01/2035. |
| 45470R DU 7 | INDIANA ST FIN AUTH HIGHWAY RE | | | 2 | 1FE | 600,035 | 116.069 | 580,345 | 500,000 | 588,878 | | (8,649) | | | 5.000 | 2.730 | JD | 2,083 | 30,278 | 08/24/2017. | 06/01/2037. |
| 454898 TT 4 | INDIANA ST MUNI PWR AGY | | | 2 | 1FE | 581,590 | 114.271 | 571,355 | 500,000 | 568,871 | | (8,096) | | | 5.000 | 2.940 | JJ | 12,500 | 25,000 | 05/24/2017. | 01/01/2033. |
| 455160 AQ 4 | INDIANA UNIV LEASE PURCHASE | | | 2 | 1FE | 560,848 | 110.770 | 559,389 | 505,000 | 533,812 | | (5,919) | | | 5.000 | 3.590 | JD | 2,104 | 25,250 | 02/05/2014. | 06/01/2030. |
| 45528U RS 2 | INDIANAPOLIS IN LOCAL PUBLIC I | | | 2 | 1FE | 853,313 | 111.905 | 839,288 | 750,000 | 820,544 | | (10,483) | | | 5.000 | 3.260 | JJ | 18,750 | 37,500 | 08/28/2015. | 01/01/2027. |
| 46613S LA 6 | JEA FL ELEC SYS REVENUE | | | 2 | 1FE | 23,200 | 114.119 | 22,824 | 20,000 | 22,166 | | (310) | | | 5.000 | 3.080 | AO | 250 | 1,000 | 07/08/2015. | 10/01/2030. |
| 46615S CC 0 | JEA FL WTR & SWR REVENUE | | | 2 | 1FE | 364,748 | 109.508 | 344,950 | 315,000 | 333,454 | | (5,320) | | | 5.000 | 3.090 | AO | 3,938 | 15,750 | 07/30/2012. | 10/01/2034. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 46615S CF 3 | JEA FL WTR & SWR REVENUE | | | 2 | 1FE | 214,217 | 108.489 | 200,705 | 185,000 | 195,838 | | (3,124) | | | 5.000 | 3.090 | AO | 2,313 | 9,250 | 07/30/2012. | 10/01/2034. |
| 491501 CX 8 | KENTUCKY ST MUNI PWR AGY PWR S | | | 2 | 1FE | 228,702 | 104.680 | 209,360 | 200,000 | 207,165 | | (4,091) | | | 6.040 | 3.800 | MS | 4,027 | 12,080 | 03/27/2013. | 09/01/2026. |
| 49151E 8R 7 | KENTUCKY ST PROPERTY & BLDGS C | | | 2 | 1FE | 558,545 | 107.512 | 537,560 | 500,000 | 521,888 | | (8,001) | | | 5.000 | 3.220 | FA | 10,417 | 25,000 | 02/12/2014. | 08/01/2025. |
| 495289 X4 7 | KING CNTY WA SWR REVENUE | | | 2 | 1FE | 582,205 | 111.188 | 555,940 | 500,000 | 553,656 | | (8,038) | | | 5.000 | 3.030 | JJ | 12,500 | 25,000 | 04/15/2015. | 07/01/2038. |
| 495289 X8 8 | KING CNTY WA SWR REVENUE | | | 2 | 1FE | 583,080 | 111.636 | 558,180 | 500,000 | 554,236 | | (8,131) | | | 5.000 | 3.010 | JJ | 12,500 | 25,000 | 04/17/2015. | 07/01/2036. |
| 544435 4F 4 | LOS ANGELES CA DEPT OF ARPTS | | | 2 | 1FE | 587,470 | 114.059 | 570,295 | 500,000 | 557,574 | | (8,085) | | | 5.000 | 3.000 | MN | 3,194 | 25,000 | 02/06/2015. | 05/15/2031. |
| 545904 MN 1 | LOUDOUN CNTY VA SANTN AUTH WTR | | | 2 | 1FE | 517,775 | 104.827 | 524,135 | 500,000 | 512,037 | | (1,771) | | | 4.000 | 3.550 | JJ | 10,000 | 20,000 | 08/05/2015. | 01/01/2037. |
| 574204 ZE 6 | MARYLAND ST DEPT OF TRANSPRTNC | | | 2 | 1FE | 100,698 | 102.367 | 102,367 | 100,000 | 100,381 | | (87) | | | 3.000 | 2.900 | FA | 1,250 | 3,000 | 03/06/2015. | 02/01/2027. |
| 574218 VY 6 | MARYLAND ST HLTH & HGR EDUCTNL | | | 2 | 1FE | 566,910 | 113.908 | 569,540 | 500,000 | 554,542 | | (7,631) | | | 5.000 | 3.100 | MN | 3,194 | 25,000 | 05/09/2017. | 05/15/2034. |
| 57583R 5N 1 | MASSACHUSETTS ST DEV FIN AGY R | | | 2 | 1FE | 284,063 | 105.588 | 263,972 | 250,000 | 257,777 | | (4,161) | | | 5.000 | 3.190 | AO | 2,639 | 12,500 | 01/24/2012. | 10/15/2040. |
| 57583U KR 8 | MASSACHUSETTS ST DEV FIN AGY R | | | 2 | 1FE | 157,062 | 104.019 | 156,029 | 150,000 | 152,292 | | (782) | | | 4.000 | 3.410 | AO | 1,500 | 6,000 | 04/12/2012. | 10/01/2028. |
| 575896 NX 9 | MASSACHUSETTS ST PORT AUTH | | | 2 | 1FE | 574,825 | 113.806 | 569,030 | 500,000 | 544,261 | | (7,242) | | | 5.000 | 3.230 | JJ | 12,500 | 25,000 | 07/10/2014. | 07/01/2029. |
| 576049 W4 8 | MASSACHUSETTS ST WTR RESOURCES | | | | 1FE | 608,590 | 127.285 | 636,425 | 500,000 | 596,319 | | (6,060) | | | 5.250 | 3.360 | FA | 10,938 | 26,250 | 12/05/2016. | 08/01/2031. |
| 576051 SF 4 | MASSACHUSETTS ST WTR RESOURCES | | | 2 | 1FE | 600,455 | 118.260 | 591,300 | 500,000 | 586,285 | | (8,808) | | | 5.000 | 2.730 | FA | 10,417 | 25,000 | 05/05/2017. | 08/01/2031. |
| 59259Y SD 2 | MET TRANSPRTN AUTH NY REVENUE | | | 2 | 1FE | 347,697 | 111.859 | 335,577 | 300,000 | 319,730 | | (4,716) | | | 5.000 | 3.180 | MN | 1,917 | 15,000 | 07/13/2012. | 11/15/2028. |
| 592647 AX 9 | MET WASHINGTON DC ARPTS AUTH A | | | | 1FE | 586,890 | 115.720 | 578,600 | 500,000 | 560,332 | | (7,949) | | | 5.000 | 3.010 | AO | 6,250 | 25,000 | 07/08/2015. | 10/01/2025. |
| 59324P BL 2 | MIAMI BEACH FL STORMWTR REVENU | | | 2 | 1FE | 113,567 | 106.533 | 106,533 | 100,000 | 107,025 | | (2,556) | | | 4.375 | 1.670 | MS | 1,458 | 4,375 | 05/24/2016. | 09/01/2029. |
| 59333P H7 6 | MIAMI-DADE CNTY FL AVIATION RE | | | 2 | 1FE | 578,205 | 111.224 | 556,120 | 500,000 | 549,121 | | (7,687) | | | 5.000 | 3.120 | AO | 6,250 | 25,000 | 01/12/2015. | 10/01/2031. |
| 594615 BM 7 | MICHIGAN ST BLDG AUTH REVENUE | | | 2 | 1FE | 564,350 | 113.435 | 567,180 | 500,000 | 545,556 | | (5,854) | | | 5.000 | 3.480 | AO | 5,278 | 25,000 | 07/31/2015. | 04/15/2033. |
| 60534T WT 8 | MISSISSIPPI ST DEV BANK SPL OB | | | 2 | 1FE | 566,495 | 110.890 | 554,450 | 500,000 | 533,539 | | (7,740) | | | 5.000 | 3.200 | JJ | 12,500 | 25,000 | 06/13/2014. | 01/01/2028. |
| 605699 ND 5 | MISSISSIPPI ST UNIV EDUCTNL BL | | | 2 | 1FE | 596,486 | 113.005 | 570,675 | 505,000 | 558,456 | | (8,691) | | | 5.000 | 2.930 | FA | 10,521 | 25,250 | 05/20/2014. | 08/01/2028. |
| 606092 GB 4 | MISSOURI JT MUNI ELEC UTILITY | | | 2 | 1FE | 578,355 | 111.719 | 558,595 | 500,000 | 545,113 | | (8,234) | | | 5.000 | 3.040 | JJ | 12,500 | 25,000 | 09/24/2014. | 01/01/2028. |
| 61361R AA 3 | MONTGOMERY CNTY PA INDL DEV AU | | | 2 | 1FE | 588,205 | 116.660 | 583,300 | 500,000 | 575,897 | | (7,837) | | | 5.000 | 2.950 | JD | 2,083 | 25,000 | 05/05/2017. | 12/01/2033. |
| 64971W MW 7 | NEW YORK CITY NY TRANSITIONAL | | | 2 | 1FE | 586,020 | 112.994 | 564,970 | 500,000 | 552,377 | | (8,510) | | | 5.000 | 2.950 | FA | 10,417 | 25,000 | 11/06/2014. | 08/01/2029. |
| 64990E CK 1 | NEW YORK ST DORM AUTH ST PERSO | | | 2 | 1FE | 570,335 | 110.497 | 552,485 | 500,000 | 534,531 | | (8,079) | | | 5.000 | 3.130 | JD | 1,111 | 25,000 | 04/16/2014. | 12/15/2028. |
| 64990E CL 9 | NEW YORK ST DORM AUTH ST PERSO | | | 2 | 1FE | 563,995 | 110.417 | 552,085 | 500,000 | 531,467 | | (7,333) | | | 5.000 | 3.290 | JD | 1,111 | 25,000 | 04/10/2014. | 12/15/2029. |
| 650009 G2 3 | NEW YORK ST THRUWAY AUTH | | | 2 | 1FE | 597,940 | 113.539 | 567,695 | 500,000 | 562,135 | | (9,405) | | | 5.000 | 2.730 | JJ | 12,500 | 25,000 | 01/09/2015. | 01/01/2029. |
| 650035 3T 3 | NEW YORK ST URBAN DEV CORP REV | | | 2 | 1FE | 595,875 | 117.294 | 586,475 | 500,000 | 580,925 | | (8,668) | | | 5.000 | 2.780 | MS | 7,361 | 25,000 | 03/30/2017. | 03/15/2030. |
| 650035 ZC 5 | NEW YORK ST URBAN DEV CORP REV | | | 2 | 1FE | 565,075 | 110.747 | 553,735 | 500,000 | 533,116 | | (7,228) | | | 5.000 | 3.300 | MS | 7,361 | 25,000 | 04/15/2014. | 03/15/2030. |
| 658909 NF 9 | NORTH DAKOTA ST HSG FIN AGY | | | 2 | 1FE | 500,000 | 98.925 | 494,625 | 500,000 | 500,000 | | | | | 3.150 | 3.150 | JJ | 7,875 | 12,644 | 08/17/2017. | 07/01/2032. |
| 68607D SK 2 | OREGON ST DEPT OF TRANSPRTN HI | | | 2 | 1FE | 277,545 | 106.447 | 271,442 | 255,000 | 269,328 | | (2,204) | | | 4.000 | 2.950 | MN | 1,303 | 10,200 | 02/10/2015. | 11/15/2032. |
| 696543 PK 7 | PALM BEACH CNTY FL PUBLIC IMPT | | | 2 | 1FE | 146,720 | 100.774 | 151,161 | 150,000 | 147,404 | | 198 | | | 3.000 | 3.190 | MN | 750 | 4,500 | 05/06/2015. | 11/01/2029. |
| 708796 7C 5 | PENNSYLVANIA ST HSG FIN AGY SF | | | 2 | 1FE | 500,000 | 97.279 | 486,395 | 500,000 | 500,000 | | | | | 3.200 | 3.200 | AO | 4,000 | 16,133 | 08/25/2017. | 10/01/2032. |
| 71884A YY 9 | PHOENIX AZ CIVIC IMPT CORP EXC | | | 2 | 1FE | 584,440 | 114.026 | 570,130 | 500,000 | 557,102 | | (7,830) | | | 5.000 | 3.040 | JJ | 12,500 | 25,000 | 04/22/2015. | 07/01/2032. |
| 73358W VZ 4 | PORT AUTH OF NEW YORK & NEW JE | | | 2 | 1FE | 687,738 | 113.554 | 692,679 | 610,000 | 662,294 | | (7,263) | | | 5.000 | 3.470 | MN | 5,083 | 30,500 | 04/28/2015. | 05/01/2034. |
| 751073 HD 2 | RALEIGH DURHAM NC ARPT AUTH AR | | | 2 | 1FE | 287,378 | 104.190 | 260,475 | 250,000 | 256,857 | | (4,977) | | | 5.000 | 2.880 | MN | 2,083 | 12,500 | 05/08/2012. | 05/01/2028. |
| 786005 PM 4 | SACRAMENTO CA MUNI UTILITY DIS | | | 1 | 1FE | 1,188,540 | 128.080 | 1,280,800 | 1,000,000 | 1,149,050 | | (6,603) | | | 6.322 | 4.900 | MN | 8,078 | 63,220 | 02/09/2012. | 05/15/2036. |
| 795560 DE 8 | SALT LAKE & SANDY UT MET WTR D | | | 2 | 1FE | 4,503,082 | 101.647 | 4,218,351 | 4,150,000 | 4,171,539 | | (41,837) | | | 5.000 | 3.940 | JJ | 103,750 | 207,500 | 09/22/2009. | 07/01/2030. |
| 79588V BL 8 | SAMPSON CNTY NC LIMITED OBLIG | | | 2 | 1FE | 480,304 | 115.995 | 463,980 | 400,000 | 470,993 | | (7,186) | | | 5.000 | 2.600 | MS | 6,667 | 19,333 | 08/31/2017. | 09/01/2032. |
| 812643 PC 2 | SEATTLE WA MUNI LIGHT & PWR RE | | | 2 | 1FE | 40,049 | 103.334 | 36,167 | 35,000 | 36,477 | | (1,349) | | | 5.000 | 1.070 | FA | 729 | 1,750 | 04/26/2016. | 02/01/2024. |
| 812643 PG 3 | SEATTLE WA MUNI LIGHT & PWR RE | | | 2 | 1FE | 188,805 | 103.334 | 170,501 | 165,000 | 171,965 | | (6,359) | | | 5.000 | 1.070 | FA | 3,438 | 8,250 | 04/26/2016. | 02/01/2024. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 837152 UF 2 | SOUTH CAROLINA ST TRANSPRTN IN | | | 2 | 1FE | 515,715 | 105.986 | 529,930 | 500,000 | 512,491 | | (1,609) | | | 4.000 | 3.580 | AO | 5,000 | 20,000 | 12/07/2016. | 10/01/2031. |
| 837227 Y6 8 | SOUTH CENTRAL CT REGL WTR AUTH | | | 2 | 1FE | 122,848 | 102.089 | 122,507 | 120,000 | 121,778 | | (289) | | | 3.250 | 2.960 | FA | 1,625 | 3,900 | 02/18/2015. | 08/01/2029. |
| 83755L VB 9 | SOUTH DAKOTA ST BLDG AUTH REVE | | | 2 | 1FE | 585,875 | 112.739 | 563,695 | 500,000 | 550,670 | | (8,505) | | | 5.000 | 2.960 | JD | 2,083 | 25,000 | 08/13/2014. | 06/01/2028. |
| 850578 TS 4 | SPRINGFIELD IL ELEC REVENUE | | | 2 | 1FE | 550,070 | 110.342 | 551,710 | 500,000 | 535,216 | | (4,996) | | | 5.000 | 3.710 | MS | 8,333 | 25,000 | 11/13/2015. | 03/01/2034. |
| 875124 HC 6 | TAMPA BAY FL WTR REGL WTR SPLY | | | 2 | 1 | 209,221 | 105.403 | 189,725 | 180,000 | 190,004 | | (5,582) | | | 5.000 | 1.760 | AO | 2,250 | 9,000 | 06/19/2015. | 10/01/2025. |
| 875124 HD 4 | TAMPA BAY FL WTR REGL WTR SPLY | | | 2 | 1FE | 81,364 | 105.256 | 73,679 | 70,000 | 73,890 | | (2,171) | | | 5.000 | 1.760 | AO | 875 | 3,500 | 06/19/2015. | 10/01/2025. |
| 89658H VJ 6 | TRINITY RIVER TX AUTH REGL WST | | | 2 | 1FE | 588,485 | 116.887 | 584,435 | 500,000 | 576,374 | | (7,676) | | | 5.000 | 2.970 | FA | 10,417 | 25,000 | 05/04/2017. | 08/01/2034. |
| 91412G YR 0 | UNIV OF CALIFORNIA CA REVENUES | | | 2 | 1FE | 1,613,705 | 114.501 | 1,585,839 | 1,385,000 | 1,536,960 | | (21,268) | | | 5.000 | 3.080 | MN | 8,849 | 69,250 | 03/13/2015. | 05/15/2032. |
| 915200 UN 7 | UNIV OF VERMONT & ST AGRIC CLG | | | 2 | 1FE | 582,435 | 113.268 | 566,340 | 500,000 | 550,766 | | (7,960) | | | 5.000 | 3.060 | AO | 6,250 | 25,000 | 09/19/2014. | 10/01/2029. |
| 940093 6J 1 | WASHINGTON ST UNIV | | | 2 | 1FE | 566,093 | 111.650 | 574,998 | 515,000 | 543,914 | | (4,888) | | | 5.000 | 3.800 | AO | 6,438 | 25,750 | 02/03/2014. | 04/01/2032. |
| 95308R JJ 9 | W HARRIS CNTY TX REGL WTR AUTH | | | 2 | 1FE | 531,300 | 105.587 | 527,935 | 500,000 | 522,866 | | (2,885) | | | 4.000 | 3.250 | JD | 889 | 20,000 | 12/02/2015. | 12/15/2030. |
| 95648X AZ 8 | WEST VIRGINIA ST ECON DEV AUTH | | | 2 | 1FE | 300,025 | 115.988 | 289,970 | 250,000 | 294,019 | | (4,556) | | | 5.000 | 2.670 | JJ | 6,250 | 10,486 | 08/30/2017. | 07/01/2030. |
| 976904 L6 7 | WISCONSIN ST HSG & ECON DEV AU | | | 2 | 1FE | 1,000,000 | 100.665 | 1,006,650 | 1,000,000 | 1,000,000 | | | | | 4.000 | 4.000 | MN | 6,667 | 34,444 | 11/29/2017. | 11/01/2047. |
| 2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations | | | | | | 49,600,873 | XXX | 48,631,516 | 44,005,000 | 47,582,760 | 0 | (548,189) | 0 | 0 | XXX | XXX | XXX | 650,831 | 2,105,124 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3128MJ S4 3 | FEDERAL HOME LN MTG CORP #G08538 | | | 4 | 1FE | 3,092,234 | 100.725 | 3,089,382 | 3,067,115 | 3,090,872 | | (1,489) | | | 3.500 | 3.350 | MON | 8,946 | 107,349 | 08/06/2013. | 07/01/2043. |
| 3128P8 EW 7 | FEDERAL HOME LN MTG CORP #C91949 | | | 4 | 1FE | 4,567,500 | 98.870 | 4,414,492 | 4,464,946 | 4,558,200 | | (18,779) | | | 3.000 | 2.580 | MON | 11,162 | 133,948 | 08/16/2017. | 09/01/2037. |
| 3128PP 5E 9 | FEDERAL HOME LN MTG CORP #J10845 | | | 4 | 1FE | 47,353 | 102.838 | 47,372 | 46,065 | 47,059 | | (450) | | | 4.500 | 3.370 | MON | 173 | 2,073 | 09/15/2009. | 10/01/2024. |
| 3128PU ND 0 | FEDERAL HOME LN MTG CORP #J14888 | | | 4 | 1FE | 350,454 | 101.328 | 350,508 | 345,914 | 349,771 | | (1,354) | | | 3.500 | 3.050 | MON | 1,009 | 12,107 | 03/16/2011. | 04/01/2026. |
| 312964 E9 6 | FEDERAL HOME LN MTG CORP #B11960 | | | 4 | 1FE | 103 | 100.000 | 102 | 102 | 102 | | | | | 4.500 | 4.280 | MON | | 5 | 01/09/2004. | 01/01/2019. |
| 31306X 2B 8 | FEDERAL HOME LN MTG CORP #J20770 | | | 4 | 1FE | 802,681 | 98.872 | 754,993 | 763,606 | 788,179 | | (7,110) | | | 2.500 | 1.500 | MON | 1,591 | 19,090 | 10/12/2012. | 10/01/2027. |
| 31307B 6T 2 | FEDERAL HOME LN MTG CORP #J23582 | | | 4 | 1FE | 774,267 | 100.219 | 755,195 | 753,545 | 766,244 | | (2,128) | | | 3.000 | 2.460 | MON | 1,884 | 22,606 | 08/05/2013. | 05/01/2028. |
| 3132GT PH 4 | FEDERAL HOME LN MTG CORP #Q08224 | | | 4 | 1FE | 964,685 | 100.731 | 965,551 | 958,544 | 964,521 | | (483) | | | 3.500 | 3.370 | MON | 2,796 | 33,549 | 07/26/2013. | 05/01/2042. |
| 3132L5 AF 0 | FEDERAL HOME LN MTG CORP #V80006 | | | 4 | 1FE | 1,759,622 | 98.255 | 1,654,730 | 1,684,101 | 1,752,137 | | (9,270) | | | 3.000 | 2.390 | MON | 4,210 | 50,523 | 05/01/2013. | 04/01/2043. |
| 3136A5 DW 3 | FANNIE MAE 12 36 BV | | | 4 | 1FE | 133,899 | 101.829 | 129,145 | 126,825 | 131,943 | | 300 | | | 4.000 | 2.200 | MON | 423 | 5,073 | 04/30/2014. | 07/25/2039. |
| 3136AF EC 4 | FANNIE MAE 13 72 NA | | | 4 | 1FE | 817,330 | 98.714 | 803,367 | 813,833 | 815,529 | | (753) | | | 2.500 | 2.360 | MON | 1,695 | 20,346 | 02/06/2014. | 08/25/2042. |
| 3136AG VN 9 | FANNIE MAE 13 100 PK | | | 4 | 1FE | 258,442 | 100.989 | 250,058 | 247,609 | 255,995 | | (1,320) | | | 3.500 | 2.650 | MON | 722 | 8,666 | 11/27/2013. | 03/25/2043. |
| 3137A3 RL 5 | FREDDIE MAC 3782 PG | | | 2 | 1FE | 48,732 | 99.811 | 47,555 | 47,645 | 47,729 | | (318) | | | 2.250 | 1.260 | MON | 89 | 1,072 | 07/30/2013. | 11/15/2028. |
| 3137A5 X2 5 | FREDDIE MAC 3786 WE | | | 4 | 1FE | 12,018 | 99.897 | 11,812 | 11,824 | 11,824 | | (55) | | | 2.000 | 1.200 | MON | 20 | 236 | 10/25/2013. | 12/15/2028. |
| 3137B8 F5 1 | FREDDIE MAC 4302 PA | | | 4 | 1FE | 455,578 | 104.391 | 449,726 | 430,807 | 455,578 | | (2,101) | | | 4.000 | 2.860 | MON | 1,436 | 17,232 | 04/02/2014. | 12/15/2043. |
| 3137B8 JF 5 | FREDDIE MAC 4315 KP | | | 4 | 1FE | 543,099 | 100.147 | 528,216 | 527,440 | 540,241 | | (1,947) | | | 3.000 | 2.430 | MON | 1,319 | 15,823 | 03/18/2014. | 08/15/2041. |
| 3137BD GP 5 | FREDDIE MAC 4392 AC | | | 4 | 1FE | 385,819 | 99.850 | 370,872 | 371,427 | 380,559 | | (4,472) | | | 3.000 | 1.670 | MON | 929 | 11,143 | 10/21/2015. | 07/15/2037. |
| 3138A3 DM 6 | FEDERAL NATIONAL MTG ASSOC #AH1907 | | | 4 | 1FE | 225,130 | 102.471 | 221,521 | 216,179 | 223,713 | | (1,729) | | | 4.000 | 2.520 | MON | 721 | 8,647 | 06/20/2011. | 03/01/2026. |
| 3138A6 ZQ 6 | FEDERAL NATIONAL MTG ASSOC #AH5250 | | | 4 | 1FE | 443,087 | 102.471 | 435,984 | 425,470 | 436,239 | | (1,992) | | | 4.000 | 2.990 | MON | 1,418 | 17,019 | 06/20/2011. | 03/01/2026. |
| 3138ER 6Q 8 | FEDERAL NATIONAL MTG ASSOC #AL9878 | | | 4 | 1FE | 426,134 | 98.925 | 412,151 | 416,630 | 425,867 | | (1,096) | | | 3.000 | 2.630 | MON | 1,042 | 12,499 | 06/27/2017. | 02/01/2037. |
| 3138MF P7 6 | FEDERAL NATIONAL MTG ASSOC #AQ0445 | | | 4 | 1FE | 585,658 | 98.339 | 547,695 | 556,940 | 580,524 | | (3,810) | | | 3.000 | 2.280 | MON | 1,392 | 16,708 | 11/27/2012. | 10/01/2042. |
| 3138MG LE 3 | FEDERAL NATIONAL MTG ASSOC #AQ1224 | | | 4 | 1FE | 1,172,550 | 98.339 | 1,101,784 | 1,120,382 | 1,161,340 | | (8,075) | | | 3.000 | 2.340 | MON | 2,801 | 33,611 | 12/19/2012. | 11/01/2042. |
| 3138MK 5J 1 | FEDERAL NATIONAL MTG ASSOC #AQ4448 | | | 4 | 1FE | 3,007,156 | 98.339 | 2,819,353 | 2,866,945 | 2,990,312 | | (18,773) | | | 3.000 | 2.270 | MON | 7,167 | 86,008 | 12/12/2012. | 11/01/2042. |
| 3138YE 5V 5 | FEDERAL NATIONAL MTG ASSOC #AY1759 | | | 4 | 1FE | 883,600 | 100.362 | 869,277 | 866,142 | 883,600 | | (2,595) | | | 3.500 | 3.120 | MON | 2,526 | 25,262 | 01/17/2018. | 02/01/2045. |
| 3138YW KA 4 | FEDERAL NATIONAL MTG ASSOC #AZ4788 | | | 4 | 1FE | 1,236,432 | 102.392 | 1,184,580 | 1,156,895 | 1,236,432 | | (14,856) | | | 4.000 | 2.700 | MON | 3,856 | 46,276 | 01/26/2016. | 10/01/2045. |
| 31397N 5G 6 | FANNIE MAE 09 38 AB | | | 4 | 1FE | 264,342 | 99.500 | 247,548 | 248,792 | 257,686 | | (5,818) | | | 4.000 | 1.430 | MON | 829 | 9,952 | 07/26/2013. | 06/25/2024. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 31397U XA 2 | FANNIE MAE 11 61 MG | | | 4 | 1FE | 710,783 | 102.471 | 683,397 | 666,913 | 700,906 | | (8,319) | | | 4.000 | 2.040 | MON | 2,223 | 26,677 | 11/08/2013. | 07/25/2026. |
| 31398C D4 7 | FREDDIE MAC 3527 DA | | | 4 | 1FE | 90,345 | 101.477 | 88,405 | 87,118 | 89,391 | | (1,136) | | | 4.000 | 2.440 | MON | 290 | 3,485 | 05/14/2010. | 04/15/2029. |
| 3140GR QG 2 | FEDERAL NATIONAL MTG ASSOC #BH3154 | | | 4 | 1FE | 3,879,569 | 102.152 | 3,864,630 | 3,783,215 | 3,872,575 | | (8,361) | | | 4.000 | 3.550 | MON | 12,611 | 113,496 | 02/16/2018. | 07/01/2047. |
| 31410L UV 2 | FEDERAL NATIONAL MTG ASSOC #890796 | | | 4 | 1FE | 1,667,409 | 100.401 | 1,636,756 | 1,630,219 | 1,667,409 | | (4,906) | | | 3.500 | 3.100 | MON | 4,755 | 47,548 | 01/17/2018. | 12/01/2045. |
| 31418A MW 5 | FEDERAL NATIONAL MTG ASSOC #MA1272 | | | 4 | 1FE | 573,738 | 98.339 | 536,389 | 545,443 | 569,114 | | (3,810) | | | 3.000 | 2.270 | MON | 1,364 | 16,363 | 11/27/2012. | 12/01/2042. |
| 31418B 5D 4 | FEDERAL NATIONAL MTG ASSOC #MA2643 | | | 4 | 1FE | 2,693,572 | 98.925 | 2,557,520 | 2,585,312 | 2,677,635 | | (16,314) | | | 3.000 | 2.200 | MON | 6,463 | 77,559 | 05/10/2016. | 06/01/2036. |
| 31418C PM 0 | FEDERAL NATIONAL MTG ASSOC #MA3127 | | | 4 | 1FE | 1,836,521 | 98.916 | 1,769,743 | 1,789,137 | 1,831,965 | | (8,726) | | | 3.000 | 2.500 | MON | 4,473 | 53,674 | 08/29/2017. | 09/01/2037. |
| 31418C WW 0 | FEDERAL NATIONAL MTG ASSOC #MA3360 | | | 4 | 1FE | 480,078 | 101.311 | 484,258 | 477,987 | 479,937 | | (226) | | | 3.500 | 3.380 | MON | 1,394 | 9,759 | 05/10/2018. | 05/01/2038. |
| 2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities | | | | | | 35,189,920 | XXX | 34,084,067 | 34,101,067 | 35,041,128 | 0 | (162,271) | 0 | 0 | XXX | XXX | XXX | 93,729 | 1,065,384 | XXX | XXX |
| **U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 3137FE BP 4 | FHLMC MULTIFAMILY STRUCTURED P -K072 A1 | | | 2 | 1FE | 2,483,359 | 100.401 | 2,444,443 | 2,434,680 | 2,477,688 | | (6,895) | | | 3.252 | 2.870 | MON | 6,598 | 72,578 | 01/23/2018. | 11/25/2027. |
| 2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities | | | | | | 2,483,359 | XXX | 2,444,443 | 2,434,680 | 2,477,688 | 0 | (6,895) | 0 | 0 | XXX | XXX | XXX | 6,598 | 72,578 | XXX | XXX |
| 3199999. Total - U.S. Special Revenue & Special Assessment Obligations | | | | | | 87,274,152 | XXX | 85,160,026 | 80,540,747 | 85,101,576 | 0 | (717,355) | 0 | 0 | XXX | XXX | XXX | 751,158 | 3,243,086 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations** | | | | | | | | | | | | | | | | | | | | | |
| 00287Y AX 7 | ABBVIE INC | | | 1 | 2FE | 193,450 | 96.358 | 192,716 | 200,000 | 195,362 | | 968 | | | 2.850 | 3.420 | MN | 744 | 5,700 | 12/27/2016. | 05/14/2023. |
| 00817Y AN 8 | AETNA INC | | | 1 | 2FE | 99,538 | 99.853 | 99,854 | 100,000 | 99,978 | | 107 | | | 2.200 | 2.300 | MS | 648 | 2,200 | 09/17/2014. | 03/15/2019. |
| 0258M0 EL 9 | AMERICAN EXPRESS CREDIT | | | 2 | 1FE | 954,140 | 97.110 | 971,100 | 1,000,000 | 955,026 | | 886 | | | 3.300 | 3.930 | MN | 5,317 | 16,500 | 10/18/2018. | 05/03/2027. |
| 035240 AL 4 | ANHEUSER-BUSCH INBEV WOR | | | 1 | 2FE | 966,720 | 95.653 | 956,530 | 1,000,000 | 967,348 | | 628 | | | 4.000 | 4.430 | AO | 8,667 | 21,000 | 10/10/2018. | 04/13/2028. |
| 06051G HM 4 | BANK OF AMERICA CORP | | | 1 | 1FE | 1,000,000 | 99.530 | 995,300 | 1,000,000 | 1,000,000 | | | | | 4.271 | 4.270 | JJ | 18,745 | | 07/18/2018. | 07/23/2029. |
| 06406F AD 5 | BANK OF NY MELLON CORP | | | 2 | 1FE | 998,260 | 94.953 | 949,530 | 1,000,000 | 998,821 | | 240 | | | 2.200 | 2.220 | FA | 8,250 | 22,000 | 08/09/2016. | 08/16/2023. |
| 07330N AL 9 | BRANCH BANKING & TRUST | | | 2 | 1FE | 499,545 | 99.419 | 497,095 | 500,000 | 499,945 | | 153 | | | 1.450 | 1.480 | MN | 1,027 | 7,250 | 05/05/2016. | 05/10/2019. |
| 115637 AS 9 | BROWN-FORMAN CORP | | | 1 | 1FE | 995,530 | 99.574 | 995,750 | 1,000,000 | 995,979 | | 449 | | | 3.500 | 3.570 | AO | 7,389 | 19,347 | 03/22/2018. | 04/15/2025. |
| 118230 AJ 0 | BUCKEYE PARTNERS LP | | | 1 | 2FE | 760,355 | 101.111 | 758,333 | 750,000 | 752,637 | | (1,323) | | | 4.875 | 4.670 | FA | 15,234 | 36,563 | 07/12/2012. | 02/01/2021. |
| 12189L AH 4 | BURLINGTN NORTH SANTA FE | | | 1 | 1FE | 533,070 | 99.877 | 499,390 | 500,000 | 518,500 | | (6,044) | | | 3.050 | 1.760 | MS | 4,490 | 15,250 | 07/19/2016. | 03/15/2022. |
| 126408 GT 4 | CSX CORP | | | 1 | 2FE | 538,715 | 101.046 | 505,235 | 500,000 | 512,105 | | (7,447) | | | 3.700 | 2.130 | AO | 3,135 | 18,500 | 04/23/2015. | 10/30/2020. |
| 126650 CV 0 | CVS HEALTH CORP | | | 1 | 2FE | 991,040 | 98.929 | 989,290 | 1,000,000 | 992,380 | | 1,340 | | | 3.700 | 3.890 | MS | 11,511 | 18,500 | 03/06/2018. | 03/09/2023. |
| 172967 FT 3 | CITIGROUP INC | | | | 2FE | 538,430 | 102.172 | 510,865 | 500,000 | 520,722 | | (6,418) | | | 4.500 | 3.060 | JJ | 10,438 | 22,500 | 02/24/2016. | 01/14/2022. |
| 172967 GK 1 | CITIGROUP INC | | | | 2FE | 380,320 | 100.454 | 368,666 | 367,000 | 374,703 | | (1,992) | | | 4.050 | 3.420 | JJ | 6,234 | 14,864 | 04/19/2016. | 07/30/2022. |
| 19416Q EA 4 | COLGATE-PALMOLIVE CO | | | 1 | 1FE | 951,560 | 95.836 | 958,370 | 1,000,000 | 958,969 | | 7,409 | | | 1.950 | 3.020 | FA | 8,125 | 9,750 | 03/14/2018. | 02/01/2023. |
| 224044 CG 0 | COX COMMUNICATIONS INC | | | 1 | 2FE | 748,733 | 92.260 | 691,950 | 750,000 | 748,989 | | 113 | | | 3.350 | 3.370 | MS | 7,398 | 25,125 | 09/08/2016. | 09/15/2026. |
| 24422E UE 7 | JOHN DEERE CAPITAL CORP | | | | 1FE | 997,460 | 99.656 | 996,570 | 1,000,000 | 997,571 | | 111 | | | 3.450 | 3.490 | MS | 10,350 | 17,250 | 09/05/2018. | 03/13/2025. |
| 25179M AV 5 | DEVON ENERGY CORPORATION | | | 1 | 2FE | 999,550 | 106.063 | 1,060,630 | 1,000,000 | 999,661 | | 39 | | | 5.850 | 5.850 | JD | 2,600 | 58,500 | 12/10/2015. | 12/15/2025. |
| 25470D AF 6 | DISCOVERY COMMUNICATIONS | | | 1 | 2FE | 1,029,340 | 98.030 | 980,310 | 1,000,000 | 1,011,027 | | (3,066) | | | 3.300 | 2.950 | MN | 4,217 | 33,000 | 07/09/2012. | 05/15/2022. |
| 26442C AQ 7 | DUKE ENERGY CAROLINAS | | | 1 | 1FE | 969,870 | 96.606 | 966,060 | 1,000,000 | 973,285 | | 3,415 | | | 2.500 | 3.180 | MS | 7,361 | 12,500 | 05/31/2018. | 03/15/2023. |
| 278062 AC 8 | EATON CORP | | | 1 | 2FE | 248,533 | 97.259 | 243,148 | 250,000 | 249,114 | | 216 | | | 2.750 | 2.840 | MN | 1,127 | 6,875 | 03/28/2016. | 11/02/2022. |
| 29273R AQ 2 | ENERGY TRANSFER PARTNERS | | | 1 | 2FE | 52,729 | 102.696 | 51,348 | 50,000 | 50,934 | | (302) | | | 5.200 | 4.490 | FA | 1,083 | 2,600 | 03/27/2012. | 02/01/2022. |
| 29273R BE 8 | ENERGY TRANSFER PARTNERS | | | 1 | 2FE | 409,075 | 89.518 | 447,595 | 500,000 | 417,541 | | 2,790 | | | 4.900 | 6.560 | MS | 7,214 | 24,500 | 09/28/2015. | 03/15/2035. |
| 29336U AA 5 | ENLINK MIDSTREAM PARTNER | | | 1 | 3FE | 499,250 | 99.375 | 496,875 | 500,000 | 496,875 | (3,086) | 156 | | | 2.700 | 2.730 | AO | 3,375 | 13,500 | 03/12/2014. | 04/01/2019. |
| 29379V BT 9 | ENTERPRISE PRODUCTS OPER | | | 1 | 2FE | 997,640 | 99.496 | 994,960 | 1,000,000 | 997,685 | | 45 | | | 4.150 | 4.170 | AO | 9,222 | | 10/03/2018. | 10/16/2028. |
| 36966R 7A 8 | GENERAL ELECTRIC CO | | | | 2FE | 152,456 | 95.086 | 130,268 | 137,000 | 148,049 | | (2,235) | | | 5.000 | 3.080 | JJ | 3,159 | 6,850 | 12/27/2016. | 07/15/2023. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 370334 CD 4 | GENERAL MILLS INC. | | | 1 | 2FE | 999,860 | 99.449 | 994,500 | 1,000,000 | 999,891 | | 31 | | | 3.200 | 3.200 | AO | 6,667 | 15,911 | 04/03/2018. | 04/16/2021. |
| 377372 AH 0 | GLAXOSMITHKLINE CAP INC. | | | 1 | 1FE | 977,490 | 98.293 | 982,930 | 1,000,000 | 979,212 | | 1,722 | | | 2.800 | 3.330 | MS | 8,011 | 14,000 | 08/15/2018. | 03/18/2023. |
| 38141G VT 8 | GOLDMAN SACHS GROUP INC. | | | 2 | 1FE | 498,610 | 99.651 | 498,255 | 500,000 | 499,849 | | 470 | | | 2.000 | 2.090 | AO | 1,833 | 10,000 | 04/20/2016. | 04/25/2019. |
| 40573L AS 5 | HALFMOON PARENT INC. | | | 1 | 2FE | 998,670 | 100.558 | 1,005,580 | 1,000,000 | 998,721 | | 51 | | | 4.375 | 4.390 | AO | 12,639 | | 09/06/2018. | 10/15/2028. |
| 44932H AH 6 | IBM CREDIT LLC. | | | 1 | 1FE | 991,440 | 98.083 | 980,830 | 1,000,000 | 992,756 | | 1,316 | | | 3.000 | 3.190 | FA | 12,083 | 15,000 | 03/14/2018. | 02/06/2023. |
| 46625H HZ 6 | JPMORGAN CHASE & CO. | | | | 1FE | 269,700 | 102.912 | 257,280 | 250,000 | 261,534 | | (4,684) | | | 4.625 | 2.590 | MN | 1,638 | 11,563 | 03/22/2017. | 05/10/2021. |
| 46625H JJ 0 | JPMORGAN CHASE & CO. | | | | 1FE | 150,723 | 97.813 | 146,720 | 150,000 | 150,507 | | (107) | | | 3.375 | 3.290 | MN | 844 | 5,063 | 11/29/2016. | 05/01/2023. |
| 46625H QJ 2 | JPMORGAN CHASE & CO. | | | 2 | 1FE | 499,625 | 98.588 | 492,945 | 500,000 | 499,832 | | 75 | | | 2.550 | 2.560 | MS | 4,250 | 12,750 | 02/25/2016. | 03/01/2021. |
| 494550 BC 9 | KINDER MORGAN ENER PART. | | | 1 | 2FE | 257,045 | 104.373 | 234,839 | 225,000 | 233,862 | | (3,849) | | | 5.800 | 3.880 | MS | 4,350 | 13,050 | 04/12/2012. | 03/01/2021. |
| 49456B AF 8 | KINDER MORGAN INC/DELAWA. | | | 1 | 2FE | 746,985 | 99.210 | 744,075 | 750,000 | 748,005 | | 264 | | | 4.300 | 4.340 | JD | 2,688 | 32,250 | 11/24/2014. | 06/01/2025. |
| 559080 AK 2 | MAGELLAN MIDSTREAM PARTN. | | | 1 | 2FE | 499,375 | 104.528 | 522,640 | 500,000 | 499,523 | | 54 | | | 5.000 | 5.010 | MS | 8,333 | 25,000 | 02/22/2016. | 03/01/2026. |
| 565849 AL 0 | MARATHON OIL CORP. | | | 1 | 2FE | 498,855 | 93.810 | 469,055 | 500,000 | 499,211 | | 106 | | | 3.850 | 3.870 | JD | 1,604 | 19,250 | 06/01/2015. | 06/01/2025. |
| 579780 AH 0 | MCCORMICK & CO. | | | 1 | 2FE | 1,081,450 | 100.930 | 1,009,300 | 1,000,000 | 1,022,380 | | (9,313) | | | 3.900 | 2.880 | JJ | 17,983 | 39,000 | 02/07/2012. | 07/15/2021. |
| 61744Y AP 3 | MORGAN STANLEY. | | | 1 | 1FE | 962,730 | 95.677 | 956,770 | 1,000,000 | 963,847 | | 1,117 | | | 3.772 | 4.210 | JJ | 16,450 | | 08/09/2018. | 01/24/2029. |
| 641062 AD 6 | NESTLE HOLDINGS INC. | | | 1 | 1FE | 999,820 | 100.989 | 1,009,900 | 1,000,000 | 999,829 | | 9 | | | 3.350 | 3.350 | MS | 9,026 | | 09/17/2018. | 09/24/2023. |
| 64952W CX 9 | NEW YORK LIFE GLOBAL FDG. | | | | 1FE | 937,410 | 95.646 | 956,460 | 1,000,000 | 938,919 | | 1,509 | | | 3.000 | 3.800 | JJ | 14,250 | | 09/25/2018. | 01/10/2028. |
| 66989H AD 0 | NOVARTIS CAPITAL CORP. | | | 1 | 1FE | 560,185 | 102.168 | 510,840 | 500,000 | 516,111 | | (12,001) | | | 4.400 | 1.900 | AO | 4,094 | 22,000 | 03/19/2015. | 04/24/2020. |
| 678858 BT 7 | OKLAHOMA G&E CO. | | | 1 | 1FE | 998,110 | 100.902 | 1,009,020 | 1,000,000 | 998,167 | | 57 | | | 3.800 | 3.820 | FA | 14,144 | | 08/14/2018. | 08/15/2028. |
| 693304 AT 4 | PECO ENERGY CO. | | | 1 | 1FE | 971,900 | 97.649 | 976,490 | 1,000,000 | 973,289 | | 1,389 | | | 3.150 | 3.590 | AO | 6,650 | 15,750 | 08/08/2018. | 10/15/2025. |
| 74456Q BW 5 | PUBLIC SERVICE ELECTRIC. | | | 1 | 1FE | 998,230 | 100.491 | 1,004,920 | 1,000,000 | 998,332 | | 102 | | | 3.250 | 3.280 | MS | 10,292 | | 09/05/2018. | 09/01/2023. |
| 89236T FN 0 | TOYOTA MOTOR CREDIT CORP. | | | 1 | 1FE | 998,040 | 100.166 | 1,001,660 | 1,000,000 | 998,142 | | 102 | | | 3.450 | 3.490 | MS | 9,679 | | 09/17/2018. | 09/20/2023. |
| 904764 BG 1 | UNILEVER CAPITAL CORP. | | | 1 | 1FE | 992,780 | 99.364 | 993,650 | 1,000,000 | 993,162 | | 382 | | | 3.250 | 3.390 | MS | 10,292 | | 09/04/2018. | 03/07/2024. |
| 92826C AC 6 | VISA INC. | | | 1 | 1FE | 980,900 | 98.745 | 987,450 | 1,000,000 | 983,852 | | 2,952 | | | 2.800 | 3.230 | JD | 1,322 | 28,000 | 03/21/2018. | 12/14/2022. |
| 931142 CU 5 | WALMART INC. | | | | 1FE | 1,108,900 | 101.005 | 1,010,060 | 1,000,000 | 1,022,098 | | (14,159) | | | 3.625 | 2.130 | JJ | 17,420 | 36,250 | 06/28/2012. | 07/08/2020. |
| 931427 AH 1 | WALGREENS BOOTS ALLIANCE. | | | 1 | 2FE | 519,155 | 98.478 | 492,395 | 500,000 | 511,988 | | (1,903) | | | 3.800 | 3.330 | MN | 2,269 | 19,000 | 01/12/2015. | 11/18/2024. |
| 949746 RE 3 | WELLS FARGO & COMPANY. | | | | 1FE | 266,854 | 101.198 | 252,997 | 250,000 | 262,868 | | (2,305) | | | 4.480 | 3.360 | JJ | 5,133 | 11,200 | 03/24/2017. | 01/16/2024. |
| 94974B FY 1 | WELLS FARGO & COMPANY. | | | | 1FE | 256,701 | 97.653 | 244,133 | 250,000 | 255,601 | | (643) | | | 4.100 | 3.750 | JD | 797 | 10,250 | 03/28/2017. | 06/03/2026. |
| 95000U 2A 0 | WELLS FARGO & COMPANY. | | | 2 | 1FE | 949,100 | 96.007 | 960,070 | 1,000,000 | 949,960 | | 860 | | | 3.584 | 4.230 | MN | 3,883 | 17,920 | 10/18/2018. | 05/22/2028. |
| 976656 CD 8 | WISC ELEC POWER. | | | 1 | 1FE | 1,032,870 | 99.391 | 993,910 | 1,000,000 | 1,009,680 | | (3,766) | | | 2.950 | 2.540 | MS | 8,686 | 29,500 | 05/17/2012. | 09/15/2021. |
| 983919 AG 6 | XILINX INC. | | | 1 | 1FE | 497,385 | 99.776 | 498,880 | 500,000 | 499,887 | | 543 | | | 2.125 | 2.230 | MS | 3,128 | 10,625 | 03/05/2014. | 03/15/2019. |
| 25243Y AU 3 | DIAGEO CAPITAL PLC. | | D | 1 | 1FE | 480,185 | 97.009 | 485,045 | 500,000 | 480,957 | | 772 | | | 2.625 | 3.580 | AO | 2,260 | 6,563 | 10/19/2018. | 04/29/2023. |
| 404280 AK 5 | HSBC HOLDINGS PLC. | | D | | 1FE | 1,188,300 | 103.411 | 1,034,110 | 1,000,000 | 1,055,191 | | (23,419) | | | 5.100 | 2.570 | AO | 12,183 | 51,000 | 12/05/2012. | 04/05/2021. |
| 65557C AL 7 | NORDEA BANK AB. | | D | | 1FE | 1,016,900 | 99.849 | 998,500 | 1,000,000 | 1,001,518 | | (5,825) | | | 2.375 | 1.780 | AO | 5,740 | 23,750 | 04/21/2016. | 04/04/2019. |
| 82620K AK 9 | SIEMENS FINANCIERINGSMAT. | | D | 1 | 1FE | 931,930 | 93.272 | 932,720 | 1,000,000 | 935,700 | | 3,770 | | | 2.000 | 3.490 | MS | 5,889 | 10,000 | 09/11/2018. | 09/15/2023. |
| 90261X HE 5 | UBS AG STAMFORD CT. | | D | | 1FE | 506,300 | 99.594 | 497,970 | 500,000 | 500,924 | | (1,468) | | | 2.375 | 2.070 | FA | 4,519 | 11,875 | 03/19/2015. | 08/14/2019. |
| 91311Q AE 5 | UNITED UTILITIES PLC. | | D | 1 | 2FE | 112,590 | 100.138 | 100,138 | 100,000 | 100,195 | | (2,313) | | | 5.375 | 3.000 | FA | 2,240 | 5,375 | 03/27/2013. | 02/01/2019. |
| 3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations. | | | | | | 44,242,412 | XXX | 43,554,775 | 44,079,000 | 43,768,706 | (3,086) | (77,864) | 0 | 0 | XXX | XXX | XXX | 420,329 | 952,519 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 12654P AA 6 | CREDIT SUISSE MORTGAGE TRUST 18-RPL9 A1. | | | 2 | 1FM | 971,152 | 101.112 | 980,571 | 969,787 | 971,084 | | (109) | | | 3.850 | 3.730 | MON | 3,111 | 7,992 | 10/02/2018. | 09/25/2057. |
| 22541Q 4C 3 | CREDIT SUISSE FIRST BOSTON 03 29 6A1. | | | 2 | 1FM | 4,715 | 99.793 | 4,723 | 4,732 | 4,732 | | 28 | | | 5.000 | 4.960 | MON | 84 | 217 | 01/31/2011. | 10/01/2030. |
| 30711X C2 8 | CONNECTICUT AVENUE SECURITIES 18-C02 2M. | | | 2 | 1 | 667,629 | 99.868 | 666,752 | 667,629 | 667,629 | | | | | 3.156 | 2.970 | MON | 406 | 14,573 | 03/06/2018. | 08/25/2030. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes 3 | Codes 4 | Codes 5 | 6 | 7 | Fair Value 8 | Fair Value 9 | 10 | 11 | Change in Book/Adjusted Carrying Value 12 | 13 | 14 | 15 | Interest 16 | 17 | 18 | 19 | 20 | Dates 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 30711X JS 4 | CONNECTICUT AVENUE SECURITIES 17 C03 1M | | | 2 | 2AM | 294,764 | 100.077 | 294,991 | 294,764 | 294,764 | | | | | 3.456 | 3.020 | MON... | 197 | 8,724 | 05/02/2017. | 10/25/2029. |
| 30711X NS 9 | CONNECTICUT AVENUE SECURITIES 17-C05 1M | | | 2 | 2AM | 233,099 | 99.853 | 232,756 | 233,099 | 233,099 | | | | | 3.056 | 2.520 | MON... | 137 | 5,971 | 07/18/2017. | 01/25/2030. |
| 30711X QS 6 | CONNECTICUT AVENUE SECURITIES 17 C06 1M | | | 2 | 2AM | 497,978 | 99.901 | 497,485 | 497,978 | 497,978 | | | | | 3.256 | 2.790 | MON... | 313 | 13,757 | 08/15/2017. | 02/25/2030. |
| 30711X X2 5 | CONNECTICUT AVENUE SECURITIES 18 C05 1M | | | 2 | 1 | 960,715 | 99.641 | 957,267 | 960,715 | 960,715 | | | | | 3.226 | 3.220 | MON... | 598 | 11,314 | 07/26/2018. | 01/25/2031. |
| 59166B AA 9 | METLIFE SECURITIZATION TRUST 17-1A A | | | 2 | 1FM | 833,116 | 98.375 | 811,151 | 824,550 | 832,867 | | (1,550) | | | 3.000 | 2.730 | MON... | 2,061 | 24,737 | 11/01/2017. | 04/25/2055. |
| 64828F CQ 3 | NEW RESIDENTIAL MORTGAGE LOAN 18-4A A1S | | | 2 | 1FM | 911,689 | 99.473 | 906,884 | 911,689 | 911,689 | | | | | 3.256 | 3.290 | MON... | 572 | 5,785 | 10/11/2018. | 01/25/2048. |
| 64829V AA 4 | NEW RESIDENTIAL MORTGAGE LOAN 18-RPL1 A | | | 2 | 1FM | 926,590 | 99.485 | 927,603 | 932,405 | 926,700 | | 508 | | | 3.500 | 3.580 | MON... | 2,720 | 19,037 | 06/07/2018. | 12/25/2057. |
| 79548K XP 8 | SALOMON BROTHERS MORTGAGE 97 HUD2 AWAC | | | 2 | 1FM | 8,035 | 81.256 | 7,932 | 9,762 | 7,909 | | (301) | | | | 3.200 | MON... | | | 10/24/2002. | 07/25/2024. |
| 81746D AU 4 | SEQUOIA MORTGAGE TRUST 17-5 A19 | | | 2 | 1FM | 438,927 | 97.554 | 426,458 | 437,151 | 438,903 | | (147) | | | 3.500 | 3.400 | MON... | 1,275 | 15,300 | 07/12/2017. | 08/25/2047. |
| 81746H BT 7 | SEQUOIA MORTGAGE TRUST 17-CH1 A20 | | | 2 | 1FE | 775,180 | 99.012 | 763,170 | 770,785 | 775,180 | | (872) | | | 3.500 | 3.340 | MON... | 2,248 | 26,978 | 09/20/2017. | 08/25/2047. |
| 81746Q AU 5 | SEQUOIA MORTGAGE TRUST 18-2 A19 | | | 2 | 1FM | 942,403 | 97.908 | 923,120 | 942,844 | 942,403 | | 24 | | | 3.500 | 3.470 | MON... | 2,750 | 30,250 | 01/16/2018. | 02/25/2048. |
| 81746X AU 0 | SEQUOIA MORTGAGE TRUST 17-3 A19 | | | 2 | 1FM | 388,416 | 97.103 | 383,943 | 395,397 | 388,416 | | 800 | | | 3.500 | 3.730 | MON... | 1,153 | 13,838 | 03/13/2017. | 04/25/2047. |
| 81747G AU 6 | SEQUOIA MORTGAGE TRUST 18-5 A19 | | | 2 | 1FM | 927,133 | 98.497 | 942,968 | 957,350 | 927,685 | | 1,873 | | | 3.500 | 3.900 | MON... | 2,792 | 22,338 | 04/25/2018. | 05/25/2048. |
| 86358R XZ 5 | STRUCTURED ASSET SECURITIES 02 AL1 A3 | | | 2 | 5AM | 4,664 | 97.544 | 5,177 | 5,307 | 4,752 | | 158 | | | 3.450 | 6.660 | MON... | 15 | 183 | 04/24/2002. | 02/25/2032. |
| 86359A ME 0 | STRUCTURED ASSET SECURITIES 03 AL1 A | | | 2 | 1AM | 23,623 | 99.452 | 24,521 | 24,656 | 23,720 | | | | | 3.356 | 4.310 | MON... | 69 | 828 | 02/06/2003. | 04/25/2031. |
| 89173F AA 8 | TOWD POINT MORTGAGE TRUST 17-1 A1 | | | 2 | 1FM | 649,509 | 97.807 | 634,425 | 648,650 | 649,287 | | (343) | | | 2.750 | 2.650 | MON... | 1,486 | 17,838 | 02/07/2017. | 10/25/2056. |
| 89175V AA 1 | TOWD POINT MORTGAGE TRUST 18-2 A1 | | | 2 | 1FM | 913,257 | 98.522 | 902,693 | 916,235 | 913,346 | | 350 | | | 3.250 | 3.280 | MON... | 2,481 | 17,370 | 05/29/2018. | 03/25/2058. |
| 89176E AA 8 | TOWD POINT MORTGAGE TRUST 18-1 A1 | | | 2 | 1FM | 862,651 | 98.172 | 847,436 | 863,207 | 862,651 | | 82 | | | 3.000 | 2.950 | MON... | 2,158 | 21,580 | 02/06/2018. | 01/25/2058. |
| 89176V AA 0 | TOWD POINT MORTGAGE TRUST 18-5 A1 | | | 2 | 1FM | 948,709 | 98.185 | 951,298 | 968,883 | 948,854 | | 785 | | | 3.250 | 3.790 | MON... | 2,624 | 7,872 | 09/21/2018. | 07/25/2058. |
| 3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 13,183,954 | XXX | 13,093,324 | 13,237,575 | 13,184,363 | 0 | 1,286 | 0 | 0 | XXX | XXX | XXX | 29,250 | 286,482 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities** | | | | | | | | | | | | | | | | | | | | | |
| 03063N AA 5 | AMERICOLD LLC TRUST 10 ARTA A1 | | | 4 | 1FM | 250,956 | 100.849 | 253,086 | 250,956 | 250,956 | | | | | 3.847 | 3.840 | MON... | 536 | 9,655 | 12/09/2010. | 01/14/2029. |
| 05607E AA 3 | BX TRUST 17-IMC A | | | 4 | 1FM | 1,000,000 | 99.417 | 994,170 | 1,000,000 | 1,000,000 | | | | | 3.558 | 3.440 | MON... | 1,655 | 30,231 | 10/13/2017. | 10/15/2032. |
| 065404 BB 0 | BANK 18-BN10 A5 | | | 2 | 1FM | 1,802,490 | 99.470 | 1,740,725 | 1,750,000 | 1,798,276 | | (4,214) | | | 3.688 | 3.310 | MON... | 5,378 | 53,783 | 01/26/2018. | 02/15/2061. |
| 08161C AE 1 | BENCHMARK MORTGAGE TRUST 18-B2 A5 | | | 2 | 1FM | 2,059,990 | 102.084 | 2,041,680 | 2,000,000 | 2,055,396 | | (4,594) | | | 3.881 | 3.500 | MON... | 6,470 | 64,698 | 02/09/2018. | 02/15/2051. |
| 12433W AC 5 | BX TRUST 18-EXCL B | | | 2 | 1FM | 994,300 | 99.211 | 992,110 | 1,000,000 | 994,491 | | 191 | | | 3.833 | 3.980 | MON... | 1,785 | 6,131 | 10/02/2018. | 09/15/2037. |
| 12515D AR 5 | CD COMMERCIAL MORTGAGE TRUST 17-CD4 A4 | | | 2 | 1FM | 514,996 | 99.280 | 496,405 | 500,000 | 512,750 | | (1,398) | | | 3.514 | 3.140 | MON... | 1,464 | 17,570 | 04/28/2017. | 05/10/2050. |
| 12546D AG 2 | COSMOPOLITAN HOTEL TRUST 17-CSMO B | | | 4 | 1FM | 1,000,000 | 100.155 | 1,001,550 | 1,000,000 | 1,000,000 | | | | | 3.908 | 3.640 | MON... | 1,820 | 33,783 | 12/01/2017. | 11/15/2036. |
| 12624P AE 5 | COMM MORTGAGE TRUST 12 CR3 A3 | | | 2 | 1FM | 1,768,238 | 98.433 | 1,688,489 | 1,715,369 | 1,735,265 | | (6,108) | | | 2.822 | 2.440 | MON... | 4,034 | 48,864 | 12/07/2012. | 10/15/2045. |
| 17324D AQ 7 | CITIGROUP COMMERCIAL MORT 15 P1 A1 | | | 2 | 1FM | 177,795 | 99.068 | 176,139 | 177,796 | 177,795 | | 1 | | | 1.648 | 1.620 | MON... | 244 | 2,930 | 08/06/2015. | 09/15/2048. |
| 23305X AS 0 | DBUBS MORTGAGE TRUST 11 LC2A A1FL | | | 2 | 1FM | 285,671 | 100.716 | 287,716 | 285,671 | 285,671 | | | | | 3.868 | 1.850 | MON... | 657 | 9,525 | 06/17/2011. | 07/12/2044. |
| 36249K AA 8 | GS MORTGAGE SECURITIES TRUST 10 C1 A1 | | | 2 | 1FM | 126,584 | 100.306 | 123,275 | 122,899 | 123,277 | | (828) | | | 3.679 | 2.950 | MON... | 377 | 4,521 | 08/04/2010. | 08/10/2043. |
| 46639E AE 1 | JP MORGAN CHASE COMMERCIAL 12 LC9 A5 | | | 2 | 1FM | 1,514,763 | 98.260 | 1,473,900 | 1,500,000 | 1,504,760 | | (1,593) | | | 2.840 | 2.720 | MON... | 3,550 | 42,600 | 08/31/2015. | 12/15/2047. |
| 46649V AG 6 | JP MORGAN CHASE COMMERCIAL MOR 18-LAQ B | | | 4 | 1FM | 1,000,000 | 100.228 | 1,002,280 | 1,000,000 | 1,000,000 | | | | | 3.808 | 3.840 | MON... | 1,773 | 15,618 | 06/27/2018. | 06/15/2032. |
| 86212V AD 6 | STORE MASTER FUNDING LLC 18-1A A1 | | | 4 | 1FE | 996,298 | 102.533 | 1,021,806 | 996,556 | 996,305 | | | | | 3.960 | 3.960 | MON... | 1,206 | 6,358 | 10/12/2018. | 10/20/2048. |
| 87266X AA 1 | TPG REAL ESTATE FINANCE 18-FL1 A | | | 2 | 1FE | 971,942 | 99.327 | 965,406 | 971,942 | 971,942 | | | | | 3.257 | 2.980 | MON... | 1,463 | 22,928 | 02/05/2018. | 02/15/2035. |
| 92903P AA 7 | VORNADO DP LLC 10 VNO A1 | | | 4 | 1FM | 307,301 | 99.820 | 306,748 | 307,301 | 307,301 | | (99) | | | 2.969 | 2.960 | MON... | 532 | 9,126 | 08/10/2010. | 09/13/2028. |
| 3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities | | | | | | 14,771,324 | XXX | 14,565,485 | 14,578,490 | 14,714,185 | 0 | (18,642) | 0 | 0 | XXX | XXX | XXX | 32,944 | 378,321 | XXX | XXX |
| **Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities** | | | | | | | | | | | | | | | | | | | | | |
| 00248P AP 1 | A VOCE CLO LTD 14-1A A1R | | | 2 | 1FE | 1,928,347 | 99.949 | 1,927,363 | 1,928,347 | 1,928,347 | | | | | 3.947 | 3.410 | JAJO.. | 15,026 | 60,460 | 03/16/2017. | 07/15/2026. |
| 01448U AF 8 | ALESCO PREFERRED FUNDING LTD 6A PPNH | | | 2 | 1FE | 15,805 | 38.470 | 30,955 | 80,465 | 15,805 | | | | | | 11.400 | MJSD. | | | 03/11/2005. | 03/23/2035. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 01449A AD 6 | ALESCO PREFERRED FUNDING LTD 7A PPN1 | | | 2 | 1AM | 91,726 | 54.339 | 190,536 | 350,636 | 91,726 | | | | | | | MJSD. | | | 04/05/2005. | 07/23/2035. |
| 01749B AB 5 | ALLEGRO CLO LTD 17-2A B | | | 2 | 1FE | 1,000,000 | 96.307 | 963,070 | 1,000,000 | 1,000,000 | | | | | 4.273 | 4.410 | JAJO.. | 8,336 | 27,620 | 12/12/2017. | 01/17/2031. |
| 12479R AE 7 | CAPITAL AUTOMOTIVE REIT 17-1A A2 | | | 4 | 1FE | 491,598 | 100.053 | 491,929 | 491,667 | 491,614 | | 2 | | | 4.180 | 4.180 | MON... | 913 | 20,666 | 03/30/2017. | 04/15/2047. |
| 12549J BC 4 | CIFC FUNDING LTD 14-1A BR2 | | | 2 | 1FE | 1,000,000 | 95.060 | 950,607 | 1,000,000 | 1,000,000 | | | | | 4.180 | 4.150 | JAJO.. | 8,010 | 26,866 | 01/11/2018. | 01/18/2031. |
| 13057B AD 2 | CALIFORNIA REPUBLIC AUTO RECEI 16-1 A4 | | | 2 | 1FE | 403,526 | 99.485 | 399,699 | 401,769 | 402,496 | | (1,010) | | | 2.240 | 1.970 | MON... | 400 | 9,000 | 10/23/2017. | 10/15/2021. |
| 14041N FS 5 | CAPITAL ONE MULTI-ASSET EXECUT 18-A2 A2 | | | 2 | 1FE | 500,000 | 99.254 | 496,275 | 500,000 | 500,000 | | | | | 2.858 | 2.840 | MON... | 658 | 7,398 | 05/09/2018. | 03/16/2026. |
| 14313Y AD 0 | CARMAX AUTO OWNER TRUST 16 1 A4 | | | 2 | 1FE | 749,956 | 98.919 | 741,900 | 750,000 | 749,988 | | 12 | | | 1.880 | 1.880 | MON... | 627 | 14,100 | 01/26/2016. | 06/15/2021. |
| 17180W AA 3 | CIFC FUNDING LTD 18-2A A1 | | | 2 | 1FE | 2,000,000 | 98.111 | 1,962,220 | 2,000,000 | 2,000,000 | | | | | 3.815 | 3.540 | JAJO.. | 13,841 | 26,282 | 04/24/2018. | 04/20/2031. |
| 19626N AE 3 | COLONY STARWOOD HOMES 16-2A C | | | 2 | 1FE | 741,203 | 100.039 | 741,492 | 741,203 | 741,203 | | | | | 4.658 | 3.640 | MON... | 1,422 | 30,676 | 10/20/2016. | 12/17/2033. |
| 210717 AA 2 | CONSUMERS SECURITIZATION FUND 14 A A1 | | | 4 | 1FE | 95,169 | 99.011 | 94,230 | 95,171 | 95,171 | | | | | 1.334 | 1.330 | MN..... | 212 | 1,270 | 07/14/2014. | 11/01/2020. |
| 210717 AB 0 | CONSUMERS SECURITIZATION FUND 14 A A2 | | | 4 | 1FE | 499,990 | 99.565 | 497,825 | 500,000 | 500,000 | | | | | 2.962 | 2.960 | MN..... | 2,468 | 14,810 | 07/14/2014. | 11/01/2025. |
| 25755T AG 5 | DOMINOS PIZZA MASTER ISSUER LL 17-1A A2 | | | 2 | 2AM | 493,750 | 97.430 | 481,061 | 493,750 | 493,750 | | | | | 3.082 | 3.080 | JAJO.. | 2,790 | 15,217 | 06/12/2017. | 07/25/2047. |
| 25755T AJ 9 | DOMINOS PIZZA MASTER ISSUER LL 18-1A A2 | | | 2 | 2AM | 497,500 | 98.656 | 490,819 | 497,500 | 497,500 | | | | | 4.116 | 4.110 | JAJO.. | 3,754 | 10,295 | 04/18/2018. | 07/25/2048. |
| 28415P AA 2 | ELARA HGV TIMESHARE ISSUER 16-A A | | | 2 | 1FE | 229,430 | 98.575 | 226,164 | 229,434 | 229,431 | | (137) | | | 2.730 | 2.730 | MON... | 104 | 6,264 | 06/22/2016. | 04/25/2028. |
| 28415P AB 0 | ELARA HGV TIMESHARE ISSUER 16-A B | | | 2 | 2AM | 229,404 | 98.580 | 226,176 | 229,434 | 229,405 | | (153) | | | 3.220 | 3.220 | MON... | 123 | 7,388 | 06/22/2016. | 04/25/2028. |
| 28416D AA 8 | ELARA HGV TIMESHARE ISSUER 17-A A | | | 2 | 1FE | 355,653 | 98.802 | 351,424 | 355,685 | 355,653 | | (184) | | | 2.690 | 2.690 | MON... | 159 | 9,568 | 10/17/2017. | 03/25/2030. |
| 34417Q AA 6 | FOCUS BRANDS FUNDING LLC 18-1 A2 | | | 2 | 2AM | 1,000,000 | 100.781 | 1,007,810 | 1,000,000 | 1,000,000 | | | | | 5.184 | 5.180 | JAJO.. | 8,928 | | 10/19/2018. | 10/30/2048. |
| 34528Q EN 0 | FORD CREDIT FLOORPLAN MASTER 16 1 A1 | | | 2 | 1FE | 1,249,655 | 99.809 | 1,247,625 | 1,250,000 | 1,249,986 | | 117 | | | 1.760 | 1.760 | MON... | 978 | 22,000 | 02/09/2016. | 02/15/2021. |
| 34532R AA 4 | FORD CREDIT AUTO OWNER TRUST/F 18-1 A | | | 2 | 1FE | 999,649 | 99.202 | 992,020 | 1,000,000 | 999,690 | | 41 | | | 3.190 | 3.190 | MON... | 1,418 | 27,912 | 01/23/2018. | 07/15/2031. |
| 348663 AC 9 | FORT SHERIDAN ABS CDO LTD 05 1A PPN2 | | | 2 | 1FE | 54,719 | 44.717 | 107,171 | 239,662 | 54,719 | | | | | | 8.270 | FMAN. | | | 03/17/2005. | 11/05/2041. |
| 36320T AL 7 | GALAXY CLO LTD 16-22A A1R | | | 2 | 1FE | 1,000,000 | 98.787 | 987,870 | 1,000,000 | 1,000,000 | | | | | 3.778 | 3.770 | JAJO.. | 7,350 | 8,533 | 07/02/2018. | 07/16/2028. |
| 36320U AC 4 | GALAXY CLO LTD 18-27A A | | | 2 | 1FE | 1,500,000 | 98.000 | 1,470,000 | 1,500,000 | 1,500,000 | | | | | 3.649 | 3.560 | FMAN. | 6,994 | 30,015 | 04/03/2018. | 05/16/2031. |
| 437303 AA 8 | HOME PARTNERS OF AMERICA TRUST 16-2 A | | | 4 | 1FE | 406,276 | 100.109 | 409,868 | 409,422 | 409,388 | | 2,165 | | | 3.657 | 3.700 | MON... | 615 | 12,804 | 08/25/2016. | 10/17/2033. |
| 43730T AE 3 | HOME PARTNERS OF AMERICA TRUST 17-1 C | | | 4 | 1FE | 500,000 | 99.567 | 497,835 | 500,000 | 500,000 | | | | | 4.057 | 3.520 | MON... | 834 | 17,652 | 06/14/2017. | 07/17/2034. |
| 43815H AC 1 | HONDA AUTO RECEIVABLES OWNER T 18-3 A3 | | | 2 | 1FE | 1,499,794 | 100.063 | 1,500,945 | 1,500,000 | 1,499,826 | | 32 | | | 2.950 | 2.950 | MON... | 1,229 | 13,890 | 08/21/2018. | 08/22/2022. |
| 46185H AC 6 | INVITATION HOMES TRUST 18-SFR2 B | | | 4 | 1FE | 1,000,000 | 99.130 | 991,300 | 1,000,000 | 1,000,000 | | | | | 3.588 | 3.510 | MON... | 1,473 | 19,806 | 04/20/2018. | 06/17/2037. |
| 46187V AC 3 | INVITATION HOMES TRUST 18-SFR3 B | | | 4 | 1FE | 1,000,000 | 100.151 | 1,001,510 | 1,000,000 | 1,000,000 | | | | | 3.657 | 3.620 | MON... | 1,502 | 15,850 | 06/15/2018. | 07/17/2037. |
| 50543L AA 0 | LABRADOR AVIATION FINANCE LTD 16-1A A1 | | | 4 | 1FE | 863,130 | 101.920 | 897,117 | 880,208 | 866,992 | | 2,787 | | | 4.300 | 4.700 | MON... | 1,682 | 37,849 | 12/08/2016. | 01/15/2042. |
| 55818H AU 2 | MADISON PARK FUNDING LTD 12-10A AR | | | 2 | 1FE | 500,000 | 99.968 | 499,840 | 500,000 | 500,000 | | | | | 4.211 | 3.610 | JAJO.. | 3,970 | 17,348 | 10/21/2016. | 01/20/2029. |
| 65478U AE 9 | NISSAN AUTO RECEIVABLES OWNER 16 A A4 | | | 2 | 1FE | 499,877 | 98.531 | 492,660 | 500,000 | 499,966 | | 34 | | | 1.590 | 1.590 | MON... | 353 | 7,950 | 02/02/2016. | 07/15/2022. |
| 68267C AC 2 | ONEMAIN DIRECT AUTO RECEIVABLE 17-2A C | | | 2 | 1FE | 999,788 | 98.992 | 989,930 | 1,000,000 | 999,853 | | 61 | | | 2.820 | 2.820 | MON... | 1,332 | 28,670 | 12/06/2017. | 07/15/2024. |
| 68267L AA 6 | ONEMAIN FINANCIAL ISSUANCE TRU 17-1A A1 | | | 2 | 1FE | 999,888 | 98.449 | 984,500 | 1,000,000 | 999,939 | | 38 | | | 2.370 | 2.370 | MON... | 1,119 | 23,700 | 08/29/2017. | 09/14/2032. |
| 68268F AA 8 | ONEMAIN FINANCIAL ISSUANCE TR 16 2A A | | | 2 | 1FE | 128,808 | 100.235 | 129,133 | 128,830 | 128,827 | | (350) | | | 4.100 | 4.100 | MON... | 191 | 5,282 | 03/16/2016. | 03/20/2028. |
| 68268L AA 5 | ONEMAIN FINANCIAL ISSUANCE TR 15 3A A | | | 2 | 1FE | 499,913 | 99.833 | 499,165 | 500,000 | 499,963 | | 15 | | | 3.630 | 3.630 | MON... | 655 | 18,150 | 09/24/2015. | 11/20/2028. |
| 74333J AA 9 | PROGRESS RESIDENTIAL TRUST 17-SFR1 A | | | 4 | 1FE | 498,393 | 96.952 | 483,208 | 498,399 | 498,393 | | | | | 2.768 | 2.740 | MON... | 1,150 | 13,801 | 07/13/2017. | 08/17/2034. |
| 74333J AD 3 | PROGRESS RESIDENTIAL TRUST 17-SFR1 B | | | 4 | 1FE | 499,985 | 96.866 | 484,330 | 500,000 | 499,985 | | | | | 3.017 | 2.980 | MON... | 1,257 | 15,085 | 07/13/2017. | 08/17/2034. |
| 82652X AA 4 | SIERRA RECEIVABLES FUNDING CO 16 1A A | | | 2 | 1FE | 110,293 | 99.480 | 109,739 | 110,313 | 110,293 | | (79) | | | 3.080 | 3.080 | MON... | 104 | 3,398 | 03/15/2016. | 03/21/2033. |
| 82652Y AA 2 | SIERRA RECEIVABLES FUNDING CO 16-3A A | | | 2 | 1FE | 296,367 | 98.946 | 293,296 | 296,420 | 296,367 | | (162) | | | 2.430 | 2.430 | MON... | 220 | 7,203 | 10/12/2016. | 10/20/2033. |
| 87330L AG 6 | TABERNA PREFERRED FUNDING LTD 05 1A PPN | | | 2 | 1AM | 67,260 | 40.726 | 125,057 | 307,064 | 67,260 | | | | | | 11.140 | JAJO.. | | | 03/08/2005. | 07/05/2035. |
| 88432V AE 4 | WIND RIVER CLO LTD 18-1 B | | | 2 | 1FE | 1,000,000 | 97.389 | 973,894 | 1,000,000 | 1,000,000 | | | | | 4.437 | 4.460 | JAJO.. | 16,195 | | 06/22/2018. | 07/15/2030. |
| 89237K AE 3 | TOYOTA AUTO RECEIVABLES OWNER 16 A A4 | | | 2 | 1FE | 1,999,967 | 98.945 | 1,978,900 | 2,000,000 | 1,999,994 | | 10 | | | 1.470 | 1.470 | MON... | 1,307 | 29,400 | 02/23/2016. | 09/15/2021. |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 89613F AB 4 | TRICON AMERICAN HOMES 17-SFR2 B | | | 4 | 1FE | 994,968 | 96.915 | 969,150 | 1,000,000 | 995,526 | | 542 | | | 3.275 | 3.340 | MON... | 2,729 | 31,113 | 12/11/2017. | 01/17/2036. |
| 89613T AA 6 | TRICON AMERICAN HOMES 18-SFR1 A | | | 4 | 1FE | 994,235 | 98.846 | 988,460 | 1,000,000 | 994,608 | | 373 | | | 3.530 | 3.590 | MON... | 2,942 | 21,866 | 04/11/2018. | 05/17/2037. |
| 92211M AC 7 | VANTAGE DATA CENTERS ISSUER L 18-1 A2 | | | 2 | 1FE | 991,667 | 100.156 | 993,214 | 991,667 | 991,667 | | | | | 4.072 | 4.070 | MON... | 1,795 | 33,538 | 02/09/2018. | 02/16/2043. |
| 92347X AA 4 | VERIZON OWNER TRUST 16-1A A | | | 2 | 1FE | 492,803 | 99.511 | 490,476 | 492,886 | 492,881 | | (239) | | | 1.420 | 1.420 | MON... | 214 | 6,999 | 07/12/2016. | 01/20/2021. |
| 92348P AC 6 | VERIZON OWNER TRUST 17-2A C | | | 2 | 1FE | 999,901 | 98.914 | 989,140 | 1,000,000 | 999,947 | | 16 | | | 2.380 | 2.380 | MON... | 727 | 23,800 | 06/13/2017. | 12/20/2021. |
| 92349F AC 7 | VERIZON OWNER TRUST 18-1A B | | | 2 | 1FE | 999,916 | 100.004 | 1,000,050 | 1,000,000 | 999,943 | | 27 | | | 3.050 | 3.050 | MON... | 932 | 23,553 | 03/06/2018. | 09/20/2022. |
| 92917C AL 6 | VOYA 2013-1A BR | | | 2 | 1FE | 1,000,000 | 97.008 | 970,080 | 1,000,000 | 1,000,000 | | | | | 4.687 | 4.610 | JAJO.. | 9,395 | 38,836 | 09/29/2017. | 10/15/2030. |
| 98161V AD 2 | WORLD OMNI AUTO RECEIVABLES TR 18-A A4 | | | 2 | 1FE | 2,249,634 | 99.831 | 2,246,198 | 2,250,000 | 2,249,714 | | 80 | | | 2.730 | 2.730 | MON... | 2,730 | 52,553 | 01/30/2018. | 02/15/2024. |
| 01448P AJ 1 | ALESCO PREFERRED FUNDING III B | | D | | 1Z | 9,272 | 24.532 | 15,957 | 65,044 | 9,272 | | | | | | 11.310 | JAJO.. | | | 04/19/2004. | 04/25/2034. |
| 01448U AB 7 | ALESCO PREFERRED FUNDING LTD VI | | D | | 1AM | 34,938 | 43.675 | 64,960 | 148,732 | 34,938 | | | | | | 11.500 | MJSD. | | | 12/08/2004. | 12/23/2034. |
| 784309 AA 4 | S-JETS LIMITED 17-1 A | | D | 4 | 1FE | 911,109 | 100.884 | 919,165 | 911,111 | 911,109 | | (98) | | | 3.967 | 3.960 | MON... | 1,606 | 36,144 | 08/14/2017. | 08/15/2042. |
| 3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities | | | | | | 40,175,262 | XXX | 40,065,318 | 41,124,819 | 40,183,135 | 0 | 3,940 | 0 | 0 | XXX | XXX | XXX | 142,769 | 932,580 | XXX | XXX |
| 3899999. Total - Industrial & Miscellaneous (Unaffiliated) | | | | | | 112,372,952 | XXX | 111,278,902 | 113,019,884 | 111,850,389 | (3,086) | (91,280) | 0 | 0 | XXX | XXX | XXX | 625,292 | 2,549,902 | XXX | XXX |
| **Totals** | | | | | | | | | | | | | | | | | | | | | |
| 7799999. Total - Issuer Obligations | | | | | | 110,911,138 | XXX | 108,895,493 | 103,724,000 | 107,813,740 | (3,086) | (778,220) | 0 | 0 | XXX | XXX | XXX | 1,288,722 | 3,610,330 | XXX | XXX |
| 7899999. Total - Residential Mortgage-Backed Securities | | | | | | 54,684,146 | XXX | 53,282,230 | 53,383,473 | 54,520,825 | 0 | (199,313) | 0 | 0 | XXX | XXX | XXX | 141,087 | 1,557,760 | XXX | XXX |
| 7999999. Total - Commercial Mortgage-Backed Securities | | | | | | 17,254,683 | XXX | 17,009,928 | 17,013,170 | 17,191,873 | 0 | (25,537) | 0 | 0 | XXX | XXX | XXX | 39,542 | 450,899 | XXX | XXX |
| 8099999. Total - Other Loan-Backed and Structured Securities | | | | | | 40,175,262 | XXX | 40,065,318 | 41,124,819 | 40,183,135 | 0 | 3,940 | 0 | 0 | XXX | XXX | XXX | 142,769 | 932,580 | XXX | XXX |
| 8399999. Grand Total - Bonds | | | | | | 223,025,229 | XXX | 219,252,969 | 215,245,462 | 219,709,573 | (3,086) | (999,130) | 0 | 0 | XXX | XXX | XXX | 1,612,120 | 6,551,569 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Code | Foreign | Number of Shares | Par Value per Share | Rate per Share | Book/Adjusting Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (15+16-17) | Total Foreign Exchange Change in B./A.C.V. | NAIC Designation and Administrative Symbol / Market Indicator | Date Acquired |

# 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 Identification | Description | Code | Foreign | Number of Shares | Book/Adjusted Carrying Value | Rate per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared but Unpaid | Unrealized Valuation Increase (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | NAIC Market Indicator and Administrative Symbol (a) | Date Acquired |
| **Common Stocks - Industrial and Miscellaneous (Unaffiliated)** | | | | | | | | | | | | | | | | | |
| 31337# 10 5 | FEDERAL HOME LOAN BANK - CINCINNATI | RF | | 6,895.000 | 689,500 | 100.000 | 689,500 | 689,500 | | 40,510 | | | | 0 | | A | 01/03/2011. |
| 9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) | | | | | 689,500 | XXX | 689,500 | 689,500 | 0 | 40,510 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9799999. Total - Common Stock | | | | | 689,500 | XXX | 689,500 | 689,500 | 0 | 40,510 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 9899999. Total Common and Preferred Stock | | | | | 689,500 | XXX | 689,500 | 689,500 | 0 | 40,510 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

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

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| **Bonds - U.S. Government** | | | | | | | | |
| 36179T Z5 7 | GOVERNMENT NATL MTG ASSOC II #MA5264 | | 06/25/2018 | SUNTRUST CAPITAL MARKETS | | 510,173 | 498,908 | 998 |
| 912828 4N 7 | UNITED STATES TREASURY NOTE | | 05/22/2018 | RBC CAPITAL MARKETS | | 49,201 | 50,000 | 31 |
| 912828 Y6 1 | UNITED STATES TREASURY NOTE | | 08/24/2018 | DIRECT | | 2,002,894 | 2,000,000 | 4,035 |
| 0599999. Total - Bonds - U.S. Government | | | | | | 2,562,268 | 2,548,908 | 5,064 |
| **Bonds - All Other Government** | | | | | | | | |
| 30216B HB 1 | EXPORT DEVELOPMNT CANADA | A | 02/02/2018 | CITIGROUP GLOBAL MARKETS | | 1,998,900 | 2,000,000 | |
| 1099999. Total - Bonds - All Other Government | | | | | | 1,998,900 | 2,000,000 | 0 |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | |
| 417123 FU 5 | HARTNELL CA CMNTY CLG DIST | | 01/30/2018 | MORGAN STANLEY & CO | | 1,043,400 | 1,000,000 | |
| 2499999. Total - Bonds - U.S. Political Subdivisions of States | | | | | | 1,043,400 | 1,000,000 | 0 |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | |
| 01179R NF 6 | ALASKA ST MUNI BOND BANK AUTH | | 01/30/2018 | BANK OF AMERICA | | 1,018,690 | 1,000,000 | 13,333 |
| 3137FE BP 4 | FHLMC MULTIFAMILY STRUCTURED P -K072 A1 | | 01/23/2018 | BARCLAYS CAPITAL | | 2,549,985 | 2,500,000 | 6,775 |
| 3138YE 5V 5 | FEDERAL NATIONAL MTG ASSOC #AY1759 | | 01/17/2018 | CANTOR FITZGERALD LLC | | 1,022,525 | 1,002,322 | 1,169 |
| 3140GR QG 2 | FEDERAL NATIONAL MTG ASSOC #BH3154 | | 02/16/2018 | SUNTRUST CAPITAL MARKETS | | 3,935,464 | 3,837,722 | 5,117 |
| 31410L UV 2 | FEDERAL NATIONAL MTG ASSOC #890796 | | 01/17/2018 | WELLS FARGO FINANCIAL | | 1,901,233 | 1,858,829 | 2,169 |
| 31418C WW 0 | FEDERAL NATIONAL MTG ASSOC #MA3360 | | 05/10/2018 | JP MORGAN SECURITIES INC | | 500,006 | 497,828 | 629 |
| 3199999. Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 10,927,903 | 10,696,701 | 29,192 |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | |
| 0258M0 EL 9 | AMERICAN EXPRESS CREDIT | | 10/18/2018 | GOLDMAN SACHS | | 954,140 | 1,000,000 | 15,492 |
| 035240 AL 4 | ANHEUSER-BUSCH INBEV WOR | | 10/10/2018 | MORGAN STANLEY & CO | | 966,720 | 1,000,000 | 20,889 |
| 06051G HM 4 | BANK OF AMERICA CORP | | 07/18/2018 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | |
| 065404 BB 0 | BANK 18-BN10 A5 | | 01/26/2018 | WELLS FARGO FINANCIAL | | 1,802,490 | 1,750,000 | 2,151 |
| 08161C AE 1 | BENCHMARK MORTGAGE TRUST 18-B2 A5 | | 02/09/2018 | JP MORGAN SECURITIES INC | | 2,059,990 | 2,000,000 | 5,607 |
| 115637 AS 9 | BROWN-FORMAN CORP | | 03/22/2018 | BANK OF AMERICA | | 995,530 | 1,000,000 | |
| 12433W AC 5 | BX TRUST 18-EXCL B | | 10/02/2018 | BANK OF AMERICA | | 994,300 | 1,000,000 | |
| 12549J BC 4 | CIFC FUNDING LTD 14-1A BR2 | | 01/11/2018 | CITIGROUP GLOBAL MARKETS | | 1,000,000 | 1,000,000 | |
| 12654P AA 6 | CREDIT SUISSE MORTGAGE TRUST 18-RPL9 A1 | | 10/02/2018 | CREDIT SUISSE FIRST BOSTON | | 1,001,407 | 1,000,000 | 2,139 |
| 126650 CV 0 | CVS HEALTH CORP | | 03/06/2018 | GOLDMAN SACHS | | 991,040 | 1,000,000 | |
| 14041N FS 5 | CAPITAL ONE MULTI-ASSET EXECUT 18-A2 A2 | | 05/09/2018 | RBC CAPITAL MARKETS | | 500,000 | 500,000 | |
| 17180W AA 3 | CIFC FUNDING LTD 18-2A A1 | | 04/24/2018 | CITIGROUP GLOBAL MARKETS | | 2,000,000 | 2,000,000 | |
| 19416Q EA 4 | COLGATE-PALMOLIVE CO | | 03/14/2018 | WELLS FARGO FINANCIAL | | 951,560 | 1,000,000 | 2,438 |
| 24422E UE 7 | JOHN DEERE CAPITAL CORP | | 09/05/2018 | GOLDMAN SACHS | | 997,460 | 1,000,000 | 16,963 |
| 25755T AJ 9 | DOMINOS PIZZA MASTER ISSUER LL 18-1A A2I | | 04/18/2018 | GUGGENHEIM CAPITAL MARKETS | | 500,000 | 500,000 | |
| 26442C AQ 7 | DUKE ENERGY CAROLINAS | | 05/31/2018 | MIZUHO SECURITIES | | 969,870 | 1,000,000 | 5,486 |
| 29379V BT 9 | ENTERPRISE PRODUCTS OPER | | 10/03/2018 | CITIGROUP GLOBAL MARKETS | | 997,640 | 1,000,000 | |
| 30711X C2 8 | CONNECTICUT AVENUE SECURITIES 18-C02 2M1 | | 03/06/2018 | JP MORGAN SECURITIES INC | | 1,000,000 | 1,000,000 | |
| 30711X X2 5 | CONNECTICUT AVENUE SECURITIES 18 C05 1M1 | | 07/26/2018 | BANK OF AMERICA | | 1,000,000 | 1,000,000 | |
| 34417Q AA 6 | FOCUS BRANDS FUNDING LLC 18-1 A2 | | 10/19/2018 | BARCLAYS CAPITAL | | 1,000,000 | 1,000,000 | |
| 34532R AA 4 | FORD CREDIT AUTO OWNER TRUST/F 18-1 A | | 01/23/2018 | BANK OF AMERICA | | 999,649 | 1,000,000 | |
| 36320T AL 7 | GALAXY CLO LTD 16-22A A1R | | 07/02/2018 | MIZUHO SECURITIES | | 1,000,000 | 1,000,000 | |
| 36320U AC 4 | GALAXY CLO LTD 18-27A A | | 04/03/2018 | GOLDMAN SACHS | | 1,500,000 | 1,500,000 | |
| 370334 CD 4 | GENERAL MILLS INC | | 04/03/2018 | GOLDMAN SACHS | | 999,860 | 1,000,000 | |
| 377372 AH 0 | GLAXOSMITHKLINE CAP INC | | 08/15/2018 | WELLS FARGO FINANCIAL | | 977,490 | 1,000,000 | 11,589 |
| 40573L AS 5 | HALFMOON PARENT INC | | 09/06/2018 | MORGAN STANLEY & CO | | 998,670 | 1,000,000 | |
| 43815H AC 1 | HONDA AUTO RECEIVABLES OWNER T 18-3 A3 | | 08/21/2018 | BANK OF AMERICA | | 1,499,794 | 1,500,000 | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 44932H AH 6 | IBM CREDIT LLC | | 03/14/2018 | CITIGROUP GLOBAL MARKETS | | 991,440 | 1,000,000 | 3,333 |
| 46185H AC 6 | INVITATION HOMES TRUST 18-SFR2 B | | 04/20/2018 | JP MORGAN SECURITIES INC | | 1,000,000 | 1,000,000 | |
| 46187V AC 3 | INVITATION HOMES TRUST 18-SFR3 B | | 06/15/2018 | DEUTSCHE BANK | | 1,000,000 | 1,000,000 | |
| 46649V AG 6 | JP MORGAN CHASE COMMERCIAL MOR 18-LAQ B | | 06/27/2018 | JP MORGAN SECURITIES INC | | 1,000,000 | 1,000,000 | |
| 61744Y AP 3 | MORGAN STANLEY | | 08/09/2018 | CREDIT SUISSE FIRST BOSTON | | 962,730 | 1,000,000 | 1,991 |
| 641062 AD 6 | NESTLE HOLDINGS INC | | 09/17/2018 | BANK OF AMERICA | | 999,820 | 1,000,000 | |
| 64828F CQ 3 | NEW RESIDENTIAL MORTGAGE LOAN 18-4A A1S | | 10/11/2018 | CREDIT SUISSE FIRST BOSTON | | 1,000,000 | 1,000,000 | |
| 64829V AA 4 | NEW RESIDENTIAL MORTGAGE LOAN 18-RPL1 A1 | | 06/07/2018 | BANK OF AMERICA | | 993,763 | 1,000,000 | 3,986 |
| 64952W CX 9 | NEW YORK LIFE GLOBAL FDG | | 09/25/2018 | WELLS FARGO FINANCIAL | | 937,410 | 1,000,000 | 6,417 |
| 678858 BT 7 | OKLAHOMA G&E CO | | 08/14/2018 | MIZUHO SECURITIES | | 998,110 | 1,000,000 | |
| 693304 AT 4 | PECO ENERGY CO | | 08/08/2018 | MIZUHO SECURITIES | | 971,900 | 1,000,000 | 10,063 |
| 74456Q BW 5 | PUBLIC SERVICE ELECTRIC | | 09/05/2018 | MITSUBISHI UFJ SECURITIES USA INC | | 998,230 | 1,000,000 | |
| 81746Q AU 5 | SEQUOIA MORTGAGE TRUST 18-2 A19 | | 01/16/2018 | WELLS FARGO FINANCIAL | | 999,531 | 1,000,000 | 2,333 |
| 81747G AU 6 | SEQUOIA MORTGAGE TRUST 18-5 A19 | | 04/25/2018 | WELLS FARGO FINANCIAL | | 968,438 | 1,000,000 | 2,528 |
| 86212V AD 6 | STORE MASTER FUNDING LLC 18-1A A1 | | 10/12/2018 | CREDIT SUISSE FIRST BOSTON | | 999,741 | 1,000,000 | |
| 87266X AA 1 | TPG REAL ESTATE FINANCE 18-FL1 A | | 02/05/2018 | WELLS FARGO FINANCIAL | | 1,000,000 | 1,000,000 | |
| 88432V AE 4 | WIND RIVER CLO LTD 18-1 B | | 06/22/2018 | MORGAN STANLEY & CO | | 1,000,000 | 1,000,000 | |
| 89175V AA 1 | TOWD POINT MORTGAGE TRUST 18-2 A1 | | 05/29/2018 | JP MORGAN SECURITIES INC | | 996,750 | 1,000,000 | 2,708 |
| 89176E AA 8 | TOWD POINT MORTGAGE TRUST 18-1 A1 | | 02/06/2018 | CITIGROUP GLOBAL MARKETS | | 999,356 | 1,000,000 | 2,250 |
| 89176V AA 0 | TOWD POINT MORTGAGE TRUST 18-5 A1 | | 09/21/2018 | BANK OF AMERICA | | 979,179 | 1,000,000 | 2,438 |
| 89236T FN 0 | TOYOTA MOTOR CREDIT CORP | | 09/17/2018 | RBC CAPITAL MARKETS | | 998,040 | 1,000,000 | |
| 89613T AA 6 | TRICON AMERICAN HOMES 18-SFR1 A | | 04/11/2018 | DEUTSCHE BANK | | 994,235 | 1,000,000 | |
| 904764 BG 1 | UNILEVER CAPITAL CORP | | 09/04/2018 | GOLDMAN SACHS | | 992,780 | 1,000,000 | |
| 92211M AC 7 | VANTAGE DATA CENTERS ISSUER L 18-1 A2 | | 02/09/2018 | GUGGENHEIM CAPITAL MARKETS | | 1,000,000 | 1,000,000 | |
| 92349F AC 7 | VERIZON OWNER TRUST 18-1A B | | 03/06/2018 | BANK OF AMERICA | | 999,916 | 1,000,000 | |
| 92826C AC 6 | VISA INC | | 03/21/2018 | BANK OF AMERICA | | 980,900 | 1,000,000 | 7,700 |
| 95000U 2A 0 | WELLS FARGO & COMPANY | | 10/18/2018 | CITIGROUP GLOBAL MARKETS | | 949,100 | 1,000,000 | 14,933 |
| 98161V AD 2 | WORLD OMNI AUTO RECEIVABLES TR 18-A A4 | | 01/30/2018 | WELLS FARGO FINANCIAL | | 2,249,634 | 2,250,000 | |
| 25243Y AU 3 | DIAGEO CAPITAL PLC | D | 10/19/2018 | CITIGROUP GLOBAL MARKETS | | 480,185 | 500,000 | 6,344 |
| 82620K AK 9 | SIEMENS FINANCIERINGSMAT | D | 09/11/2018 | SUNTRUST CAPITAL MARKETS | | 931,930 | 1,000,000 | 9,889 |
| 3899999. Total - Bonds - Industrial and Miscellaneous | | | | | | 60,030,728 | 60,500,000 | 159,667 |
| 8399997. Total - Bonds - Part 3 | | | | | | 76,563,199 | 76,745,609 | 193,923 |
| 8399998. Total - Bonds - Summary Item from Part 5 | | | | | | 1,991,960 | 2,000,000 | 1,345 |
| 8399999. Total - Bonds | | | | | | 78,555,159 | 78,745,609 | 195,268 |
| 9999999. Total - Bonds, Preferred and Common Stocks | | | | | | 78,555,159 | XXX | 195,268 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 36178U UW 1 | GOVERNMENT NATL MTG ASSOC II #AB7797... | .. | 12/01/2018. | PAYDOWN | | 62,198 | 62,198 | 66,901 | 62,461 | | (263) | | (263) | | 62,198 | | | 0 | 1,390 | 11/20/2042. |
| 36179R 7J 2 | GOVERNMENT NATL MTG ASSOC II #MA3597.. | .. | 12/01/2018. | PAYDOWN | | 176,729 | 176,729 | 186,670 | 177,531 | | (803) | | (803) | | 176,729 | | | 0 | 3,282 | 04/20/2046. |
| 36179R XD 6 | GOVERNMENT NATL MTG ASSOC II #MA3376.. | .. | 12/01/2018. | PAYDOWN | | 218,888 | 218,888 | 229,833 | 219,775 | | (886) | | (886) | | 218,888 | | | 0 | 3,930 | 01/20/2046. |
| 36179S B8 9 | GOVERNMENT NATL MTG ASSOC II #MA3663.. | .. | 12/01/2018. | PAYDOWN | | 61,143 | 61,143 | 64,572 | 61,387 | | (244) | | (244) | | 61,143 | | | 0 | 1,131 | 05/20/2046. |
| 36179S JS 7 | GOVERNMENT NATL MTG ASSOC II #MA3873.. | .. | 12/01/2018. | PAYDOWN | | 226,548 | 226,548 | 236,973 | 227,195 | | (647) | | (647) | | 226,548 | | | 0 | 3,707 | 08/20/2046. |
| 36179T Z5 7 | GOVERNMENT NATL MTG ASSOC II #MA5264.. | .. | 12/01/2018. | PAYDOWN | | 10,016 | 10,016 | 10,242 | | | (6) | | (6) | | 10,016 | | | 0 | 105 | 06/20/2048. |
| 36296U SY 7 | GOVERNMENT NATL MTG ASSOC #701735..... | .. | 12/01/2018. | PAYDOWN | | 139,111 | 139,111 | 141,981 | 139,262 | | (151) | | (151) | | 139,111 | | | 0 | 3,559 | 03/15/2039. |
| 36297J TV 6 | GOVERNMENT NATL MTG ASSOC #713464..... | .. | 12/01/2018. | PAYDOWN | | 26,734 | 26,734 | 27,553 | 26,797 | | (63) | | (63) | | 26,734 | | | 0 | 530 | 06/15/2039. |
| 38373A D9 4 | GOVERNMENT NATIONAL MORTGAGE A 09 69 PV | .. | 12/01/2018. | PAYDOWN | | 71,696 | 71,696 | 72,559 | 71,773 | | (77) | | (77) | | 71,696 | | | 0 | 1,483 | 08/20/2039. |
| 912828 2K 5 | UNITED STATES TREASURY NOTE | .. | 03/14/2018. | CITIGROUP GLOBAL MARKETS | | 1,977,884 | 2,000,000 | 2,001,335 | 2,001,103 | | (138) | | (138) | | 2,000,966 | | (23,082) | (23,082) | 17,017 | 07/31/2019. |
| 912828 L3 2 | UNITED STATES TREASURY NOTE | .. | 12/04/2018. | BARCLAYS CAPITAL | | 390,358 | 400,000 | 398,592 | 399,229 | | 266 | | 266 | | 399,495 | | (9,137) | (9,137) | 6,974 | 08/31/2020. |
| 912828 MF 4 | UNITED STATES TREASURY INFL INDEX NOTES | .. | 03/07/2018. | BANK OF AMERICA | | 292,410 | 250,000 | 244,932 | 249,158 | | 120 | | 120 | | 249,278 | | 43,132 | 43,132 | 2,524 | 01/15/2020. |
| 912828 PP 9 | UNITED STATES TREASURY INFL INDEX NOTES | .. | 03/07/2018. | NOMURA SECURITIES INTL | | 289,258 | 250,000 | 256,119 | 253,054 | | (86) | | (86) | | 252,968 | | 36,289 | 36,289 | 2,042 | 01/15/2021. |
| 912828 U4 0 | UNITED STATES TREASURY NOTE | .. | 11/30/2018. | VARIOUS | | 2,699,939 | 2,700,000 | 2,689,990 | 2,695,260 | | 4,730 | | 4,730 | | 2,699,990 | | (51) | (51) | 26,948 | 11/30/2018. |
| 912828 VK 3 | UNITED STATES TREASURY NOTE | .. | 06/30/2018. | VARIOUS | | 2,000,000 | 2,000,000 | 1,989,537 | 1,998,924 | | 1,076 | | 1,076 | | 2,000,000 | | | 0 | 27,500 | 06/30/2018. |
| 912828 WR 7 | UNITED STATES TREASURY NOTE | .. | 12/04/2018. | PARIBAS CORPORATION | | 983,473 | 1,000,000 | 1,011,996 | 1,010,585 | | (2,749) | | (2,749) | | 1,007,836 | | (24,363) | (24,363) | 30,431 | 06/30/2021. |
| 0599999. | Total - Bonds - U.S. Government | | | | | 9,626,385 | 9,593,063 | 9,629,785 | 9,593,494 | 0 | 79 | 0 | 79 | 0 | 9,603,596 | 0 | 22,788 | 22,788 | 132,553 | XXX |
| **Bonds - All Other Government** | | | | | | | | | | | | | | | | | | | | |
| 46513A F8 8 | ISRAEL STATE OF | D | 07/01/2018. | MATURITY | | 700,000 | 700,000 | 700,000 | 700,000 | | | | 0 | | 700,000 | | | 0 | 13,413 | 07/01/2018. |
| 1099999. | Total - Bonds - All Other Government | | | | | 700,000 | 700,000 | 700,000 | 700,000 | 0 | 0 | 0 | 0 | 0 | 700,000 | 0 | 0 | 0 | 13,413 | XXX |
| **Bonds - U.S. States, Territories and Possessions** | | | | | | | | | | | | | | | | | | | | |
| 13063C YL 8 | CALIFORNIA ST | .. | 07/27/2018. | HILLTOP SECURITIES | | 582,155 | 500,000 | 591,550 | 573,902 | | (5,077) | | (5,077) | | 568,826 | | 13,329 | 13,329 | 22,917 | 09/01/2030. |
| 20772G E4 6 | CONNECTICUT ST | .. | 03/15/2018. | MATURITY | | 250,000 | 250,000 | 250,000 | 250,000 | | | | 0 | | 250,000 | | | 0 | 5,938 | 03/15/2018. |
| 574193 KY 3 | MARYLAND ST | .. | 12/10/2018. | M&T SECURITIES INC | | 264,425 | 250,000 | 276,738 | 267,036 | | (3,369) | | (3,369) | | 263,667 | | 758 | 758 | 13,639 | 08/01/2027. |
| 677522 FG 4 | OHIO ST | .. | 12/10/2018. | UBS WARBURG | | 204,002 | 200,000 | 206,458 | 204,619 | | (803) | | (803) | | 203,816 | | 186 | 186 | 7,683 | 09/01/2026. |
| 882723 NB 1 | TEXAS ST | .. | 12/10/2018. | MESIROW FINANCIAL INC | | 563,685 | 500,000 | 590,145 | 560,808 | | (8,537) | | (8,537) | | 552,271 | | 11,414 | 11,414 | 29,931 | 10/01/2028. |
| 1799999. | Total - Bonds - U.S. States, Territories & Possessions | | | | | 1,864,267 | 1,700,000 | 1,914,891 | 1,856,365 | 0 | (17,786) | 0 | (17,786) | 0 | 1,838,580 | 0 | 25,687 | 25,687 | 80,108 | XXX |
| **Bonds - U.S. Political Subdivisions of States** | | | | | | | | | | | | | | | | | | | | |
| 005482 3K 8 | ADAMS & ARAPAHOE CNTYS CO JT S | .. | 12/07/2018. | KEY BANC CAPITAL MARKETS | | 231,860 | 200,000 | 241,108 | 238,502 | | (3,675) | | (3,675) | | 234,828 | | (2,968) | (2,968) | 10,278 | 12/01/2030. |
| 073900 E5 7 | BEAUFORT CNTY SC SCH DIST | .. | 07/27/2018. | M&T SECURITIES INC | | 1,129,740 | 1,000,000 | 1,214,540 | 1,143,838 | | (15,487) | | (15,487) | | 1,128,351 | | 1,389 | 1,389 | 45,833 | 03/01/2023. |
| 132285 2Q 9 | CAMBRIDGE MA | .. | 01/18/2018. | JP MORGAN SECURITIES INC | | 281,233 | 250,000 | 286,415 | 276,197 | | (240) | | (240) | | 275,957 | | 5,275 | 5,275 | 5,583 | 01/01/2024. |
| 181144 SC 1 | CLARK CNTY WA SCH DIST #37 VAN | .. | 12/07/2018. | BOSC INC | | 585,985 | 500,000 | 608,720 | 602,899 | | (9,254) | | (9,254) | | 593,645 | | (7,660) | (7,660) | 25,694 | 12/01/2029. |
| 235219 KG 6 | DALLAS TX | .. | 12/07/2018. | RBC CAPITAL MARKETS | | 282,020 | 250,000 | 290,790 | 285,267 | | (5,098) | | (5,098) | | 280,169 | | 1,851 | 1,851 | 16,528 | 02/15/2024. |
| 249164 LJ 1 | DENVER CITY & CNTY CO | .. | 12/11/2018. | BOSC INC | | 259,990 | 250,000 | 285,500 | 270,478 | | (7,411) | | (7,411) | | 263,067 | | (3,077) | (3,077) | 19,343 | 08/01/2030. |
| 402892 BZ 5 | GUNNISON CO WATERSHED SCH DIST | .. | 12/03/2018. | PREREFUNDED | | 135,000 | 135,000 | 152,603 | 140,246 | | (5,246) | | (5,246) | | 135,000 | | | 0 | 7,088 | 12/01/2025. |
| 438670 2T 7 | HONOLULU CITY & CNTY HI | .. | 01/18/2018. | UBS WARBURG | | 1,906,613 | 1,625,000 | 1,977,284 | 1,870,410 | | (2,337) | | (2,337) | | 1,868,072 | | 38,540 | 38,540 | 25,052 | 10/01/2023. |
| 495033 ED 0 | KING CNTY WA SCH DIST #401 HIG | .. | 01/18/2018. | JP MORGAN SECURITIES INC | | 596,200 | 500,000 | 600,380 | 589,340 | | (700) | | (700) | | 588,640 | | 7,560 | 7,560 | 3,542 | 12/01/2024. |
| 495098 XJ 9 | KING CNTY WA SCH DIST #405 BEL | .. | 01/18/2018. | BLAYLOCK & PARTNERS L.P | | 1,820,894 | 1,550,000 | 1,911,972 | 1,804,416 | | (2,369) | | (2,369) | | 1,802,047 | | 18,847 | 18,847 | 10,979 | 12/01/2023. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 567505 PC 0 | MARICOPA CNTY AZ HIGH SCH DIST | | 12/07/2018. | GOLDMAN SACHS | | 1,146,500 | 1,000,000 | 1,209,220 | 1,193,434 | | (26,710) | | (26,710) | | 1,166,724 | | (20,224) | (20,224) | 75,556 | 07/01/2024. |
| 599632 KC 9 | MILFORD OH EXEMPT VLG SCH DIST | | 12/10/2018. | VINING SPARKS | | 1,235,283 | 1,075,000 | 1,273,768 | 1,225,370 | | (17,465) | | (17,465) | | 1,207,905 | | 27,378 | 27,378 | 55,392 | 12/01/2027. |
| 64966H DC 1 | NEW YORK NY | | 12/10/2018. | VARIOUS | | 1,017,478 | 1,000,000 | 1,271,000 | 1,056,470 | | (36,881) | | (36,881) | | 1,019,589 | | (2,111) | (2,111) | 73,976 | 10/15/2019. |
| 876315 VT 6 | TARRANT CNTY TX | | 06/01/2018. | MESIROW FINANCIAL INC | | 318,735 | 300,000 | 346,413 | 313,509 | | (2,190) | | (2,190) | | 311,319 | | 7,416 | 7,416 | 13,292 | 07/15/2025. |
| 2499999. | Total - Bonds - U.S. Political Subdivisions of States | | | | | 10,947,531 | 9,635,000 | 11,669,713 | 11,010,376 | 0 | (135,063) | 0 | (135,063) | 0 | 10,875,313 | 0 | 72,216 | 72,216 | 388,136 | XXX |
| **Bonds - U.S. Special Revenue and Special Assessment** | | | | | | | | | | | | | | | | | | | | |
| 04048R LG 9 | ARIZONA BRD OF RGTS ST UNIV SY | | 12/06/2018. | HUTCHINSON SHOCKLEY | | 1,861,594 | 1,615,000 | 1,924,402 | 1,850,213 | | (26,893) | | (26,893) | | 1,823,320 | | 38,275 | 38,275 | 116,415 | 07/01/2028. |
| 040647 EN 5 | ARIZONA ST TRANSPRTN BRD | | 12/06/2018. | HUTCHINSON SHOCKLEY | | 588,850 | 500,000 | 621,085 | 617,949 | | (10,616) | | (10,616) | | 607,332 | | (18,482) | (18,482) | 30,556 | 07/01/2029. |
| 040647 EP 0 | ARIZONA ST TRANSPRTN BRD | | 12/06/2018. | HUTCHINSON SHOCKLEY | | 691,881 | 590,000 | 726,467 | 722,949 | | (11,909) | | (11,909) | | 711,040 | | (19,159) | (19,159) | 36,056 | 07/01/2030. |
| 047870 MT 4 | ATLANTA GA WTR & WSTWTR REVENU | | 01/19/2018. | SIEBERT BRANFORD | | 245,672 | 205,000 | 251,619 | 241,969 | | (283) | | (283) | | 241,686 | | 3,986 | 3,986 | 2,335 | 11/01/2025. |
| 052398 EF 7 | AUSTIN TX ARPT SYS REVENUE | | 12/06/2018. | UMB BANK NA | | 895,816 | 800,000 | 943,400 | 933,245 | | (17,010) | | (17,010) | | 916,234 | | (20,418) | (20,418) | 42,778 | 11/15/2026. |
| 059231 ZR 4 | BALTIMORE MD REVENUE | | 12/07/2018. | BOSC INC | | 676,572 | 600,000 | 706,890 | 679,318 | | (9,796) | | (9,796) | | 669,522 | | 7,050 | 7,050 | 43,333 | 07/01/2031. |
| 167723 EN 1 | CHICAGO IL TRANSIT AUTH CAPITA | | 12/03/2018. | PREREFUNDED | | 1,000,000 | 1,000,000 | 1,204,060 | 1,023,347 | | (23,347) | | (23,347) | | 1,000,000 | | | 0 | 60,000 | 06/01/2024. |
| 20774Y J8 1 | CONNECTICUT ST HLTH & EDUCTNLF | | 12/14/2018. | BANK OF AMERICA | | 497,345 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | (2,655) | (2,655) | 7,319 | 07/01/2042. |
| 235036 C6 5 | DALLAS-FORT WORTH TX INTERNATI | | 12/07/2018. | MORGAN STANLEY & CO | | 209,466 | 200,000 | 230,240 | 220,988 | | (6,916) | | (6,916) | | 214,072 | | (4,606) | (4,606) | 11,111 | 11/01/2029. |
| 249182 CG 9 | DENVER CITY & CNTY CO ARPT REV | | 12/07/2018. | WELLS FARGO FINANCIAL | | 810,728 | 750,000 | 857,025 | 836,520 | | (20,452) | | (20,452) | | 816,069 | | (5,341) | (5,341) | 42,219 | 11/15/2022. |
| 30382L DR 6 | FAIRFAX CNTY VA ECON DEV AUTHF | | 12/18/2018. | FTN FINANCIAL SECURITIES CORP | | 1,068,663 | 945,000 | 1,088,300 | 1,044,431 | | (12,986) | | (12,986) | | 1,031,444 | | 37,218 | 37,218 | 57,619 | 10/01/2031. |
| 3128H7 X8 0 | FEDERAL HOME LN MTG CORP #E99703 | | 10/01/2018. | PAYDOWN | | 10,466 | 10,466 | 10,628 | 10,466 | | | | 0 | | 10,466 | | | 0 | 186 | 10/01/2018. |
| 3128MJ S4 3 | FEDERAL HOME LN MTG CORP #G08538 | | 12/01/2018. | PAYDOWN | | 418,902 | 418,902 | 422,333 | 419,080 | | (178) | | (178) | | 418,902 | | | 0 | 7,685 | 07/01/2043. |
| 3128P8 EW 7 | FEDERAL HOME LN MTG CORP #C91949 | | 12/01/2018. | PAYDOWN | | 440,142 | 440,142 | 450,252 | 440,662 | | (520) | | (520) | | 440,142 | | | 0 | 7,705 | 09/01/2037. |
| 3128PP 5E 9 | FEDERAL HOME LN MTG CORP #J10845 | | 12/01/2018. | PAYDOWN | | 27,733 | 27,733 | 28,509 | 27,838 | | (104) | | (104) | | 27,733 | | | 0 | 574 | 10/01/2024. |
| 3128PU ND 0 | FEDERAL HOME LN MTG CORP #J14888 | | 12/01/2018. | PAYDOWN | | 120,713 | 120,713 | 122,297 | 120,946 | | (233) | | (233) | | 120,713 | | | 0 | 2,135 | 04/01/2026. |
| 312962 5L 3 | FEDERAL HOME LN MTG CORP #B10851 | | 11/01/2018. | PAYDOWN | | 5,943 | 5,943 | 6,074 | 5,949 | | (6) | | (6) | | 5,943 | | | 0 | 141 | 11/01/2018. |
| 312964 E9 6 | FEDERAL HOME LN MTG CORP #B11960 | | 12/01/2018. | PAYDOWN | | 5,120 | 5,120 | 5,158 | 5,120 | | | | 0 | | 5,120 | | | 0 | 111 | 01/01/2019. |
| 31306X 2B 8 | FEDERAL HOME LN MTG CORP #J20770 | | 12/01/2018. | PAYDOWN | | 170,651 | 170,651 | 179,384 | 171,410 | | (759) | | (759) | | 170,651 | | | 0 | 2,355 | 10/01/2027. |
| 31307B 6T 2 | FEDERAL HOME LN MTG CORP #J23582 | | 12/01/2018. | PAYDOWN | | 104,960 | 104,960 | 107,847 | 105,092 | | (132) | | (132) | | 104,960 | | | 0 | 1,267 | 05/01/2028. |
| 3132GT PH 4 | FEDERAL HOME LN MTG CORP #Q08224 | | 12/01/2018. | PAYDOWN | | 185,441 | 185,441 | 186,629 | 185,523 | | (82) | | (82) | | 185,441 | | | 0 | 3,066 | 05/01/2042. |
| 3132L5 AF 0 | FEDERAL HOME LN MTG CORP #V80006 | | 12/01/2018. | PAYDOWN | | 197,006 | 197,006 | 205,840 | 197,518 | | (512) | | (512) | | 197,006 | | | 0 | 3,582 | 04/01/2043. |
| 3133EF RH 2 | FEDERAL FARM CREDIT BANK | | 11/30/2018. | MATURITY | | 200,000 | 200,000 | 200,070 | 200,000 | | | | 0 | | 200,000 | | | 0 | 2,680 | 11/30/2018. |
| 3133EG BV 6 | FEDERAL FARM CREDIT BANK | | 12/06/2018. | MATURITY | | 200,000 | 200,000 | 200,160 | 200,063 | | (63) | | (63) | | 200,000 | | | 0 | 2,420 | 12/06/2018. |
| 3136A5 DW 3 | FANNIE MAE 12 36 BV | | 12/01/2018. | PAYDOWN | | 27,173 | 27,173 | 28,689 | 27,281 | | (108) | | (108) | | 27,173 | | | 0 | 433 | 07/25/2039. |
| 3136AF EC 4 | FANNIE MAE 13 72 NA | | 12/01/2018. | PAYDOWN | | 213,275 | 213,275 | 214,191 | 213,364 | | (90) | | (90) | | 213,275 | | | 0 | 2,793 | 08/25/2042. |
| 3136AG VN 9 | FANNIE MAE 13 100 PK | | 12/01/2018. | PAYDOWN | | 42,630 | 42,630 | 44,495 | 42,764 | | (134) | | (134) | | 42,630 | | | 0 | 800 | 03/25/2043. |
| 3137A3 RL 5 | FREDDIE MAC 3782 PG | | 12/01/2018. | PAYDOWN | | 132,668 | 132,668 | 135,694 | 133,150 | | (482) | | (482) | | 132,668 | | | 0 | 1,545 | 11/15/2028. |
| 3137A5 X2 5 | FREDDIE MAC 3786 WE | | 12/01/2018. | PAYDOWN | | 250,644 | 250,644 | 254,757 | 251,248 | | (603) | | (603) | | 250,644 | | | 0 | 2,664 | 12/15/2028. |
| 3137B8 F5 1 | FREDDIE MAC 4302 PA | | 12/01/2018. | PAYDOWN | | 76,154 | 76,154 | 80,533 | 76,437 | | (283) | | (283) | | 76,154 | | | 0 | 1,542 | 12/15/2043. |
| 3137B8 JF 5 | FREDDIE MAC 4315 KP | | 12/01/2018. | PAYDOWN | | 89,116 | 89,116 | 91,761 | 89,304 | | (188) | | (188) | | 89,116 | | | 0 | 1,397 | 08/15/2041. |
| 3137BD GP 5 | FREDDIE MAC 4392 AC | | 12/01/2018. | PAYDOWN | | 117,130 | 117,130 | 121,669 | 117,815 | | (685) | | (685) | | 117,130 | | | 0 | 1,914 | 07/15/2037. |
| 3137FE BP 4 | FHLMC MULTIFAMILY STRUCTURED P -K072 A1 | | 12/01/2018. | PAYDOWN | | 65,320 | 65,320 | 66,626 | | | (82) | | (82) | | 65,320 | | | 0 | 1,067 | 11/25/2027. |
| 3138A3 DM 6 | FEDERAL NATIONAL MTG ASSOC #AH1907 | | 12/01/2018. | PAYDOWN | | 63,387 | 63,387 | 66,011 | 63,647 | | (260) | | (260) | | 63,387 | | | 0 | 1,712 | 03/01/2026. |
| 3138A6 ZQ 6 | FEDERAL NATIONAL MTG ASSOC #AH5250 | | 12/01/2018. | PAYDOWN | | 55,486 | 55,486 | 57,784 | 55,608 | | (122) | | (122) | | 55,486 | | | 0 | 1,211 | 03/01/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3138ER 6Q 8 | FEDERAL NATIONAL MTG ASSOC #AL9878 | | 12/01/2018. | PAYDOWN | | 53,667 | 53,667 | 54,891 | 53,757 | | (91) | | (91) | | 53,667 | | | 0 | 943 | 02/01/2037. |
| 3138MF P7 6 | FEDERAL NATIONAL MTG ASSOC #AQ0445 | | 12/01/2018. | PAYDOWN | | 62,438 | 62,438 | 65,658 | 62,612 | | (174) | | (174) | | 62,438 | | | 0 | 1,038 | 10/01/2042. |
| 3138MG LE 3 | FEDERAL NATIONAL MTG ASSOC #AQ1224 | | 12/01/2018. | PAYDOWN | | 158,177 | 158,177 | 165,542 | 158,604 | | (428) | | (428) | | 158,177 | | | 0 | 2,437 | 11/01/2042. |
| 3138MK 5J 1 | FEDERAL NATIONAL MTG ASSOC #AQ4448 | | 12/01/2018. | PAYDOWN | | 385,500 | 385,500 | 404,353 | 386,643 | | (1,143) | | (1,143) | | 385,500 | | | 0 | 6,621 | 11/01/2042. |
| 3138YE 5V 5 | FEDERAL NATIONAL MTG ASSOC #AY1759 | | 12/01/2018. | PAYDOWN | | 136,180 | 136,180 | 138,925 | | | (150) | | (150) | | 136,180 | | | 0 | 2,145 | 02/01/2045. |
| 3138YW KA 4 | FEDERAL NATIONAL MTG ASSOC #AZ4788 | | 12/01/2018. | PAYDOWN | | 301,626 | 301,626 | 322,363 | 303,460 | | (1,834) | | (1,834) | | 301,626 | | | 0 | 5,726 | 10/01/2045. |
| 31397N 5G 6 | FANNIE MAE 09 38 AB | | 12/01/2018. | PAYDOWN | | 119,176 | 119,176 | 126,624 | 120,426 | | (1,250) | | (1,250) | | 119,176 | | | 0 | 2,593 | 06/25/2024. |
| 31397U XA 2 | FANNIE MAE 11 61 MG | | 12/01/2018. | PAYDOWN | | 185,136 | 185,136 | 197,314 | 186,353 | | (1,217) | | (1,217) | | 185,136 | | | 0 | 3,765 | 07/25/2026. |
| 31398C D4 7 | FREDDIE MAC 3527 DA | | 12/01/2018. | PAYDOWN | | 34,448 | 34,448 | 35,724 | 34,661 | | (213) | | (213) | | 34,448 | | | 0 | 728 | 04/15/2029. |
| 3140GR QG 2 | FEDERAL NATIONAL MTG ASSOC #BH3154 | | 12/01/2018. | PAYDOWN | | 54,507 | 54,507 | 55,895 | | | (21) | | (21) | | 54,507 | | | 0 | 912 | 07/01/2047. |
| 31410L UV 2 | FEDERAL NATIONAL MTG ASSOC #890796 | | 12/01/2018. | PAYDOWN | | 228,610 | 228,610 | 233,825 | | | (309) | | (309) | | 228,610 | | | 0 | 3,637 | 12/01/2045. |
| 31418A MW 5 | FEDERAL NATIONAL MTG ASSOC #MA1272 | | 12/01/2018. | PAYDOWN | | 62,047 | 62,047 | 65,266 | 62,226 | | (179) | | (179) | | 62,047 | | | 0 | 969 | 12/01/2042. |
| 31418B 5D 4 | FEDERAL NATIONAL MTG ASSOC #MA2643 | | 12/01/2018. | PAYDOWN | | 336,002 | 336,002 | 350,072 | 336,883 | | (881) | | (881) | | 336,002 | | | 0 | 5,392 | 06/01/2036. |
| 31418C PM 0 | FEDERAL NATIONAL MTG ASSOC #MA3127 | | 12/01/2018. | PAYDOWN | | 167,598 | 167,598 | 172,037 | 167,815 | | (217) | | (217) | | 167,598 | | | 0 | 2,717 | 09/01/2037. |
| 31418C WW 0 | FEDERAL NATIONAL MTG ASSOC #MA3360 | | 12/01/2018. | PAYDOWN | | 19,841 | 19,841 | 19,928 | | | (2) | | (2) | | 19,841 | | | 0 | 222 | 05/01/2038. |
| 349515 XE 1 | FORT WORTH TX WTR & SWR REVENU | | 12/07/2018. | BARCLAYS CAPITAL | | 1,045,554 | 890,000 | 1,100,716 | 1,089,194 | | (21,546) | | (21,546) | | 1,067,648 | | (22,094) | (22,094) | 58,839 | 02/15/2026. |
| 353186 7M 5 | FRANKLIN CNTY OH HOSP REVENUE | | 02/07/2018. | BARCLAYS CAPITAL | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | | 0 | 4,779 | 11/15/2041. |
| 37358M CN 9 | GEORGIA ST ROAD & TOLLWAY AUTH | | 03/13/2018. | LOOP CAPITAL MARKETS | | 2,080,920 | 2,000,000 | 2,406,000 | 2,083,373 | | (11,808) | | (11,808) | | 2,071,565 | | 9,355 | 9,355 | 28,611 | 06/01/2021. |
| 391577 PB 3 | GTR AZ DEV AUTH INFRASTRUCTURE | | 08/01/2018. | SECURITY CALLED BY ISSUER at 100.000 | | 220,000 | 220,000 | 216,878 | 218,622 | | 128 | | 128 | | 218,750 | | 1,250 | 1,250 | 9,900 | 08/01/2023. |
| 414018 5F 4 | HARRIS CNTY TX FLOOD CONTROL D | | 12/06/2018. | UBS WARBURG | | 227,332 | 200,000 | 237,432 | 225,697 | | (3,293) | | (3,293) | | 222,404 | | 4,928 | 4,928 | 11,917 | 10/01/2029. |
| 45470R DN 3 | INDIANA ST FIN AUTH HIGHWAY RE | | 12/06/2018. | STERN BROTHERS & COMPANY | | 589,060 | 500,000 | 615,055 | 612,123 | | (9,490) | | (9,490) | | 602,633 | | (13,573) | (13,573) | 30,903 | 06/01/2031. |
| 462460 2J 4 | IOWA ST HGR EDU LOAN AUTH | | 12/06/2018. | APEX PRYOR SECURITIES | | 571,110 | 500,000 | 590,810 | 565,363 | | (8,150) | | (8,150) | | 557,213 | | 13,897 | 13,897 | 25,625 | 12/01/2030. |
| 46263R MS 1 | IPS MULTI-SCH BLDG CORP IN | | 01/19/2018. | US BANCORP PIPER JAFFRAY | | 734,435 | 630,000 | 762,949 | 724,595 | | (892) | | (892) | | 723,704 | | 10,732 | 10,732 | 16,450 | 01/15/2024. |
| 46613S KX 7 | JEA FL ELEC SYS REVENUE | | 12/07/2018. | OPPENHEIMER & CO. INC | | 1,166,071 | 1,005,000 | 1,165,810 | 1,129,436 | | (14,692) | | (14,692) | | 1,114,744 | | 51,327 | 51,327 | 60,021 | 10/01/2030. |
| 46615S CA 4 | JEA FL WTR & SWR REVENUE | | 12/07/2018. | BANK OF AMERICA | | 518,624 | 475,000 | 561,298 | 515,980 | | (8,690) | | (8,690) | | 507,290 | | 11,334 | 11,334 | 28,368 | 10/01/2030. |
| 46615S CD 8 | JEA FL WTR & SWR REVENUE | | 12/14/2018. | STIFEL-HANIFEN DIVIS | | 295,834 | 275,000 | 324,962 | 298,725 | | (5,136) | | (5,136) | | 293,589 | | 2,245 | 2,245 | 16,691 | 10/01/2030. |
| 544435 4B 3 | LOS ANGELES CA DEPT OF ARPTS | | 12/06/2018. | JEFFERIES & COMPANY INC | | 566,070 | 500,000 | 599,165 | 574,211 | | (8,663) | | (8,663) | | 565,548 | | 522 | 522 | 26,736 | 05/15/2027. |
| 56045R XX 2 | MAINE ST MUNI BOND BANK | | 12/06/2018. | HUTCHINSON SHOCKLEY | | 596,280 | 500,000 | 609,030 | 603,509 | | (8,812) | | (8,812) | | 594,697 | | 1,583 | 1,583 | 27,708 | 11/01/2028. |
| 57583R 5S 0 | MASSACHUSETTS ST DEV FIN AGY R | | 12/10/2018. | FIDELITY | | 234,124 | 220,000 | 263,254 | 234,096 | | (4,328) | | (4,328) | | 229,769 | | 4,355 | 4,355 | 15,919 | 01/01/2021. |
| 59259Y SD 2 | MET TRANSPRTN AUTH NY REVENUE | | 12/10/2018. | UBS WARBURG | | 223,284 | 200,000 | 231,798 | 216,298 | | (2,975) | | (2,975) | | 213,323 | | 9,961 | 9,961 | 10,750 | 11/15/2028. |
| 631060 AQ 3 | NARRAGANSETT BAY RI COMMISSION | | 02/12/2018. | MORGAN STANLEY & CO | | 2,700,000 | 2,700,000 | 2,700,000 | 2,700,000 | | | | 0 | | 2,700,000 | | | 0 | 7,189 | 09/01/2034. |
| 63968A E7 6 | NEBRASKA ST PUBLIC PWR DIST RE | | 01/01/2018. | PREREFUNDED | | 720,000 | 720,000 | 781,711 | 720,000 | | | | 0 | | 720,000 | | | 0 | 18,000 | 01/01/2026. |
| 63968A F8 3 | NEBRASKA ST PUBLIC PWR DIST RE | | 01/01/2018. | PREREFUNDED | | 280,000 | 280,000 | 303,999 | 280,000 | | | | 0 | | 280,000 | | | 0 | 7,000 | 01/01/2026. |
| 64465P B9 8 | NEW HAMPSHIRE ST MUNI BOND BAN | | 07/27/2018. | JEFFERIES & COMPANY INC | | 1,480,401 | 1,300,000 | 1,572,402 | 1,488,485 | | (18,468) | | (18,468) | | 1,470,016 | | 10,385 | 10,385 | 62,472 | 08/15/2023. |
| 646065 D9 0 | NEW JERSEY ST EDUCTNL FACS AUT | | 10/25/2018. | MESIROW FINANCIAL INC | | 255,078 | 250,000 | 294,495 | 259,886 | | (5,418) | | (5,418) | | 254,468 | | 609 | 609 | 16,597 | 07/01/2034. |
| 649883 YC 3 | NEW YORK ST MTGE AGY HOMEOWNER | | 12/10/2018. | BANK OF AMERICA | | 1,507,035 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | 7,035 | 7,035 | 49,385 | 04/01/2020. |
| 64990H ML 1 | NEW YORK ST DORM AUTH REVENUES | | 12/10/2018. | STIFEL-HANIFEN DIVIS | | 548,660 | 500,000 | 579,005 | 544,105 | | (9,098) | | (9,098) | | 535,006 | | 13,654 | 13,654 | 26,875 | 05/15/2023. |
| 67760H JS 1 | OHIO ST TURNPIKE COMMISSION | | 12/10/2018. | JP MORGAN SECURITIES INC | | 220,450 | 200,000 | 239,360 | 225,873 | | (4,537) | | (4,537) | | 221,336 | | (886) | (886) | 13,913 | 02/15/2030. |
| 677704 YN 2 | OHIO UNIV GEN RECPTS ATHENS | | 12/10/2018. | FIFTH THIRD SECURITIES INC | | 272,375 | 250,000 | 298,300 | 272,779 | | (4,652) | | (4,652) | | 268,127 | | 4,248 | 4,248 | 12,882 | 12/01/2023. |
| 682001 CU 4 | OMAHA NE PUBLIC PWR DIST ELECR | | 12/10/2018. | KEY BANC CAPITAL MARKETS | | 561,960 | 500,000 | 606,830 | 576,414 | | (10,251) | | (10,251) | | 566,163 | | (4,203) | (4,203) | 34,097 | 02/01/2031. |
| 682001 DQ 2 | OMAHA NE PUBLIC PWR DIST ELECR | | 09/17/2018. | SAMCO CAPITAL MARKET | | 566,520 | 500,000 | 595,835 | 569,577 | | (6,999) | | (6,999) | | 562,578 | | 3,942 | 3,942 | 28,333 | 02/01/2028. |

# 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 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 68607D SE 6 | OREGON ST DEPT OF TRANSPRTN HI | | 07/27/2018. | RBC CAPITAL MARKETS | | 1,389,420 | 1,200,000 | 1,449,228 | 1,383,390 | | (14,357) | | (14,357) | | 1,369,033 | | 20,387 | 20,387 | 42,667 | 11/15/2027. |
| 70917R H2 4 | PENNSYLVANIA ST HGR EDUCTNL FA | | 06/08/2018. | RAYMOND JAMES | | 1,060,230 | 1,000,000 | 1,171,050 | 1,055,019 | | (9,752) | | (9,752) | | 1,045,267 | | 14,963 | 14,963 | 24,583 | 06/15/2021. |
| 709221 QS 7 | PENNSYLVANIA ST TURNPIKE COMMI | | 12/03/2018. | PREREFUNDED | | 225,000 | 225,000 | 254,943 | 232,770 | | (7,770) | | (7,770) | | 225,000 | | | 0 | 11,250 | 12/01/2024. |
| 709223 2C 4 | PENNSYLVANIA ST TURNPIKE COMMI | | 09/17/2018. | VINING SPARKS | | 834,308 | 750,000 | 903,855 | 828,509 | | (10,813) | | (10,813) | | 817,696 | | 16,612 | 16,612 | 30,000 | 12/01/2024. |
| 709235 RV 9 | PENNSYLVANIA ST UNIV | | 02/15/2018. | PREREFUNDED | | 1,350,000 | 1,350,000 | 1,579,230 | 1,354,917 | | (4,917) | | (4,917) | | 1,350,000 | | | 0 | 33,750 | 08/15/2021. |
| 773426 BC 4 | ROCKINGHAM CNTY NC LTD OBLG | | 12/10/2018. | CITIGROUP GLOBAL MARKETS | | 804,083 | 700,000 | 837,760 | 803,854 | | (12,439) | | (12,439) | | 791,416 | | 12,667 | 12,667 | 41,903 | 04/01/2026. |
| 796253 S9 4 | SAN ANTONIO TX ELEC & GAS REVE | | 12/10/2018. | MIDDLEGATE SECURITIES LTD | | 251,128 | 250,000 | 290,545 | 261,140 | | (9,736) | | (9,736) | | 251,404 | | (277) | (277) | 17,901 | 02/01/2028. |
| 812643 EC 4 | SEATTLE WA MUNI LIGHT & PWR RE | | 12/10/2018. | CITIGROUP GLOBAL MARKETS | | 258,008 | 250,000 | 285,988 | 269,755 | | (8,925) | | (8,925) | | 260,830 | | (2,822) | (2,822) | 17,049 | 02/01/2026. |
| 83755L UY 0 | SOUTH DAKOTA ST BLDG AUTH REVE | | 12/10/2018. | WELLS FARGO FINANCIAL | | 567,490 | 500,000 | 596,550 | 567,644 | | (9,269) | | (9,269) | | 558,375 | | 9,115 | 9,115 | 25,764 | 06/01/2025. |
| 85230B ED 6 | SAINT CHARLES MO COPS | | 07/27/2018. | GMS GROUP INC | | 866,033 | 750,000 | 888,915 | 874,712 | | (9,230) | | (9,230) | | 865,482 | | 551 | 551 | 31,250 | 04/01/2025. |
| 873545 GV 3 | TACOMA WA SWR REVENUE | | 12/10/2018. | MESIROW FINANCIAL INC | | 663,527 | 575,000 | 696,227 | 666,241 | | (10,689) | | (10,689) | | 655,552 | | 7,975 | 7,975 | 29,628 | 12/01/2027. |
| 880558 BP 5 | TENNESSEE ST SCH BOND AUTH | | 12/10/2018. | CITIGROUP GLOBAL MARKETS | | 542,175 | 500,000 | 595,145 | 545,420 | | (9,473) | | (9,473) | | 535,947 | | 6,228 | 6,228 | 27,847 | 05/01/2032. |
| 914437 RA 8 | UNIV OF MASSACHUSETTS MA BLDGA | | 12/10/2018. | SWBC CAPITAL MARKETS GROUP | | 248,118 | 250,000 | 251,335 | 250,482 | | (247) | | (247) | | 250,235 | | (2,118) | (2,118) | 5,870 | 11/01/2019. |
| 914692 V2 1 | UNIV OF NEW MEXICO NM | | 04/26/2018. | RBC CAPITAL MARKETS | | 567,190 | 500,000 | 596,695 | 567,962 | | (3,225) | | (3,225) | | 564,737 | | 2,453 | 2,453 | 10,347 | 06/01/2026. |
| 3199999. | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 43,879,487 | 40,845,013 | 46,303,856 | 43,594,810 | 0 | (442,555) | 0 | (442,555) | 0 | 43,657,277 | 0 | 222,208 | 222,208 | 1,540,340 | XXX |
| **Bonds - Industrial and Miscellaneous** | | | | | | | | | | | | | | | | | | | | |
| 00248P AP 1 | A VOCE CLO LTD 14-1A A1R | | 10/15/2018. | PAYDOWN | | 71,653 | 71,653 | 71,653 | 71,653 | | | | 0 | | 71,653 | | | 0 | 2,247 | 07/15/2026. |
| 03063N AA 5 | AMERICOLD LLC TRUST 10 ARTA A1 | | 12/11/2018. | PAYDOWN | | 111,574 | 111,574 | 111,574 | 111,574 | | | | 0 | | 111,574 | | | 0 | 2,343 | 01/14/2029. |
| 03523T AN 8 | ANHEUSER-BUSCH INBEV WOR | | 04/23/2018. | SECURITY CALLED BY ISSUER at 104.375 | | 1,043,750 | 1,000,000 | 1,206,070 | 1,058,540 | | (8,764) | | (8,764) | | 1,049,776 | | (49,776) | (49,776) | 85,257 | 01/15/2020. |
| 053635 AA 6 | AVERY POINT CLO LTD 13 2A A | | 03/26/2018. | VARIOUS | | 1,949,380 | 1,949,380 | 1,935,267 | 1,948,111 | | 524 | | 524 | | 1,948,635 | | 745 | 745 | 21,661 | 07/17/2025. |
| 07177M AG 8 | BAXALTA INC | | 06/22/2018. | MATURITY | | 500,000 | 500,000 | 499,695 | 499,950 | | 50 | | 50 | | 500,000 | | | 0 | 5,000 | 06/22/2018. |
| 12479R AE 7 | CAPITAL AUTOMOTIVE REIT 17-1A A2 | | 12/15/2018. | PAYDOWN | | 5,000 | 5,000 | 4,999 | 4,992 | | 8 | | 8 | | 5,000 | | | 0 | 114 | 04/15/2047. |
| 12618S AD 9 | CNH EQUIPMENT TRUST 13 D A4 | | 01/15/2018. | PAYDOWN | | 211,447 | 211,447 | 211,399 | 211,440 | | 7 | | 7 | | 211,447 | | | 0 | 241 | 10/15/2020. |
| 12624P AE 5 | COMM MORTGAGE TRUST 12 CR3 A3 | | 10/01/2018. | PAYDOWN | | 34,631 | 34,631 | 35,698 | 34,698 | | (67) | | (67) | | 34,631 | | | 0 | 630 | 10/15/2045. |
| 12654P AA 6 | CREDIT SUISSE MORTGAGE TRUST 18-RPL9 A1 | | 12/01/2018. | PAYDOWN | | 30,213 | 30,213 | 30,255 | | | (1) | | (1) | | 30,213 | | | 0 | 178 | 09/25/2057. |
| 13057B AD 2 | CALIFORNIA REPUBLIC AUTO RECEI 16-1 A4 | | 12/15/2018. | PAYDOWN | | 98,231 | 98,231 | 98,661 | 98,435 | | (203) | | (203) | | 98,231 | | | 0 | 1,987 | 10/15/2021. |
| 17324D AQ 7 | CITIGROUP COMMERCIAL MORT 15 P1 A1 | | 12/01/2018. | PAYDOWN | | 114,650 | 114,650 | 114,649 | 114,650 | | | | 0 | | 114,650 | | | 0 | 1,101 | 09/15/2048. |
| 17324U AA 4 | CITI HELD FOR ASSET ISSUANCE 16 PM1 A | | 03/15/2018. | PAYDOWN | | 39,949 | 39,949 | 39,910 | 39,943 | | 7 | | 7 | | 39,949 | | | 0 | 290 | 04/15/2025. |
| 19626N AE 3 | COLONY STARWOOD HOMES 16-2A C | | 12/17/2018. | PAYDOWN | | 258,797 | 258,797 | 258,797 | 258,797 | | | | 0 | | 258,797 | | | 0 | 10,153 | 12/17/2033. |
| 210717 AA 2 | CONSUMERS SECURITIZATION FUND 14 A A1 | | 11/01/2018. | PAYDOWN | | 101,479 | 101,479 | 101,477 | 101,479 | | | | 0 | | 101,479 | | | 0 | 1,020 | 11/01/2020. |
| 22541Q 4C 3 | CREDIT SUISSE FIRST BOSTON 03 29 6A1 | | 12/01/2018. | PAYDOWN | | 21,492 | 21,492 | 21,411 | 21,438 | | 54 | | 54 | | 21,492 | | | 0 | 554 | 10/01/2030. |
| 23305X AS 0 | DBUBS MORTGAGE TRUST 11 LC2A A1FL | | 12/10/2018. | PAYDOWN | | 129,095 | 129,095 | 129,095 | 129,095 | | | | 0 | | 129,095 | | | 0 | 2,134 | 07/12/2044. |
| 25755T AG 5 | DOMINOS PIZZA MASTER ISSUER LL 17-1A A2I | | 10/25/2018. | PAYDOWN | | 5,000 | 5,000 | 5,000 | 5,000 | | | | 0 | | 5,000 | | | 0 | 96 | 07/25/2047. |
| 25755T AJ 9 | DOMINOS PIZZA MASTER ISSUER LL 18-1A A2I | | 10/25/2018. | PAYDOWN | | 2,500 | 2,500 | 2,500 | | | | | 0 | | 2,500 | | | 0 | 39 | 07/25/2048. |
| 278865 AQ 3 | ECOLAB INC | | 01/12/2018. | MATURITY | | 250,000 | 250,000 | 250,365 | 250,006 | | (6) | | (6) | | 250,000 | | | 0 | 1,938 | 01/12/2018. |
| 28415P AA 2 | ELARA HGV TIMESHARE ISSUER 16-A A | | 12/25/2018. | PAYDOWN | | 90,077 | 90,077 | 90,076 | 89,939 | | 138 | | 138 | | 90,077 | | | 0 | 1,299 | 04/25/2028. |
| 28415P AB 0 | ELARA HGV TIMESHARE ISSUER 16-A B | | 12/25/2018. | PAYDOWN | | 90,077 | 90,077 | 90,065 | 89,912 | | 165 | | 165 | | 90,077 | | | 0 | 1,532 | 04/25/2028. |
| 28416D AA 8 | ELARA HGV TIMESHARE ISSUER 17-A A | | 12/25/2018. | PAYDOWN | | 126,416 | 126,416 | 126,404 | 126,220 | | 196 | | 196 | | 126,416 | | | 0 | 2,093 | 03/25/2030. |
| 29273R AH 2 | ENERGY TRANSFER PARTNERS | | 07/01/2018. | MATURITY | | 100,000 | 100,000 | 115,744 | 101,402 | | (1,402) | | (1,402) | | 100,000 | | | 0 | 6,700 | 07/01/2018. |
| 30711X C2 8 | CONNECTICUT AVENUE SECURITIES 18-C02 2M1 | | 12/25/2018. | PAYDOWN | | 332,371 | 332,371 | 332,371 | | | | | 0 | | 332,371 | | | 0 | 3,654 | 08/25/2030. |

# 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 Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 30711X JS 4 | CONNECTICUT AVENUE SECURITIES 17 C03 1M1 | .. | 12/25/2018. | PAYDOWN | | 119,932 | 119,932 | 119,932 | 119,932 | | | | 0 | | 119,932 | | | 0 | 1,839 | 10/25/2029. |
| 30711X NS 9 | CONNECTICUT AVENUE SECURITIES 17-C05 1M1 | .. | 12/25/2018. | PAYDOWN | | 183,016 | 183,016 | 183,016 | 183,016 | | | | 0 | | 183,016 | | | 0 | 2,276 | 01/25/2030. |
| 30711X QS 6 | CONNECTICUT AVENUE SECURITIES 17 C06 1M1 | .. | 12/25/2018. | PAYDOWN | | 347,466 | 347,466 | 347,466 | 347,466 | | | | 0 | | 347,466 | | | 0 | 4,550 | 02/25/2030. |
| 30711X X2 5 | CONNECTICUT AVENUE SECURITIES 18 C05 1M1 | .. | 12/25/2018. | PAYDOWN | | 39,285 | 39,285 | 39,285 | | | | | 0 | | 39,285 | | | 0 | 243 | 01/25/2031. |
| 34540U AA 7 | FORD MOTOR CREDIT CO LLC | .. | 01/16/2018. | MATURITY | | 200,000 | 200,000 | 202,436 | 200,032 | | (32) | | (32) | | 200,000 | | | 0 | 2,375 | 01/16/2018. |
| 36249K AA 8 | GS MORTGAGE SECURITIES TRUST 10 C1 A1. | .. | 12/01/2018. | PAYDOWN | | 108,384 | 108,384 | 111,633 | 108,721 | | (337) | | (337) | | 108,384 | | | 0 | 2,176 | 08/10/2043. |
| 36320C AN 0 | GALAXY CLO LTD 13-16A A1R | .. | 04/05/2018. | VARIOUS | | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | 0 | | 1,500,000 | | | 0 | 15,715 | 11/16/2025. |
| 36320T AA 1 | GALAXY CLO LTD 16-22A A1 | .. | 07/16/2018. | SECURITY CALLED BY ISSUER at 100.000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 12,847 | 07/16/2028. |
| 36320T AG 8 | GALAXY CLO LTD 16-22A A2 | .. | 07/16/2018. | SECURITY CALLED BY ISSUER at 100.000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | | 0 | 10,500 | 07/16/2028. |
| 38137D AA 5 | GOLDENTREE LOAN OPPORTUNITIES 13 7A A | .. | 06/09/2018. | VARIOUS | | 1,734,697 | 1,734,697 | 1,716,731 | 1,730,043 | | 2,917 | | 2,917 | | 1,732,961 | | 1,737 | 1,737 | 22,033 | 04/25/2025. |
| 437303 AA 8 | HOME PARTNERS OF AMERICA TRUST 16-2 A. | .. | 12/17/2018. | PAYDOWN | | 39,106 | 39,106 | 38,805 | 38,930 | | 176 | | 176 | | 39,106 | | | 0 | 558 | 10/17/2033. |
| 50543L AA 0 | LABRADOR AVIATION FINANCE LTD 16-1A A1.. | .. | 12/15/2018. | PAYDOWN | | 62,500 | 62,500 | 61,287 | 62,297 | | 203 | | 203 | | 62,500 | | | 0 | 1,456 | 01/15/2042. |
| 57165L AA 2 | MARRIOTT VACATION CLUB OWNER 10 1A A... | .. | 02/20/2018. | PAYDOWN | | 105,930 | 105,930 | 105,919 | 105,925 | | 5 | | 5 | | 105,930 | | | 0 | 803 | 10/20/2032. |
| 59166B AA 9 | METLIFE SECURITIZATION TRUST 17-1A A | .. | 12/01/2018. | PAYDOWN | | 147,187 | 147,187 | 148,716 | 147,338 | | (151) | | (151) | | 147,187 | | | 0 | 2,260 | 04/25/2055. |
| 64828F CQ 3 | NEW RESIDENTIAL MORTGAGE LOAN 18-4A A1S | .. | 12/25/2018. | PAYDOWN | | 88,311 | 88,311 | 88,311 | | | | | 0 | | 88,311 | | | 0 | 343 | 01/25/2048. |
| 64829V AA 4 | NEW RESIDENTIAL MORTGAGE LOAN 18-RPL1 A1 | .. | 12/01/2018. | PAYDOWN | | 67,595 | 67,595 | 67,173 | | | 23 | | 23 | | 67,595 | | | 0 | 828 | 12/25/2057. |
| 655044 AK 1 | NOBLE ENERGY INC | .. | 05/01/2018. | SECURITY CALLED BY ISSUER at 101.406 | | 262,642 | 259,000 | 262,238 | 260,266 | | (307) | | (307) | | 259,959 | | (959) | (959) | 10,926 | 05/01/2021. |
| 68268F AA 8 | ONEMAIN FINANCIAL ISSUANCE TR 16 2A A.... | .. | 12/18/2018. | PAYDOWN | | 371,170 | 371,170 | 371,107 | 370,796 | | 374 | | 374 | | 371,170 | | | 0 | 9,323 | 03/20/2028. |
| 74333J AA 9 | PROGRESS RESIDENTIAL TRUST 17-SFR1 A... | .. | 05/01/2018. | PAYDOWN | | 744 | 744 | 744 | 744 | | | | 0 | | 744 | | | 0 | 6 | 08/17/2034. |
| 79548K XP 8 | SALOMON BROTHERS MORTGAGE 97 HUD2 AWAC | .. | 11/01/2018. | PAYDOWN | | 2,454 | 2,454 | 2,020 | 2,336 | | 118 | | 118 | | 2,454 | | | 0 | | 07/25/2024. |
| 81746D AU 4 | SEQUOIA MORTGAGE TRUST 17-5 A19 | .. | 12/01/2018. | PAYDOWN | | 31,069 | 31,069 | 31,196 | 31,073 | | (4) | | (4) | | 31,069 | | | 0 | 533 | 08/25/2047. |
| 81746H BT 7 | SEQUOIA MORTGAGE TRUST 17-CH1 A20 | .. | 12/01/2018. | PAYDOWN | | 167,440 | 167,440 | 168,395 | 167,523 | | (83) | | (83) | | 167,440 | | | 0 | 2,576 | 08/25/2047. |
| 81746Q AU 5 | SEQUOIA MORTGAGE TRUST 18-2 A19 | .. | 12/01/2018. | PAYDOWN | | 57,156 | 57,156 | 57,129 | | | 3 | | 3 | | 57,156 | | | 0 | 1,054 | 02/25/2048. |
| 81746X AU 0 | SEQUOIA MORTGAGE TRUST 17-3 A19 | .. | 12/01/2018. | PAYDOWN | | 47,713 | 47,713 | 46,870 | 47,670 | | 43 | | 43 | | 47,713 | | | 0 | 827 | 04/25/2047. |
| 81747G AU 6 | SEQUOIA MORTGAGE TRUST 18-5 A19 | .. | 12/01/2018. | PAYDOWN | | 42,650 | 42,650 | 41,304 | | | 25 | | 25 | | 42,650 | | | 0 | 574 | 05/25/2048. |
| 82652X AA 4 | SIERRA RECEIVABLES FUNDING CO 16 1A A... | .. | 12/20/2018. | PAYDOWN | | 70,533 | 70,533 | 70,520 | 70,441 | | 92 | | 92 | | 70,533 | | | 0 | 1,099 | 03/21/2033. |
| 82652Y AA 2 | SIERRA RECEIVABLES FUNDING CO 16-3A A... | .. | 12/20/2018. | PAYDOWN | | 188,863 | 188,863 | 188,829 | 188,667 | | 196 | | 196 | | 188,863 | | | 0 | 2,323 | 10/20/2033. |
| 86212V AD 6 | STORE MASTER FUNDING LLC 18-1A A1 | .. | 12/20/2018. | PAYDOWN | | 3,444 | 3,444 | 3,443 | | | 7 | | 7 | | 3,444 | | | 0 | 16 | 10/20/2048. |
| 86358R XZ 5 | STRUCTURED ASSET SECURITIES 02 AL1 A3.. | .. | 12/01/2018. | PAYDOWN | | 1,497 | 1,497 | 1,315 | 1,479 | | 18 | | 18 | | 1,497 | | | 0 | 26 | 02/25/2032. |
| 86359A ME 0 | STRUCTURED ASSET SECURITIES 03 AL1 A.... | .. | 12/01/2018. | PAYDOWN | | 6,670 | 6,670 | 6,391 | 6,417 | | | | 0 | | 6,417 | | 253 | 253 | 119 | 04/25/2031. |
| 87266X AA 1 | TPG REAL ESTATE FINANCE 18-FL1 A | .. | 12/15/2018. | PAYDOWN | | 28,058 | 28,058 | 28,058 | | | | | 0 | | 28,058 | | | 0 | 593 | 02/15/2035. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 883556 BE 1 | THERMO FISHER SCIENTIFIC | .. | 05/04/2018. | SECURITY CALLED BY ISSUER at 100.042 | | 500,210 | 500,000 | 507,100 | 501,854 | | (581) | | (581) | | 501,273 | | (1,273) | (1,273) | 9,310 | 02/01/2019. |
| 89173F AA 8 | TOWD POINT MORTGAGE TRUST 17-1 A1 | .. | 12/01/2018. | PAYDOWN | | 173,838 | 173,838 | 174,068 | 173,880 | | (42) | | (42) | | 173,838 | | | 0 | 2,505 | 10/25/2056. |
| 89175V AA 1 | TOWD POINT MORTGAGE TRUST 18-2 A1 | .. | 12/01/2018. | PAYDOWN | | 83,765 | 83,765 | 83,493 | | | 12 | | 12 | | 83,765 | | | 0 | 977 | 03/25/2058. |
| 89176E AA 8 | TOWD POINT MORTGAGE TRUST 18-1 A1 | .. | 12/01/2018. | PAYDOWN | | 136,793 | 136,793 | 136,705 | | | 6 | | 6 | | 136,793 | | | 0 | 1,774 | 01/25/2058. |
| 89176V AA 0 | TOWD POINT MORTGAGE TRUST 18-5 A1 | .. | 12/01/2018. | PAYDOWN | | 31,117 | 31,117 | 30,469 | | | 7 | | 7 | | 31,117 | | | 0 | 173 | 07/25/2058. |
| 891906 AA 7 | TOTAL SYSTEM SERVICES IN | .. | 06/01/2018. | MATURITY | | 500,000 | 500,000 | 499,855 | 499,987 | | 13 | | 13 | | 500,000 | | | 0 | 5,938 | 06/01/2018. |
| 92211M AC 7 | VANTAGE DATA CENTERS ISSUER L 18-1 A2 | .. | 12/15/2018. | PAYDOWN | | 8,333 | 8,333 | 8,333 | | | | | 0 | | 8,333 | | | 0 | 155 | 02/16/2043. |
| 92347X AA 4 | VERIZON OWNER TRUST 16-1A A | .. | 12/20/2018. | PAYDOWN | | 507,114 | 507,114 | 507,028 | 506,809 | | 305 | | 305 | | 507,114 | | | 0 | 5,954 | 01/20/2021. |
| 92903P AA 7 | VORNADO DP LLC 10 VNO A1 | .. | 12/10/2018. | PAYDOWN | | 166,346 | 166,346 | 166,345 | 166,247 | | 99 | | 99 | | 166,346 | | | 0 | 2,692 | 09/13/2028. |
| 98160Q AE 2 | WORLD OMNI AUTO RECEIVABLES TR 14 B A4 | .. | 12/15/2018. | PAYDOWN | | 500,000 | 500,000 | 502,148 | 501,176 | | (1,176) | | (1,176) | | 500,000 | | | 0 | 7,877 | 12/15/2020. |
| 982526 AU 9 | WM WRIGLEY JR CO | .. | 10/21/2018. | MATURITY | | 500,000 | 500,000 | 499,065 | 499,842 | | 158 | | 158 | | 500,000 | | | 0 | 12,500 | 10/21/2018. |
| 75625Q AA 7 | RECKITT BENCKISER TSY | D | 09/21/2018. | MATURITY | | 750,000 | 750,000 | 752,588 | 750,417 | | (417) | | (417) | | 750,000 | | | 0 | 15,938 | 09/21/2018. |
| 784309 AA 4 | S-JETS LIMITED 17-1 A | D | 12/15/2018. | PAYDOWN | | 66,667 | 66,667 | 66,667 | 66,569 | | 98 | | 98 | | 66,667 | | | 0 | 1,433 | 08/15/2042. |
| 92857W AS 9 | VODAFONE GROUP PLC | D | 06/18/2018. | SECURITY CALLED BY ISSUER at 102.724 | | 137,650 | 134,000 | 148,378 | 141,501 | | (2,396) | | (2,396) | | 139,106 | | (5,106) | (5,106) | 7,423 | 06/10/2019. |
| 3899999. | Total - Bonds - Industrial and Miscellaneous | | | | | 16,805,127 | 16,753,875 | 16,975,646 | 15,866,668 | 0 | (9,922) | 0 | (9,922) | 0 | 16,808,255 | 0 | (54,379) | (54,379) | 337,707 | XXX |
| **Bonds - Bank Loans** | | | | | | | | | | | | | | | | | | | | |
| 02474R AF 0 | AMERICAN BUILDERS & CONTRACTO TL B | .. | 12/07/2017. | VARIOUS | | 3 | | | | | | | 0 | | | | 3 | 3 | (125) | 10/31/2023. |
| 10330J AU 2 | BOYD GAMING CORP TL B | .. | 12/08/2017. | VARIOUS | | 43 | | | | | | | 0 | | | | 43 | 43 | 30 | 09/15/2023. |
| 12513V AC 0 | CEC ENTERTAINMENT INC TL B | .. | 01/02/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 24 | 02/12/2021. |
| 12543K AN 4 | CHS/COMMUNITY HEALTH SYS IN TL H | .. | 12/11/2017. | VARIOUS | | | | | | | | | 0 | | | | | 0 | 460 | 01/27/2021. |
| 12769L AB 5 | CAESARS RESORT COLLECTION LLC TL | .. | 12/11/2017. | VARIOUS | | | | | | | 107 | | 107 | | 107 | | (107) | (107) | 110 | 12/23/2024. |
| 13134M BE 2 | CALPINE CORP TL B5 | .. | 12/12/2017. | VARIOUS | | (1) | | | | | | | 0 | | | | (1) | (1) | 13 | 01/15/2024. |
| 15670B AB 8 | CENTURYLINK INC TL B | .. | 12/08/2017. | VARIOUS | | | | | | | | | 0 | | | | | 0 | 11 | 01/31/2025. |
| 20337E AN 1 | COMMSCOPE INC TL B | .. | 01/31/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 497 | 12/29/2022. |
| 28470Y AB 3 | ELDORADO RESORTS INC TL B | .. | 01/03/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 1 | 04/17/2024. |
| 36249Y AN 0 | CANYON (GTCR) VALOR COS INC TL B | .. | 12/07/2017. | VARIOUS | | 2 | | | | | | | 0 | | | | 2 | 2 | (56) | 06/16/2023. |
| 42804V AS 0 | HERTZ CORP/THE TL B | .. | 12/07/2017. | VARIOUS | | 48 | | | | | | | 0 | | | | 48 | 48 | (26) | 06/30/2023. |
| 50419M AB 7 | LA QUINTA INTERMEDIATE TL B | .. | 01/17/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 1,598 | 04/14/2021. |
| 51783Q AP 3 | LAS VEGAS SANDS LLC TL B | .. | 12/12/2017. | VARIOUS | | 4 | | | | | | | 0 | | | | 4 | 4 | (44) | 03/27/2025. |
| 52729K AN 6 | LEVEL 3 FINANCING INC TL B | .. | 03/29/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 709 | 02/22/2024. |
| 816194 AV 6 | SELECT MEDICAL CORP TL B | .. | 01/08/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 441 | 03/06/2025. |
| 84762N BK 6 | SPECTRUM BRANDS INC TL B | .. | 12/07/2017. | VARIOUS | | 2 | | | (1) | | | | 0 | | | | 2 | 2 | 439 | 06/23/2022. |
| 86853T AR 4 | SUPERVALU INC TL B | .. | 03/29/2018. | VARIOUS | | (24) | | | | | (150) | | (150) | | (150) | | 126 | 126 | 731 | 06/08/2024. |
| 88078F BH 0 | TEREX CORP TL | .. | 12/11/2017. | VARIOUS | | 2 | | | | | | | 0 | | | | 2 | 2 | 14 | 01/31/2024. |
| 89364M BM 5 | TRANSDIGM INC TL G | .. | 12/11/2017. | VARIOUS | | 315 | | | | | | | 0 | | | | 315 | 315 | (54) | 08/22/2024. |
| 903203 BT 3 | UPC FINANCING PARTNERSHIP TERM AR 1L | .. | 12/12/2017. | VARIOUS | | | | | | | | | 0 | | | | | 0 | 73 | 01/15/2026. |
| 90343T AS 2 | US TELEPACIFIC CORP TL | .. | 12/12/2017. | VARIOUS | | (26) | | | | | | | 0 | | | | (26) | (26) | 526 | 05/02/2023. |
| C9413P AZ 6 | VALEANT PHARMACEUTICALS INTL TL B | .. | 01/11/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 35 | 06/02/2025. |
| D8545J AG 4 | UNITYMEDIA FINANCE LLC TL D | .. | 12/12/2017. | VARIOUS | | | | | | | 243 | | 243 | | 243 | | (243) | (243) | 270 | 01/15/2026. |
| G9368P AY 0 | VIRGIN MEDIA BRISTOL LLC TL K | .. | 12/12/2017. | VARIOUS | | | | | | | 335 | | 335 | | 335 | | (335) | (335) | 328 | 01/15/2026. |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identification | Description | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date |
| C5400E AD 3 | MACDONALD DETTWILER TL B | A | 01/05/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 194 | 10/04/2024. |
| C6901L AE 7 | 1011778 BC ULC TL B | A | 12/06/2017. | VARIOUS | | | | | | | | | 0 | | | | | 0 | 174 | 02/16/2024. |
| 72812N AD 8 | PLAYA HOTELS & RESORTS NV TL B | D | 01/26/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 1,655 | 04/29/2024. |
| 92260U AB 1 | VENATOR MATERIALS LLC TL B | D | 01/31/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 294 | 08/08/2024. |
| L5137L AF 2 | INTELSAT JACKSON HLDG TL B2 | D | 02/27/2018. | PRIOR PERIOD INCOME | | | | | | | | | 0 | | | | | 0 | 869 | 11/27/2023. |
| 8299999. | Total - Bonds - Bank Loans | | | | | 368 | 0 | 0 | (1) | 0 | 535 | 0 | 535 | 0 | 535 | 0 | (167) | (167) | 9,191 | XXX |
| 8399997. | Total - Bonds - Part 4 | | | | | 83,823,165 | 79,226,951 | 87,193,891 | 82,621,712 | 0 | (604,712) | 0 | (604,712) | 0 | 83,483,556 | 0 | 288,353 | 288,353 | 2,501,448 | XXX |
| 8399998. | Total - Bonds - Summary Item from Part 5 | | | | | 1,998,821 | 2,000,000 | 1,991,960 | | | 25 | | 25 | | 1,991,985 | | 6,837 | 6,837 | 2,242 | XXX |
| 8399999. | Total - Bonds | | | | | 85,821,986 | 81,226,951 | 89,185,851 | 82,621,712 | 0 | (604,687) | 0 | (604,687) | 0 | 85,475,541 | 0 | 295,190 | 295,190 | 2,503,690 | XXX |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | 85,821,986 | XXX | 89,185,851 | 82,621,712 | 0 | (604,687) | 0 | (604,687) | 0 | 85,475,541 | 0 | 295,190 | 295,190 | 2,503,690 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stock) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal | Unrealized Valuation Increase (Decrease) | Current Year's (Amortization) / Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (12+13-14) | Total Foreign Exchange Change in B./A.C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| **Bonds - U.S. Government** | | | | | | | | | | | | | | | | | | | | |
| 912828 Y6 1 | UNITED STATES TREASURY NOTE | .. | 08/08/2018 | BMO CAPITAL MARKETS | 08/14/2018 | NOMURA SECURITIES INTL | 2,000,000 | 1,991,960 | 1,998,821 | 1,991,985 | | 25 | | 25 | | | 6,837 | 6,837 | 2,242 | 1,345 |
| 0599999. | Total - Bonds - U.S. Government | | | | | | 2,000,000 | 1,991,960 | 1,998,821 | 1,991,985 | 0 | 25 | 0 | 25 | 0 | 0 | 6,837 | 6,837 | 2,242 | 1,345 |
| 8399998. | Total - Bonds | | | | | | 2,000,000 | 1,991,960 | 1,998,821 | 1,991,985 | 0 | 25 | 0 | 25 | 0 | 0 | 6,837 | 6,837 | 2,242 | 1,345 |
| 9999999. | Total - Bonds, Preferred and Common Stocks | | | | | | | 1,991,960 | 1,998,821 | 1,991,985 | 0 | 25 | 0 | 25 | 0 | 0 | 6,837 | 6,837 | 2,242 | 1,345 |

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

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

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

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

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

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

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

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

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

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

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

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| **Open Depositories** | | | | | | | |
| JP MORGAN CHASE | COLUMBUS, OH | | | | | 8,938,128 | XXX |
| FEDERAL HOME LOAN BANK | CINCINNATI ,OH | | | | | 84,755 | XXX |
| US BANK | SAINT PAUL ,MN | | | | | 126,037 | XXX |
| PITNEY BOWES | NEENAH, WI | | | | | 201,082 | XXX |
| NEAM | FARMINGTON, CT | | | | | 32 | XXX |
| 0199999. Total - Open Depositories | | XXX | XXX | 0 | 0 | 9,350,034 | XXX |
| 0399999. Total Cash on Deposit | | XXX | XXX | 0 | 0 | 9,350,034 | XXX |
| 0599999. Total Cash | | XXX | XXX | 0 | 0 | 9,350,034 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 7,886,845 | 4. April | 8,210,853 | 7. July | 27,371,732 | 10. October | 5,322,342 |
| 2. February | 10,799,867 | 5. May | 12,323,587 | 8. August | 27,491,140 | 11. November | 8,052,814 |
| 3. March | 10,682,768 | 6. June | 19,071,120 | 9. September | 24,643,203 | 12. December | 9,350,034 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| **All Other Money Market Mutual Funds** | | | | | | | | |
| 31846V 10 4 | FIRST AM PRIME OBLIG-Y | | 12/21/2018 | | | 1,920,308 | | |
| 69351J 15 7 | PNC GOVERNMENT MONEY MARK-IS | | 12/14/2018 | | | 18 | | |
| 8699999. Total - All Other Money Market Mutual Funds | | | | | | 1,920,326 | 0 | 0 |
| 8899999. Total - Cash Equivalents | | | | | | 1,920,326 | 0 | 0 |

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| | 1 | 2 | Deposits for the Benefit of All Policyholders | | All Other Special Deposits | |
|---|---|---|---|---|---|---|
| | | | 3 | 4 | 5 | 6 |
| States, Etc. | Type of Deposit | Purpose of Deposit | Book/Adjusting Carrying Value | Fair Value | Book/Adjusting Carrying Value | Fair Value |
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | B | | | | 110,417 | 107,478 |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | | | | |
| 12. Hawaii HI | | | | | | |
| 13. Idaho ID | | | | | | |
| 14. Illinois IL | | | | | | |
| 15. Indiana IN | | | | | | |
| 16. Iowa IA | | | | | | |
| 17. Kansas KS | | | | | | |
| 18. Kentucky KY | | | | | | |
| 19. Louisiana LA | | | | | | |
| 20. Maine ME | | | | | | |
| 21. Maryland MD | | | | | | |
| 22. Massachusetts MA | | | | | | |
| 23. Michigan MI | | | | | | |
| 24. Minnesota MN | | | | | | |
| 25. Mississippi MS | | | | | | |
| 26. Missouri MO | | | | | | |
| 27. Montana MT | | | | | | |
| 28. Nebraska NE | | | | | | |
| 29. Nevada NV | B | | | | 249,290 | 244,228 |
| 30. New Hampshire NH | | | | | | |
| 31. New Jersey NJ | | | | | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | B | FOR THE BENEFIT OF ALL POLICYHOLDERS | 2,002,721 | 2,021,320 | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | B | | | | 298,887 | 291,936 |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. US Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 2,002,721 | 2,021,320 | 658,594 | 643,642 |

**DETAILS OF WRITE-INS**

| | | | | | | |
|---|---|---|---|---|---|---|
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Total (Lines 5801 thru 5803+5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |

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