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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

Plans' Liability Insurance Company

NAIC Group Code 00023 (Current Period), 00023 (Prior Period) NAIC Company Code 26794 Employer's ID Number 36-3503382

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

Country of Domicile United States

Incorporated/Organized 05/15/1986 Commenced Business 06/17/1986

Statutory Home Office 6740 North High Street (Street and Number), Worthington, OH, US 43085 (City or Town, State, Country and Zip Code)

Main Administrative Office 2 Mid America Plaza, Suite 200 (Street and Number) Oakbrook Terrace, IL, US 60181 (City or Town, State, Country and Zip Code) 630-472-7700 (Area Code) (Telephone Number)

Mail Address 2 Mid America Plaza, Suite 200 (Street and Number or P.O. Box), Oakbrook Terrace, IL, US 60181 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2 Mid America Plaza, Suite 200 (Street and Number) Oakbrook Terrace, IL, US 60181 (City or Town, State, Country and Zip Code) 630-472-7700 (Area Code) (Telephone Number)

Internet Web Site Address N/A

Statutory Statement Contact David J. Burke (Name) 630-472-7815 (Area Code) (Telephone Number) (Extension)

Dburke@bcsf.com (E-Mail Address) 630-472-7837 (Fax Number)

OFFICERS

Name	Title	Name	Title
Howard Francis Beacham III	President & Chief Executive Officer	Terry Michael Hackett	General Counsel & Secretary
Susan Ann Pickar	Chief Financial Officer & Treasurer	Scott Phillip Serota	Chairman of the Board

OTHER OFFICERS

Sharon Jane Dold	Vice President, Marketing	David John Jacobs	Chief Actuary

DIRECTORS OR TRUSTEES

Howard Francis Beacham III	Terry Dee Kellogg	Steven Scott Martin	Scott Phillip Serota
Paul Mark White			

State of Illinois
County of DuPage ss

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

Howard Francis Beacham III	Terry Michael Hackett	Susan Ann Pickar
President & Chief Executive Officer	General Counsel & Secretary	Chief Financial Officer & Treasurer

Subscribed and sworn to before me this 26th day of February, 2019

Danielle Walters, Notary Public
01/27/2021

a. Is this an original filing? Yes [X] No [ ]
b. If no:
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

"OFFICIAL SEAL"
DANIELLE WALTERS
NOTARY PUBLIC, STATE OF ILLINOIS
My Commission Expires 01/27/2021

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	4,604,038	16.763	4,604,038		4,604,038	16.763
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies		0.000			0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.000			0	0.000
1.43 Revenue and assessment obligations		0.000			0	0.000
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC		0.000			0	0.000
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA		0.000			0	0.000
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other		0.000			0	0.000
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)		0.000			0	0.000
2.2 Unaffiliated non-U.S. securities (including Canada)		0.000			0	0.000
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated	128,100	0.466	128,100		128,100	0.466
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ....of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	733	0.003	733		733	0.003
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	22,733,285	82.768	22,733,285		22,733,285	82.768
11. Other invested assets		0.000			0	0.000
12. Total invested assets	27,466,156	100.000	27,466,156	0	27,466,156	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,955,096
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	94,905	94,905
6.	Total gain (loss) on disposals, Part 3, Column 19		(70,315)
7.	Deduct amounts received on disposals, Part 3, Column 16		3,979,685
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		61,071,322
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,999,794
3.	Accrual of discount		40,803
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	(1,041,137)	(1,041,137)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,448,616
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		59,695,520
7.	Deduct amortization of premium		91,736
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,732,142
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,732,142

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	4,604,038	4,568,792	4,609,594	4,595,000
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	4,604,038	4,568,792	4,609,594	4,595,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	0	0	0	0
	8. United States				
Industrial and Miscellaneous, SVO Identified	9. Canada				
Funds, Bank Loans and Hybrid Securities	10. Other Countries				
(unaffiliated)	11. Totals	0	0	0	0
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	4,604,038	4,568,792	4,609,594	4,595,000
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	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	128,100	128,100	128,100	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	128,100	128,100	128,100	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	128,100	128,100	128,100	
	26. Total Stocks	128,100	128,100	128,100	
	27. Total Bonds and Stocks	4,732,138	4,696,892	4,737,694	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	3,781,913	1,031,324				XXX	4,813,237	100.0	10,336,589	17.9	4,813,237	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	3,781,913	1,031,324	0	0	0	XXX	4,813,237	100.0	10,336,589	17.9	4,813,237	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	716,464	1.2		
3.2 NAIC 2						XXX	0	0.0	131,948	0.2		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	848,411	1.5	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0	962,862	1.7		
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	962,862	1.7	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1						XXX	0	0.0	16,003,703	27.7		
5.2 NAIC 2						XXX	0	0.0	98,614	0.2		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	0	0	0	0	0	XXX	0	0.0	16,102,317	27.9	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1						XXX	0	0.0	20,257,346	35.1		
6.2 NAIC 2						XXX	0	0.0	8,618,087	14.9		
6.3 NAIC 3						XXX	0	0.0	280,648	0.5		
6.4 NAIC 4						XXX	0	0.0	150,938	0.3		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	82,329	0.1		
6.7 Totals	0	0	0	0	0	XXX	0	0.0	29,389,347	50.9	0	0
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	99,738	0.2		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	99,738	0.2	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 3,781,913	1,031,324	0	0	0	0	4,813,237	100.0	XXX	XXX	4,813,237	0
11.2 NAIC 2	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	3,781,913	1,031,324	0	0	0	0	(b) 4,813,237	100.0	XXX	XXX	4,813,237	0
11.8 Line 11.7 as a % of Col. 7	78.6	21.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	4,422,695	20,465,291	14,679,298	5,399,295	3,410,123	0	XXX	XXX	48,376,702	83.8	40,993,837	7,382,865
12.2 NAIC 2	66,221	3,813,393	3,125,829	983,083	860,122	0	XXX	XXX	8,848,648	15.3	7,302,714	1,545,934
12.3 NAIC 3	36,241	98,899	59,919	85,588	0	0	XXX	XXX	280,648	0.5	209,508	71,140
12.4 NAIC 4	31,996	52,925	35,962	16,819	13,236	0	XXX	XXX	150,938	0.3	150,938	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	22,813	59,516	0	0	0	0	XXX	XXX	(c) 82,329	0.1	0	82,329
12.7 Totals	4,579,966	24,490,024	17,901,008	6,484,785	4,283,481	0	XXX	XXX	(b) 57,739,264	100.0	48,656,996	9,082,268
12.8 Line 12.7 as a % of Col. 9	7.9	42.4	31.0	11.2	7.4	0.0	XXX	XXX	100.0	XXX	84.3	15.7
13. Total Publicly Traded Bonds												
13.1 NAIC 1	3,781,913	1,031,324					4,813,237	100.0	40,993,837	71.0	4,813,237	XXX
13.2 NAIC 2							0	0.0	7,302,714	12.6	0	XXX
13.3 NAIC 3							0	0.0	209,508	0.4	0	XXX
13.4 NAIC 4							0	0.0	150,938	0.3	0	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	3,781,913	1,031,324	0	0	0	0	4,813,237	100.0	48,656,996	84.3	4,813,237	XXX
13.8 Line 13.7 as a % of Col. 7	78.6	21.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	78.6	21.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1							0	0.0	7,382,865	12.8	XXX	0
14.2 NAIC 2							0	0.0	1,545,934	2.7	XXX	0
14.3 NAIC 3							0	0.0	71,140	0.1	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	82,329	0.1	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	9,082,268	15.7	XXX	0
14.8 Line 14.7 as a % Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

(b) Includes $ ..... current year of bonds with Z designations, $ ..... prior year of bonds with Z designations, $ ..... 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 is under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1$ ..... 209,199 ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	3,781,913	1,031,324				XXX	4,813,237	100.0	9,664,428	16.7	4,813,237	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0	292,457	0.5		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	379,704	0.7		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	3,781,913	1,031,324	0	0	0	XXX	4,813,237	100.0	10,336,589	17.9	4,813,237	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX	0	0.0	848,411	1.5		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	848,411	1.5	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0	962,862	1.7		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	962,862	1.7	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations						XXX	0	0.0	4,715,883	8.2		
5.2 Residential Mortgage-Backed Securities						XXX	0	0.0	10,829,184	18.8		
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	476,754	0.8		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	80,495	0.1		
5.5 Totals	0	0	0	0	0	XXX	0	0.0	16,102,317	27.9	0	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations						XXX	0	0.0	18,059,564	31.3		
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	2,544,309	4.4		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	6,225,535	10.8		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	2,559,938	4.4		
6.5 Totals	0	0	0	0	0	XXX	0	0.0	29,389,347	50.9	0	0
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	99,738	0.2		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	99,738	0.2	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
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	3,781,913	1,031,324	0	0	0	XXX	4,813,237	100.0	XXX	XXX	4,813,237	0
11.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
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		0	0.0	XXX	XXX	0	0
11.7 Totals	3,781,913	1,031,324	0	0	0	0	4,813,237	100.0	XXX	XXX	4,813,237	0
11.8 Lines 11.7 as a % Col. 7	78.6	21.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	1,778,657	14,932,451	10,419,120	3,605,415	3,615,243	XXX	XXX	XXX	34,350,886	59.5	31,441,127	2,909,760
12.2 Residential Mortgage-Backed Securities	1,850,107	5,119,780	3,946,273	2,428,180	321,611	XXX	XXX	XXX	13,665,951	23.7	12,065,600	1,600,351
12.3 Commercial Mortgage-Backed Securities	573,167	2,866,004	3,063,041	290,830	288,951	XXX	XXX	XXX	7,081,993	12.3	3,363,169	3,718,824
12.4 Other Loan-Backed and Structured Securities	378,035	1,571,789	472,574	160,359	57,676	XXX	XXX	XXX	2,640,434	4.6	1,787,100	853,334
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	4,579,966	24,490,024	17,901,008	6,484,785	4,283,481	0	XXX	XXX	57,739,264	100.0	48,656,996	9,082,268
12.8 Line 12.7 as a % of Col. 9	7.9	42.4	31.0	11.2	7.4	0.0	XXX	XXX	100.0	XXX	84.3	15.7
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	3,781,913	1,031,324				XXX	4,813,237	100.0	31,441,127	54.5	4,813,237	XXX
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	12,065,600	20.9	0	XXX
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	3,363,169	5.8	0	XXX
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	1,787,100	3.1	0	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	3,781,913	1,031,324	0	0	0	0	4,813,237	100.0	48,656,996	84.3	4,813,237	XXX
13.8 Line 13.7 as a % of Col. 7	78.6	21.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	78.6	21.4	0.0	0.0	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations						XXX	0	0.0	2,909,760	5.0	XXX	0
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	1,600,351	2.8	XXX	0
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	3,718,824	6.4	XXX	0
14.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	853,334	1.5	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	9,082,268	15.7	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	(1)	(1)	0	0	0
2. Cost of short-term investments acquired	208,066	208,066			
3. Accrual of discount	1,133	1,133			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	209,198	209,198	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	209,198	209,198	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	637,829	0	637,829	0
2. Cost of cash equivalents acquired	193,005,360		193,005,360	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(3,510)		(3,510)	
5. Total gain (loss) on disposals	(629)		(629)	
6. Deduct consideration received on disposals	171,330,227		171,330,227	
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)	22,308,823	0	22,308,823	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	22,308,823	0	22,308,823	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated																			
05617#-10-0	BABSON CAPITAL FLOATING RATE INCOME FUND, L.P.	Charlotte	NC	Babson Capital Floating Rate Income Fund	11/30/2012	05/01/2018	1,989,878	60,122				60,122		2,050,000	2,003,598		(46,402)	(46,402)	51,703
G2926*-10-0	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND		CYM	Eaton Vance Institutional Senior Loan Fu	06/27/2014	03/07/2018	1,965,217	34,783				34,783		2,000,000	1,976,087		(23,913)	(23,913)	14,529
1399999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Unaffiliated							3,955,095	94,905	0	0	0	94,905	0	4,050,000	3,979,685	0	(70,315)	(70,315)	66,232
4499999 – Subtotals - Unaffiliated							3,955,095	94,905	0	0	0	94,905	0	4,050,000	3,979,685	0	(70,315)	(70,315)	66,232
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							3,955,095	94,905	0	0	0	94,905	0	4,050,000	3,979,685	0	(70,315)	(70,315)	66,232

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
Bonds - U.S. Governments - Issuer Obligations																					
912828-PC-8	UNITED STATES TREASURY	SD			1	119,729	100.1660	110,183	110,000	112,334		(1,222)			2.625	1.470	MN	375	2,888	09/14/2012	11/15/2020
912828-SD-3	UNITED STATES TREASURY	SD			1	1,006,351	99.9140	999,140	1,000,000	1,000,157		(1,924)			1.250	1.056	JJ	5,231	12,500	10/07/2015	01/31/2019
912828-SX-9	UNITED STATES TREASURY	SD			1	2,554,715	99.4370	2,560,503	2,575,000	2,572,557		5,875			1.125	1.357	MN	2,547	28,969	12/02/2015	05/31/2019
912828-VA-5	UNITED STATES TREASURY	SD			1	84,470	98.1120	83,395	85,000	84,827		128			1.125	1.280	AO	164	956	03/09/2016	04/30/2020
912828-WN-6	UNITED STATES TREASURY	SD			1	618,332	98.8740	593,244	600,000	608,510		(3,448)			2.000	1.400	MN	1,055	12,000	05/15/2017	05/31/2021
912828-XG-0	UNITED STATES TREASURY	SD			1	225,996	98.8120	222,327	225,000	225,652		(178)			2.125	2.039	JD	13	7,172	01/17/2017	06/30/2022
0199999 - Bonds - U.S. Governments - Issuer Obligations						4,609,594	XXX	4,568,792	4,595,000	4,604,038	0	(768)	0	0	XXX	XXX	XXX	9,385	64,484	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						4,609,594	XXX	4,568,792	4,595,000	4,604,038	0	(768)	0	0	XXX	XXX	XXX	9,385	64,484	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						4,609,594	XXX	4,568,792	4,595,000	4,604,038	0	(768)	0	0	XXX	XXX	XXX	9,385	64,484	XXX	XXX
8399999 Subtotals - Total Bonds						4,609,594	XXX	4,568,792	4,595,000	4,604,038	0	(768)	0	0	XXX	XXX	XXX	9,385	64,484	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig-nation and Admin-istrative Symbol/ Market Indicator	Date Acquired
8999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP 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 (a)	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																	
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI	RF		1,281.000	128,100	100.000	128,100	128,100		6,630				0		A	03/22/2018
9099999 - Industrial and Miscellaneous (Unaffiliated)					128,100	XXX	128,100	128,100	0	6,630	0	0	0	0	0	XXX	XXX
9799999 Total Common Stocks					128,100	XXX	128,100	128,100	0	6,630	0	0	0	0	0	XXX	XXX
9899999 Total Preferred and Common Stocks					128,100	XXX	128,100	128,100	0	6,630	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399998 - Bonds - Summary item from Part 5 for Bonds						2,959,694	2,949,718	3,870
8399999 - Bonds - Subtotals - Bonds						2,959,694	2,949,718	3,870
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		03/22/2018	Unknown	401.000	40,100	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						40,100	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						40,100	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						40,100	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						40,100	XXX	0
9999999 Totals						2,999,794	XXX	3,870

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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. Governments																				
36200J-6P-0	GN 603078 - RMBS		10/01/2018	VARIOUS	XXX	72,165	68,517	69,587	69,419		(93)		(93)		69,325		2,840	2,840	2,545	08/15/2033
36200K-W8-6	GN 603771 - RMBS		10/01/2018	VARIOUS	XXX	20,702	19,423	20,263	19,990		(59)		(59)		19,932		770	770	772	05/15/2033
36211U-HD-7	GN 523228 - RMBS		10/01/2018	VARIOUS	XXX	378	332	342	338		(1)		(1)		337		41	41	20	10/15/2030
36212G-SB-9	GN 533414 - RMBS		10/01/2018	VARIOUS	XXX	6,654	5,846	6,017	5,910		(6)		(6)		5,904		750	750	358	11/15/2030
36212U-BM-2	GN 543744 - RMBS		10/01/2018	VARIOUS	XXX	5,704	5,013	5,293	5,129		(10)		(10)		5,119		585	585	307	12/15/2030
36241K-BZ-0	GN 781856 - RMBS		10/01/2018	VARIOUS	XXX	42,751	39,537	40,905	40,587		(122)		(122)		40,464		2,287	2,287	1,677	08/15/2034
36241K-J6-6	GN 782085 - RMBS		10/01/2018	VARIOUS	XXX	8,078	7,333	7,592	7,510		(28)		(28)		7,482		596	596	363	11/15/2033
36241K-JL-3	GN 782067 - RMBS		10/01/2018	VARIOUS	XXX	18,809	17,030	17,769	17,529		(64)		(64)		17,466		1,343	1,343	853	11/15/2032
36241K-JQ-2	GN 782071 - RMBS		10/01/2018	VARIOUS	XXX	8,672	7,874	8,217	8,104		(36)		(36)		8,068		604	604	387	05/15/2033
36241K-JS-8	GN 782073 - RMBS		10/01/2018	VARIOUS	XXX	12,738	11,580	12,086	11,908		(65)		(65)		11,843		895	895	568	03/15/2032
36241K-JT-6	GN 782074 - RMBS		10/01/2018	VARIOUS	XXX	10,894	9,867	10,299	10,160		(40)		(40)		10,120		775	775	491	01/15/2033
36295Q-BH-2	GN 676940 - RMBS		10/01/2018	VARIOUS	XXX	18,022	17,409	17,779	17,756		(31)		(31)		17,724		297	297	638	04/15/2038
36295Q-J8-4	GN 677187 - RMBS		10/01/2018	VARIOUS	XXX	58,830	55,354	57,084	56,764		(269)		(269)		56,495		2,334	2,334	2,405	06/15/2038
38373M-R5-1	GNR 0814A C - CMBS		10/26/2018	VARIOUS	XXX	60,560	60,428	63,657	61,198		(552)		(552)		60,646		(86)	(86)	1,818	12/16/2042
38374L-5Z-0	GNR 0574E HC - CMO/RMBS		10/01/2018	VARIOUS	XXX	15,189	13,704	14,603	14,235		(91)		(91)		14,144		1,045	1,045	754	09/16/2035
38376G-6R-6	GNR 11147 D - CMBS		10/26/2018	Not Available	XXX	227,811	235,000	231,916	232,705		70		70		232,775		(4,963)	(4,963)	7,287	10/16/2044
38376G-RY-8	GNR 1083 D - CMBS		10/26/2018	VARIOUS	XXX	86,981	86,397	85,209	85,801		40		40		85,841		1,141	1,141	3,288	06/16/2044
62888W-AC-0	NGN 10R3 3A - CMO/RMBS		10/01/2018	VARIOUS	XXX	7,030	7,123	7,106	7,119		2		2		7,121		(91)	(91)	116	12/08/2020
912810-QH-4	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	332,733	270,000	293,593	289,947		(368)		(368)		289,580		43,153	43,153	9,148	05/15/2040
912810-QL-5	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	91,078	75,000	73,409	73,633		23		23		73,656		17,422	17,422	2,469	11/15/2040
912810-QQ-4	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	173,195	140,000	150,872	149,455		(164)		(164)		149,291		23,905	23,905	4,744	05/15/2041
912810-QS-0	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	255,146	225,000	244,533	241,823		(311)		(311)		241,512		13,635	13,635	8,644	08/15/2041
912810-QT-8	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	46,343	45,000	46,461	46,261		(24)		(24)		46,237		106	106	1,089	11/15/2041
912810-QX-9	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	81,985	85,000	83,214	83,428		29		29		83,457		(1,472)	(1,472)	2,395	08/15/2042
912810-QY-7	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	72,293	75,000	70,570	71,065		69		69		71,134		1,159	1,159	1,597	11/15/2042
912810-RB-6	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	73,854	75,000	66,375	67,179		125		125		67,304		6,551	6,551	1,670	05/15/2043
912810-RC-4	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	139,541	125,000	123,429	123,569		22		22		123,591		15,950	15,950	4,642	08/15/2043
912810-RK-6	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	365,625	400,000	370,622	372,369		441		441		372,809		(7,184)	(7,184)	10,245	02/15/2045
912828-2D-1	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	351,621	375,000	373,667	373,910		119		119		374,029		(22,408)	(22,408)	5,058	08/31/2023
912828-C5-7	UNITED STATES TREASURY		01/24/2018	FED SELL	XXX	200,086	200,000	198,391	199,222		15		15		199,238		848	848	1,446	03/31/2021
912828-D5-6	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	146,947	150,000	157,418	156,374		(591)		(591)		155,783		(8,835)	(8,835)	3,650	08/15/2024
912828-F9-6	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	73,479	75,000	75,422	75,241		(39)		(39)		75,202		(1,722)	(1,722)	1,223	10/31/2021
912828-J2-7	UNITED STATES TREASURY		10/26/2018	Not Available	XXX	188,000	200,000	204,579	203,744		(407)		(407)		203,336		(15,336)	(15,336)	4,783	02/15/2025
912828-L3-2	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	121,978	125,000	124,043	124,481		123		123		124,604		(2,627)	(2,627)	1,686	08/31/2020
912828-M8-0	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	243,096	250,000	247,900	248,479		191		191		248,669		(5,574)	(5,574)	3,661	11/30/2022
912828-P7-9	UNITED STATES TREASURY		01/24/2018	FED SELL	XXX	119,341	125,000	124,531	124,645		4		4		124,650		(5,309)	(5,309)	761	02/28/2023
912828-TJ-9	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	72,021	75,000	73,770	74,394		82		82		74,476		(2,455)	(2,455)	1,249	08/15/2022
912828-U2-4	UNITED STATES TREASURY		10/26/2018	Not Available	XXX	276,549	300,000	295,061	295,246		400		400		295,646		(19,097)	(19,097)	5,674	11/15/2026
912828-UN-8	UNITED STATES TREASURY		09/12/2018	FED SELL	XXX	144,679	150,000	150,768	150,521		(68)		(68)		150,453		(5,773)	(5,773)	3,236	02/15/2023
912828-VE-7	UNITED STATES TREASURY		05/31/2018	Maturity @ 100.00	XXX	210,000	210,000	210,322	210,060		(60)		(60)		210,000			0	1,050	05/31/2018
912828-WY-2	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	247,148	250,000	253,564	251,913		(335)		(335)		251,577		(4,429)	(4,429)	5,992	07/31/2021
912828-WZ-9	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	338,680	350,000	348,824	349,255		107		107		349,362		(10,682)	(10,682)	4,993	04/30/2022
912828-X8-8	UNITED STATES TREASURY		10/26/2018	Not Available	XXX	259,883	275,000	278,392	278,287		(260)		(260)		278,027		(18,144)	(18,144)	6,176	05/15/2027
912828-XG-0	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	122,476	125,000	125,591	125,390		(54)		(54)		125,336		(2,861)	(2,861)	3,053	06/30/2022
912828-XT-2	UNITED STATES TREASURY		08/23/2018	FED SELL	XXX	288,270	300,000	299,707	299,730		26		26		299,756		(11,486)	(11,486)	4,393	05/31/2024
0599999 - Bonds - U.S. Governments						5,718,015	5,717,767	5,740,752	5,731,783	0	(2,262)	0	(2,262)	0	5,729,521	0	(11,506)	(11,506)	129,373	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
13063B-FV-9	CALIFORNIA ST		08/23/2018	BANK OF NEW YORK/FMSBONDS, INC.	XXX	58,906	55,000	63,649	59,435		(1,291)		(1,291)		58,145		761	761	4,324	03/01/2036
419791-YU-6	HAWAII ST		09/20/2018	FIRST TENNESSEE BANK BOND DIVI	XXX	340,481	305,000	306,537	305,998		(64)		(64)		305,935		34,546	34,546	19,000	02/01/2027
452152-FL-0	ILLINOIS ST		08/23/2018	RAYMOND JAMES/FI	XXX	76,870	75,000	78,750	76,948		(545)		(545)		76,403		467	467	3,890	04/01/2020
452152-HU-8	ILLINOIS ST		08/23/2018	J.P. Morgan Securities LLC	XXX	55,726	55,000	55,000	55,000				0		55,000		726	726	3,196	03/01/2019
605580-5Q-8	MISSISSIPPI ST		09/20/2018	RAYMOND JAMES/FI	XXX	239,215	215,000	215,000	215,000				0		215,000		24,215	24,215	11,677	10/01/2029
68607L-XP-7	OREGON ST		10/26/2018	VARIOUS	XXX	143,936	136,030	136,030	136,030				0		136,030		7,906	7,906	6,702	06/01/2023
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						915,134	841,030	854,966	848,411	0	(1,899)	0	(1,899)	0	846,512	0	68,621	68,621	48,789	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
108151-VU-2	BRIDGEPORT		08/29/2018	RAYMOND JAMES/FI	XXX	52,361	45,000	54,506	52,824		(310)		(310)		52,514		(153)	(153)	3,877	01/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
164231-KQ-4	CHEROKEE CNTY GA SCH SYS		09/20/2018	RAYMOND JAMES/FI	XXX	130,478	115,000	115,000	115,000				0		115,000		15,478	15,478	7,744	08/01/2028
686053-BN-8	OREGON SCH BRDS ASSN		01/25/2018	Piper Jaffray Co	XXX	690,936	600,000	609,216	605,242		(53)		(53)		605,189		85,747	85,747	19,333	06/30/2028
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W		09/20/2018	Stifel Nicolaus & Co	XXX	216,796	185,000	191,812	189,796		(239)		(239)		189,557		27,239	27,239	11,283	10/01/2028
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,090,570	945,000	970,534	962,862	0	(602)	0	(602)	0	962,260	0	128,310	128,310	42,237	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01030L-BS-3	ALABAMA INCENTIVES FING AUTH SPL OBLIG		09/20/2018	FIRST TENNESSEE BANK BOND DIVI	XXX	77,852	70,000	71,103	70,796		(35)		(35)		70,761		7,091	7,091	4,500	09/01/2029
072024-NT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		08/23/2018	RAYMOND JAMES/FI	XXX	118,066	100,000	100,000	100,000				0		100,000		18,066	18,066	6,151	04/01/2030
167725-AB-6	CHICAGO ILL TRAN AUTH SALES & TRANSFER T		11/01/2018	VARIOUS	XXX	146,041	140,000	141,625	141,043		(160)		(160)		140,883		5,158	5,158	7,704	12/01/2021
20281P-CE-0	COMMONWEALTH FING AUTH PA REV		10/26/2018	Not Available	XXX	218,628	200,000	208,492	204,558		(489)		(489)		204,068		14,560	14,560	11,541	06/01/2024
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES TAX REV		09/25/2018	RAYMOND JAMES/FI	XXX	107,004	85,000	85,000	85,000				0		85,000		22,004	22,004	4,193	12/01/2044
249218-AJ-7	DENVER COLO PUB SCHS CTFS PARTN		08/23/2018	RAYMOND JAMES/FI	XXX	80,226	71,891	84,314	80,495		(715)		(715)		79,780		446	446	3,130	12/15/2026
3128HX-RT-4	FHS S267A A5 - CMO/RMBS		09/17/2018	VARIOUS	XXX	171,564	175,801	180,267	180,222		(764)		(764)		179,458		(7,894)	(7,894)	3,873	08/15/2042
3128K5-WP-3	FH A45154 - RMBS		10/01/2018	VARIOUS	XXX	18,377	16,893	17,344	17,369		(23)		(23)		17,346		1,031	1,031	788	05/01/2035
3128KQ-D7-8	FH A60126 - RMBS		10/01/2018	VARIOUS	XXX	4,999	4,761	4,990	5,025		(30)		(30)		4,996		3	3	193	05/01/2037
3128KY-JB-6	FH A67458 - RMBS		10/01/2018	VARIOUS	XXX	5,256	5,012	5,092	5,064		(22)		(22)		5,042		214	214	221	11/01/2037
3128L0-Q8-8	FH A68579 - RMBS		10/01/2018	VARIOUS	XXX	19,099	17,964	18,383	18,249		(50)		(50)		18,200		899	899	664	11/01/2037
3128L0-V6-6	FH A68737 - RMBS		10/01/2018	VARIOUS	XXX	10,035	9,279	9,469	9,468		(31)		(31)		9,436		599	599	440	11/01/2037
3128LX-FS-4	FH G01977 - RMBS		10/01/2018	VARIOUS	XXX	16,560	15,845	15,361	15,313		84		84		15,397		1,163	1,163	574	12/01/2035
3128M5-4E-7	FH G04121 - RMBS		10/01/2018	VARIOUS	XXX	18,314	17,150	18,618	18,734		(199)		(199)		18,535		(222)	(222)	689	04/01/2038
3128M5-GR-5	FH G03508 - RMBS		10/01/2018	VARIOUS	XXX	22,873	21,256	21,442	21,422		(24)		(24)		21,398		1,475	1,475	933	07/01/2037
3128M6-3Y-2	FH G05015 - RMBS		10/01/2018	VARIOUS	XXX	46,217	43,423	46,958	47,256		(435)		(435)		46,821		(604)	(604)	1,750	09/01/2038
3128M6-EP-9	FH G04342 - RMBS		10/01/2018	VARIOUS	XXX	27,423	25,504	25,520	25,492		(1)		(1)		25,491		1,932	1,932	1,101	04/01/2038
3128M7-XV-3	FH G05792 - RMBS		09/17/2018	VARIOUS	XXX	117,032	112,856	123,542	123,849		(1,108)		(1,108)		122,741		(5,709)	(5,709)	3,838	02/01/2040
3128M7-YV-2	FH G05824 - RMBS		09/17/2018	VARIOUS	XXX	57,234	53,562	56,751	56,432		(263)		(263)		56,169		1,065	1,065	2,189	01/01/2040
3128M8-G3-2	FH G06218 - RMBS		09/17/2018	VARIOUS	XXX	90,402	90,272	91,259	91,206		(74)		(74)		91,133		(730)	(730)	2,276	12/01/2040
3128M9-TQ-5	FH G07459 - RMBS		09/15/2018	VARIOUS	XXX	82,641	82,523	86,594	86,658		(293)		(293)		86,365		(3,724)	(3,724)	2,076	08/01/2043
3128MJ-DT-4	FH G08113 - RMBS		10/01/2018	VARIOUS	XXX	11,159	10,265	10,477	10,460		(27)		(27)		10,433		726	726	491	02/01/2036
3128MJ-Q3-7	FH G08473 - RMBS		09/17/2018	VARIOUS	XXX	181,518	182,583	188,118	188,142		(432)		(432)		187,710		(6,192)	(6,192)	4,822	01/01/2042
3128MJ-QU-7	FH G08466 - RMBS		09/17/2018	VARIOUS	XXX	127,300	128,163	130,807	130,734		(218)		(218)		130,515		(3,216)	(3,216)	3,390	11/01/2041
3128MJ-S3-5	FH G08537 - RMBS		09/17/2018	VARIOUS	XXX	340,478	348,765	333,379	333,776		1,096		1,096		334,872		5,606	5,606	7,582	07/01/2043
3128MJ-XD-7	FH G08675 - RMBS		09/15/2018	VARIOUS	XXX	173,169	178,172	177,705	177,653		24		24		177,678		(4,509)	(4,509)	3,894	11/01/2045
3128MJ-Y6-1	FH G08732 - RMBS		09/17/2018	VARIOUS	XXX	169,296	174,195	179,871	179,578		(413)		(413)		179,165		(9,869)	(9,869)	3,810	11/01/2046
3128PR-TM-1	FH J12356 - RMBS		09/17/2018	VARIOUS	XXX	42,473	42,039	43,418	42,920		(221)		(221)		42,699		(227)	(227)	1,230	06/01/2025
31292H-VU-5	FH C01527 - RMBS		10/01/2018	VARIOUS	XXX	20,850	19,532	20,047	19,987		(71)		(71)		19,916		934	934	778	04/01/2033
31292L-N7-6	FH C04014 - RMBS		09/15/2018	VARIOUS	XXX	56,962	56,880	61,279	61,080		(344)		(344)		60,736		(3,774)	(3,774)	1,448	06/01/2042
31292L-YA-7	FH C04305 - RMBS		09/17/2018	VARIOUS	XXX	139,751	144,338	150,833	150,381		(444)		(444)		149,937		(10,186)	(10,186)	3,296	11/01/2042
312941-3E-5	FH A93497 - RMBS		10/01/2018	VARIOUS	XXX	66,508	63,786	65,814	65,747		(139)		(139)		65,609		899	899	2,039	08/01/2040
312942-4G-7	FH A94423 - RMBS		10/01/2018	VARIOUS	XXX	163,620	160,061	165,901	165,979		(551)		(551)		165,427		(1,808)	(1,808)	4,702	10/01/2040
312942-CQ-6	FH A93679 - RMBS		10/01/2018	VARIOUS	XXX	79,283	77,540	79,454	79,874		(79)		(79)		79,795		(512)	(512)	2,188	09/01/2040
312942-YK-5	FH A94314 - RMBS		10/01/2018	VARIOUS	XXX	56,542	54,154	56,162	56,234		(34)		(34)		56,200		342	342	1,758	10/01/2040
312942-Z9-9	FH A94368 - RMBS		10/01/2018	VARIOUS	XXX	148,829	145,763	143,918	143,589		226		226		143,815		5,015	5,015	4,168	10/01/2040
312943-GL-1	FH A94703 - RMBS		09/15/2018	VARIOUS	XXX	75,350	75,243	75,878	75,850		(46)		(46)		75,804		(454)	(454)	1,873	11/01/2040
312943-QZ-9	FH A94972 - RMBS		10/01/2018	VARIOUS	XXX	28,690	27,564	28,250	28,233		(52)		(52)		28,181		509	509	882	11/01/2040
312943-UP-6	FH A95090 - RMBS		10/01/2018	VARIOUS	XXX	113,016	108,628	111,348	111,474		(223)		(223)		111,252		1,764	1,764	3,463	11/01/2040
312943-VN-0	FH A95121 - RMBS		10/01/2018	VARIOUS	XXX	66,876	64,378	67,400	67,567		(266)		(266)		67,301		(424)	(424)	1,999	11/01/2040
312944-PM-7	FH A95828 - RMBS		09/17/2018	VARIOUS	XXX	103,318	99,885	107,611	107,677		(482)		(482)		107,195		(3,877)	(3,877)	3,334	12/01/2040
312965-HQ-2	FH B12939 - RMBS		10/01/2018	VARIOUS	XXX	8,183	8,184	8,432	8,204		(20)		(20)		8,184		0	0	224	04/01/2019
312965-T4-8	FH B13271 - RMBS		12/01/2018	VARIOUS	XXX	5,517	5,517	5,470	5,498		15		15		5,513		4	4	119	04/01/2019
31297G-6W-6	FH A28985 - RMBS		10/01/2018	VARIOUS	XXX	20,948	19,262	19,912	19,713		(28)		(28)		19,685		1,262	1,262	897	12/01/2034
31307B-ZA-1	FH J23437 - RMBS		09/17/2018	VARIOUS	XXX	168,942	172,930	176,659	175,785		(533)		(533)		175,252		(6,310)	(6,310)	3,176	04/01/2028
3132GD-5T-5	FH Q00858 - RMBS		10/01/2018	VARIOUS	XXX	95,539	93,360	94,440	94,337		(27)		(27)		94,310		1,229	1,229	2,716	05/01/2041
3132GG-CG-8	FH Q02771 - RMBS		09/17/2018	VARIOUS	XXX	203,686	200,207	208,059	207,322		(291)		(291)		207,031		(3,345)	(3,345)	6,077	08/01/2041
3132GJ-EL-9	FH Q03139 - RMBS		09/17/2018	VARIOUS	XXX	93,320	91,835	96,097	95,733		(171)		(171)		95,562		(2,242)	(2,242)	2,764	09/01/2041
3132GL-VB-7	FH Q05410 - RMBS		09/17/2018	VARIOUS	XXX	162,456	163,377	167,334	167,396		(266)		(266)		167,130		(4,674)	(4,674)	4,285	01/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
3132HM-AZ-4	FH Q10924 - RMBS		09/15/2018	VARIOUS	XXX	66,627	66,537	71,850	71,571		(457)		(457)		71,114		(4,487)	(4,487)	1,623	09/01/2042
3132J6-6W-9	FH Q15884 - RMBS		09/15/2018	VARIOUS	XXX	172,818	176,963	182,466	182,302		(473)		(473)		181,829		(9,011)	(9,011)	3,835	02/01/2043
3132J6-HQ-0	FH Q15238 - RMBS		09/17/2018	VARIOUS	XXX	650,952	666,721	684,640	682,903		(1,261)		(1,261)		681,642		(30,690)	(30,690)	14,461	01/01/2043
3132JA-6M-2	FH Q19475 - RMBS		09/15/2018	VARIOUS	XXX	97,085	96,952	98,524	98,572		(143)		(143)		98,429		(1,344)	(1,344)	2,383	06/01/2043
3132JA-B4-6	FH Q18658 - RMBS		09/15/2018	VARIOUS	XXX	57,839	57,754	60,524	60,609		(132)		(132)		60,478		(2,639)	(2,639)	1,468	06/01/2043
3132L5-B4-4	FH V80059 - RMBS		09/17/2018	VARIOUS	XXX	253,163	261,539	262,765	262,633		(94)		(94)		262,539		(9,376)	(9,376)	6,011	05/01/2043
3132QP-E9-1	FH Q32859 - RMBS		09/17/2018	VARIOUS	XXX	325,648	326,254	336,696	335,203		(523)		(523)		334,680		(9,032)	(9,032)	8,248	04/01/2045
31335A-BF-4	FH G60038 - RMBS		09/15/2018	VARIOUS	XXX	105,226	105,074	110,732	109,700		(332)		(332)		109,368		(4,142)	(4,142)	2,652	01/01/2044
3136AH-2T-6	FNR 143C AY - CMO/RMBS		09/25/2018	FED SELL	XXX	114,825	120,000	122,456	121,814		(157)		(157)		121,658		(6,833)	(6,833)	2,760	10/25/2032
3136AK-D3-4	FNR 1458A PY - CMO/RMBS		09/25/2018	FED SELL	XXX	101,681	110,000	106,047	106,648		103		103		106,751		(5,070)	(5,070)	2,530	04/25/2044
3136AW-WC-7	FNA 17M05B FA - CMBS		08/23/2018	VARIOUS	XXX	19,899	19,899	19,904	20,111		141		141		20,252		(353)	(353)	326	04/25/2024
3136AX-C4-5	FNR 1769A HA - CMO/RMBS		09/25/2018	VARIOUS	XXX	233,292	236,557	243,339	119,715		(832)		(832)		242,261		(8,969)	(8,969)	5,150	06/25/2046
31371L-CE-7	FN 254869 - RMBS		10/01/2018	VARIOUS	XXX	7,651	7,229	7,247	7,233		(2)		(2)		7,231		421	421	285	09/01/2033
31371L-DL-0	FN 254907 - RMBS		10/01/2018	VARIOUS	XXX	303	303	311	303		0		0		303			0	6	10/01/2018
31371M-UK-1	FN 256286 - RMBS		09/01/2018	VARIOUS	XXX	2,134	1,991	1,957	1,924		16		16		1,940		194	194	83	06/01/2036
31371N-EW-1	FN 256749 - RMBS		10/01/2018	VARIOUS	XXX	52,322	49,023	53,190	53,336		(604)		(604)		52,732		(410)	(410)	2,108	06/01/2037
3137AE-V7-7	FHMS K703 A2 - CMBS		06/01/2018	Paydown	XXX	70,707	70,707	71,412	70,611		96		96		70,707		0	0	577	05/25/2018
3137AH-6C-7	FHMS K015 A2 - CMBS		10/26/2018	Not Available	XXX	190,167	190,000	198,283	192,892		(675)		(675)		192,217		(2,050)	(2,050)	5,540	07/25/2021
3137AH-6Q-6	FHMS K704 A2 - CMBS		08/27/2018	Paydown	XXX	193,012	193,012	197,536	193,140		(128)		(128)		193,012		0	0	2,136	08/25/2018
3137EA-BP-3	FREDDIE MAC		07/01/2018	VARIOUS	XXX	601,375	600,000	610,892	600,617		(521)		(521)		600,096		1,280	1,280	12,569	06/13/2018
31381Q-2U-9	FN 467987 - RMBS		05/01/2018	VARIOUS	XXX	71,882	71,882	72,746	71,752		129		129		71,882		0	0	901	04/01/2018
3138A2-BV-0	FN AH0951 - RMBS		10/01/2018	VARIOUS	XXX	72,050	69,710	72,749	72,845		(310)		(310)		72,535		(485)	(485)	2,323	12/01/2040
3138EK-6P-5	FN AL3577 - RMBS		09/25/2018	VARIOUS	XXX	134,123	135,550	145,441	144,913		(635)		(635)		144,278		(10,155)	(10,155)	3,598	04/01/2043
3138EK-AT-2	FN AL2717 - RMBS		10/01/2018	VARIOUS	XXX	199,963	200,536	207,899	206,107		(1,090)		(1,090)		205,017		(5,054)	(5,054)	4,188	11/01/2027
3138EQ-NL-2	FN AL7594 - RMBS		09/25/2018	VARIOUS	XXX	213,246	215,315	225,710	224,794		(751)		(751)		224,043		(10,797)	(10,797)	5,773	08/01/2045
3138LC-BJ-3	FN AN0040 - RMBS		08/23/2018	VARIOUS	XXX	115,670	116,086	123,015	121,954		(665)		(665)		121,289		(5,620)	(5,620)	2,682	10/01/2025
3138LH-GU-2	FN AN4710 - RMBS		08/23/2018	FED SELL	XXX	227,395	230,000	234,241	234,188		(314)		(314)		233,874		(6,479)	(6,479)	5,689	02/01/2029
3138LJ-ZL-7	FN AN6146 - RMBS		08/23/2018	FED SELL	XXX	108,846	115,000	116,761	116,786		(88)		(88)		116,698		(7,852)	(7,852)	2,690	07/01/2032
3138ME-BN-9	FN AP9944 - RMBS		09/25/2018	VARIOUS	XXX	13,918	13,897	14,988	15,027		(58)		(58)		14,968		(1,050)	(1,050)	361	09/01/2042
3138MF-AE-7	FN AQ0004 - RMBS		09/25/2018	VARIOUS	XXX	24,410	24,374	26,288	26,018		(91)		(91)		25,927		(1,517)	(1,517)	614	10/01/2042
3138MF-P2-7	FN AQ0440 - RMBS		09/25/2018	VARIOUS	XXX	95,871	95,737	102,962	102,840		(662)		(662)		102,178		(6,307)	(6,307)	2,403	10/01/2042
3138NW-GG-8	FN AR0198 - RMBS		09/25/2018	VARIOUS	XXX	28,103	28,063	29,392	29,295		(125)		(125)		29,171		(1,068)	(1,068)	712	05/01/2043
3138WF-GC-4	FN AS5594 - RMBS		09/25/2018	VARIOUS	XXX	150,638	152,005	158,228	157,916		(468)		(468)		157,448		(6,810)	(6,810)	3,996	08/01/2045
3138WQ-JN-3	FN AT2968 - RMBS		09/25/2018	VARIOUS	XXX	50,091	50,020	52,466	52,917		(189)		(189)		52,728		(2,636)	(2,636)	1,258	05/01/2043
3138WT-AR-7	FN AT5415 - RMBS		09/25/2018	VARIOUS	XXX	52,337	52,261	54,816	54,951		(160)		(160)		54,792		(2,454)	(2,454)	1,334	06/01/2043
3138WT-CE-4	FN AT5468 - RMBS		09/25/2018	VARIOUS	XXX	6,724	6,715	7,033	7,093		(35)		(35)		7,058		(334)	(334)	174	06/01/2043
3138YW-H4-2	FN AZ4750 - RMBS		10/01/2018	VARIOUS	XXX	195,609	194,720	203,908	203,509		(592)		(592)		202,917		(7,309)	(7,309)	5,004	10/01/2045
31392C-T6-1	FNW 02W3 A4 - CMO/RMBS		10/26/2018	VARIOUS	XXX	84,866	77,628	76,706	76,889		56		56		76,945		7,921	7,921	4,356	11/25/2041
31393B-HP-3	FNR 0333F PT - CMO/RMBS		10/01/2018	VARIOUS	XXX	9,270	8,951	9,026	8,989		(6)		(6)		8,983		287	287	287	05/25/2033
31397Q-4W-5	FNR 10155B JH - CMO/RMBS		09/25/2018	FED SELL	XXX	154,266	150,000	160,969	158,529		(633)		(633)		157,895		(3,630)	(3,630)	4,600	12/25/2028
31401X-LZ-8	FN 721344 - RMBS		06/01/2018	Paydown	XXX	2,033	2,033	1,972	2,020		13		13		2,033			0	25	06/01/2018
31402K-BX-1	FN 730954 - RMBS		10/01/2018	VARIOUS	XXX	24,895	23,470	22,359	22,253		100		100		22,353		2,542	2,542	880	08/01/2033
31403C-6L-0	FN 745275 - RMBS		10/01/2018	VARIOUS	XXX	77,915	73,958	74,454	74,378		(64)		(64)		74,315		3,600	3,600	2,680	02/01/2036
31403J-TN-6	FN 750357 - RMBS		10/01/2018	VARIOUS	XXX	66,979	62,189	64,259	63,958		(128)		(128)		63,830		3,149	3,149	2,882	11/01/2033
31403T-QE-7	FN 757453 - RMBS		10/01/2018	VARIOUS	XXX	238	238	244	237		0		0		238		0	0	5	11/01/2018
31404A-M4-3	FN 762779 - RMBS		10/01/2018	VARIOUS	XXX	697	697	714	696		1		1		696		1	1	16	11/01/2018
31404Q-QW-2	FN 775469 - RMBS		10/01/2018	VARIOUS	XXX	2,973	2,733	2,861	2,850		(8)		(8)		2,842		131	131	138	05/01/2034
31404V-2P-2	FN 780282 - RMBS		10/01/2018	VARIOUS	XXX	5,198	5,019	5,255	5,132		(41)		(41)		5,090		107	107	160	07/01/2034
31405A-M6-7	FN 783481 - RMBS		10/01/2018	VARIOUS	XXX	13,413	12,598	12,445	12,448		13		13		12,461		952	952	518	06/01/2034
31405R-F3-5	FN 796786 - RMBS		10/01/2018	VARIOUS	XXX	25,700	24,162	23,994	24,022		4		4		24,026		1,674	1,674	926	01/01/2035
31405S-ET-7	FN 797646 - RMBS		09/01/2018	VARIOUS	XXX	2,666	2,448	2,509	2,528		(1)		(1)		2,527		139	139	109	09/01/2035
31405S-KJ-2	FN 797797 - RMBS		10/01/2018	VARIOUS	XXX	15,285	14,062	14,501	14,389		(24)		(24)		14,366		920	920	653	04/01/2035
31406K-KA-7	FN 812189 - RMBS		10/01/2018	VARIOUS	XXX	24,992	23,596	23,432	23,405		14		14		23,419		1,573	1,573	876	02/01/2035
31406Y-Y7-9	FN 824334 - RMBS		10/01/2018	VARIOUS	XXX	19,060	17,711	17,841	17,829		(12)		(12)		17,817		1,243	1,243	748	07/01/2035
31407F-6B-1	FN 829866 - RMBS		10/01/2018	VARIOUS	XXX	33,077	31,487	31,027	31,060		103		103		31,164		1,913	1,913	1,160	07/01/2035
31407H-DK-9	FN 830906 - RMBS		10/01/2018	VARIOUS	XXX	5,745	5,403	5,324	5,333		3		3		5,336		409	409	207	07/01/2035
31407R-Q4-9	FN 838475 - RMBS		10/01/2018	VARIOUS	XXX	14,179	13,431	12,798	12,810		65		65		12,876		1,304	1,304	471	09/01/2035
31407Y-RV-3	FN 844800 - RMBS		10/01/2018	VARIOUS	XXX	15,745	15,038	14,388	14,182		197		197		14,380		1,365	1,365	512	10/01/2035
31408B-U5-5	FN 846704 - RMBS		10/01/2018	VARIOUS	XXX	14,215	13,148	13,347	13,280		(18)		(18)		13,262		954	954	606	01/01/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
3140J5-MF-3	FN BM1257 - RMBS		09/04/2018	VARIOUS	XXX	227,642	238,959	235,822	235,892		273		273		236,165		(8,523)	(8,523)	4,353	04/01/2037
31410G-AF-0	FN 888406 - RMBS		10/01/2018	VARIOUS	XXX	13,121	12,473	11,857	11,833		71		71		11,903		1,218	1,218	457	08/01/2036
31410G-E4-1	FN 888555 - RMBS		10/01/2018	VARIOUS	XXX	7,181	7,140	7,185	7,130		1		1		7,131		50	50	246	09/01/2021
31410P-EM-1	FN 893040 - RMBS		10/01/2018	VARIOUS	XXX	16,752	15,397	15,536	15,515		(7)		(7)		15,508		1,244	1,244	719	11/01/2036
31412D-SQ-2	FN 922227 - RMBS		09/25/2018	VARIOUS	XXX	20,257	18,983	19,909	19,739		(243)		(243)		19,495		762	762	867	12/01/2036
31412P-MN-8	FN 931065 - RMBS		09/25/2018	VARIOUS	XXX	98,696	95,408	102,653	102,995		(830)		(830)		102,165		(3,469)	(3,469)	3,152	05/01/2039
31412P-U8-2	FN 931307 - RMBS		09/25/2018	VARIOUS	XXX	108,648	105,011	109,031	108,752		(286)		(286)		108,466		182	182	3,516	06/01/2039
31412Q-7B-9	FN 932490 - RMBS		09/25/2018	VARIOUS	XXX	107,007	103,323	108,198	107,918		(258)		(258)		107,660		(654)	(654)	3,496	02/01/2040
31412S-PS-8	FN 933433 - RMBS		10/01/2018	VARIOUS	XXX	18,391	17,461	16,727	16,635		101		101		16,736		1,655	1,655	618	03/01/2038
31413J-UL-6	FN 947087 - RMBS		10/01/2018	VARIOUS	XXX	15,124	14,303	14,439	14,415		(25)		(25)		14,390		734	734	573	10/01/2037
31414B-XR-6	FN 961588 - RMBS		10/01/2018	VARIOUS	XXX	10,096	9,579	9,421	9,387		24		24		9,411		686	686	341	02/01/2038
31414K-FW-5	FN 968281 - RMBS		10/01/2018	VARIOUS	XXX	22,844	21,822	21,293	21,125		106		106		21,230		1,614	1,614	706	02/01/2038
31414S-GR-8	FN 974608 - RMBS		10/01/2018	VARIOUS	XXX	2,147	2,017	1,932	1,961		2		2		1,963		184	184	78	03/01/2038
31414S-M7-5	FN 974782 - RMBS		10/01/2018	VARIOUS	XXX	5,087	4,781	4,702	4,707		2		2		4,709		379	379	184	04/01/2038
31414S-Y6-4	FN 975133 - RMBS		10/01/2018	VARIOUS	XXX	9,641	8,919	9,044	9,080		(13)		(13)		9,067		574	574	390	05/01/2038
31415R-ZU-1	FN 987355 - RMBS		09/25/2018	VARIOUS	XXX	54,540	50,282	51,312	51,186		(178)		(178)		51,008		3,531	3,531	2,346	10/01/2038
31416L-HY-5	FN AA2946 - RMBS		10/01/2018	VARIOUS	XXX	37,077	36,646	37,889	37,339		(205)		(205)		37,134		(57)	(57)	1,170	04/01/2024
31416R-RG-0	FN AA7686 - RMBS		09/25/2018	VARIOUS	XXX	146,559	141,441	149,655	150,751		(759)		(759)		149,993		(3,433)	(3,433)	4,743	06/01/2039
31416X-QT-0	FN AB2265 - RMBS		09/25/2018	VARIOUS	XXX	85,214	83,879	87,313	86,780		(242)		(242)		86,538		(1,324)	(1,324)	2,516	02/01/2041
31417A-VT-3	FN AB4225 - RMBS		09/25/2018	VARIOUS	XXX	200,505	201,700	212,794	212,463		(1,102)		(1,102)		211,360		(10,855)	(10,855)	5,292	01/01/2042
31417E-ZA-2	FN AB7936 - RMBS		09/25/2018	VARIOUS	XXX	380,982	390,271	394,327	393,761		(308)		(308)		393,452		(12,470)	(12,470)	8,474	02/01/2043
31417Y-HM-2	FN MA0235 - RMBS		10/01/2018	VARIOUS	XXX	5,373	5,373	5,538	5,410		(29)		(29)		5,381		(9)	(9)	122	11/01/2019
31418C-DL-5	FN MA2806 - RMBS		09/25/2018	VARIOUS	XXX	168,966	173,934	179,741	179,404		(420)		(420)		178,984		(10,018)	(10,018)	3,802	11/01/2046
31418C-MH-4	FN MA3059 - RMBS		09/04/2018	VARIOUS	XXX	313,387	312,996	327,186	326,708		(1,626)		(1,626)		325,081		(11,694)	(11,694)	7,922	07/01/2037
31418M-KS-0	FN AD0304 - RMBS		10/01/2018	VARIOUS	XXX	3,028	3,028	3,271	3,229		(105)		(105)		3,124		(96)	(96)	112	05/01/2022
31418N-YK-0	FN AD1613 - RMBS		10/01/2018	VARIOUS	XXX	16,262	16,040	16,646	16,449		(110)		(110)		16,340		(78)	(78)	504	02/01/2025
31418Q-PN-7	FN AD3128 - RMBS		10/01/2018	VARIOUS	XXX	73,925	70,218	78,227	78,296		(604)		(604)		77,692		(3,767)	(3,767)	2,591	04/01/2040
31418V-T5-1	FN AD7771 - RMBS		09/25/2018	VARIOUS	XXX	21,801	21,518	22,543	22,195		(141)		(141)		22,054		(253)	(253)	637	07/01/2025
31419J-TQ-1	FN AE7758 - RMBS		10/01/2018	VARIOUS	XXX	35,530	35,349	35,990	35,768		(99)		(99)		35,669		(140)	(140)	887	11/01/2025
31419L-XR-9	FN AE9687 - RMBS		10/01/2018	VARIOUS	XXX	82,061	80,709	81,869	81,664		(35)		(35)		81,628		432	432	2,460	11/01/2040
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		09/25/2018	RAYMOND JAMES/FI	XXX	274,221	225,000	225,969	225,753		(35)		(35)		225,719		48,502	48,502	17,238	01/01/2034
454624-7G-6	INDIANA BD BK REV		10/26/2018	Not Available	XXX	124,115	125,000	125,000	125,000				0		125,000		(885)	(885)	3,728	01/15/2020
45528S-4Y-9	INDIANAPOLIS IND LOC PUB IMPT BD BK		09/20/2018	FIRST TENNESSEE BANK BOND DIVI	XXX	51,009	45,000	45,000	45,000				0		45,000		6,009	6,009	3,139	01/15/2030
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH		08/23/2018	RAYMOND JAMES/FI	XXX	99,101	75,000	101,601	98,601		(690)		(690)		97,911		1,190	1,190	6,022	08/01/2033
54627R-AC-4	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		09/21/2018	VARIOUS	XXX	112,527	112,527	112,484	112,526		1		1		112,526		1	1	3,741	02/01/2022
54627R-AD-2	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		10/26/2018	Not Available	XXX	105,816	105,000	113,679	109,214		(476)		(476)		108,738		(2,922)	(2,922)	5,140	08/01/2024
54627R-AK-6	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &		09/24/2018	INTL FCSTONE FINANCIAL INC	XXX	133,334	135,000	134,967	135,000				0		135,000		(1,666)	(1,666)	5,042	08/01/2028
57420P-EU-6	MARYLAND ST ECONOMIC DEV CORP LEASE REV		10/26/2018	Not Available	XXX	320,898	300,000	299,601	299,842		16		16		299,858		21,040	21,040	15,167	12/01/2024
57583U-XX-1	MASSACHUSETTS ST DEV FIN AGY REV		08/27/2018	RAYMOND JAMES/FI	XXX	94,591	85,000	85,000	85,000				0		85,000		9,591	9,591	3,387	12/01/2028
575896-JC-0	MASSACHUSETTS ST PORT AUTH REV		07/01/2018	Maturity @ 100.00	XXX	125,000	125,000	138,636	125,976		(976)		(976)		125,000			0	6,250	07/01/2018
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST COLO SWR		09/20/2018	RAYMOND JAMES/FI	XXX	68,633	60,000	60,000	60,000				0		60,000		8,633	8,633	3,398	04/01/2029
626207-YF-5	MUNICIPAL ELEC AUTH GA		08/23/2018	RAYMOND JAMES/FI	XXX	92,453	75,000	83,198	82,849		(34)		(34)		82,815		9,638	9,638	4,508	04/01/2057
645913-AA-2	NEW JERSEY ECONOMIC DEV AUTH ST PENSION		09/20/2018	Stifel Nicolaus & Co	XXX	238,734	200,000	250,990	231,818		(1,554)		(1,554)		230,263		8,471	8,471	16,459	02/15/2029
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV		08/23/2018	BANK OF NEW YORK/FMSBONDS, INC	XXX	105,921	75,000	75,000	75,000				0		75,000		30,921	30,921	6,155	01/01/2041
647200-M9-2	NEW MEXICO MTG FIN AUTH		10/01/2018	VARIOUS	XXX	30,154	30,000	32,296	30,599		(161)		(161)		30,438		(284)	(284)	1,263	09/01/2028
64971M-L6-7	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/23/2018	MARKET TAXES CORP	XXX	106,862	100,000	99,059	99,557		51		51		99,608		7,254	7,254	5,361	02/01/2023
649902-ZL-0	NEW YORK ST DORM AUTH ST PERS INCOME TAX		10/26/2018	Not Available	XXX	199,487	190,000	226,170	206,323		(3,018)		(3,018)		203,305		(3,818)	(3,818)	10,565	03/15/2022
679087-EZ-5	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP		10/26/2018	Not Available	XXX	201,492	195,000	198,102	195,866		(272)		(272)		195,594		5,897	5,897	13,225	07/01/2020
73358W-AH-7	PORT AUTH N Y & N J		09/20/2018	RAYMOND JAMES/FI	XXX	90,032	80,000	80,000	80,000				0		80,000		10,032	10,032	3,815	12/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
771902-GB-3	ROCHESTER MINN HEALTH CARE FACS REV		08/27/2018	FUNB FUNDS II	XXX	65,263	65,000	67,177	65,586		(442)		(442)		65,144		119	119	2,051	11/15/2038
786091-AG-3	SACRAMENTO CNTY CALIF PENSION OBLIG		08/23/2018	MARKET TAXES CORP	XXX	118,233	100,000	98,053	98,614		96		96		98,709		19,524	19,524	7,774	08/01/2025
79766D-CX-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		08/23/2018	MARKET TAXES CORP	XXX	101,290	100,000	103,277	101,219		(332)		(332)		100,887		403	403	3,039	05/01/2020
880557-7X-5	TENNESSEE ST SCH BD AUTH		09/05/2018	Robert W. Baird & Co. Incorporated	XXX	322,692	295,000	336,315	323,563		(1,689)		(1,689)		321,874		818	818	13,984	09/15/2027
898365-AH-4	TRUSTEES BOSTON COLLEGE		08/23/2018	MARKET TAXES CORP	XXX	65,798	65,000	65,000	65,000				0		65,000		798	798	2,643	07/01/2021
913366-EP-1	UNIV CALIF REGTS MED CTR POOLED REV		08/23/2018	MARKET TAXES CORP	XXX	147,467	110,000	110,000	110,000				0		110,000		37,467	37,467	5,642	05/15/2048
917565-LB-7	UTAH TRAN AUTH SALES TAX REV		09/25/2018	Robert W. Baird & Co. Incorporated	XXX	212,154	175,000	173,420	173,705		44		44		173,750		38,404	38,404	8,139	06/15/2039
93978E-U2-6	WASHINGTON ST HEALTH CARE FACS AUTH REV		08/27/2018	FUNB FUNDS II	XXX	150,750	150,000	169,839	152,259		(1,783)		(1,783)		150,475		275	275	6,208	11/01/2018
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						16,136,299	15,680,468	16,247,917	15,978,889	0	(39,396)	0	(39,396)	0	16,062,872	0	73,427	73,427	523,850	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
001055-AF-9	AFLAC INC		09/18/2018	SUMRIDGE PARTNERS LLC	XXX	16,733	14,000	17,804	17,525		(65)		(65)		17,460		(727)	(727)	991	08/15/2040
00206R-CS-9	AT&T INC		08/23/2018	GOLDMAN SACHS AND CO	XXX	49,951	50,000	52,002	51,542		(191)		(191)		51,351		(1,401)	(1,401)	1,850	02/17/2023
00206R-EM-0	AT&T INC		04/12/2018	J.P. Morgan Securities LLC	XXX	126,156	125,000	124,784	124,792		5		5		124,797		1,359	1,359	3,372	08/14/2027
00287Y-AL-3	ABBVIE INC		08/23/2018	GOLDMAN SACHS AND CO	XXX	29,336	30,000	29,819	29,900		13		13		29,913		(577)	(577)	703	11/06/2022
00287Y-AP-4	ABBVIE INC		11/01/2018	Not Available	XXX	196,082	200,000	198,626	199,064		148		148		199,211		(3,129)	(3,129)	6,204	11/06/2022
00440E-AU-1	CHUBB INA HOLDINGS INC	C	10/26/2018	Not Available	XXX	195,418	200,000	202,095	201,523		(251)		(251)		201,272		(5,854)	(5,854)	5,638	11/03/2022
00507U-AF-8	ACTAVIS FUNDING SCS	C	08/23/2018	Morgan Stanley	XXX	44,868	45,000	46,013	45,732		(70)		(70)		45,662		(794)	(794)	1,213	06/15/2024
00507U-AU-5	ACTAVIS FUNDING SCS	C	08/23/2018	Wells Fargo Securities LLC	XXX	3,973	4,000	3,979	3,980		0		0		3,980		(7)	(7)	181	03/15/2045
008414-AA-2	ABMT 131 A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	145,270	150,109	159,647	159,571		(1,342)		(1,342)		158,228		(12,958)	(12,958)	4,568	07/25/2043
00842A-AD-1	ABMT 154 A4 - CMO/RMBS		11/01/2018	VARIOUS	XXX	127,867	132,765	132,952	132,867		(15)		(15)		132,852		(4,985)	(4,985)	4,042	06/26/2045
00842V-AC-7	ABMT 163 A3 - CMO/RMBS		11/01/2018	VARIOUS	XXX	132,877	137,208	140,981	140,973		(331)		(331)		140,643		(7,765)	(7,765)	4,162	08/27/2046
008916-AG-3	AGRIUM INC		04/10/2018	Unknown	XXX	96,155	75,000	88,137	86,072		(94)		(94)		85,978		10,177	10,177	2,034	05/23/2036
02006W-AE-9	ALLYA 142 B - ABS		08/15/2018	Paydown	XXX	55,000	55,000	54,982	54,995		5		5		55,000			0	770	03/16/2020
02006W-AF-6	ALLYA 142 C - ABS		08/15/2018	Paydown	XXX	20,000	20,000	19,995	19,998		2		2		20,000			0	313	06/15/2020
02007L-AE-2	ALLYA 163 B - ABS		08/27/2018	GOLDMAN SACHS AND CO	XXX	19,700	20,000	19,994	19,996		1		1		19,997		(297)	(297)	278	07/15/2021
02007L-AF-9	ALLYA 163 C - ABS		08/27/2018	GOLDMAN SACHS AND CO	XXX	14,883	15,000	14,997	14,998		0		0		14,999		(116)	(116)	245	10/15/2021
023135-AN-6	AMAZON.COM INC		03/06/2018	Morgan Stanley	XXX	76,919	75,000	74,729	74,803		5		5		74,807		2,111	2,111	736	12/05/2024
023135-BA-3	AMAZON.COM INC		05/11/2018	J.P. Morgan Securities LLC	XXX	91,261	95,000	95,247	95,239		(8)		(8)		95,231		(3,970)	(3,970)	2,186	08/22/2027
03027X-AD-2	AMERICAN TOWER CORP		08/23/2018	Credit Suisse Securities (USA), LLC	XXX	26,282	25,000	25,615	25,408		(38)		(38)		25,370		912	912	1,292	02/15/2024
03027X-AE-0	AMERICAN TOWER CORP		08/23/2018	GOLDMAN SACHS AND CO	XXX	50,040	50,000	49,708	49,841		26		26		49,868		172	172	1,639	09/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC		08/23/2018	Deutsche Bank Securities, Inc	XXX	108,572	105,000	107,546	105,682		(194)		(194)		105,489		3,084	3,084	5,287	03/15/2020
031162-BB-5	AMGEN INC		08/23/2018	Wells Fargo Securities LLC	XXX	15,345	15,000	14,993	14,999		0		0		14,999		346	346	641	03/15/2020
032654-AN-5	ANALOG DEVICES INC		09/24/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	95,917	100,000	99,059	99,145		61		61		99,205		(3,288)	(3,288)	2,829	12/05/2026
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC	C	10/26/2018	VARIOUS	XXX	202,814	200,000	200,511	200,497		(5)		(5)		200,492		2,322	2,322	10,116	02/01/2046
037680-AB-1	AEPWV 1113 A2 - ABS		09/24/2018	Wells Fargo Securities LLC	XXX	200,500	200,000	210,563	208,872		(720)		(720)		208,152		(7,652)	(7,652)	8,697	08/01/2031
037833-CX-6	APPLE INC		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	48,179	50,000	49,885	49,890		7		7		49,896		(1,717)	(1,717)	1,029	06/20/2027
04248N-AA-1	ARMYHW 051 1A - ABS		11/01/2018	VARIOUS	XXX	105,369	97,534	97,534	97,534				0		97,534		7,835	7,835	4,644	06/15/2050
04364T-AC-2	ACER 161 A3 - ABS		10/26/2018	VARIOUS	XXX	84,977	85,000	84,993	84,957		33		33		84,990		(13)	(13)	1,007	12/10/2019
04624U-AC-5	ACM 161 A2 - CMBS		10/26/2018	Not Available	XXX	194,454	200,000	206,452	204,938		(802)		(802)		204,136		(9,682)	(9,682)	4,916	05/17/2049
046353-AL-2	ASTRAZENECA PLC	C	01/24/2018	GOLDMAN SACHS AND CO	XXX	75,023	75,000	76,166	75,970		(8)		(8)		75,962		(939)	(939)	492	11/16/2025
053807-AR-4	AVNET INC		08/23/2018	MILLENIUM ADVISORS LLC	XXX	77,671	75,000	79,838	77,984		(364)		(364)		77,620		51	51	2,702	12/01/2022
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC	C	10/26/2018	Not Available	XXX	50,923	50,000	49,826	49,970		17		17		49,987		936	936	2,878	06/01/2019
05524H-AA-6	BAMLL 13DSNY A - CMBS		09/17/2018	Paydown	XXX	100,000	100,000	100,000	100,000				0		100,000			0	2,190	09/15/2026
05524U-AA-7	BAMLL 12PARK A - CMBS		10/26/2018	Not Available	XXX	78,814	80,000	82,397	81,153		(180)		(180)		80,972		(2,159)	(2,159)	2,137	12/12/2030
05529S-AC-3	BBCMS 13TYSN A2 - CMBS		10/26/2018	Not Available	XXX	251,608	250,000	257,757	253,112		(953)		(953)		252,159		(551)	(551)	8,478	09/07/2032
05538U-AA-1	BBUBS 012 A - CMBS		10/26/2018	Not Available	XXX	195,498	200,000	194,816	196,564		351		351		196,915		(1,417)	(1,417)	6,193	11/07/2036
05547H-AC-5	BBCMS 15SRCH A2 - CMBS		08/23/2018	Credit Suisse Securities (USA), LLC	XXX	103,445	100,000	102,992	102,651		(154)		(154)		102,497		948	948	3,043	08/10/2035
05565Q-DB-1	BP CAPITAL MARKETS PLC	C	08/23/2018	MILLENIUM ADVISORS LLC	XXX	19,287	20,000	20,000	20,000				0		20,000		(713)	(713)	508	05/04/2026
05568B-AA-6	BNSF RAILWAY CO		01/15/2018	Paydown	XXX	6,850	6,850	6,850	6,850		(1)		(1)		6,850			0		01/15/2024
05568B-AA-6	BNSF RAILWAY CO - ABS		10/01/2018	VARIOUS	XXX	48,112	45,605	45,605	45,609		(1)		(1)		45,608		2,504	2,504	3,181	01/15/2024
05949A-5A-4	BOAMS 054 1A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	101,797	104,261	106,151	102,831	781	(535)		246		103,077		(1,280)	(1,280)	4,906	05/25/2035
05949C-HQ-2	BOAMS 051 2A1 - CMO/RMBS		09/01/2018	VARIOUS	XXX	14,664	15,390	13,521	13,294		508		508		13,801		863	863	391	10/25/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
06051G-EU-9	BANK OF AMERICA CORP		10/26/2018	Not Available	XXX	195,698	200,000	204,240	203,323		(509)		(509)		202,815		(7,117)	(7,117)	8,525	01/11/2023
06051G-FX-2	BANK OF AMERICA CORP		08/23/2018	Morgan Stanley	XXX	146,294	150,000	153,699	153,625		(252)		(252)		153,374		(7,080)	(7,080)	4,492	04/19/2026
06406H-CS-6	BANK OF NEW YORK MELLON CORP		08/23/2018	Deutsche Bank Securities, Inc.	XXX	101,009	100,000	99,635	99,764		23		23		99,787		1,222	1,222	3,883	02/04/2024
06406H-CX-5	BANK OF NEW YORK MELLON CORP		09/14/2018	BARCLAYS CAPITAL INC.	XXX	294,171	300,000	298,959	299,275		70		70		299,344		(5,173)	(5,173)	9,940	09/11/2024
07326T-AA-6	BOMFT 17RT3 A - RMBS		09/01/2018	VARIOUS	XXX	93,052	93,694	96,708	96,553		(428)		(428)		96,126		(3,074)	(3,074)	2,059	01/28/2058
081437-AJ-4	BEMIS COMPANY INC.		09/24/2018	MILLENIUM ADVISORS LLC	XXX	31,606	35,000	34,940	34,947		4		4		34,951		(3,345)	(3,345)	1,118	09/15/2026
09062X-AF-0	BIOGEN INC.		08/23/2018	MARKET TAXES CORP	XXX	76,062	75,000	74,823	74,858		10		10		74,868		1,194	1,194	2,886	09/15/2025
11120V-AC-7	BRIXMOR OPERATING PARTNERSHIP LP		05/07/2018	BNY/SUNTRUST CAPITAL MARKETS	XXX	33,759	35,000	34,765	34,795		7		7		34,802		(1,044)	(1,044)	578	06/15/2026
118230-AR-2	BUCKEYE PARTNERS LP		08/23/2018	TORONTO DOMINION SECS USA INC.	XXX	60,264	65,000	64,677	64,680		18		18		64,698		(4,434)	(4,434)	2,063	12/01/2027
12189L-AF-8	BURLINGTON NORTHERN SANTA FE LLC		10/26/2018	Not Available	XXX	140,671	140,000	139,279	139,710		61		61		139,770		900	900	5,380	09/15/2021
12189T-BC-7	BURLINGTON NORTHERN SANTA FE CORP		10/26/2018	Not Available	XXX	91,345	90,000	89,843	89,970		14		14		89,984		1,361	1,361	4,524	10/01/2019
12201P-AN-6	BURLINGTON RESOURCES FINANCE COMPANY		08/28/2018	MERRILL LYNCH PROFESSIONAL CLEARING, JC	XXX	97,992	75,000	91,806	88,005		(419)		(419)		87,586		10,406	10,406	4,147	12/01/2031
124857-AT-0	CBS CORP		08/23/2018	GOLDMAN SACHS AND CO	XXX	69,132	75,000	74,270	74,301		39		39		74,340		(5,208)	(5,208)	2,911	02/15/2028
1248MG-AP-9	CBASS 07CB1 A6 - RMBS		11/01/2018	VARIOUS	XXX	75,132	148,001	67,821	63,516		984		984		64,500		10,632	10,632	2,843	01/25/2037
12527G-AF-0	CF INDUSTRIES INC.		08/23/2018	MARKET TAXES CORP	XXX	80,601	85,000	85,290	85,263		(7)		(7)		85,256		(4,654)	(4,654)	4,159	03/15/2034
12544L-AA-9	CWHL 0711 A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	27,310	33,218	29,334	28,227		(404)		(404)		27,823		(512)	(512)	1,658	08/25/2037
12591U-AF-0	COMM 14UBS2 A5 - CMBS		08/23/2018	DEUTSCHE BANK SECURITIES INC-BANK DEBT	XXX	153,744	150,000	154,431	152,850		(294)		(294)		152,556		1,188	1,188	4,390	03/12/2047
12594D-AF-5	CNH 16B B - ABS		09/18/2018	Wells Fargo Securities LLC	XXX	24,535	25,000	24,999	25,000		0		0		25,000		(465)	(465)	420	10/16/2023
12623P-AE-6	CNH 14B B - ABS		07/16/2018	Paydown	XXX	35,000	35,000	34,992	34,997		3		3		35,000			0	394	11/15/2021
126659-AA-9	CVSPAS 096 CTF		11/01/2018	VARIOUS	XXX	214,844	179,627	179,627	179,627				0		179,627		35,217	35,217	12,954	07/10/2031
126670-CM-8	CWL 0511 MF1 - RMBS		04/01/2018	Brownstone Investment Group LLC	XXX	178,568	200,000	44,190					0				178,568	178,568	2,647	12/26/2035
126673-WE-8	CWL 051 MF1 - RMBS		11/01/2018	VARIOUS	XXX	445,302	441,912	410,506	416,005		2,341		2,341		418,346		26,955	26,955	19,906	06/25/2035
12668X-AC-9	CWL 06S8 A3 - RMBS		11/01/2018	Paydown	XXX	29,840	29,840	21,899	24,281		5,559		5,559		29,840		0	0	738	04/25/2036
14040H-BK-0	CAPITAL ONE FINANCIAL CORP		08/23/2018	RAYMOND JAMES/FI	XXX	56,679	60,000	59,787	59,813		12		12		59,825		(3,146)	(3,146)	2,431	07/28/2026
14312Q-AE-6	CARMX 164 B - ABS		08/27/2018	INTL FCSTONE FINANCIAL INC.	XXX	72,797	75,000	74,999	74,999		0		0		74,999		(2,203)	(2,203)	1,016	07/15/2022
14314M-AE-3	CARMX 162 B - ABS		08/27/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	14,667	15,000	14,997	14,998		0		0		14,999		(331)	(331)	229	12/15/2021
14314M-AF-0	CARMX 162 C - ABS		08/27/2018	INTL FCSTONE FINANCIAL INC.	XXX	24,531	25,000	24,999	24,999		0		0		24,999		(468)	(468)	452	02/15/2022
14916R-AF-1	CATHOLIC HEALTH INITIATIVES		08/23/2018	J.P. Morgan Securities LLC	XXX	76,484	75,000	76,469	75,933		(99)		(99)		75,834		650	650	3,378	08/01/2023
151020-AS-3	CELGENE CORP		08/23/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	74,402	75,000	74,276	74,423		43		43		74,466		(64)	(64)	3,003	08/15/2025
15200W-AC-9	CNP 4 A3 - ABS		10/26/2018	Not Available	XXX	147,825	150,000	153,439	151,682		(269)		(269)		151,414		(3,589)	(3,589)	4,681	10/15/2025
161175-AZ-7	CHARTER COMMUNICATIONS INC.		08/23/2018	MARKET TAXES CORP	XXX	64,795	60,000	60,000	60,000				0		60,000		4,795	4,795	3,235	10/23/2035
161571-HC-1	CHAIT 162 A - ABS		08/23/2018	GOLDMAN SACHS AND CO	XXX	123,745	125,000	125,000	125,000		0		0		125,000		(1,255)	(1,255)	1,199	06/15/2021
166764-AH-3	CHEVRON CORP		10/26/2018	Not Available	XXX	49,331	50,000	50,000	50,000				0		50,000		(669)	(669)	1,338	06/24/2023
17275R-AP-7	CISCO SYSTEMS INC.		10/26/2018	Not Available	XXX	24,835	25,000	24,955	24,979		5		5		24,984		(149)	(149)	830	03/04/2021
172967-CC-3	CITIGROUP INC.		10/26/2018	Not Available	XXX	332,307	300,000	310,873	308,249		(270)		(270)		307,979		24,328	24,328	17,800	10/31/2033
172967-FT-3	CITIGROUP INC.		08/23/2018	SMBC NIKKO SECURITIES AMERICA, INC.	XXX	103,339	100,000	106,253	103,235		(494)		(494)		102,741		598	598	5,038	01/14/2022
17305E-GE-9	CCCIT 17A6 A6 - ABS		08/29/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	120,656	120,000	120,000	120,000				0		120,000		656	656	2,234	05/14/2029
17307G-6K-9	CMLTI 06AR2A 1A1 - CMO/RMBS		09/01/2018	VARIOUS	XXX	52,609	55,660	45,055	44,065		2,161		2,161		46,226		6,383	6,383	1,425	03/25/2036
17310B-AY-0	CMSI 063 3A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	11,159	11,251	10,757	11,104		19		19		11,123		36	36	551	06/25/2036
17323V-AY-1	CGCMT 15GC29 A3 - CMBS		08/09/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	67,370	70,000	68,420	68,761		98		98		68,859		(1,489)	(1,489)	1,438	04/10/2048
17325G-AD-8	CGCMT 16C3 A4 - CMBS		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	67,621	70,000	70,285	70,240		(23)		(23)		70,217		(2,596)	(2,596)	1,631	11/18/2049
20030N-AM-3	COMCAST CORP		08/23/2018	MARKET TAXES CORP	XXX	90,959	75,000	78,006	77,592		(47)		(47)		77,545		13,414	13,414	4,596	03/15/2037
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW YORK		10/26/2018	Not Available	XXX	164,581	175,000	174,101	174,114		7		7		174,122		(9,541)	(9,541)	6,793	12/01/2056
212015-AH-4	CONTINENTAL RESOURCES INC.		08/23/2018	VARIOUS	XXX	76,157	75,000	78,094	76,125	253	(401)		(149)		75,976		181	181	3,540	09/15/2022
21870K-AA-6	CORE 15WEST A - CMBS		10/26/2018	VARIOUS	XXX	194,414	200,000	205,828	204,887		(840)		(840)		204,047		(9,633)	(9,633)	6,027	02/12/2037
224044-BR-7	COX COMMUNICATIONS INC.		09/12/2018	Unknown	XXX	83,450	75,000	74,697	74,716		6		6		74,722		8,728	8,728	3,803	12/01/2036
225458-EZ-7	CSFB 052 1A8 - CMO/RMBS		11/01/2018	VARIOUS	XXX	44,881	45,405	37,715	39,440		1,262		1,262		40,702		4,179	4,179	1,948	03/25/2035
233050-AC-7	DBUBS 11LC1 A3 - CMBS		08/23/2018	DEUTSCHE BANK SECURITIES INC-BANK DEBT	XXX	56,764	55,000	55,559	55,130		(45)		(45)		55,084		1,679	1,679	2,033	11/12/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
24422E-RE-1	JOHN DEERE CAPITAL CORP		10/26/2018	Not Available	XXX	91,646	90,000	89,904	89,962		8		8		89,971		1,675	1,675	4,524	07/12/2021
25179M-AP-8	DEVON ENERGY CORP		08/23/2018	HSBC SECURITIES INC	XXX	98,813	100,000	89,554	92,142		1,064		1,064		93,206		5,607	5,607	2,546	05/15/2022
25243Y-AU-3	DIAGEO CAPITAL PLC	C	10/26/2018	Not Available	XXX	134,581	140,000	139,657	139,808		28		28		139,836		(5,255)	(5,255)	3,644	04/29/2023
254010-AD-3	DIGNITY HEALTH		08/23/2018	J.P. Morgan Securities LLC	XXX	24,994	25,000	25,160	25,116		(10)		(10)		25,106		(112)	(112)	784	11/01/2024
25470D-AX-7	DISCOVERY COMMUNICATIONS LLC		08/23/2018	Jefferies High Yield Trading LLC	XXX	64,321	65,000	64,778	64,888		30		30		64,919		(597)	(597)	1,274	06/15/2020
25746U-BH-1	DOMINION RESOURCES INC		10/26/2018	Not Available	XXX	61,007	60,000	60,080	60,018		(9)		(9)		60,009		998	998	3,735	08/15/2019
260543-CF-8	DOW CHEMICAL CO		10/26/2018	Not Available	XXX	132,213	130,000	129,484	129,778		44		44		129,822		2,390	2,390	5,079	11/15/2021
26444G-AC-7	DUKE ENERGY FLORIDA PROJECT FINANCE LLC		09/24/2018	PIERPONT SECURITIES LLC	XXX	205,124	225,000	224,991	224,991		0		0		224,991		(19,868)	(19,868)	6,107	09/01/2031
26884T-AD-4	ERAC USA FINANCE LLC		08/23/2018	Credit Suisse Securities (USA), LLC	XXX	46,288	45,000	44,791	44,915		14		14		44,930		1,358	1,358	2,087	08/16/2021
26884T-AL-6	ERAC USA FINANCE LLC		08/23/2018	J.P. Morgan Securities LLC	XXX	25,004	25,000	25,165	25,116		(10)		(10)		25,106		(102)	(102)	754	11/15/2024
278062-AC-8	EATON CORP	C	10/26/2018	Not Available	XXX	207,946	215,000	214,338	214,627		59		59		214,686		(6,740)	(6,740)	5,814	11/02/2022
28618W-AB-0	ERL 141 A2 - ABS		10/26/2018	Not Available	XXX	129,246	130,000	130,000	130,000				0		130,000		(754)	(754)	4,196	04/19/2044
29103D-AJ-5	EMERA US FINANCE LP	C	08/23/2018	MILLENIUM ADVISORS LLC	XXX	14,286	15,000	14,959	14,965		2		2		14,967		(681)	(681)	373	06/15/2026
29273R-AN-9	ENERGY TRANSFER PARTNERS LP		08/23/2018	MILLENIUM ADVISORS LLC	XXX	97,533	95,000	94,695	94,884		21		21		94,905		2,628	2,628	3,264	06/01/2021
29358Q-AG-4	ENSCO PLC	C	01/11/2018	GOLDMAN SACHS AND CO	XXX	50,040	48,000	49,920	48,120	1,591	(9)		1,581		49,701		339	339	1,771	01/31/2024
29379V-AC-7	ENTERPRISE PRODUCTS OPERATING LLC		08/23/2018	MARKET TAXES CORP	XXX	76,152	75,000	82,526	76,134		(680)		(680)		75,454		698	698	5,241	01/31/2019
294429-AL-9	EQUIFAX INC		08/23/2018	MILLENIUM ADVISORS LLC	XXX	8,293	9,000	8,644	8,646		24		24		8,669		(376)	(376)	216	06/01/2026
3136AX-C4-5	FNR 1769A HA - CMO/RMBS		02/01/2018	Paydown	XXX				123,428		(49)		(49)						0	06/25/2046
316773-CL-2	FIFTH THIRD BANCORP		10/26/2018	Not Available	XXX	104,301	105,000	104,271	104,666		61		61		104,727		(426)	(426)	4,094	03/15/2022
33766Q-AC-1	FEOH 2013 A3 - ABS		09/24/2018	Wells Fargo Securities LLC	XXX	195,594	200,000	202,438	201,966		(142)		(142)		201,824		(6,230)	(6,230)	8,261	01/15/2036
33829T-AA-4	FIVE CORNERS FUNDING TRUST		09/14/2018	Morgan Stanley	XXX	205,298	200,000	215,278	212,381		(1,381)		(1,381)		211,000		(5,702)	(5,702)	7,439	11/15/2023
33850B-AT-4	FSMT 171 2A2 - CMO/RMBS		10/26/2018	VARIOUS	XXX	159,719	163,607	165,780	165,656		(502)		(502)		165,154		(5,435)	(5,435)	4,215	03/25/2047
341099-CK-3	DUKE ENERGY FLORIDA LLC		06/15/2018	Maturity @ 100.00	XXX	75,000	75,000	74,729	74,985		15		15		75,000				2,119	06/15/2018
34531C-AF-7	FORDO 16C B - ABS		08/27/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	19,400	20,000	19,995	19,997		1		1		19,997		(597)	(597)	244	03/15/2022
34531C-AG-5	FORDO 16C C - ABS		08/27/2018	INTL FCSTONE FINANCIAL INC	XXX	19,425	20,000	19,997	19,997		0		0		19,998		(573)	(573)	272	04/15/2023
34531H-AF-6	FORDO 17B B - ABS		08/27/2018	INTL FCSTONE FINANCIAL INC	XXX	58,463	60,000	59,990	59,991		1		1		59,992		(1,530)	(1,530)	910	10/15/2022
34532E-AF-2	FORDO 16B B - ABS		08/27/2018	INTL FCSTONE FINANCIAL INC	XXX	19,575	20,000	19,999	19,999		0		0		19,999		(424)	(424)	261	09/15/2021
34532E-AG-0	FORDO 16B C - ABS		08/27/2018	INTL FCSTONE FINANCIAL INC	XXX	34,344	35,000	34,989	34,993		1		1		34,994		(650)	(650)	528	10/15/2022
34964C-AA-4	FORTUNE BRANDS HOME & SECURITY INC		08/23/2018	MARKET TAXES CORP	XXX	74,842	75,000	74,518	74,623		29		29		74,651		190	190	2,100	06/15/2025
361856-DD-6	GMACM 04HE2 M1 - RMBS		12/01/2018	VARIOUS	XXX	8,700	8,699	8,370	8,699		(248)		(248)		8,451		248	248	2,438	10/25/2033
36186Y-AF-2	GMACN 07HCKM CTF - CMBS		11/01/2018	VARIOUS	XXX	430,081	436,469	433,881	434,259		45		45		434,305		(4,224)	(4,224)	23,982	08/10/2052
36191Y-BB-3	GSMS 11GC5 A4 - CMBS		10/26/2018	Not Available	XXX	236,654	235,000	237,335	235,830		(209)		(209)		235,621		1,033	1,033	7,864	08/12/2044
36192L-AA-3	GSMS 12SHOP A - CMBS		10/26/2018	Not Available	XXX	249,933	250,000	260,703	252,712		(1,588)		(1,588)		251,123		(1,191)	(1,191)	6,620	06/06/2031
362341-4F-3	GSR 06AR1 3A1 - CMO/RMBS		10/01/2018	VARIOUS	XXX	26,026	27,318	25,205	24,535		508		508		25,043		983	983	773	01/25/2036
36249K-AC-4	GSMS 10C1 A2 - CMBS		10/26/2018	Not Available	XXX	239,477	235,000	238,452	235,890		(380)		(380)		235,509		3,967	3,967	9,742	08/10/2043
36252W-AV-0	GSMS 14GC20 A3 - CMBS		08/23/2018	VARIOUS	XXX	110,888	110,825	114,149	112,280		(1,198)		(1,198)		111,082		(194)	(194)	8,163	04/12/2047
36253B-AU-7	GSMS 14GC22 A5 - CMBS		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	127,759	125,000	128,757	127,519		(246)		(246)		127,273		486	486	3,567	06/12/2047
36253X-AA-3	GSMS 17500K A - CMBS		08/23/2018	J.P. Morgan Securities LLC	XXX	100,000	100,000	100,000	100,000				0		100,000			0	1,777	07/15/2032
369622-SM-8	GENERAL ELECTRIC CAPITAL CORP		01/24/2018	BARCLAYS CAPITAL INC	XXX	17,053	16,000	15,944	15,980		0		0		15,980		1,072	1,072	389	02/11/2021
37331N-AG-6	GEORGIA-PACIFIC LLC		08/23/2018	J.P. Morgan Securities LLC	XXX	74,474	75,000	74,999	75,001		0		0		75,001		(527)	(527)	1,858	11/15/2021
38141G-FD-1	GOLDMAN SACHS GROUP INC		08/23/2018	MARKET TAXES CORP	XXX	61,003	50,000	60,782	60,297		(202)		(202)		60,095		908	908	3,056	10/01/2037
38141G-GM-0	GOLDMAN SACHS GROUP INC		08/23/2018	J.P. Morgan Securities LLC	XXX	54,931	45,000	44,830	44,850		2		2		44,852		10,078	10,078	3,016	02/01/2041
38406H-AA-0	GRCE 14GRCE A - CMBS		10/26/2018	Not Available	XXX	144,780	145,000	149,349	147,053		(469)		(469)		146,584		(1,804)	(1,804)	4,410	06/12/2028
384802-AB-0	W W GRAINGER INC		08/23/2018	GOLDMAN SACHS AND CO	XXX	42,909	40,000	39,968	39,969		0		0		39,970		2,940	2,940	1,288	06/15/2045
391164-AE-0	GREAT PLAINS ENERGY INC		10/26/2018	Not Available	XXX	239,996	235,000	237,392	235,930		(223)		(223)		235,707		4,289	4,289	10,289	06/01/2021
404280-AP-4	HSBC HOLDINGS PLC	C	09/14/2018	MARKET TAXES CORP	XXX	199,350	200,000	198,680	199,126		89		89		199,215		135	135	8,594	03/14/2024
416518-AB-4	HARTFORD FINANCIAL SERVICES GROUP INC		08/24/2018	Wells Fargo Securities LLC	XXX	21,134	20,000	19,891	19,948		7		7		19,955		1,179	1,179	891	04/15/2022
42809H-AG-2	HESS CORP		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	73,223	75,000	74,834	74,850		9		9		74,859		(1,637)	(1,637)	2,920	04/01/2027
432748-AB-7	HILLTOP HOLDINGS INC		10/26/2018	Not Available	XXX	97,276	100,000	100,000	100,000				0		100,000		(2,724)	(2,724)	5,153	04/15/2025
437076-BB-7	HOME DEPOT INC		09/10/2018	Maturity @ 100.00	XXX	100,000	100,000	99,859	99,980		20		20		100,000			0	2,250	09/10/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	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 (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
437076-BM-3	HOME DEPOT INC		09/24/2018	MILLENIUM ADVISORS LLC	XXX	57,514	60,000	59,614	59,679		25		25		59,704		(2,190)	(2,190)	1,775	04/01/2026
438124-AD-1	HAROT 163 A4 - ABS		08/24/2018	DEUTSCHE BANK SECURITIES INC-BANK DEBT	XXX	78,569	80,000	79,980	79,988		4		4		79,991		(1,423)	(1,423)	739	11/18/2022
43814P-AD-2	HAROT 173 A4 - ABS		08/24/2018	BNP Paribas	XXX	24,250	25,000	24,993	24,993		1		1		24,994		(744)	(744)	344	11/20/2023
44217N-AC-0	HGMT 15HGLR 1A2 - CMBS		10/26/2018	Not Available	XXX	190,398	200,000	201,348	200,967		(109)		(109)		200,859		(10,461)	(10,461)	5,573	03/05/2037
44891A-AD-9	HYUNDAI CAPITAL AMERICA	C	08/23/2018	MARKET TAXES CORP	XXX	49,327	50,000	49,970	49,982		4		4		49,986		(659)	(659)	1,238	10/30/2020
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	55,520	55,000	54,991	54,993		1		1		54,993		527	527	1,524	12/01/2025
46625H-HF-0	JPMORGAN CHASE & CO		08/23/2018	US BANCORP INVESTMENTS INC	XXX	94,769	75,000	83,087	81,962		(123)		(123)		81,839		12,930	12,930	3,760	05/15/2038
46625H-RV-4	JPMORGAN CHASE & CO		09/14/2018	MARKET TAXES CORP	XXX	144,578	155,000	154,665	154,715		21		21		154,735		(10,157)	(10,157)	4,407	10/01/2026
46636D-AE-6	JPMCC 11C4 A3 - CMBS		08/17/2018	Paydown	XXX	94,155	94,155	95,097	94,050		105		105		94,155		0	0	1,360	07/15/2046
46644M-AS-5	JPMMT 153 A3 - CMO/RMBS		11/01/2018	VARIOUS	XXX	115,555	119,229	120,924	120,652		(275)		(275)		120,377		(4,822)	(4,822)	3,617	05/25/2045
46647E-AA-9	JPMMT 163 1A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	143,744	148,376	153,003	152,697		(793)		(793)		151,905		(8,161)	(8,161)	4,483	10/25/2046
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO		08/23/2018	SCOTIA CAPITAL (USA) INC	XXX	104,494	100,000	99,481	99,674		30		30		99,704		4,790	4,790	4,256	04/01/2024
48305Q-AA-1	KAISER FOUNDATION HOSPITALS		08/23/2018	MARKET TAXES CORP	XXX	126,155	125,000	124,899	124,955		6		6		124,961		1,194	1,194	3,962	04/01/2022
49326E-ED-1	KEYCORP		08/23/2018	HILLTOP SECURITIES INC	XXX	67,962	65,000	64,940	64,980		4		4		64,984		2,978	2,978	3,066	03/24/2021
494550-BH-8	KINDER MORGAN ENERGY PARTNERS LP		08/23/2018	GOLDMAN SACHS AND CO	XXX	111,301	100,000	99,841	99,866		2		2		99,868		11,433	11,433	6,304	03/01/2041
494550-BJ-4	KINDER MORGAN ENERGY PARTNERS LP		10/26/2018	Not Available	XXX	151,563	150,000	149,951	149,984		3		3		149,987		1,576	1,576	7,176	03/01/2022
501044-CQ-2	THE KROGER CO		10/26/2018	Not Available	XXX	247,300	250,000	248,388	249,247		135		135		249,382		(2,082)	(2,082)	8,760	04/15/2022
53117C-AN-2	LIBERTY PROPERTY LP		08/23/2018	Wells Fargo Securities LLC	XXX	127,520	125,000	124,756	124,881		16		16		124,897		2,623	2,623	3,609	06/15/2022
534187-AY-5	LINCOLN NATIONAL CORP		08/23/2018	GOLDMAN SACHS AND CO	XXX	78,419	75,000	80,488	76,463		(434)		(434)		76,029		2,391	2,391	4,844	02/15/2020
539830-BH-1	LOCKHEED MARTIN CORP		09/24/2018	MARKET TAXES CORP	XXX	183,161	185,000	185,963	185,814		(72)		(72)		185,741		(2,580)	(2,580)	7,863	01/15/2026
55314Q-AE-7	MMAF 12A A5 - ABS		09/04/2018	VARIOUS	XXX	78,669	78,675	78,656	78,673		2		2		78,675		(5)	(5)	603	06/10/2032
55336V-AL-4	MPLX LP		08/23/2018	MARKET TAXES CORP	XXX	75,341	75,000	77,109	77,098		(22)		(22)		77,076		(1,735)	(1,735)	3,857	03/01/2047
571748-BA-9	MARSH & MCLENNAN COMPANIES INC		10/26/2018	VARIOUS	XXX	147,204	150,000	149,832	149,872		17		17		149,889		(2,684)	(2,684)	5,203	03/14/2023
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II		10/26/2018	Not Available	XXX	199,666	200,000	199,784	199,944		36		36		199,980		(314)	(314)	4,922	04/09/2019
58155Q-AD-5	MCKESSON CORP		02/23/2018	Unknown	XXX	15,810	15,000	14,954	14,984		1		1		14,984		825	825	340	03/01/2021
58768U-AF-0	MBMOT 16B B - ABS		08/24/2018	GOLDMAN SACHS AND CO	XXX	110,395	110,000	110,000	110,000				0		110,000		395	395	1,962	05/17/2021
58933Y-AA-3	MERCK & CO INC		09/24/2018	Wells Fargo Securities LLC	XXX	238,941	235,000	233,052	234,336		154		154		234,490		4,451	4,451	10,902	01/15/2021
59217G-AG-4	METROPOLITAN LIFE GLOBAL FUNDING I		06/14/2018	Maturity @ 100.00	XXX	245,000	245,000	244,701	244,979		21		21		245,000			0	4,471	06/14/2018
598329-AC-4	MIDWEST FAMILY HSG LLC		11/01/2018	VARIOUS	XXX	169,091	196,231	181,498	183,513		237		237		183,750		(14,659)	(14,659)	14,256	01/01/2051
60856B-AC-8	MOLEX INC		08/28/2018	J.P. Morgan Securities LLC	XXX	49,099	50,000	49,922	49,940		5		5		49,945		(847)	(847)	1,706	04/15/2025
61690Y-AZ-1	MSBAM 15C26 A5 - CMBS		08/09/2018	Morgan Stanley	XXX	99,094	100,000	102,997	102,388		(182)		(182)		102,206		(3,112)	(3,112)	2,472	10/15/2048
61690V-BU-5	MSC 16BNK2 A4 - CMBS		08/23/2018	Wells Fargo Securities LLC	XXX	28,849	30,000	30,952	30,860		(60)		(60)		30,800		(1,951)	(1,951)	676	11/18/2049
61761J-3R-8	MORGAN STANLEY		09/14/2018	MARKET TAXES CORP	XXX	46,624	50,000	49,660	49,702		22		22		49,724		(3,101)	(3,101)	1,784	07/27/2026
61761X-AA-6	MSC 13WLSR A - CMBS		10/26/2018	Not Available	XXX	198,062	200,000	201,063	200,207		(82)		(82)		200,125		(2,063)	(2,063)	4,866	01/13/2032
628530-BD-8	MYLAN INC		08/23/2018	Wells Fargo Securities LLC	XXX	79,690	80,000	82,103	81,635		(169)		(169)		81,466		(1,776)	(1,776)	2,501	11/29/2023
637417-AE-6	NATIONAL RETAIL PROPERTIES INC		07/27/2018	Morgan Stanley	XXX	124,533	125,000	123,081	124,011		110		110		124,121		412	412	3,774	10/15/2022
637417-AH-9	NATIONAL RETAIL PROPERTIES INC		08/23/2018	Wells Fargo Securities LLC	XXX	24,810	25,000	24,940	24,952		3		3		24,955		(145)	(145)	783	11/15/2025
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO		09/14/2018	KEYBANC CAPITAL MARKETS INC	XXX	203,288	200,000	200,593	200,571		(8)		(8)		200,564		2,724	2,724	8,965	04/22/2044
64828Y-AR-2	NRZT 142 A3 - CMO/RMBS		11/01/2018	VARIOUS	XXX	75,227	75,445	77,873	78,481		(447)		(447)		78,034		(2,807)	(2,807)	2,317	05/26/2054
64829G-AA-7	NRZT 162 A1 - CMO/RMBS		08/29/2018	VARIOUS	XXX	68,661	68,494	70,716	70,807		(374)		(374)		70,433		(1,773)	(1,773)	1,788	11/26/2035
64829J-AA-1	NRZT 171 A - CMO/RMBS		08/29/2018	VARIOUS	XXX	101,889	101,054	104,024	105,942		(706)		(706)		105,236		(3,347)	(3,347)	2,801	02/26/2057
655044-AP-0	NOBLE ENERGY INC		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	71,743	75,000	74,766	74,771		12		12		74,784		(3,041)	(3,041)	2,984	01/15/2028
664675-AM-7	NORTHEASTERN UNIVERSITY		08/23/2018	RAYMOND JAMES/FI	XXX	27,532	25,000	25,000	25,000				0		25,000		2,532	2,532	1,307	03/01/2032
665859-AP-9	NORTHERN TRUST CORP		09/14/2018	Deutsche Bank Securities, Inc	XXX	60,933	60,000	59,932	59,954		4		4		59,958		975	975	2,094	10/30/2025
67021C-AK-3	NSTAR ELECTRIC CO		08/23/2018	MARKET TAXES CORP	XXX	72,914	75,000	74,639	74,706		22		22		74,728		(1,814)	(1,814)	1,909	11/15/2025
67103H-AA-5	O'REILLY AUTOMOTIVE INC		08/23/2018	SUMRIDGE PARTNERS LLC	XXX	51,773	50,000	55,050	51,890		(428)		(428)		51,462		311	311	2,729	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC		08/23/2018	J.P. Morgan Securities LLC	XXX	25,288	25,000	24,907	24,953		6		6		24,959		328	328	939	09/01/2022
674599-CE-3	OCCIDENTAL PETROLEUM CORP		10/26/2018	Not Available	XXX	192,562	200,000	200,988	200,768		(122)		(122)		200,646		(8,084)	(8,084)	6,465	02/15/2023
680033-AC-1	OLD NATIONAL BANCORP		10/26/2018	Not Available	XXX	117,856	120,000	120,744	120,647		(71)		(71)		120,575		(2,720)	(2,720)	5,926	08/15/2024
681919-AY-2	OMNICOM GROUP INC		10/26/2018	Not Available	XXX	184,019	180,000	210,701	186,853		(3,601)		(3,601)		183,252		767	767	14,406	07/15/2019
68233D-AP-2	ONCOR ELECTRIC DELIVERY CO		08/23/2018	GOLDMAN SACHS AND CO	XXX	102,255	75,000	90,449	87,260		(349)		(349)		86,912		15,343	15,343	6,072	01/15/2033
68235P-AE-8	ONE GAS INC		08/23/2018	MILLENIUM ADVISORS LLC	XXX	75,177	75,000	75,000	75,000				0		75,000		177	177	2,903	02/01/2024
693476-BJ-1	PNC FUNDING CORP		08/23/2018	UBS Securities, LLC	XXX	128,803	125,000	130,289	126,368		(412)		(412)		125,956		2,846	2,846	6,744	02/08/2020
693476-BN-2	PNC FUNDING CORP		10/26/2018	Not Available	XXX	183,670	185,000	183,971	184,532		86		86		184,618		(948)	(948)	6,919	03/08/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
694308-HL-4	PACIFIC GAS AND ELECTRIC CO		08/23/2018	Credit Suisse Securities (USA), LLC	XXX	46,732	50,000	49,610	49,632		5		5		49,636		(2,905)	(2,905)	2,043	03/15/2045
709599-AL-8	PENSKE TRUCK LEASING CO LP		07/17/2018	Maturity @ 100.00	XXX	40,000	40,000	40,190	40,020		(20)		(20)		40,000			0	1,150	07/17/2018
713448-BS-6	PEPSICO INC		08/21/2018	MARKET TAXES CORP	XXX	122,577	110,000	109,792	109,826		3		3		109,829		12,748	12,748	4,350	11/01/2040
716473-AC-7	PETROFAC LTD	C	10/10/2018	Maturity @ 100.00	XXX	30,000	30,000	29,888	29,700	282	18		300		30,000			0	1,020	10/10/2018
723787-AK-3	PIONEER NATURAL RESOURCES CO		08/23/2018	Morgan Stanley	XXX	76,196	75,000	76,102	75,676		(96)		(96)		75,580		617	617	3,308	07/15/2022
73316P-BS-8	POPLR 051 M1 - RMBS		10/26/2018	Not Available	XXX	92,834	92,251	92,247	91,886		15		15		91,902		932	932	4,017	05/25/2035
742718-DY-2	PROCTER & GAMBLE COPGYUSUS		10/26/2018	Not Available	XXX	53,534	55,000	54,611	54,830		33		33		54,862		(1,329)	(1,329)	1,546	02/06/2022
744448-CD-1	PUBLIC SERVICE CO OF COLORADO		10/26/2018	Not Available	XXX	114,905	115,000	114,532	114,852		41		41		114,892		12	12	3,486	11/15/2020
747262-AU-7	QVC INC		08/23/2018	MILLENIUM ADVISORS LLC	XXX	72,066	75,000	74,897	74,929		6		6		74,935		(2,869)	(2,869)	3,449	02/15/2025
748250-AA-8	QUEEN'S HEALTH SYSTEMS		08/29/2018	J.P. Morgan Securities LLC	XXX	74,840	75,000	75,434	75,410		(6)		(6)		75,404		(564)	(564)	3,906	07/01/2045
767201-AS-5	RIO TINTO FINANCE (USA) LTD	C	09/24/2018	SG AMERICAS SECURITIES LLC	XXX	80,452	80,000	82,852	82,610		(239)		(239)		82,370		(1,918)	(1,918)	2,342	06/15/2025
78403D-AK-6	SBATOW 161 1C - ABS		10/26/2018	Not Available	XXX	122,103	125,000	125,173	125,175		(39)		(39)		125,137		(3,034)	(3,034)	3,107	07/16/2046
78413M-AC-2	SFAVE 155AVE A2A - CMBS		10/26/2018	Not Available	XXX	183,000	200,000	207,776	206,649		(239)		(239)		206,410		(23,410)	(23,410)	6,606	01/08/2043
80284M-AE-0	SDART 154 B - ABS		05/15/2018	Paydown	XXX	24,165	24,165	24,163	24,164		0		0		24,165		0	0	133	06/15/2020
80284M-AF-7	SDART 154 C - ABS		09/13/2018	VARIOUS	XXX	39,972	40,000	39,999	40,000		0		0		40,000		(28)	(28)	835	03/15/2021
806213-AD-6	SCENTRE GROUP TRUST 1	C	03/28/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	72,000	75,000	74,775	74,825		5		5		74,830		(2,830)	(2,830)	1,043	10/28/2025
80685Q-AA-4	SCHLUMBERGER OILFIELD UK PLC		10/26/2018	Not Available	XXX	248,418	245,000	243,425	244,450		141		141		244,591		3,827	3,827	13,177	01/15/2021
81376N-AE-5	SSTRT 172 A4 - ABS	A	09/18/2018	BNP Paribas	XXX	53,625	55,000	55,000	55,000				0		55,000		(1,375)	(1,375)	927	03/25/2022
816851-AV-1	SEMPRA ENERGY		08/23/2018	Morgan Stanley	XXX	73,968	75,000	74,781	74,851		14		14		74,864		(896)	(896)	1,864	06/15/2024
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV	C	10/26/2018	Not Available	XXX	150,306	160,000	157,117	157,200		44		44		157,244		(6,938)	(6,938)	6,151	05/10/2046
82281E-AA-5	SCOT 161 A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	100,727	104,216	105,291	105,286		(108)		(108)		105,179		(4,451)	(4,451)	3,140	11/26/2046
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	08/23/2018	Morgan Stanley	XXX	69,811	75,000	72,329	72,361		171		171		72,532		(2,722)	(2,722)	2,227	09/23/2026
83051G-AC-2	SKANDINAVISKA ENSKILDA BANKEN AB	C	10/26/2018	Not Available	XXX	199,494	200,000	199,850	199,963		25		25		199,987		(493)	(493)	5,159	03/25/2019
837004-BV-1	SOUTH CAROLINA ELECTRIC & GAS COMPANY		08/24/2018	MILLENIUM ADVISORS LLC	XXX	5,993	5,000	6,289	6,248		(43)		(43)		6,204		(212)	(212)	356	02/01/2032
842587-CV-7	SOUTHERN CO		08/23/2018	US BANCORP INVESTMENTS INC	XXX	70,633	75,000	74,729	74,768		16		16		74,784		(4,151)	(4,151)	2,817	07/01/2026
857477-AL-7	STATE STREET CORP		10/26/2018	Not Available	XXX	48,827	50,000	49,919	49,954		6		6		49,961		(1,134)	(1,134)	1,468	05/15/2023
857477-AM-5	STATE STREET CORP		09/14/2018	MARKET TAXES CORP	XXX	201,578	200,000	199,520	199,701		33		33		199,734		1,844	1,844	6,126	11/20/2023
86359A-MH-3	SASC 03AL1 B1 - RMBS		11/01/2018	VARIOUS	XXX	42,348	43,786	38,203	41,440		746		746		42,186		161	161	1,213	04/25/2031
86359A-WU-3	SASC 03AL2 B1 - RMBS		11/01/2018	VARIOUS	XXX	89,603	133,890	82,333	82,329	4	7,274		7,278		89,607		(3)	(3)	3,714	01/25/2031
867914-BK-8	SUNTRUST BANKS INC		05/24/2018	UBS Securities, LLC	XXX	197,894	200,000	199,800	199,870		16		16		199,886		(1,992)	(1,992)	4,286	03/03/2021
86960B-AE-2	SVENSKA HANDELSBANKEN AB	C	10/26/2018	Not Available	XXX	249,863	250,000	249,793	249,956		34		34		249,990		(127)	(127)	7,830	01/25/2019
87020P-AD-9	SWEDBANK AB	C	10/26/2018	Not Available	XXX	199,638	200,000	199,662	199,920		57		57		199,976		(338)	(338)	5,528	02/27/2019
87164K-AB-0	SYNGENTA FINANCE NV	C	10/26/2018	Not Available	XXX	142,701	190,000	189,685	189,729		5		5		189,735		(47,033)	(47,033)	8,959	03/28/2042
87165B-AD-5	SYNCHRONY FINANCIAL		08/23/2018	SUMRIDGE PARTNERS LLC	XXX	14,644	15,000	14,971	14,980		2		2		14,982		(338)	(338)	659	08/15/2024
87165L-AF-8	SYNCT 151 A - ABS		05/30/2018	GOLDMAN SACHS AND CO	XXX	99,188	100,000	99,980	99,990		2		2		99,992		(805)	(805)	1,093	03/15/2023
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE CO LLC		03/06/2018	Jefferies High Yield Trading LLC	XXX	51,288	50,000	49,943	49,961		1		1		49,961		1,326	1,326	728	11/01/2024
87264J-AA-4	TMSQ 1415 A - CMBS		10/26/2018	Not Available	XXX	198,308	200,000	205,985	203,940		(429)		(429)		203,510		(5,202)	(5,202)	6,644	10/10/2036
87971M-BD-4	TELUS CORP	C	09/24/2018	MARKET TAXES CORP	XXX	158,984	175,000	174,017	174,120		63		63		174,183		(15,199)	(15,199)	5,444	02/16/2027
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	10/26/2018	VARIOUS	XXX	176,079	215,000	216,837	216,637		(132)		(132)		216,505		(40,427)	(40,427)	7,036	10/01/2026
883556-BF-8	THERMO FISHER SCIENTIFIC INC		08/23/2018	Morgan Stanley	XXX	41,047	40,000	39,892	39,933		6		6		39,939		1,108	1,108	1,780	02/01/2024
891160-MJ-9	TORONTO-DOMINION BANK	C	09/14/2018	BARCLAYS CAPITAL INC	XXX	165,109	175,000	174,390	174,431		23		23		174,454		(9,345)	(9,345)	6,397	09/15/2031
89153V-AB-5	TOTAL CAPITAL INTERNATIONAL SA	C	10/26/2018	Not Available	XXX	260,773	265,000	265,676	265,306		(58)		(58)		265,248		(4,475)	(4,475)	9,079	02/17/2022
89172R-AR-6	TPMT 156 A1B - CMO/RMBS		09/01/2018	VARIOUS	XXX	63,229	64,147	63,693	64,780		(101)		(101)		64,680		(1,451)	(1,451)	1,120	04/26/2055
89173F-AA-8	TPMT 171 A1 - RMBS		09/01/2018	VARIOUS	XXX	80,962	82,249	82,358	82,315		(44)		(44)		82,271		(1,309)	(1,309)	1,571	10/25/2056
89233P-4C-7	TOYOTA MOTOR CREDIT CORP	C	08/23/2018	MILLENIUM ADVISORS LLC	XXX	102,953	100,000	99,610	99,888		28		28		99,917		3,036	3,036	3,125	06/17/2020
89352H-AK-5	TRANSCANADA PIPELINES LTD		01/24/2018	J.P. Morgan Securities LLC	XXX	77,540	75,000	74,528	74,709		3		3		74,712		2,827	2,827	781	10/16/2023
89621A-AA-7	TCCT 161 A - ABS	A	05/29/2018	Paydown	XXX	145,000	145,000	145,000	145,000				0		145,000			0	1,495	05/26/2021
89641U-AC-5	TRINITY ACQUISITION PLC	C	08/23/2018	Wells Fargo Securities LLC	XXX	75,332	75,000	74,684	74,730		18		18		74,748		585	585	3,135	03/15/2026
89641U-AD-3	TRINITY ACQUISITION PLC	C	08/23/2018	US BANCORP INVESTMENTS INC	XXX	34,774	35,000	34,955	34,969		5		5		34,974		(200)	(200)	1,164	09/15/2021
896555V-AA-0	TRL 031 A - ABS		10/26/2018	VARIOUS	XXX	27,889	26,994	26,994	26,994		0		0		26,994		895	895	1,282	10/12/2026
90131H-BF-1	21ST CENTURY FOX AMERICA INC		08/23/2018	Stifel Nicolaus & Co	XXX	92,188	75,000	77,956	77,449		(57)		(57)		77,393		14,795	14,795	3,255	12/15/2034
902055-AA-0	LBTY 16225L A - CMBS		10/26/2018	Not Available	XXX	97,755	100,000	103,277	102,575		(230)		(230)		102,345		(4,590)	(4,590)	3,247	02/12/2036
90270R-BE-3	UBSBB 12C4 A5 - CMBS		10/26/2018	Not Available	XXX	243,558	250,000	230,508	238,789		1,731		1,731		240,520		3,037	3,037	6,433	12/12/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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 (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
90290X-AE-7	USAOT 151 B - ABS		08/27/2018	Wells Fargo Securities LLC	XXX	99,938	100,000	99,997	99,999		0		0		99,999		(62)	(62)	1,383	11/15/2022
90349D-AD-4	UBSBB 12C3 A4 - CMBS		10/26/2018	Not Available	XXX	222,019	225,000	231,196	229,433		(789)		(789)		228,643		(6,625)	(6,625)	6,279	08/12/2049
911312-AH-9	UNITED PARCEL SERVICE INC		01/15/2018	Maturity @ 100.0	XXX	85,000	85,000	84,832	84,999		1		1		85,000			0	2,338	01/15/2018
91159H-HK-9	U.S. BANCORP		09/14/2018	VARIOUS	XXX	371,963	375,000	374,220	374,459		50		50		374,510		(2,547)	(2,547)	13,605	09/11/2024
913017-BR-9	UNITED TECHNOLOGIES CORP		11/01/2018	Not Available	XXX	71,154	70,000	69,651	69,911		31		31		69,942		1,213	1,213	3,238	04/15/2020
91324P-BP-6	UNITEDHEALTH GROUP INC		08/23/2018	GOLDMAN SACHS AND CO	XXX	41,460	40,000	39,928	39,975		5		5		39,980		1,481	1,481	1,943	02/15/2021
91324P-CP-5	UNITEDHEALTH GROUP INC		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	40,550	40,000	39,892	39,914		7		7		39,921		629	629	1,675	07/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC		08/23/2018	VARIOUS	XXX	188,848	175,000	174,932	174,966		(1)		(1)		174,964		13,883	13,883	7,807	09/15/2023
92826C-AC-6	VISA INC		11/01/2018	Not Available	XXX	97,395	100,000	99,861	99,899		16		16		99,915		(2,520)	(2,520)	2,419	12/14/2022
929043-AJ-6	VORNADO REALTY LP		08/23/2018	UBS Securities, LLC	XXX	72,407	75,000	74,697	74,698		26		26		74,724		(2,317)	(2,317)	1,750	01/15/2025
92935J-BC-8	WFRBS 11C2 A4 - CMBS		08/27/2018	VARIOUS	XXX	153,293	148,513	151,472	149,351		(240)		(240)		149,111		4,182	4,182	5,293	02/15/2044
92936C-AJ-8	WFRBS 11C4 A4 - CMBS		11/01/2018	Not Available	XXX	159,988	155,000	170,064	161,876		(1,668)		(1,668)		160,208		(220)	(220)	6,838	06/17/2044
92937U-AD-0	WFRBS 13C13 A4 - CMBS		11/01/2018	Not Available	XXX	146,474	150,000	148,195	148,649		167		167		148,816		(2,343)	(2,343)	4,051	05/17/2045
92938C-AD-9	WFRBS 13C15 A4 - CMBS		11/01/2018	Not Available	XXX	179,039	175,000	180,237	178,043		(455)		(455)		177,588		1,451	1,451	6,541	08/17/2046
92938V-AP-0	WFRBS 14C19 A4 - CMBS		08/23/2018	Wells Fargo Securities LLC	XXX	97,015	95,000	95,948	95,566		(74)		(74)		95,492		1,523	1,523	2,688	03/15/2047
92939F-AU-3	WFRBS 14C21 A5 - CMBS		09/21/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	150,182	150,000	154,491	153,363		(368)		(368)		152,995		(2,813)	(2,813)	4,506	08/16/2047
931142-CB-7	WAL MART STORES INC		08/23/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	XXX	117,396	100,000	101,608	101,332		(31)		(31)		101,301		16,095	16,095	5,192	09/01/2035
941063-AQ-2	WASTE MANAGEMENT INC		07/17/2018	Wells Fargo Securities LLC	XXX	247,392	240,000	241,358	240,495		(85)		(85)		240,411		6,982	6,982	9,752	03/01/2021
949746-RW-3	WELLS FARGO & CO		08/23/2018	US BANCORP INVESTMENTS INC	XXX	42,407	45,000	44,846	44,869		9		9		44,878		(2,471)	(2,471)	1,144	04/22/2026
94974B-EV-8	WELLS FARGO & CO		08/23/2018	BNP Paribas	XXX	77,486	75,000	74,845	74,945		10		10		74,955		2,531	2,531	3,124	04/01/2021
94974B-GE-4	WELLS FARGO & CO		08/23/2018	J.P. Morgan Securities LLC	XXX	34,736	35,000	34,759	34,774		3		3		34,777		(41)	(41)	1,325	11/04/2044
94980V-AG-3	WELLS FARGO BANK NA		11/01/2018	Not Available	XXX	285,000	250,000	249,550	249,662		8		8		249,670		35,330	35,330	17,313	08/26/2036
94981Y-AB-7	WFMBS 04BB A2 - CMO/RMBS		10/01/2018	VARIOUS	XXX	14,217	14,129	14,177	14,160		(8)		(8)		14,152		65	65	379	01/25/2035
949834-AA-3	WFMBS 0714 1A1 - CMO/RMBS		11/01/2018	VARIOUS	XXX	19,649	20,449	20,213	19,880		27		27		19,907		(258)	(258)	987	10/25/2037
94986F-AF-4	WFMBS 0712 A6 - CMO/RMBS		11/01/2018	VARIOUS	XXX	42,841	42,871	40,560	42,035		192		192		42,227		614	614	1,839	09/25/2037
94989K-AV-5	WFCM 15C29 A4 - CMBS		09/21/2018	Wells Fargo Securities LLC	XXX	198,586	200,000	204,773	203,793		(365)		(365)		203,429		(4,843)	(4,843)	5,940	06/17/2048
94989Q-AV-2	WFCM 15SG1 A4 - CMBS		09/21/2018	SG AMERICAS SECURITIES LLC	XXX	300,164	300,000	315,000	311,977		(1,130)		(1,130)		310,847		(10,683)	(10,683)	9,283	09/17/2048
95001M-AF-7	WFCM 17C38 A5 - CMBS		08/23/2018	Wells Fargo Securities LLC	XXX	73,972	75,000	77,330	77,231		(142)		(142)		77,089		(3,117)	(3,117)	1,914	07/15/2050
98158L-AE-7	WOART 14A B - ABS		03/15/2018	VARIOUS	XXX	90,000	90,000	89,976	89,992		8		8		90,000			0	405	02/16/2021
982526-AQ-8	WM WRIGLEY JR CO		11/01/2018	Not Available	XXX	50,052	50,000	49,951	49,980		6		6		49,985		67	67	1,756	10/21/2020
983024-AG-5	WYETH		08/23/2018	MARKET TAXES CORP	XXX	96,317	75,000	86,921	84,568		(252)		(252)		84,315		12,002	12,002	5,227	02/01/2034
983919-AH-4	XILINX INC		11/01/2018	Not Available	XXX	148,377	150,000	150,949	150,836		(206)		(206)		150,629		(2,252)	(2,252)	5,000	03/15/2021
98417E-AK-6	GLENCORE FINANCE CANADA LTD	C	11/01/2018	Not Available	XXX	241,131	235,000	235,817	235,373		(73)		(73)		235,300		5,831	5,831	10,986	11/15/2021
98978V-AB-9	ZOETIS INC		08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	XXX	9,895	10,000	10,091	10,053		(7)		(7)		10,046		(152)	(152)	348	02/01/2023
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,464,421	29,580,566	29,536,535	29,512,775	2,910	(6,993)	0	(4,084)	0	29,385,313	0	79,108	79,108	1,050,855	XXX
Bonds - Hybrid Securities																				
40428H-PB-2	HSBC USA INC (NEW)	C	08/23/2018	GOLDMAN SACHS AND CO	XXX	103,448	100,000	99,178	99,738		59		59		99,797		3,651	3,651	4,583	09/27/2020
4899999 - Bonds - Hybrid Securities						103,448	100,000	99,178	99,738	0	59	0	59	0	99,797	0	3,651	3,651	4,583	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						53,427,886	52,864,831	53,449,882	53,134,458	2,910	(51,092)	0	(48,182)	0	53,086,276	0	341,611	341,611	1,799,688	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						2,945,768	2,949,718	2,959,694		0	928	0	928	0	2,960,622	0	(14,854)	(14,854)	29,157	XXX
8399999 - Bonds - Subtotals - Bonds						56,373,654	55,814,548	56,409,576	53,134,458	2,910	(50,164)	0	(47,255)	0	56,046,897	0	326,757	326,757	1,828,845	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
31337#-10-5	FEDERAL HOME LOAN BANK OF CINCINNATI		06/27/2018	FHLB Cincinnati	1,296.000	129,600	XXX	129,600	129,600				0		129,600			0	3,458	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						129,600	XXX	129,600	129,600	0	0	0	0	0	129,600	0	0	0	3,458	XXX
Common Stocks - Mutual Funds																				
04314H-85-7	ARTISAN:INTL VAL;INST		03/07/2018	Unknown	30,327.213	1,162,745	XXX	1,028,713	1,174,573	(145,860)			(145,860)		1,028,713		134,033	134,033		XXX
922040-10-0	VANGUARD INSTL INDX:INST		03/09/2018	Unknown	7,967.967	2,029,521	XXX	1,041,694	1,939,881	(898,187)			(898,187)		1,041,694		987,827	987,827		XXX
9299999 - Common Stocks - Mutual Funds						3,192,266	XXX	2,070,407	3,114,454	(1,044,047)	0	0	(1,044,047)	0	2,070,407	0	1,121,859	1,121,859	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						3,321,866	XXX	2,200,007	3,244,054	(1,044,047)	0	0	(1,044,047)	0	2,200,007	0	1,121,859	1,121,859	3,458	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						3,321,866	XXX	2,200,007	3,244,054	(1,044,047)	0	0	(1,044,047)	0	2,200,007	0	1,121,859	1,121,859	3,458	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						3,321,866	XXX	2,200,007	3,244,054	(1,044,047)	0	0	(1,044,047)	0	2,200,007	0	1,121,859	1,121,859	3,458	XXX
9999999 Totals						59,695,520	XXX	58,609,582	56,378,512	(1,041,137)	(50,164)	0	(1,091,302)	0	58,246,904	0	1,448,616	1,448,616	1,832,304	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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. Governments																				
912810-SA-7	UNITED STATES TREASURY		03/29/2018	FED BUY	08/23/2018	FED SELL	105,000	105,591	105,517	105,588		(3)		(3)			(71)	(71)	1,652	418
0599999 - Bonds - U.S. Governments							105,000	105,591	105,517	105,588	0	(3)	0	(3)	0	0	(71)	(71)	1,652	418
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MJ-3E-8	FH G08796 - RMBS		01/02/2018	FED BUY	09/01/2018	VARIOUS	174,492	179,614	173,793	179,211		(404)		(404)			(5,418)	(5,418)	4,000	68
3132XU-SH-9	FH Q52319 - RMBS		09/01/2018	FED BUY	09/01/2018	VARIOUS	315,976	317,279	314,670	317,295		16		16			(2,625)	(2,625)	2,751	124
3137FE-6E-5	FHR 4758B LA - CMO/RMBS		02/01/2018	FED BUY	09/06/2018	VARIOUS	198,036	198,805	193,256	198,715		(90)		(90)			(5,459)	(5,459)	3,471	66
31398S-U8-4	FNA 10M7 FA - CMBS		06/27/2018	FED BUY	10/26/2018	VARIOUS	110,213	110,428	110,304	110,521		94		94			(217)	(217)	715	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							798,718	806,126	792,023	805,742	0	(384)	0	(384)	0	0	(13,719)	(13,719)	10,937	258
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-ER-9	AT&T INC		04/13/2018	RBC CAPITAL MARKETS, LLC	08/23/2018	GOLDMAN SACHS AND CO	75,000	74,702	73,063	74,715		13		13			(1,652)	(1,652)	1,640	530
101137-AS-6	BOSTON SCIENTIFIC CORP		02/22/2018	BARCLAYS CAPITAL INC	08/23/2018	Morgan Stanley	75,000	74,871	74,882	74,877		6		6			6	6	1,508	
12635Y-AD-5	CNH 16C A3 - ABS		06/12/2018	CITIGROUP GLOBAL MKTS/SALOMON	10/26/2018	VARIOUS	100,000	98,563	98,854	99,088		526		526			(234)	(234)	638	116
126650-CX-6	CVS HEALTH CORP		03/06/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	150,000	147,891	150,030	147,972		81		81			2,058	2,058	3,010	
14313F-AG-4	CARMX 183 C - ABS		07/18/2018	BARCLAYS CAPITAL INC	08/27/2018	DEUTSCHE BANK SECURITIES INC-BANK DEBT	50,000	50,000	49,547	50,000		0		0			(453)	(453)	170	
17305E-GN-9	CCCIT 18A4 A4 - ABS		05/31/2018	CITIGROUP GLOBAL MKTS/SALOMON	08/23/2018	GOLDMAN SACHS AND CO	100,000	100,000	100,000	100,000				0				0	535	
17326U-AA-2	CMLTI 18RP2 A1 - CMO/RMBS		04/16/2018	CITIGROUP GLOBAL MKTS/SALOMON	08/29/2018	VARIOUS	115,000	115,483	114,405	115,178		(305)		(305)			(773)	(773)	1,703	
17327D-AA-9	CMLTI 18RP3 A1 - CMO/RMBS		08/02/2018	CITIGROUP GLOBAL MKTS/SALOMON	08/29/2018	VARIOUS	125,000	123,277	123,524	123,290		13		13			233	233	385	79
29373E-AC-1	EFF 173 A3 - ABS		06/20/2018	DEUTSCHE BANK SECURITIES INC-BANK DEBT	08/24/2018	INTL FCSTONE FINANCIAL INC	105,000	102,966	103,064	103,113		147		147			(49)	(49)	468	14
294429-AL-9	EQUIFAX INC		01/08/2018	Morgan Stanley	08/23/2018	MILLENIUM ADVISORS LLC	25,000	23,993	23,037	24,059		66		66			(1,021)	(1,021)	600	85
34531B-AA-0	FORDR 16REV2 A - ABS		06/20/2018	Credit Suisse Securities (USA), LLC	08/28/2018	TORONTO DOMINION SECS USA INC	105,000	101,456	101,620	101,669		213		213			(49)	(49)	444	41
34531E-AD-8	FORDO 17A A3 - ABS		06/22/2018	TORONTO DOMINION SECS USA INC	10/26/2018	Not Available	150,000	148,260	148,601	148,757		497		497			(156)	(156)	912	77
36255J-AE-4	GMCAR 183 A4 - ABS		07/11/2018	J.P. Morgan Securities LLC	09/11/2018	CITIGROUP GLOBAL MKTS/SALOMON	40,000	39,990	39,813	39,990		0		0			(178)	(178)	193	
36255K-AD-3	GMALT 182 A3 - ABS		06/19/2018	BARCLAYS CAPITAL INC	08/24/2018	J.P. Morgan Securities LLC	40,000	39,998	39,934	39,998		0		0			(64)	(64)	207	
45378Y-AA-2	IPT 18INDP A - CMBS		06/21/2018	GOLDMAN SACHS AND CO	08/23/2018	SG AMERICAS SECURITIES LLC	125,000	125,349	125,513	125,342		(7)		(7)			170	170	1,124	
50117N-AD-6	KCOT 171 A4 - ABS		06/20/2018	TORONTO DOMINION SECS USA INC	08/24/2018	Wells Fargo Securities LLC	110,000	107,301	107,302	107,476		175		175			(174)	(174)	482	
55315X-AC-5	MMAF 17A A3 - ABS		06/20/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC	09/11/2018	Wells Fargo Securities LLC	100,000	98,500	98,406	98,788		288		288			(381)	(381)	493	34
58772R-AE-4	MBART 181 A4 - ABS		07/17/2018	BNP Paribas	08/24/2018	INTL FCSTONE FINANCIAL INC	60,000	59,988	60,019	59,988		0		0			31	31	173	
59523U-AP-2	MID AMERICA APARTMENTS LP		05/07/2018	Wells Fargo Securities LLC	08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	50,000	49,702	50,523	49,709		8		8			814	814	601	
67077M-AP-3	NUTRIEN LTD	C	04/10/2018	Unknown	09/10/2018	Credit Suisse Securities (USA), LLC	75,000	96,080	91,209	95,770		(310)		(310)			(4,561)	(4,561)	4,290	2,034
756109-AV-6	REALTY INCOME CORP		03/27/2018	CITIGROUP GLOBAL MKTS/SALOMON	08/23/2018	CITIGROUP GLOBAL MKTS/SALOMON	45,000	44,775	45,102	44,787		12		12			315	315	693	
81880K-AA-8	SGR 181 A1 - CMO/RMBS		04/17/2018	Credit Suisse Securities (USA), LLC	10/01/2018	VARIOUS	101,000	101,241	105,973	100,965		(277)		(277)			5,008	5,008	(4,200)	
92348N-AA-5	VZOT 171 A - ABS		07/12/2018	TORONTO DOMINION SECS USA INC	08/28/2018	TORONTO DOMINION SECS USA INC	125,000	123,594	123,809	123,761		167		167			47	47	501	186
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,046,000	2,047,977	2,048,228	2,049,292	0	1,315	0	1,315	0	0	(1,064)	(1,064)	16,568	3,195
8399998 - Bonds - Subtotals - Bonds							2,949,718	2,959,694	2,945,768	2,960,622	0	928	0	928	0	0	(14,854)	(14,854)	29,157	3,870
9999999 Totals								2,959,694	2,945,768	2,960,622	0	928	0	928	0	0	(14,854)	(14,854)	29,157	3,870

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 Totals - Preferred and Common Stocks							0	0	0	XXX	XXX

NONE

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREASURY	SD		05/31/2018	Unknown	05/31/2019	209,199		1,133			210,000	208,066	231		1.250	2.186	MN	1,313	
0199999 - Bonds - U.S. Governments - Issuer Obligations						209,199	0	1,133	0	0	210,000	208,066	231	0	XXX	XXX	XXX	1,313	0
0599999 - Bonds - Subtotals - U.S. Governments						209,199	0	1,133	0	0	210,000	208,066	231	0	XXX	XXX	XXX	1,313	0
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						209,199	0	1,133	0	0	210,000	208,066	231	0	XXX	XXX	XXX	1,313	0
8399999 - Bonds - Total Bonds - Subtotals - Bonds						209,199	0	1,133	0	0	210,000	208,066	231	0	XXX	XXX	XXX	1,313	0
9199999 Totals						209,199	0	1,133	0	0	XXX	208,066	231	0	XXX	XXX	XXX	1,313	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES						
JP Morgan Chase Bank, N.A. Chicago, IL					208,828	XXX
0199998 Deposits in 2 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX			6,435	XXX
0199999 Totals - Open Depositories	XXX	XXX	0	0	215,263	XXX
0399999 Total Cash on Deposit	XXX	XXX	0	0	215,263	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	0	0	215,263	XXX

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

1. January	2,402,396	4. April	1,472,541	7. July	452,522	10. October	595,901
2. February	39,259,021	5. May	1,657,763	8. August	16,061,339	11. November	605,858
3. March	1,542,532	6. June	1,304,045	9. September	558,441	12. December	215,263

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
All Other Money Market Mutual Funds								
4812C0-66-2	JPMORGAN:US GVT MM AGCY		12/03/2018	2.190	XXX		963	
72701U-20-3	PLAN INVMNT:MONEY MKT		12/04/2018	2.500	XXX	22,284,314	48,546	142,276
85749R-47-9	SS INST INV:LIQ RSVS ADM		12/31/2018	2.310	XXX	10,009	14	2
85749R-47-9	SS INST INV:LIQ RSVS ADM		12/03/2018	2.310	XXX	14,500	27	1
8699999 - All Other Money Market Mutual Funds						22,308,823	49,549	142,279
8899999 Total Cash Equivalents						22,308,823	49,549	142,279

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	State Requirement	162,620	158,198		
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	State Requirement	218,480	212,579		
11. Georgia GA	B	State Requirement	84,827	83,395		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	State requirement			112,334	110,183
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	State Requirement	225,652	222,327		
30. New Hampshire NH	B	State Requirement	520,130	519,553		
31. New Jersey NJ						
32. New Mexico NM	B	State Requirement			227,411	222,467
33. New York NY						
34. North Carolina NC	ST	State Requirement	209,199	208,925		
35. North Dakota ND						
36. Ohio OH	B	State Requirement	2,572,557	2,560,503		
37. Oklahoma OK						
38. Oregon OR	B	State Requirement			270,031	269,768
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	State Requirement			209,997	209,819
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 Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	3,993,464	3,965,480	819,773	812,236
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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