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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

National Interstate Insurance Company

NAIC Group Code..... 84, 84 (Current Period) (Prior Period) NAIC Company Code..... 32620 Employer's ID Number..... 34-1607395

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

Incorporated/Organized..... February 10, 1989 Commenced Business..... March 28, 1989

Statutory Home Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Mail Address	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	3250 Interstate Drive .. Richfield .. OH .. US .. 44286 *(Street and Number) (City or Town, State, Country and Zip Code)*	330-659-8900 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.natl.com	
Statutory Statement Contact	Leah Marie Blazek *(Name)*	330-659-8900 -5498 *(Area Code) (Telephone Number) (Extension)*
	Leah.Blazek@natl.com *(E-Mail Address)*	330-659-8904 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Anthony Joseph Mercurio	President	2. Arthur Jeffrey Gonzales	Senior VP, General Counsel, & Secretary
3. Julie Ann McGraw	Senior VP, Chief Financial Officer, & Treasurer	4. Stephen Edward Winborn	Senior Vice President

OTHER

James Allan Parks	VP, Chief Underwriting Officer	George Olaf Skuggen	Senior Vice President
Gary Norman Monda	VP, Chief Investment Officer, & Assistant Treasur	Terri Kaye Johnson	Vice President
Stephen Joseph Blankenship Jr.	Vice President	Matthew Jon Grimm	Vice President
Chris Edward Mikolay	Vice President	Shawn Vincent Los	Vice President
Scott Edward Noerr	Vice President, Chief Information Officer	Howard Kim Baird #	Assistant Treasurer
Robert Jude Zbacnik #	Assistant Treasurer		

DIRECTORS OR TRUSTEES

Anthony Joseph Mercurio	George Olaf Skuggen	Arthur Jeffrey Gonzales	Gary Norman Monda
Julie Ann McGraw	Stephen Edward Winborn	James Allan Parks	

State of..... OH
County of..... Summit

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

(Signature)	(Signature)	(Signature)
Anthony Joseph Mercurio	Arthur Jeffrey Gonzales	Julie Ann McGraw
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior VP, General Counsel, & Secretary	Senior VP, Chief Financial Officer, & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 22nd day of February 2019

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	3,654,692	0.3	3,654,692		3,654,692	0.3
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	865,000	0.1	865,000		865,000	0.1
1.22 Issued by U.S. government sponsored agencies	31,619,298	3.0	31,619,298		31,619,298	3.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	2,717,793	0.3	2,717,793		2,717,793	0.3
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	5,127,511	0.5	5,127,511		5,127,511	0.5
1.43 Revenue and assessment obligations	161,693,938	15.2	161,693,938		161,693,938	15.2
1.44 Industrial development and similar obligations	12,060,712	1.1	12,060,712		12,060,712	1.1
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	226,983	0.0	226,983		226,983	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	21,849,330	2.1	21,849,330		21,849,330	2.1
1.513 All other	2,096,467	0.2	2,096,467		2,096,467	0.2
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	46,438,650	4.4	46,438,650		46,438,650	4.4
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	32,355,556	3.0	32,355,556		32,355,556	3.1
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	376,857,653	35.5	376,857,653		376,857,653	35.5
2.2 Unaffiliated non-U.S. securities (including Canada)	35,233,050	3.3	35,233,050		35,233,050	3.3
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	16,105,148	1.5	16,105,148		16,105,148	1.5
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	17,171,786	1.6	17,171,786		17,171,786	1.6
3.4 Other equity securities:						
3.41 Affiliated	174,078,956	16.4	173,224,579		173,224,579	16.3
3.42 Unaffiliated	1,026,128	0.1	1,026,128		1,026,128	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	39,972,682	3.8	39,972,682		39,972,682	3.8
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	61,467,142	5.8	61,467,142		61,467,142	5.8
11. Other invested assets	18,909,278	1.8	18,909,278		18,909,278	1.8
12. Total invested assets	1,061,527,753	100.0	1,060,673,377	0	1,060,673,377	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		30,658,389
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	10,064,130	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	186,378	10,250,508
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	936,214	
	8.2 Totals, Part 3, Column 9		936,214
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		39,972,682
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		39,972,682

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		20,423,666
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,005,180	1,005,180
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,650,037	
	5.2 Totals, Part 3, Column 9	(1,400,287)	249,750
6.	Total gain (loss) on disposals, Part 3, Column 19		4,411,946
7.	Deduct amounts received on disposals, Part 3, Column 16		7,181,264
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		18,909,278
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		18,909,278

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		921,478,118
2.	Cost of bonds and stocks acquired, Part 3, Column 7		200,560,679
3.	Accrual of discount		3,331,484
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(394,783)	
	4.2 Part 2, Section 1, Column 15	(1,437,691)	
	4.3 Part 2, Section 2, Column 13	(1,566,262)	
	4.4 Part 4, Column 11	(174,715)	(3,573,452)
5.	Total gain (loss) on disposals, Part 4, Column 19		1,401,179
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		177,198,982
7.	Deduct amortization of premium		3,753,867
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	256,360	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	1,175,493	
	9.4 Part 4, Column 13		1,431,853
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		365,346
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		941,178,650
12.	Deduct total nonadmitted amounts		854,376
13.	Statement value at end of current period (Line 11 minus Line 12)		940,324,274

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	8,034,370	7,931,331	8,228,412	7,958,783
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	8,034,370	7,931,331	8,228,412	7,958,783
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,717,793	2,791,403	2,743,690	2,675,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	5,127,511	5,305,251	5,231,406	5,025,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	270,374,233	270,222,379	280,284,629	265,070,649
Industrial and Miscellaneous,	8. United States	411,309,676	411,323,295	416,047,365	419,769,212
SVO Identified Funds, Bank Loans	9. Canada	5,237,875	5,260,639	5,214,918	5,289,723
and Hybrid Securities (Unaffiliated)	10. Other Countries	29,995,175	30,251,911	30,940,627	31,592,224
	11. Totals	446,542,726	446,835,845	452,202,910	456,651,159
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	732,796,633	733,086,209	748,691,047	737,380,591
PREFERRED STOCKS	14. United States	16,105,148	16,326,215	19,043,344	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	16,105,148	16,326,215	19,043,344	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	16,105,148	16,326,215	19,043,344	
COMMON STOCKS	20. United States	16,520,204	16,520,204	19,519,252	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	52,059	52,059	51,992	
	22. Other Countries	1,625,650	1,625,650	3,230,457	
	23. Totals	18,197,913	18,197,913	22,801,701	
Parent, Subsidiaries and Affiliates	24. Totals	174,078,956	174,078,956	164,999,286	
	25. Total Common Stocks	192,276,869	192,276,869	187,800,988	
	26. Total Stocks	208,382,017	208,603,084	206,844,332	
	27. Total Bonds and Stocks	941,178,650	941,689,292	955,535,379	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. **U.S. Governments**												
1.1 NAIC 1	2,198,561	4,353,649	1,415,075	67,085		XXX	8,034,370	1.1	7,923,386	1.1	8,034,370	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	2,198,561	4,353,649	1,415,075	67,085	0	XXX	8,034,370	1.1	7,923,386	1.1	8,034,370	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	83,773	829,184	1,804,836			XXX	2,717,793	0.4	2,751,723	0.4	2,717,793	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	83,773	829,184	1,804,836	0	0	XXX	2,717,793	0.4	2,751,723	0.4	2,717,793	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		4,758,657	368,854			XXX	5,127,511	0.7	7,032,272	1.0	5,127,511	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	4,758,657	368,854	0	0	XXX	5,127,511	0.7	7,032,272	1.0	5,127,511	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	31,634,830	140,060,013	50,409,864	31,826,092	11,357,193	XXX	265,287,992	36.2	291,221,655	41.1	265,287,992	
5.2 NAIC 2	1,000,000	3,511,241				XXX	4,511,241	0.6	4,565,289	0.6	4,511,241	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0	831,360	0.1		
5.6 NAIC 6		575,000				XXX	575,000	0.1		0.0	575,000	
5.7 Totals	32,634,830	144,146,254	50,409,864	31,826,092	11,357,193	XXX	270,374,233	36.9	296,618,304	41.9	270,374,233	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	25,326,626	198,397,339	118,929,488	8,361,539	1,291,209	XXX	352,306,202	48.1	308,426,563	43.6	95,681,927	256,624,275
6.2 NAIC 2	8,471,012	43,804,230	35,463,804		631,241	XXX	88,370,287	12.1	73,893,751	10.4	53,045,998	35,324,289
6.3 NAIC 3	600,876	3,403,171	1,230,438			XXX	5,234,484	0.7	7,843,063	1.1	5,234,484	
6.4 NAIC 4						XXX	0	0.0	1,545,468	0.2		
6.5 NAIC 5		142,921	367,627			XXX	510,548	0.1	985,656	0.1		510,548
6.6 NAIC 6					0	XXX	0	0.0	0	0.0		0
6.7 Totals	34,398,514	245,747,661	155,991,357	8,361,539	1,922,450	XXX	446,421,521	60.9	392,694,500	55.5	153,962,410	292,459,111
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0	623,137	0.1		
7.3 NAIC 3			121,205			XXX	121,205	0.0	121,090	0.0	121,205	
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	121,205	0	0	XXX	121,205	0.0	744,227	0.1	121,205	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. **Total Bonds Current Year**												
11.1 NAIC 1	(d) 59,243,791	348,398,843	172,928,117	40,254,716	12,648,402	0	633,473,868	86.4	XXX	XXX	376,849,594	256,624,275
11.2 NAIC 2	(d) 9,471,012	47,315,471	35,463,804	0	631,241	0	92,881,528	12.7	XXX	XXX	57,557,239	35,324,289
11.3 NAIC 3	(d) 600,876	3,403,171	1,351,643	0	0	0	5,355,689	0.7	XXX	XXX	5,355,689	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	142,921	367,627	0	0	0	(c) 510,548	0.1	XXX	XXX	0	510,548
11.6 NAIC 6	(d) 0	575,000	0	0	0	0	(c) 575,000	0.1	XXX	XXX	575,000	0
11.7 Totals	69,315,678	399,835,406	210,111,189	40,254,716	13,279,643	0	(b) 732,796,633	100.0	XXX	XXX	440,337,522	292,459,111
11.8 Line 11.7 as a % of Col. 7	9.5	54.6	28.7	5.5	1.8	0.0	100.0	XXX	XXX	XXX	60.1	39.9
12. **Total Bonds Prior Year**												
12.1 NAIC 1	68,463,990	314,894,518	175,376,591	45,262,535	13,357,965		XXX	XXX	617,355,599	87.2	404,186,261	213,169,337
12.2 NAIC 2	3,189,044	51,188,116	23,315,538	766,342	623,137		XXX	XXX	79,082,177	11.2	50,275,020	28,807,157
12.3 NAIC 3	642,470	6,209,377	991,216	121,090			XXX	XXX	7,964,153	1.1	6,550,058	1,414,094
12.4 NAIC 4	115,379	1,260,768	137,069	32,251			XXX	XXX	1,545,468	0.2	1,545,468	
12.5 NAIC 5	647,500	1,169,512	4				XXX	XXX	(c) 1,817,016	0.3	1,058,615	758,401
12.6 NAIC 6					0		XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	73,058,382	374,722,292	199,820,417	46,182,219	13,981,103	0	XXX	XXX	(b) 707,764,412	100.0	463,615,423	244,148,989
12.8 Line 12.7 as a % of Col. 9	10.3	52.9	28.2	6.5	2.0	0.0	XXX	XXX	100.0	XXX	65.5	34.5
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	39,469,504	197,803,721	91,268,971	35,803,099	12,504,299		376,849,594	51.4	404,186,261	57.1	376,849,594	XXX
13.2 NAIC 2	6,728,496	26,415,448	23,782,054		631,241		57,557,239	7.9	50,275,020	7.1	57,557,239	XXX
13.3 NAIC 3	600,876	3,403,170	1,351,643				5,355,689	0.7	6,550,058	0.9	5,355,689	XXX
13.4 NAIC 4							0	0.0	1,545,468	0.2	0	XXX
13.5 NAIC 5							0	0.0	1,058,615	0.1	0	XXX
13.6 NAIC 6		575,000					575,000	0.1	0	0.0	575,000	XXX
13.7 Totals	46,798,876	228,197,339	116,402,667	35,803,099	13,135,541	0	440,337,522	60.1	463,615,423	65.5	440,337,522	XXX
13.8 Line 13.7 as a % of Col. 7	10.6	51.8	26.4	8.1	3.0	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	6.4	31.1	15.9	4.9	1.8	0.0	60.1	XXX	XXX	XXX	60.1	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	19,774,287	150,595,122	81,659,146	4,451,617	144,103		256,624,275	35.0	213,169,337	30.1	XXX	256,624,275
14.2 NAIC 2	2,742,516	20,900,023	11,681,750				35,324,289	4.8	28,807,157	4.1	XXX	35,324,289
14.3 NAIC 3	0	0					0	0.0	1,414,094	0.2	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5		142,921	367,627				510,548	0.1	758,401	0.1	XXX	510,548
14.6 NAIC 6					0		0	0.0	0	0.0	XXX	0
14.7 Totals	22,516,802	171,638,066	93,708,522	4,451,617	144,103	0	292,459,111	39.9	244,148,989	34.5	XXX	292,459,111
14.8 Line 14.7 as a % of Col. 7	7.7	58.7	32.0	1.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.1	23.4	12.8	0.6	0.0	0.0	39.9	XXX	XXX	XXX	XXX	39.9

(a) Includes $.....287,325,255 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....0 current year of bonds with Z designations, $.....4,000,042 prior year of bonds with Z designations and $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....510,548 current year of bonds with 5GI designations, $.....110,901 prior year of bonds with 5* or 5GI designations and $.....575,000 current year, $.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. **U.S. Governments**												
1.1 Issuer Obligations	1,149,466	2,505,226	865,000			XXX	4,519,692	0.6	3,035,449	0.4	4,519,692	
1.2 Residential Mortgage-Backed Securities	1,049,095	1,848,423	550,075	67,085		XXX	3,514,678	0.5	4,887,937	0.7	3,514,678	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	2,198,561	4,353,649	1,415,075	67,085	0	XXX	8,034,370	1.1	7,923,386	1.1	8,034,370	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0		0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	83,773	829,184	1,804,836			XXX	2,717,793	0.4	2,751,723	0.4	2,717,793	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	83,773	829,184	1,804,836	0	0	XXX	2,717,793	0.4	2,751,723	0.4	2,717,793	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		4,758,657	368,854			XXX	5,127,511	0.7	7,032,272	1.0	5,127,511	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	4,758,657	368,854	0	0	XXX	5,127,511	0.7	7,032,272	1.0	5,127,511	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	11,196,137	75,701,487	15,439,028	3,440,086	2,000,007	XXX	107,776,746	14.7	127,879,648	18.1	107,776,746	
5.2 Residential Mortgage-Backed Securities	14,604,601	33,296,835	14,784,131	1,740,014		XXX	64,425,581	8.8	78,918,767	11.2	64,425,581	
5.3 Commercial Mortgage-Backed Securities	11,561	563,142				XXX	574,703	0.1	989,890	0.1	574,703	
5.4 Other Loan-Backed and Structured Securities	6,822,531	34,584,789	20,186,705	26,645,992	9,357,185	XXX	97,597,203	13.3	88,829,999	12.6	97,597,203	
5.5 Totals	32,634,830	144,146,254	50,409,864	31,826,092	11,357,193	XXX	270,374,233	36.9	296,618,304	41.9	270,374,233	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	12,437,358	94,445,192	70,730,519		631,241	XXX	178,244,310	24.3	153,504,485	21.7	123,771,910	54,472,400
6.2 Residential Mortgage-Backed Securities	5,135,266	12,907,309	7,161,219	2,395,080	234,126	XXX	27,832,999	3.8	36,287,969	5.1	24,954,358	2,878,641
6.3 Commercial Mortgage-Backed Securities		4,832,934	1,786,089			XXX	6,619,023	0.9	6,853,176	1.0	1,707,887	4,911,136
6.4 Other Loan-Backed and Structured Securities	16,825,890	133,562,226	76,313,530	5,966,459	1,057,084	XXX	233,725,188	31.9	196,048,870	27.7	3,528,255	230,196,934
6.5 Totals	34,398,514	245,747,661	155,991,357	8,361,539	1,922,451	XXX	446,421,521	60.9	392,694,500	55.5	153,962,410	292,459,111
7. **Hybrid Securities**												
7.1 Issuer Obligations			121,205			XXX	121,205	0.0	744,227	0.1	121,205	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	121,205	0	0	XXX	121,205	0.0	744,227	0.1	121,205	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. **Total Bonds Current Year**												
11.1 Issuer Obligations	24,866,734	178,239,747	89,329,442	3,440,086	2,631,249	XXX	298,507,258	40.7	XXX	XXX	244,034,857	54,472,400
11.2 Residential Mortgage-Backed Securities	20,788,962	48,052,567	22,495,424	4,202,179	234,126	XXX	95,773,258	13.1	XXX	XXX	92,894,617	2,878,641
11.3 Commercial Mortgage-Backed Securities	11,561	5,396,076	1,786,089	0	0	XXX	7,193,726	1.0	XXX	XXX	2,282,590	4,911,136
11.4 Other Loan-Backed and Structured Securities	23,648,421	168,147,015	96,500,235	32,612,451	10,414,269	XXX	331,322,391	45.2	XXX	XXX	101,125,458	230,196,934
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	69,315,678	399,835,405	210,111,190	40,254,716	13,279,643	0	732,796,633	100.0	XXX	XXX	440,337,522	292,459,111
11.8 Line 11.7 as a % of Col. 7	9.5	54.6	28.7	5.5	1.8	0.0	100.0	XXX	XXX	XXX	60.1	39.9
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	24,979,610	170,116,786	88,546,559	7,449,678	3,855,170	XXX	XXX	XXX	294,947,804	41.7	250,661,531	44,286,273
12.2 Residential Mortgage-Backed Securities	26,971,434	59,962,294	27,313,509	5,720,082	127,354	XXX	XXX	XXX	120,094,674	17.0	119,011,386	1,083,287
12.3 Commercial Mortgage-Backed Securities	611,280	3,255,937	3,975,849			XXX	XXX	XXX	7,843,066	1.1	3,662,081	4,180,984
12.4 Other Loan-Backed and Structured Securities	20,496,059	141,387,274	79,984,500	33,012,458	9,998,578	XXX	XXX	XXX	284,878,869	40.3	90,280,424	194,598,444
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	73,058,382	374,722,292	199,820,417	46,182,219	13,981,103	0	XXX	XXX	707,764,412	100.0	463,615,423	244,148,989
12.8 Line 12.7 as a % of Col. 9	10.3	52.9	28.2	6.5	2.0	0.0	XXX	XXX	100.0	XXX	65.5	34.5
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	19,289,680	143,450,211	75,223,631	3,440,086	2,631,249	XXX	244,034,857	33.3	250,661,531	35.4	244,034,857	XXX
13.2 Residential Mortgage-Backed Securities	20,581,843	47,485,737	20,402,781	4,190,131	234,126	XXX	92,894,617	12.7	119,011,386	16.8	92,894,617	XXX
13.3 Commercial Mortgage-Backed Securities	11,561	2,271,029				XXX	2,282,590	0.3	3,662,081	0.5	2,282,590	XXX
13.4 Other Loan-Backed and Structured Securities	6,915,791	34,990,363	20,776,256	28,172,882	10,270,166	XXX	101,125,458	13.8	90,280,424	12.8	101,125,458	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	46,798,876	228,197,339	116,402,667	35,803,099	13,135,540	0	440,337,522	60.1	463,615,423	65.5	440,337,522	XXX
13.8 Line 13.7 as a % of Col. 7	10.6	51.8	26.4	8.1	3.0	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	6.4	31.1	15.9	4.9	1.8	0.0	60.1	XXX	XXX	XXX	60.1	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	5,577,053	34,789,536	14,105,811		0	XXX	54,472,400	7.4	44,286,273	6.3	XXX	54,472,400
14.2 Residential Mortgage-Backed Securities	207,119	566,830	2,092,643	12,049	0	XXX	2,878,641	0.4	1,083,287	0.2	XXX	2,878,641
14.3 Commercial Mortgage-Backed Securities		3,125,047	1,786,089			XXX	4,911,136	0.7	4,180,984	0.6	XXX	4,911,136
14.4 Other Loan-Backed and Structured Securities	16,732,630	133,156,653	75,723,979	4,439,569	144,103	XXX	230,196,934	31.4	194,598,444	27.5	XXX	230,196,934
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	22,516,802	171,638,066	93,708,522	4,451,617	144,103	0	292,459,111	39.9	244,148,989	34.5	XXX	292,459,111
14.8 Line 14.7 as a % of Col. 7	7.7	58.7	32.0	1.5	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.1	23.4	12.8	0.6	0.0	0.0	39.9	XXX	XXX	XXX	XXX	39.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0				
2. Cost of short-term investments acquired	3,481,350	3,481,350			
3. Accrual of discount	20,050	20,050			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	3,500,305	3,500,305			
7. Deduct amortization of premium	1,095	1,095			
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)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	70,512,903		70,512,903	
2. Cost of cash equivalents acquired	260,778,146		260,778,146	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	299,412,834		299,412,834	
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)	31,878,216	0	31,878,216	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	31,878,216	0	31,878,216	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Land and Office Building, 3250 Interstate Drive		Richfield	OH	11/01/2000.	11/01/2000.	15,321,938		10,141,237	10,141,237	391,291			(391,291)		1,555,781	800,043
Land and Office Building, 4059 Kinross Lakes Parkway		Richfield	OH	10/17/2006.	10/17/2006.	9,286,388		6,735,813	6,735,813	245,348			(245,348)		1,533,778	509,239
Land and Office Building, 4049 Kinross Lakes Parkway		Richfield	OH	07/15/2018.	07/15/2018.	23,395,208		23,095,633	23,095,633	299,576			(299,576)		970,613	1,258,615
0299999. Properties Occupied by the Reporting Entity - Administrative						48,003,534	0	39,972,682	39,972,682	936,214	0	0	(936,214)	0	4,060,172	2,567,896
0399999. Total - Properties Occupied by the Reporting Entity						48,003,534	0	39,972,682	39,972,682	936,214	0	0	(936,214)	0	4,060,172	2,567,896
0699999. Totals						48,003,534	0	39,972,682	39,972,682	936,214	0	0	(936,214)	0	4,060,172	2,567,896

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	01/15/2018.	Gardiner	84,600		84,600	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	01/15/2018.	Snavely Building Co.	1,526,288		1,526,288	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	02/15/2018.	Snavely Building Co.	1,245,089		1,245,089	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	02/15/2018.	Jamco Voice and Data Communications	29,340		29,340	
Land and Office Building, 4059 Kinross Lakes Parkway	Richfield	OH	02/15/2018.	Pavarini North East Construction Co.			120,859	120,859
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	03/15/2018.	Snavely Building Co.	1,257,505		1,257,505	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	03/15/2018.	Ritenour Group	4,885		4,885	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	03/15/2018.	Kaczmar	155,272		155,272	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	03/15/2018.	Jamco Voice and Data Communications	30,857		30,857	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	04/15/2018.	Snavely Building Co.	1,020,321		1,020,321	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	04/15/2018.	Jamco Voice and Data Communications	21,342		21,342	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	05/15/2018.	Jamco Voice and Data Communications	19,257		19,257	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	05/15/2018.	Snavely Building Co.	1,968,690		1,968,690	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	05/15/2018.	Ciogna Electric and Sign Co.	3,110		3,110	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	06/15/2018.	Jamco Voice and Data Communications	14,670		14,670	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	06/15/2018.	Ritenour Group	33,702		33,702	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	06/15/2018.	Snavely Building Co.	476,406		476,406	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	06/15/2018.	Gardiner	29,550		29,550	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	07/15/2018.	Gardiner	13,953		13,953	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	07/15/2018.	Ritenour Group	38,651		38,651	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	07/15/2018.	Ciogna Electric and Sign Co.	3,110		3,110	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	07/15/2018.	Snavely Building Co.	443,650		443,650	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	08/15/2018.	Snavely Building Co.	197,120		197,120	
Land and Office Building, 3250 Interstate Drive	Richfield	OH	08/15/2018.	Ritenour Group			3,319	3,319
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	09/15/2018.	Kaczmar	83,209		83,209	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	09/15/2018.	Ritenour Group	38,990		38,990	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	09/15/2018.	Snavely Building Co.	1,089,079		1,089,079	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	10/15/2018.	Snavely Building Co.	59,124		59,124	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	11/15/2018.	Snavely Building Co.	57,500		57,500	
Land and Office Building, 3250 Interstate Drive	Richfield	OH	11/15/2018.	Ritenour Group			62,200	62,200
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	12/15/2018.	Southgate Lock and Security	113,418		113,418	
Land and Office Building, 4049 Kinross Lakes Parkway	Richfield	OH	12/15/2018.	Jamco Voice and Data Communications	5,444		5,444	
0199999. Total - Acquired by Purchase					10,064,130	0	10,250,508	186,378
0399999. Totals					10,064,130	0	10,250,508	186,378

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Canal Capital Partners III, LP	R	Twinsburg	OH	Canal Capital Managment III, LLC		05/01/2015	2	930,000	839,598	839,598	(89,826)						6,120,000	37.500
000000 00 0	Canal Mezzanine Partners II, LP	R	Twinsburg	OH	Canal Mezzanine Partners II, LP		08/28/2012	2	3,159,007	3,651,826	3,651,826	(254,925)					148,786	557,332	24.590
000000 00 0	CF Special Situation Fund I, LP	R	Cleveland	OH	Clutterbuck Funds LLC		08/30/2006	11		281,816	281,816	111,507							
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									4,089,007	4,773,240	4,773,240	(233,244)	0	0	0	0	148,786	6,677,332	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	R	Cincinnati	OH	Fort Washington Investment Advisors, Inc.		06/30/2014	1	3,295,223	5,036,188	5,036,188	625,035						1,300,000	3.460
000000 00 0	Primus Capital Fund VII LP	R	Cleveland	OH	Primus Capital Fund VII, LP		12/31/2012	1	6,275,021	9,099,850	9,099,850	1,258,246						908,052	2.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									9,570,243	14,136,038	14,136,038	1,883,281	0	0	0	0	0	2,208,052	XXX
4499999. Subtotal - Unaffiliated									13,659,250	18,909,278	18,909,278	1,650,037	0	0	0	0	148,786	8,885,384	XXX
4699999. Totals									13,659,250	18,909,278	18,909,278	1,650,037	0	0	0	0	148,786	8,885,384	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH	Fort Washington Investment Advisors, Inc.	06/30/2014.	1		850,000		3.460
000000 00 0	Primus Capital Fund VII LP	Cleveland	OH	Primus Capital Fund VII, LP	12/31/2012.	1		155,180		2.500
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	1,005,180	0	XXX
4499999. Subtotal - Unaffiliated							0	1,005,180	0	XXX
4699999. Totals							0	1,005,180	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Canal Capital Partners III, LP	Twinsburg	OH.	Canal Capital Partners III, LP	05/01/2015.	03/21/2018.	450,000					0		450,000	450,000			0	
000000 00 0	Canal Mezzanine Partners II, LP	Twinsburg	OH.	Canal Mezzanine Partners II, LP	08/28/2012.	02/22/2018.	24,593					0		24,593	24,593			0	
000000 00 0	Canal Mezzanine Partners II, LP	Twinsburg	OH.	Canal Mezzanine Partners II, LP	08/28/2012.	07/10/2018.	66,400					0		66,400	66,400			0	
000000 00 0	CF Special Situation Fund I, LP	Cleveland	OH.	CF Special Situation Fund I, LP	08/30/2006.	04/09/2018.	916,382	(916,382)				(916,382)			916,382		916,382	916,382	
000000 00 0	CF Special Situation Fund I, LP	Cleveland	OH.	CF Special Situation Fund I, LP	08/30/2006.	11/05/2018.	483,905	(483,905)				(483,905)			483,905		483,905	483,905	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,941,280	(1,400,287)	0	0	0	(1,400,287)	0	540,993	1,941,280	0	1,400,287	1,400,287	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH.	Fort Washington Investment Advisors, Inc	06/30/2014.	02/12/2018.	84,990					0		84,990	300,000		215,010	215,010	
000000 00 0	Fort Washington Private Equity Opportunities Fund III, LP	Cincinnati	OH.	Fort Washington Investment Advisors, Inc	06/30/2014.	10/25/2018.	100,700					0		100,700	200,000		99,300	99,300	
000000 00 0	Primus Capital Fund VII LP	Cleveland	OH.	Primus Capital Fund VII, LP	12/31/2012.	04/09/2018.	774,529					0		774,529	790,695		16,166	16,166	
000000 00 0	Primus Capital Fund VII LP	Cleveland	OH.	Primus Capital Fund VII, LP	12/31/2012.	11/15/2018.	998,587					0		998,587	3,679,770		2,681,183	2,681,183	
000000 00 0	Primus Capital Fund VII LP	Cleveland	OH.	Primus Capital Fund VII, LP	12/31/2012.	12/21/2018.	269,520					0		269,520	269,520			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,228,326	0	0	0	0	0	0	2,228,326	5,239,985	0	3,011,659	3,011,659	0
4499999. Subtotal - Unaffiliated							4,169,605	(1,400,287)	0	0	0	(1,400,287)	0	2,769,318	7,181,264	0	4,411,946	4,411,946	0
4699999. Totals							4,169,605	(1,400,287)	0	0	0	(1,400,287)	0	2,769,318	7,181,264	0	4,411,946	4,411,946	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																					
911759 KD 9	HUD-HSNG URB DEV 5.42 08/01/2028			2	1	1,042,325	101.695	879,658	865,000	865,000		(18,167)			5.420	5.420	FA	19,535	46,883	08/08/2012.	08/01/2028.
912828 4B 3	U.S. TREASURY NOTES 2.375 03/15/2021	SD			1	999,609	99.750	997,500	1,000,000	999,711		101			2.375	2.389	MS	10,054	8,906	03/27/2018.	03/15/2021.
912828 5P 1	U.S. TREASURY NOTES 2.875 11/30/2023				1	503,516	101.750	508,750	500,000	503,476		(40)			2.875	2.723	MN	1,264		12/07/2018.	11/30/2023.
912828 A4 2	US TREASURY N/B 2.00 11/30/2020	SD			1	1,003,125	99.078	990,781	1,000,000	1,002,039		(1,035)			2.000	1.891	MN	1,758	20,000	12/13/2017.	11/30/2020.
912828 F3 9	U.S. TREASURY NOTES 1.75 09/30/2019	SD			1	605,625	99.344	596,063	600,000	600,879		(1,166)			1.750	1.551	MS	2,683	10,500	10/29/2014.	09/30/2019.
912828 F6 2	U.S. TREASURY NOTES 1.50 10/31/2019	SD			1	503,867	99.063	495,313	500,000	501,097		(1,310)			1.500	1.233	AO	1,285	7,500	11/14/2016.	10/31/2019.
912833 KX 7	U.S. TREASURY STRIPS 0.00 11/15/19	SD			1	14,732	97.781	48,891	50,000	47,490		2,734				6.019				12/31/2010.	11/15/2019.
0199999. U.S. Government - Issuer Obligations						4,672,799	XXX	4,516,955	4,515,000	4,519,692	0	(18,882)	0	0	XXX	XXX	XXX	36,578	93,789	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026				1	230,759	99.841	218,755	219,103	226,983		(3,381)			3.000	1.361	MON	548	6,578	06/27/2016.	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039			1	1	41,570	103.827	41,054	39,541	41,041		(588)			4.000	2.295	MON	132	1,582	12/19/2017.	08/20/2039.
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040			1	1	60,157	98.467	57,710	58,609	59,028		(897)			2.000	0.138	MON	98	1,172	01/25/2013.	10/20/2040.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040			1	1	393,818	95.967	378,171	394,064	393,706		55			1.500	1.501	MON	493	5,913	08/27/2012.	09/20/2040.
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039			1	1	145,899	102.220	142,343	139,251	142,609		(2,041)			4.000	2.343	MON	464	5,570	08/16/2011.	04/16/2039.
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38			1	1	143,777	100.719	139,182	138,188	138,906		(2,260)			4.000	2.081	MON	461	5,528	06/16/2011.	08/20/2038.
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39			1	1	143,840	101.023	140,020	138,601	139,843		(1,928)			4.000	2.401	MON	462	5,544	06/16/2011.	04/20/2039.
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39			1	1	330,427	99.578	319,398	320,751	323,737		(3,205)			3.000	1.911	MON	802	9,623	06/16/2011.	02/20/2039.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041			1	1	402,258	98.872	396,557	401,083	401,523		(146)			2.500	2.443	MON	836	10,027	09/25/2013.	07/20/2041.
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045			1	1	1,663,109	99.159	1,581,187	1,594,591	1,647,302		(15,419)			3.000	1.956	MON	3,986	47,838	07/28/2016.	10/20/2045.
0299999. U.S. Government - Residential Mortgage-Backed Securities						3,555,613	XXX	3,414,376	3,443,783	3,514,678	0	(29,810)	0	0	XXX	XXX	XXX	8,281	99,374	XXX	XXX
0599999. Total - U.S. Government						8,228,412	XXX	7,931,331	7,958,783	8,034,370	0	(48,692)	0	0	XXX	XXX	XXX	44,859	193,164	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772J GT 3	CONNECTICUT-REF-C 5.00 06/01/2021				1FE	228,190	106.184	201,750	190,000	204,193		(5,694)			5.000	1.826	JD	792	9,500	08/22/2014.	06/01/2021.
68609T DM 7	OREGON ST V 4.00 12/01/2048			2	1FE	1,060,500	102.211	1,006,778	985,000	1,045,511		(14,762)			4.000	2.350	JD	3,283	37,419	12/14/2017.	12/01/2048.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028	SD		2	1FE	1,455,000	105.525	1,582,875	1,500,000	1,468,090		2,672			4.000	4.275	JJ	30,000	60,000	08/28/2013.	07/01/2028.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,743,690	XXX	2,791,403	2,675,000	2,717,793	0	(17,784)	0	0	XXX	XXX	XXX	34,075	106,919	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,743,690	XXX	2,791,403	2,675,000	2,717,793	0	(17,784)	0	0	XXX	XXX	XXX	34,075	106,919	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
021807 KC 5	ALTOONA AREA SD-REV 3.00 12/01/2023			2	1FE	553,334	102.320	547,412	535,000	542,914		(1,896)			3.000	2.600	JD	1,338	16,050	02/21/2013.	12/01/2023.
044825 BX 4	ASHTABULA SD SRS 2012 4.00 12/01/2023	SD		3	1FE	1,029,624	104.258	995,664	955,000	989,402		(6,364)			4.000	3.202	JD	3,183	38,200	01/24/2012.	12/01/2023.
154686 FK 0	CENTRL OH SOL WST- 3.10 12/01/2020				1FE	400,000	100.811	403,244	400,000	400,008					3.100	3.100	JD	1,033	12,400	07/31/2013.	12/01/2020.
463020 PY 7	IRONDALE-B-REF-TXB 2.70 10/01/2021				1FE	377,500	99.685	378,803	380,000	378,993		347			2.700	2.801	AO	2,565	10,260	06/06/2014.	10/01/2021.
490278 3L 0	KENT CNTY MI 5.00 01/01/2022	SD		2	1FE	1,151,061	107.459	1,176,676	1,095,000	1,124,788		(11,143)			5.000	3.848	JJ	27,375	54,750	07/28/2016.	01/01/2022.
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025				1FE	372,300	107.232	391,397	365,000	368,854		(518)			5.400	5.198	MS	6,570	19,710	12/31/2010.	03/01/2025.
735014 JR 4	PORT OLYMPIA-A-AMT 4.50 12/01/2022				1FE	1,347,588	109.039	1,412,055	1,295,000	1,322,552		(6,397)			4.500	3.908	JD	4,856	58,275	06/27/2016.	12/01/2022.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						5,231,406	XXX	5,305,251	5,025,000	5,127,511	0	(25,970)	0	0	XXX	XXX	XXX	46,920	209,645	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						5,231,406	XXX	5,305,251	5,025,000	5,127,511	0	(25,970)	0	0	XXX	XXX	XXX	46,920	209,645	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
01179R LA 9	AK MUNI BOND BK-B- 5.00 03/01/2024				1FE	1,390,257	111.959	1,349,106	1,205,000	1,320,196		(20,331)			5.000	2.989	MS	20,083	60,250	05/14/2015.	03/01/2024.
047870 BA 7	ATLANTA WTR SER A 5.50 11/01/2022	SD			1FE	3,460,500	110.825	3,324,750	3,000,000	3,182,350		(43,430)			5.500	3.781	MN	27,500	165,000	10/28/2011.	11/01/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
130536 QR 9	CA POLL CTRL FIN A1 3.375 7/01/25(WM)	SD..			1FE	1,500,000	101.265	1,518,975	1,500,000	1,500,000					3.375	3.375	JJ	25,313	50,625	06/19/2015.	07/01/2025.
130536 QW 8	CA ST POLL B-2 3.125 11/01/2040 (WM)	SD..			1FE	1,000,000	102.282	1,022,820	1,000,000	999,995		0			3.125	3.125	MN	5,208	31,250	10/30/2015.	11/01/2040.
167664 ZE 4	CHICAGO IL BLDG REF 5.00 03/01/2019			2	2FE	1,009,309	100.184	1,001,840	1,000,000	1,000,000					5.000	5.000	MS	16,667	50,000	07/28/2016.	03/01/2019.
19463P DF 8	COLLIER CNTY FL GAS-REF 4.00 06/01/2022			2	1FE	3,268,667	102.295	3,125,112	3,055,000	3,096,774		(28,453)			4.000	3.006	JD	10,183	122,200	06/07/2012.	06/01/2022.
249218 AU 2	DENVER CO SCHS COPS B 2.598 12/15/2021			1	1FE	1,468,455	99.129	1,536,500	1,550,000	1,518,094		10,109			2.598	3.335	JD	1,790	40,269	09/25/2013.	12/15/2021.
25483V EQ 3	DC ASSN AMERN MED CLG B 5.00 10/01/2021				1FE	2,907,467	107.547	2,801,599	2,605,000	2,700,389		(32,451)			5.000	3.589	AO	32,563	130,250	11/22/2011.	10/01/2021.
29509P JB 6	ERIE CNTY NY IDA 5.00 05/01/2022	SD..			1FE	2,430,240	109.911	2,198,220	2,000,000	2,155,626		(44,192)			5.000	2.550	MN	16,667	100,000	04/25/2012.	05/01/2022.
311450 FE 5	FARMINGTON PCR B 4.70 09/01/2024 (AZD)	SD..		2	1FE	2,110,040	104.672	2,093,440	2,000,000	2,026,018		(13,428)			4.700	3.957	AO	23,500	94,000	12/19/2011.	09/01/2024.
312432 VS 3	FAYETTE CNTY KY SD FIN A 4.00 04/01/2023			3	1FE	1,671,261	106.017	1,584,954	1,495,000	1,570,781		(16,601)			4.000	2.728	AO	14,950	59,800	06/22/2012.	04/01/2023.
3130A6 LE 5	FED HOME LN BANK 2.23 07/26/22			2	1	1,975,000	98.062	1,936,730	1,975,000	1,974,983		4			2.230	2.230	JJ	18,963	44,043	10/06/2015.	07/26/2022.
3130A7 PR 0	FED HOME LN BANK 0000 1.00 04/28/2021			2	1	1,610,000	99.244	1,597,835	1,610,000	1,610,000					1.500	1.500	AO	4,226	22,138	05/16/2016.	04/28/2021.
3130A8 3W 1	FED HOME LN BANK 1 05/25/21			2	1	2,068,835	98.476	2,038,451	2,070,000	2,069,596		442			1.500	1.522	MN	3,105	31,050	09/13/2017.	05/25/2021.
3130A8 7G 2	FED HOME LN BANK 1.20 05/24/2019			2	1	2,075,000	99.481	2,064,231	2,075,000	2,075,000					1.200	1.200	MN	2,559	24,900	05/25/2016.	05/24/2019.
3130A8 RQ 8	FED HOME LN BANK 1.20 07/26/2019			2	1	1,500,000	99.204	1,488,060	1,500,000	1,500,000					1.200	1.200	JJ	7,750	18,000	07/18/2016.	07/26/2019.
31331G NX 3	FED FARM CREDIT 4.125 03/04/2019				1	170,303	100.282	163,460	163,000	163,761		(4,319)			4.125	1.440	MS	2,185	6,724	09/13/2017.	03/04/2019.
31331J AW 3	FED FARM CREDIT 4.15 01/07/2019				1	268,592	100.024	237,057	237,000	237,077		(4,591)			4.150	2.180	JJ	4,754	9,836	08/26/2011.	01/07/2019.
31331X SW 3	FED FARM CREDIT 5.05 03/15/2019				1	157,617	100.518	130,673	130,000	130,838		(4,042)			5.050	1.885	MS	1,933	6,565	12/29/2011.	03/15/2019.
313370 E3 8	FED HOME LN BANK 3.375 06/12/2020				1	197,425	101.191	192,263	190,000	191,698		(1,135)			3.375	2.741	JD	338	6,413	08/22/2013.	06/12/2020.
313371 4H 6	FED HOME LN BANK 3.00 03/18/2020				1	499,441	100.453	472,130	470,000	474,833		(3,891)			3.000	2.137	MS	4,034	14,100	12/22/2014.	03/18/2020.
313383 ZU 8	FED HOME LN BANK 3.00 09/10/2021				1	894,978	101.200	890,562	880,000	885,441		(1,922)			3.000	2.760	MS	8,140	26,400	09/25/2013.	09/10/2021.
3133X7 2S 2	FED HOME LN BANK 5.375 05/15/2019				1	1,849,104	101.037	1,566,066	1,550,000	1,564,364		(37,919)			5.375	2.850	MN	10,646	83,312	12/30/2010.	05/15/2019.
3133X8 AS 1	FED HOME LN BANK 5.125 08/15/2019				1	384,682	101.535	355,374	350,000	352,929		(4,574)			5.125	3.750	FA	6,776	17,938	02/18/2011.	08/15/2019.
3133XU 3G 6	FED HOME LN BANK 4.375 07/01/2019				1	293,185	100.873	252,183	250,000	253,071		(6,055)			4.375	1.895	JJ	5,469	10,938	12/29/2011.	07/01/2019.
3133XU MS 9	FED HOME LN BANK 4.50 09/13/2019				1	2,961,508	101.283	2,613,107	2,580,000	2,616,114		(50,711)			4.500	2.468	MS	34,830	116,100	01/30/2012.	09/13/2019.
3133XX P5 0	FED HOME LN BANK 4.125 03/13/2020				1	594,486	101.765	534,265	525,000	536,651		(9,480)			4.125	2.239	MS	6,497	21,656	02/04/2016.	03/13/2020.
3134G8 XX 2	FREDDIE MAC 0000 1.25 04/28/2021			2	1	1,193,000	98.520	1,175,341	1,193,000	1,182,700		4,402			1.500	0.387	AO	3,132	16,404	04/20/2016.	04/28/2021.
3134G8 Z2 8	FREDDIE MAC 1.125 04/28/2021			2	1	1,219,000	98.533	1,201,111	1,219,000	1,219,000					1.500	1.500	AO	3,200	13,714	04/20/2016.	04/28/2021.
3134G9 FJ 1	FREDDIE MAC 1 05/25/21			2	1	705,000	98.613	695,220	705,000	705,000					1.625	1.625	MN	1,146	9,694	05/03/2016.	05/25/2021.
3134G9 RQ 2	FREDDIE MAC 1 06/15/21			2	1	1,160,000	98.853	1,146,696	1,160,000	1,160,000					1.500	1.500	JD	773	17,400	05/24/2016.	06/15/2021.
3134G9 T3 1	FREDDIE MAC 1 07/27/21 0000			2	1	3,465,000	98.241	3,404,033	3,465,000	3,465,000					1.500	1.500	JJ	22,234	38,981	08/04/2016.	07/27/2021.
3134G9 U4 7	FREDDIE MAC 1 08/25/21			2	1	1,385,000	97.607	1,351,856	1,385,000	1,385,000					1.500	1.500	FA	7,271	20,775	07/20/2016.	08/25/2021.
3134G9 UM 7	FREDDIE MAC 1 06/30/21			2	1	1,025,000	97.885	1,003,320	1,025,000	1,025,000					1.500	1.500	JD	43	15,375	06/09/2016.	06/30/2021.
3134G9 V3 8	FREDDIE MAC 1.02 07/27/21			2	1	2,617,380	98.498	2,580,650	2,620,000	2,620,000		768			1.500	1.500	JJ	16,812	26,724	08/09/2016.	07/27/2021.
3134G9 YJ 0	FREDDIE MAC 1.3 06/30/21 0001			2	1	775,000	98.586	764,038	775,000	775,000					1.750	1.750	JD	38	10,075	06/21/2016.	06/30/2021.
3136FT B7 3	FANNIE MAE 2.00 02/07/2020			2	1	1,429,700	99.316	1,440,085	1,450,000	1,446,243		3,338			2.000	2.240	FA	11,600	29,000	10/22/2013.	02/07/2020.
407288 WP 0	HAMILTON CNTY OH SWR B 5.46 12/01/2021			2	1FE	1,006,192	102.584	902,739	880,000	900,437		(21,706)			5.460	2.873	JD	4,004	48,048	10/28/2013.	12/01/2021.
413890 CX 0	HARRIS CN HOUSTON- 5.00 11/15/2023				1FE	1,863,832	112.873	1,749,532	1,550,000	1,732,207		(34,825)			5.000	2.427	MN	9,903	77,500	02/04/2016.	11/15/2023.
45506D DR 3	IN ST FIN AUTH C 5.00 02/01/2032	SD..		3	1FE	1,153,170	110.327	1,103,270	1,000,000	1,123,426		(7,168)			5.000	3.794	FA	20,833	50,000	07/25/2014.	02/01/2032.
45528U DG 3	INDIANAPOLIS IN K 5.00 06/01/2021	SD..			1FE	3,449,460	106.969	3,209,070	3,000,000	3,128,146		(50,271)			5.000	3.150	JD	12,500	150,000	12/22/2011.	06/01/2021.
46246K J2 9	IA FIN AUTH-B-BABS 3.73 08/01/2021			1	1FE	1,216,818	102.271	1,201,684	1,175,000	1,189,918		(5,454)			3.730	3.214	FA	18,261	43,828	09/17/2013.	08/01/2021.
47770V AJ 9	JOBSOHIO BEVERAGE 4.00 01/01/2023				1FE	1,716,967	107.005	1,605,075	1,500,000	1,597,617		(23,048)			4.000	2.288	JJ	30,000	60,000	06/27/2016.	01/01/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
47770V AU 4	JOBSOHIO BEVERAGE-B -OH 2.467			1	1FE	950,000	99.639	946,571	950,000	950,007					2.467	2.467	JJ	11,718	23,437	01/29/2013.	01/01/2020.
485429 KY 9	KS DEV FIN-K 3.50 06/01/2023	SD		3	1FE	3,103,798	101.111	3,033,330	3,000,000	3,057,540		(12,032)			3.500	3.032	JD	8,750	105,000	12/22/2015.	06/01/2023.
502810 AC 8	LA CROSSE RES REF 6.00 11/01/2021 (XEL)	SD			1FE	3,008,445	111.473	2,786,825	2,500,000	2,694,962		(64,876)			6.000	3.103	MN	25,000	150,000	03/18/2014.	11/01/2021.
574298 CS 2	MD ST TRANSPRTN AUTH 5.00 03/01/2023	SD		2	1FE	3,410,544	108.034	3,230,217	2,990,000	3,169,439		(53,255)			5.000	2.999	MS	49,833	149,500	03/18/2014.	03/01/2023.
59465H UA 2	MI HOSP FIN AUTH F-5 2.40 11/15/2047				1FE	1,000,000	101.724	1,017,240	1,000,000	1,000,013		(3)			2.400	2.400	MN	3,067	24,000	02/23/2017.	11/15/2047.
64465P UM 8	NH ST BD BK-B 5.00 08/15/2026	SD		2	1FE	2,106,203	110.499	1,966,882	1,780,000	1,908,292		(33,138)			5.000	2.890	FA	33,622	89,000	06/26/2012.	08/15/2026.
645791 CZ 5	NJ ENVRNMNTL TRUST A-R 4.00 9/1/26	SD			1FE	1,790,694	113.023	2,006,158	1,775,000	1,785,505		(1,155)			4.000	3.910	MS	23,667	71,000	07/28/2016.	09/01/2026.
646080 QL 8	NJ HGR EDU 1A-1 5.00 12/01/2022				1FE	1,137,150	109.199	1,091,990	1,000,000	1,070,045		(16,580)			5.000	3.087	JD	4,167	50,000	09/25/2014.	12/01/2022.
646136 DY 4	NJ TRN FD SER A 5.25 12/15/2020	SD			2FE	3,866,438	105.451	3,585,334	3,400,000	3,511,241		(54,048)			5.250	3.504	JD	7,933	178,500	10/25/2011.	12/15/2020.
646136 TM 3	NJ ST TRN TR AUTH C 0.00 12/15/2027	SD			1FE	487,810	75.253	752,530	1,000,000	637,262		31,271				5.095	JD			09/04/2013.	12/15/2027.
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038			2	1FE	1,498,869	94.665	1,418,904	1,498,869	1,498,868		0			2.980	2.999	MON	3,722	44,666	05/03/2017.	08/01/2038.
665306 KS 4	NTHRN KY WTR DIST 5.00 02/01/2024			2	1FE	3,547,350	109.079	3,272,370	3,000,000	3,191,819		(58,748)			5.000	2.820	FA	62,500	150,000	06/12/2012.	02/01/2024.
677525 TK 3	OH AIR QLTY ENERGY 5.70 08/01/2020 (FE)				6*	2,069,160	69.500	1,390,000	2,000,000	575,000			256,360		5.700		FA		57,000	03/22/2011.	08/01/2020.
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027				1FE	700,655	106.347	744,429	700,000	700,456		(44)			4.215	4.228	MJSD	2,459	29,505	06/27/2016.	06/01/2027.
67755C WH 8	OH ST-ADULT CORRECT 5.00 10/01/2019			2	1FE	1,264,535	100.825	1,154,446	1,145,000	1,149,546		(17,883)			5.000	3.385	AO	14,313	57,250	06/27/2016.	10/01/2019.
686430 FJ 3	ORLANDO FL REDEV AGY 5.00 04/01/2021	SD			1FE	2,192,943	104.812	2,049,075	1,955,000	2,020,860		(27,705)			5.000	3.431	AO	24,438	97,750	02/23/2012.	04/01/2021.
696550 WX 6	PALM BEACH CNTY SC 5.00 08/01/2022	SD		2	1FE	2,856,625	107.911	2,697,775	2,500,000	2,633,539		(49,146)			5.000	2.840	FA	52,083	125,000	03/18/2014.	08/01/2022.
736746 TU 2	PORTLAND OR URB RNWL B 5.00 06/15/2020			2	1FE	1,385,641	101.232	1,300,831	1,285,000	1,290,452		(11,635)			5.000	4.050	JD	2,856	64,250	12/31/2010.	06/15/2020.
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027	SD		2	1FE	528,230	111.610	558,050	500,000	513,909		(2,960)			5.000	4.270	MS	7,361	25,000	08/28/2013.	03/15/2027.
842039 CH 0	SOUTHEASTERN TRANS-RCPT 5.00 06/01/2025			2	1FE	1,408,008	107.376	1,288,512	1,200,000	1,265,581		(25,945)			5.000	2.650	JD	5,000	60,000	02/21/2013.	06/01/2025.
879709 D9 1	TEMPE AZ PIER TOWN LAKE 5.00 01/01/2020			2	1FE	1,272,996	100.257	1,243,187	1,240,000	1,240,000					5.000	5.000	JJ	31,000	62,000	07/28/2016.	01/01/2020.
896221 AD 0	TRIMBLE CNTY KY A 3.75 06/01/2033	SD		2	1FE	1,000,000	102.422	1,024,220	1,000,000	1,000,000					3.750	3.750	JD	3,125	37,500	05/18/2017.	06/01/2033.
89952P DS 1	TULSA CNTY OK IND DEV 4.00 09/01/2022				1FE	1,630,800	107.079	1,606,185	1,500,000	1,551,715		(13,155)			4.000	3.000	MS	20,000	60,000	06/20/2012.	09/01/2022.
914325 EZ 4	UNIV IL BRD UNREF B 5.00 10/01/2020			2	1FE	493,661	100.091	475,432	475,000	475,000					5.000	5.000	AO	5,938	23,750	10/20/2016.	10/01/2020.
91474P BH 2	UNIV NTHRN IA SRS U N I 3.00 07/01/2023	SD		2	1FE	1,643,448	102.840	1,676,292	1,630,000	1,633,917		(1,490)			3.000	2.900	JJ	24,450	48,900	12/23/2011.	07/01/2023.
917547 TW 1	UT ST BLDG OWNSHP AUTH 5.00 05/15/2023	SD		2	1FE	1,237,862	101.256	1,204,946	1,190,000	1,192,172		(5,676)			5.000	4.499	MN	7,603	59,500	12/31/2010.	05/15/2023.
91754R UY 1	UT BRD RGTS-A-UT V 5.00 11/01/2027			2	1FE	179,301	110.800	166,200	150,000	162,084		(2,949)			5.000	2.770	MN	1,250	7,500	09/19/2012.	11/01/2027.
919061 FC 0	VALDEZ TERMINAL REV C 5.00 01/01/21(BP)	SD			1FE	1,087,942	105.260	1,052,600	1,000,000	1,041,133		(19,704)			5.000	2.869	JJ	25,000	50,000	07/28/2016.	01/01/2021.
960660 BA 5	WESTMINSTER CO ECON DEV 4.00 12/01/2023	SD		2	1FE	1,604,849	106.053	1,553,676	1,465,000	1,523,148		(13,820)			4.000	2.920	JD	4,883	58,600	07/25/2012.	12/01/2023.
97712D E2 8	WI HLTH & EDU FACS 3.375 08/15/2035	SD		2	1FE	970,730	97.263	972,630	1,000,000	971,967		1,190			3.375	3.601	FA	12,750	22,594	11/30/2017.	08/15/2035.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						114,531,553	XXX	109,890,319	106,895,869	107,776,746	0	(904,418)	256,360	0	XXX	XXX	XXX	956,864	3,972,473	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021				1	24,394	101.825	24,495	24,056	23,995		(37)			5.500	5.135	MON	110	1,323	12/31/2010.	05/01/2021.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022				1	27,450	102.620	27,651	26,945	27,312		(60)			5.500	5.091	MON	124	1,482	12/31/2010.	04/01/2022.
3128MM UM 3	FG G18587 PT 3.00 02/01/2031				1	1,311,676	99.665	1,242,443	1,246,618	1,298,733		(15,017)			3.000	1.713	MON	3,117	37,399	07/22/2016.	02/01/2031.
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034				1	1,462,082	101.822	1,388,484	1,363,644	1,455,880		(22,657)			3.500	1.712	MON	3,977	47,728	09/27/2016.	01/01/2034.
3128P7 7L 1	FG C91799 3.50 11/01/2034				1	1,486,222	101.822	1,446,832	1,420,947	1,482,224		(16,128)			3.500	2.259	MON	4,144	49,733	12/07/2016.	11/01/2034.
3128P7 Q6 3	FG C91377 4.50 06/01/2031				1	1,223,102	104.506	1,182,169	1,131,192	1,211,876		(20,541)			4.500	2.484	MON	4,242	50,904	12/13/2016.	06/01/2031.
3128P7 QN 6	FGTW PL C91361 4 03/01/31				1	986,019	102.576	946,910	923,131	980,207		(13,721)			4.000	2.332	MON	3,077	36,925	02/14/2017.	03/01/2031.
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032				1	1,241,266	99.459	1,172,968	1,179,351	1,236,011		(13,739)			3.000	1.743	MON	2,948	35,381	07/22/2016.	10/01/2032.
3128P7 XX 6	FG C91594 3.00 01/01/2033				1	1,309,717	99.459	1,238,755	1,245,496	1,304,266		(14,251)			3.000	1.764	MON	3,114	37,365	08/16/2016.	01/01/2033.

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
3128PV BS 8	FG J15449 PT 4.00 05/01/2026				1	541,156	102.601	520,429	507,235	534,215		(11,410)			4.000	1.640	MON	1,691	20,289	09/27/2016.	05/01/2026.
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25				1	97,015	103.161	95,486	92,561	93,744		(912)			4.500	3.293	MON	347	4,165	12/31/2010.	03/01/2025.
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036				1	1,435,106	101.266	1,379,144	1,361,904	1,419,874		(14,976)			3.500	2.289	MON	3,972	47,667	11/16/2016.	08/01/2036.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26				1	1,105,461	99.733	1,032,492	1,035,258	1,037,232		(22,220)			3.500	1.153	MON	3,020	36,234	01/18/2012.	07/25/2026.
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40				1	108,820	96.469	106,374	110,268	109,143		432			2.000	2.384	MON	184	2,205	07/24/2014.	07/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40				1	253,488	96.853	244,365	252,305	252,825		(225)			2.000	1.882	MON	421	5,046	04/25/2012.	09/25/2040.
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41				1	640,992	98.514	614,943	624,216	634,213		(3,734)			2.250	1.596	MON	1,170	14,045	07/16/2012.	02/25/2041.
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38				1	458,059	100.114	437,003	436,507	445,753		(7,346)			3.000	1.199	MON	1,091	13,095	07/17/2012.	01/25/2038.
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041				1	323,720	96.590	308,652	319,550	321,768		(1,157)			2.000	1.596	MON	533	6,393	08/27/2012.	07/25/2041.
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039				1	286,215	97.186	279,012	287,090	286,560		209			1.750	1.797	MON	419	5,029	09/10/2012.	05/25/2039.
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042				1	513,979	96.391	485,865	504,056	511,176		(2,056)			2.000	1.547	MON	840	10,081	02/20/2013.	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042				1	349,937	97.859	343,601	351,117	350,250		255			1.250	1.305	MON	366	4,389	01/24/2013.	11/25/2042.
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041				1	106,992	93.958	100,673	107,147	106,991		29			1.500	1.515	MON	134	1,607	03/22/2013.	08/25/2041.
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040				1	292,019	97.436	285,023	292,522	292,079		116			2.000	2.017	MON	488	5,850	05/20/2013.	03/25/2040.
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041				1	466,282	96.267	457,962	475,722	468,540		2,043			2.000	2.454	MON	793	9,514	06/25/2014.	11/25/2041.
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42				1	960,087	96.218	913,220	949,113	956,490		(1,790)			2.000	1.780	MON	1,582	18,982	02/21/2013.	01/25/2042.
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039				1	83,776	98.563	81,303	82,487	83,199		(273)			2.000	1.611	MON	137	1,650	04/24/2013.	03/25/2039.
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041				1	450,403	96.090	443,531	461,581	454,893		1,833			1.500	1.912	MON	577	6,924	06/12/2013.	08/25/2041.
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037				1	241,189	99.134	245,214	247,356	243,786		1,199			2.000	2.442	MON	412	4,967	11/25/2013.	07/25/2037.
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037				1	246,151	99.582	239,875	240,882	243,640		(898)			3.000	2.551	MON	602	7,226	07/23/2013.	10/25/2037.
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042				1	312,282	96.463	313,813	325,320	317,669		2,465			2.000	2.812	MON	542	6,506	06/24/2013.	06/25/2042.
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042				1	761,040	95.022	767,532	807,738	781,759		10,079			1.500	2.836	MON	1,010	12,116	07/23/2013.	01/25/2042.
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026				1	1,166,113	100.553	1,145,711	1,139,408	1,153,963		(4,502)			3.000	2.557	MON	2,849	34,182	06/21/2013.	08/25/2026.
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026				1	464,284	99.541	449,919	451,996	459,396		(2,747)			3.250	2.579	MON	1,224	14,690	09/24/2013.	08/25/2026.
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25				1	582,633	99.741	568,338	569,813	574,167		(3,202)			3.000	2.392	MON	1,425	17,094	09/17/2013.	01/25/2025.
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027				1	1,257,248	100.237	1,226,124	1,223,227	1,237,387		(11,970)			3.000	1.952	MON	3,058	36,697	07/22/2014.	08/25/2027.
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041				1	1,470,787	99.557	1,403,112	1,409,348	1,457,313		(17,814)			3.000	1.657	MON	3,523	42,280	08/25/2016.	03/25/2041.
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042				1	1,186,086	99.363	1,129,807	1,137,051	1,173,994		(11,790)			3.000	1.881	MON	2,843	34,112	08/19/2016.	11/25/2042.
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046				1	2,547,041	99.052	2,415,694	2,438,819	2,521,939		(26,292)			3.000	1.847	MON	6,097	73,165	09/26/2016.	02/25/2046.
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45				1	1,240,887	99.038	1,198,059	1,209,699	1,236,927		(6,571)			3.000	2.479	MON	3,024	36,291	05/24/2017.	09/25/2045.
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045				1	1,118,926	97.129	1,052,722	1,083,840	1,109,023		(9,447)			2.500	1.581	MON	2,258	27,097	09/13/2017.	01/25/2045.
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034				1	1,243,740	98.989	1,204,630	1,216,929	1,237,205		(6,325)			3.000	2.428	MON	3,042	36,508	12/07/2016.	02/25/2034.
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40				1	1,144,973	101.538	1,118,539	1,101,598	1,135,778		(10,651)			3.500	2.436	MON	3,213	38,556	04/26/2017.	08/25/2040.
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45				1	1,411,204	100.993	1,370,816	1,357,335	1,400,739		(12,577)			3.500	2.481	MON	3,959	47,507	05/24/2017.	11/25/2045.
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20			1	1	174,724	99.678	171,905	172,460	172,245		(426)			3.000	2.648	MON	431	5,212	12/31/2010.	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040			1	1	244,858	98.482	234,118	237,726	243,346		(2,032)			2.750	1.819	MON	545	6,537	12/26/2012.	09/15/2040.
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025			1	1	57,481	100.053	55,714	55,685	55,661		(373)			4.000	2.959	MON	186	2,249	06/27/2016.	09/15/2025.
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39			1	1	699,830	102.036	683,051	669,421	678,279		(8,165)			4.500	3.146	MON	2,510	30,153	06/16/2011.	10/15/2039.
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39			1	1	113,189	100.542	107,822	107,240	109,619		(2,164)			3.500	1.283	MON	313	3,753	04/24/2012.	10/15/2039.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038			1	1	274,534	101.249	265,518	262,242	267,398		(3,718)			4.000	2.459	MON	874	10,490	06/27/2011.	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037			1	1	210,584	97.922	201,733	206,013	208,260		(1,488)			2.000	1.229	MON	343	4,125	09/19/2012.	12/15/2037.

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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
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041			1	1	435,315	97.389	433,917	445,548	437,341		2,698			2.500	3.171	MON	928	11,139	03/24/2014.	02/15/2041.
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040			1	1	328,280	97.643	313,680	321,253	325,807		(2,184)			2.000	1.271	MON	535	6,427	09/20/2012.	08/15/2040.
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36			1	1	157,551	99.476	156,237	157,060	157,308		(84)			2.500	2.428	MON	327	3,927	07/22/2014.	10/15/2036.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041			1	1	276,354	98.615	263,309	267,008	273,393		(2,655)			2.500	1.440	MON	556	6,675	03/25/2013.	03/15/2041.
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39			1	1	277,413	99.172	266,456	268,681	274,261		(2,732)			2.500	1.399	MON	560	6,717	04/24/2013.	04/15/2039.
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041			1	1	286,489	96.945	271,292	279,843	284,284		(1,399)			2.000	1.463	MON	466	5,597	01/24/2013.	03/15/2041.
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038			1	1	214,111	98.499	215,743	219,031	216,832		1,635			2.000	2.783	MON	365	4,381	06/21/2013.	12/15/2038.
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040			1	1	1,165,461	98.424	1,132,231	1,150,363	1,161,830		(5,814)			2.000	1.471	MON	1,917	23,007	08/08/2016.	08/15/2040.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40			1	1	256,134	98.177	240,063	244,519	253,199		(1,680)			3.000	2.222	MON	611	7,336	10/24/2012.	12/15/2040.
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031			1	1	342,156	99.156	333,006	335,842	340,985		(1,855)			2.500	1.905	MON	700	8,400	09/13/2017.	10/15/2031.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039			1	1	412,528	97.066	412,409	424,876	416,961		3,073			2.000	2.771	MON	708	8,498	07/22/2013.	05/15/2039.
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41			1	1	836,751	96.323	802,970	833,624	835,371		(578)			1.750	1.669	MON	1,216	14,588	09/10/2012.	04/15/2041.
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040			1	1	96,376	96.351	95,669	99,293	97,609		673			1.750	2.469	MON	145	1,738	02/25/2014.	01/15/2040.
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41			1	1	543,255	93.478	505,929	541,226	542,408		(409)			1.500	1.412	MON	677	8,118	10/22/2012.	09/15/2041.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039			1	1	449,978	97.965	439,311	448,436	449,317		(333)			2.000	1.905	MON	747	8,969	05/17/2013.	09/15/2039.
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027			1	1	135,739	95.281	129,922	136,357	135,950		120			1.500	1.586	MON	170	2,045	03/20/2013.	12/15/2027.
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039			1	1	361,689	97.890	353,092	360,703	360,985		(238)			2.500	2.413	MON	751	9,018	06/24/2013.	11/15/2039.
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041			1	1	907,611	96.989	860,128	886,826	901,495		(2,861)			2.500	2.140	MON	1,848	22,171	03/14/2013.	10/15/2041.
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042			1	1	339,507	96.957	326,159	336,396	339,011		(1,018)			2.000	1.678	MON	561	6,730	08/29/2016.	02/15/2042.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028			1	1	412,504	95.338	410,597	430,673	418,604		3,442			1.500	2.365	MON	538	6,460	07/22/2013.	03/15/2028.
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42			1	1	234,518	99.544	230,602	231,658	233,127		(1,030)			3.000	2.515	MON	579	6,950	08/15/2013.	05/15/2042.
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031			1	1	278,369	100.722	273,707	271,746	275,961		(1,089)			3.000	2.548	MON	679	8,152	02/12/2014.	08/15/2031.
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43			1	1	235,051	97.902	233,549	238,555	236,641		1,876			2.000	3.211	MON	398	4,771	07/22/2014.	09/15/2043.
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40			1	1	565,032	100.070	552,312	551,924	560,717		(2,541)			3.000	2.486	MON	1,380	16,558	07/24/2014.	02/15/2040.
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043			1	1	238,831	98.112	234,449	238,962	236,346		19			2.500	2.487	MON	498	5,974	06/02/2014.	12/15/2043.
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025			1	1	406,738	100.085	394,928	394,592	402,029		(2,404)			3.000	2.337	MON	986	11,838	06/11/2014.	10/15/2025.
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044			1	1	143,319	97.668	140,108	143,454	141,531		40			2.500	2.514	MON	299	3,586	06/25/2014.	03/15/2044.
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040			1	1	1,708,696	99.692	1,636,934	1,641,990	1,691,086		(23,654)			3.000	1.502	MON	4,105	49,260	08/24/2016.	05/15/2040.
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044			1	1	243,319	96.110	238,779	248,444	243,342		2,014			2.000	2.854	MON	414	4,969	08/26/2014.	02/15/2044.
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039			1	1	1,250,783	100.137	1,206,494	1,204,848	1,234,281		(18,488)			3.000	1.417	MON	3,012	36,145	07/26/2016.	08/15/2039.
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040			1	1	1,598,149	97.788	1,522,228	1,556,655	1,588,180		(9,556)			2.500	1.843	MON	3,243	38,920	09/13/2017.	11/15/2040.
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041			1	1	1,614,586	97.658	1,528,063	1,564,711	1,602,610		(11,213)			2.500	1.735	MON	3,260	39,118	09/26/2016.	06/15/2041.
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046			1	1	1,000,929	96.818	954,466	985,833	997,954		(2,808)			2.500	2.184	MON	2,054	24,646	11/10/2016.	04/15/2046.
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043			1	1	274,746	100.606	267,063	265,455	272,700		(2,019)			3.500	2.652	MON	774	9,291	12/19/2016.	08/15/2043.
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029				1	841,547	101.388	801,389	790,416	830,155		(12,752)			3.500	1.772	MON	2,305	27,665	07/22/2016.	12/01/2029.
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37				1	671,107	103.253	650,075	629,593	664,686		(4,726)			4.000	2.632	MON	2,099	25,184	03/27/2017.	01/01/2037.
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36				1	755,345	101.861	734,953	721,523	750,320		(5,723)			3.500	2.578	MON	2,104	25,253	04/26/2017.	01/01/2036.
3138W9 DC 1	FN AS0098 3.50 08/01/2033				1	1,551,498	101.860	1,516,376	1,488,694	1,546,318		(12,064)			3.500	2.570	MON	4,342	52,104	12/09/2016.	08/01/2033.
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019			1	1	34	99.893	34	34	34		0			4.500	4.120	MON	0	2	12/31/2010.	06/15/2019.
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019			1	1	8,570	100.022	8,487	8,485	8,561		12			4.500	4.311	MON	32	382	12/31/2010.	11/15/2019.

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026				1	279,992	101.199	279,845	276,531	274,336		(819)			3.500	3.076	MON	807	9,679	06/15/2011.	03/25/2026.
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24				1	683,419	99.857	661,059	662,007	662,007		(870,908)			3.500	2.931	MON	1,931	23,170	07/22/2011.	07/25/2024.
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29				1	89,406	100.039	86,762	86,729	88,051		(1,627)			3.000	1.078	MON	217	2,602	06/27/2016.	06/25/2029.
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020				1	12,872	101.743	13,046	12,822	12,724		76			5.000	4.876	MON	53	641	12/31/2010.	08/01/2020.
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021				1	3,571	101.743	3,601	3,539	3,539		10			5.000	4.712	MON	15	177	12/31/2010.	01/01/2021.
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024				1	305,184	102.409	302,160	295,053	297,791		(1,792)			4.000	3.261	MON	984	11,802	01/28/2011.	11/01/2024.
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030				1	390,333	100.623	383,029	380,659	385,731		(1,575)			3.500	3.015	MON	1,110	13,323	06/16/2011.	10/01/2030.
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24				1	331,747	102.418	328,983	321,215	325,291		(2,253)			4.000	3.161	MON	1,071	12,858	06/16/2011.	10/01/2024.
31417Y SD 0	FNCI PT 3.50 09/01/2025				1	411,667	101.222	402,444	397,586	406,682		(3,673)			3.500	2.486	MON	1,160	13,926	06/16/2011.	09/01/2025.
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020				1	11,865	101.222	11,536	11,396	11,485		(98)			3.500	2.295	MON	33	399	06/16/2011.	09/01/2020.
31418A AJ 7	FN MA0908 4.00 11/01/2031				1	813,469	103.299	794,616	769,238	807,844		(9,373)			4.000	2.616	MON	2,564	30,770	12/28/2016.	11/01/2031.
31418A F2 9	FN MA1084 3.50 06/01/2032				1	1,693,902	101.857	1,614,262	1,584,828	1,686,642		(37,819)			3.500	2.073	MON	4,622	55,477	09/13/2017.	06/01/2032.
31418A HQ 4	FN MA1138 3.50 08/01/2032				1	114,091	101.859	108,863	106,876	113,445		(1,640)			3.500	1.832	MON	312	3,741	08/11/2016.	08/01/2032.
31418A SN 9	FN MA1424 3.50 04/01/2033				1	763,649	101.859	748,802	735,134	761,517		(5,590)			3.500	2.621	MON	2,144	25,736	09/13/2017.	04/01/2033.
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036				1	817,409	101.305	785,837	775,714	810,298		(8,640)			3.500	2.266	MON	2,263	27,150	11/16/2016.	07/01/2036.
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025				1	189,194	102.397	186,332	181,971	185,150		(1,569)			4.000	2.999	MON	607	7,279	06/16/2011.	07/01/2025.
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025				1	287,855	101.222	283,763	280,337	283,616		(1,394)			3.500	2.904	MON	818	9,812	06/16/2011.	09/01/2025.
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025				1	174,523	101.222	170,523	168,464	170,957		(901)			3.500	2.879	MON	491	5,900	12/19/2017.	09/01/2025.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						64,945,740	XXX	62,622,130	62,898,395	64,425,581	0	(1,374,635)	0	0	XXX	XXX	XXX	154,991	1,860,065	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137AJ MG 6	FHMS K016 X1 IO CSTR 10/25/2021			16	1FE	2,004,150	3.532	563,530		574,703		(211,591)			1.492	5.076	MON	19,835	284,988	12/13/2011.	10/25/2021.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						2,004,150	XXX	563,530	0	574,703	0	(211,591)	0	0	XXX	XXX	XXX	19,835	284,988	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Other Loan-Backed and Structured Securities																					
196479 2D 0	CO HSG & FIN AUTH C 4.25 05/01/2049			2	1FE	3,170,070	107.673	3,230,190	3,000,000	3,170,070					4.250	2.977	MN			11/28/2018.	05/01/2049.
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028			2	1FE	108,295	102.946	102,946	100,000	102,999		(1,147)			5.000	3.715	MN	833	5,000	04/13/2011.	11/01/2028.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044				1FE	354,608	98.251	348,406	354,608	354,608					3.200	3.221	MON	946	11,347	06/20/2013.	02/01/2044.
19647P BW 2	CO HSG FIN AUTH III 3.75 10/01/2057			2	1FE	2,350,000	100.058	2,351,363	2,350,000	2,350,000					3.750	3.779	MON	7,344	88,125	08/04/2017.	10/01/2057.
20774W G9 6	CT HSG FIN 4.00 11/15/2040			2	1FE	255,003	101.754	249,297	245,000	247,747		(1,092)			4.000	3.503	MN	1,252	10,531	07/22/2011.	11/15/2040.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032			2	1FE	537,567	102.665	518,458	505,000	520,089		(3,608)			4.000	3.174	MN	2,581	21,139	10/11/2013.	11/15/2032.
20775C LV 4	CT HSG FIN AUTH F-1 3.05 11/15/2031			2	1FE	1,000,000	99.439	994,390	1,000,000	1,000,000					3.050	3.050	MN	3,897	30,500	11/02/2016.	11/15/2031.
20775C TU 8	CONNECTICUT ST HSG C-1 3.40 11/15/2032			2	1FE	1,000,000	100.107	1,001,070	1,000,000	1,000,003		(0)			3.400	3.400	MN	4,344	34,000	04/26/2017.	11/15/2032.
20775C ZE 7	CT HSG FIN AUTH A-2 4.00 11/15/2041			2	1FE	1,058,740	104.136	1,041,360	1,000,000	1,048,222		(10,518)			4.000	2.590	MN	5,111	28,222	02/07/2018.	11/15/2041.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	SD		2	1FE	1,968,749	101.054	1,935,184	1,915,000	1,928,214		(15,227)			4.150	3.303	MON	3,532	79,472	03/29/2016.	04/15/2025.
31397P PN 4	FHM M012 A1A2 1.60 08/15/2051				1FE	952,500	96.606	966,060	1,000,000	968,942		8,234			1.600	3.361	MON	1,333	16,000	12/13/2016.	08/15/2051.
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051	SD			1FE	2,000,000	100.396	2,007,920	2,000,000	1,999,984					2.650	2.665	MON	4,417	53,000	11/06/2014.	08/15/2051.
34074M SJ 1	FL ST HSG FIN 2 4.25 01/01/2050			2	1FE	3,171,600	108.305	3,249,150	3,000,000	3,170,610		(990)			4.250	2.997	JJ	3,896		11/15/2018.	01/01/2050.
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039			2	1FE	847,224	101.683	808,380	795,000	824,113		(9,765)			3.500	1.999	JD	2,319	28,546	10/06/2016.	06/01/2039.
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044				1	449,521	100.050	429,543	429,329	445,238		(2,594)			3.500	2.758	MON	1,252	15,027	05/05/2014.	05/21/2044.
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034			2	1FE	678,745	101.534	644,741	635,000	670,878		1,936			4.000	4.339	JJ	12,700	25,400	06/12/2015.	07/01/2034.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043			2	1FE	557,462	100.466	560,060	557,462	557,462					3.875	3.906	MON	1,800	21,602	10/11/2013.	12/01/2043.
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047			2	1FE	1,809,537	96.388	1,744,176	1,809,537	1,809,395		14			3.125	3.146	MON	4,712	56,548	01/25/2017.	02/01/2047.

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
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048			2	1FE	2,072,007	104.067	2,050,120	1,970,000	2,062,036		(9,970)			4.000	2.778	FA	37,211	361	06/01/2018.	08/01/2048.
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043			2	1FE	927,550	92.886	897,463	966,198	932,695		2,176			2.450	2.790	MON	1,973	23,672	08/06/2014.	06/01/2043.
45203L CL 5	IL HSG DEV AUTH A 4.05 03/01/2059			2	1FE	1,000,000	100.681	1,006,810	1,000,000	1,000,004		(0)			4.050	4.084	MON	3,375	40,500	02/03/2017.	03/01/2059.
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028			2	1FE	149,896	101.986	142,780	140,000	143,667		(1,095)			4.500	3.628	JD	525	6,300	06/17/2011.	06/01/2028.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029			2	1FE	37,752	102.989	36,046	35,000	35,786		(296)			4.500	3.553	JJ	788	1,755	06/29/2011.	01/01/2029.
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027			2	1FE	94,661	102.201	91,981	90,000	88,776		(1,190)			4.250	2.840	JJ	1,913	4,119	12/16/2011.	07/01/2027.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038			2	1FE	1,488,808	94.032	1,399,956	1,488,808	1,488,808		(0)			2.875	2.892	MON	3,567	42,815	04/18/2017.	11/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045			2	1FE	710,622	103.892	685,687	660,000	693,557		(5,145)			4.000	3.048	MN	3,373	29,039	06/17/2015.	11/15/2045.
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035			2	1FE	1,259,244	101.923	1,223,076	1,200,000	1,239,881		(6,150)			3.500	2.881	MN	5,367	42,172	08/07/2015.	11/15/2035.
57419R S9 7	MD DEPT HSG CMNTY G 3.35 09/15/2034			2	1FE	2,000,000	101.136	2,022,720	2,000,000	2,000,057		16			3.350	3.350	MS	19,728	73,700	07/27/2017.	09/15/2034.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045			2	1FE	391,693	102.097	377,759	370,000	383,082		(2,165)			3.500	2.712	MS	4,317	13,326	11/18/2015.	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043			2	1FE	712,621	103.044	685,243	665,000	688,756		(4,942)			4.000	3.128	JD	2,217	27,416	10/24/2013.	12/01/2043.
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039			2	1FE	637,721	104.226	620,145	595,000	604,429		(9,313)			4.000	2.325	JD	1,983	24,427	03/12/2015.	06/01/2039.
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046			2	1FE	1,510,516	103.311	1,446,354	1,400,000	1,458,556		(12,664)			4.000	2.758	JD	4,667	56,000	08/06/2015.	06/01/2046.
594654 CL 7	MI HSG DEV A 3.60 12/01/2033			2	1FE	2,000,000	101.692	2,033,840	2,000,000	2,000,138		138			3.600	3.599	JD	6,000	48,600	03/09/2018.	12/01/2033.
594654 CM 5	MI HSG DEV A 4.00 12/01/2048			2	1FE	2,091,273	104.601	2,060,640	1,970,000	2,075,336		(17,547)			4.000	2.658	JD	6,567	53,190	03/09/2018.	12/01/2048.
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031			2	1FE	79,207	102.853	77,140	75,000	76,201		(450)			4.500	3.822	JJ	1,688	3,755	06/17/2011.	01/01/2031.
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034			2	1FE	107,955	102.914	102,914	100,000	102,267		(853)			4.500	3.544	JJ	2,250	4,845	06/08/2011.	07/01/2034.
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042			2	1FE	446,611	93.561	417,436	446,165	446,337		(46)			2.600	2.602	MON	967	11,600	08/01/2012.	09/01/2042.
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044			2	1FE	474,249	96.197	456,214	474,249	474,250					3.000	3.019	MON	1,186	14,227	06/11/2014.	07/01/2044.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044			2	1FE	550,064	95.918	527,611	550,064	550,065					2.875	2.892	MON	1,318	15,814	10/15/2014.	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			2	1FE	673,988	94.106	634,263	673,988	673,988					2.800	2.816	MON	1,573	18,872	01/13/2015.	02/01/2045.
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047			2	1FE	454,608	96.993	440,938	454,608	454,608					2.930	2.948	MON	1,110	13,320	02/10/2017.	03/01/2047.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045			2	1FE	599,363	103.217	567,694	550,000	566,757		(6,356)			4.000	2.048	JJ	11,000	22,914	12/04/2014.	01/01/2045.
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047			2	1FE	810,349	104.194	797,084	765,000	790,270		(9,425)			4.000	2.467	JJ	15,300	31,743	12/14/2016.	01/01/2047.
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048			2	1FE	1,021,697	105.156	998,982	950,000	1,006,927		(14,368)			4.000	2.302	JJ	19,000	20,612	12/05/2017.	01/01/2048.
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031			2	1FE	134,711	101.328	126,660	125,000	126,832		(1,125)			4.500	3.529	JD	469	6,078	12/31/2010.	12/01/2031.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032			2	1FE	376,557	96.219	362,320	376,557	376,557					2.750	2.766	MON	863	10,355	06/20/2013.	12/01/2032.
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038			2	1FE	817,655	103.541	797,266	770,000	795,968		(11,087)			3.500	1.962	JD	2,246	27,765	11/03/2016.	12/01/2038.
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027			2	1FE	177,713	101.554	167,564	165,000	167,693		(1,398)			4.500	3.572	MN	1,238	8,246	12/31/2010.	11/01/2027.
60637B BD 1	MISSOURI ST 4.625 05/01/2028			2	1FE	122,441	102.529	117,908	115,000	116,877		(822)			4.625	3.827	MN	886	5,773	04/12/2011.	05/01/2028.
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030			2	1FE	155,544	101.786	147,590	145,000	147,941		(1,193)			4.250	3.339	MN	1,027	6,706	12/07/2011.	11/01/2030.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045			2	1FE	1,397,357	103.490	1,345,370	1,300,000	1,336,042		(19,488)			4.000	2.372	MN	8,667	53,767	08/12/2015.	11/01/2045.
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047			2	1FE	1,039,045	104.191	1,010,653	970,000	1,025,138		(13,280)			4.000	2.462	MN	6,467	34,311	12/01/2017.	05/01/2047.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44			2	1FE	431,878	101.765	427,413	420,000	425,860		(1,218)			3.500	3.159	JD	1,225	14,700	08/29/2013.	12/01/2044.
61212R 8H 2	MT BRD OF HSG A 4.00 06/01/2049			2	1FE	1,321,717	102.318	1,273,859	1,245,000	1,312,034		(9,956)			4.000	2.660	JD	4,150	29,742	03/23/2018.	06/01/2049.
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046			2	1FE	907,158	103.724	876,468	845,000	882,794		(11,296)			3.500	1.930	MS	9,858	30,271	10/26/2016.	09/01/2046.
63968M RD 3	NE INVESTMENT FIN A 3.75 09/01/2035			2	1FE	925,000	98.775	913,669	925,000	924,980		(20)			3.750	3.750	MS	11,563	14,742	03/08/2018.	09/01/2035.
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048			2	1FE	1,037,234	105.866	1,032,194	975,000	1,029,310		(9,090)			4.000	2.607	MS	13,000	16,625	03/07/2018.	09/01/2048.
64613A AC 6	NJ ST HSG & MTGE SF A 4.50 10/01/2048			2	1FE	1,050,442	105.994	1,038,741	980,000	1,044,846		(6,962)			4.500	2.910	AO	11,025	11,515	06/15/2018.	10/01/2048.
647200 5T 7	NM MTGE FIN AUTH I C-2 3.50 03/01/2045			2	1FE	844,083	101.981	805,650	790,000	857,681		(4,536)			3.500	2.740	MS	9,217	27,977	10/26/2016.	03/01/2045.

SCHEDULE D - PART 1

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

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		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
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025			2	1FE	314,909	101.578	304,734	300,000	302,594		(1,906)			4.625	3.941	MS	4,625	13,875	06/21/2011.	09/01/2025.
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030			2	1FE	97,379	102.125	91,913	90,000	92,003		(876)			5.000	3.931	MS	1,500	4,500	06/16/2011.	09/01/2030.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043			2	1FE	317,937	100.988	302,964	300,000	306,580		(1,952)			3.750	3.018	MS	3,750	11,659	08/15/2012.	03/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043			2	1FE	745,764	102.089	732,061	717,081	741,436		(5,348)			4.500	3.649	MON	2,689	32,269	08/08/2013.	10/01/2043.
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024	SD		2	1FE	1,624,410	110.431	1,656,465	1,500,000	1,563,226		(12,596)			5.000	3.968	JJ	37,500	75,000	08/30/2013.	07/01/2024.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036			3	1FE	125,200	97.501	122,071	125,200	125,201					3.050	3.069	MON	170	3,819	06/19/2014.	06/15/2036.
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028			2	1FE	198,987	101.358	192,580	190,000	192,967		(1,003)			4.250	3.656	JJ	4,038	8,622	12/08/2011.	01/01/2028.
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039			2	1FE	1,289,467	101.590	1,239,398	1,220,000	1,265,891		(16,667)			3.500	2.040	JJ	21,350	42,700	10/20/2016.	07/01/2039.
658207 TX 3	NC HSG FIN 38-B 3.85 07/01/2037			2	1FE	1,000,000	101.870	1,018,700	1,000,000	1,000,023		(2)			3.850	3.850	JJ	19,250	41,067	05/17/2017.	07/01/2037.
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047			2	1FE	1,042,790	104.326	1,001,530	960,000	1,020,392		(16,216)			4.000	2.150	JJ	19,200	40,960	05/17/2017.	07/01/2047.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028			2	1FE	117,325	102.885	113,174	110,000	111,775		(840)			4.500	3.656	JJ	2,475	5,256	07/14/2011.	01/01/2028.
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035			2	1FE	196,291	101.042	191,980	190,000	191,326		(732)			4.500	4.078	JJ	4,275	9,623	12/31/2010.	01/01/2035.
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036			2	1FE	362,962	103.777	347,653	335,000	345,460		(4,329)			4.000	2.222	JJ	6,700	13,823	05/22/2015.	01/01/2036.
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047			2	1FE	1,047,969	104.337	1,012,069	970,000	1,024,997		(15,284)			4.000	2.270	JJ	19,400	44,297	04/05/2017.	07/01/2047.
658909 PF 7	ND HSG FIN AGY F 4.00 07/01/2048			2	1FE	1,035,599	104.226	1,005,781	965,000	1,022,251		(13,613)			4.000	2.420	JJ	19,300	20,697	12/01/2017.	07/01/2048.
677377 U9 2	OHIO HSG 4.80 11/01/2028			2	1FE	75,753	103.569	72,498	70,000	71,556		(627)			4.800	3.795	MN	560	3,360	05/12/2011.	11/01/2028.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046			2	1FE	774,744	96.815	750,068	774,744	774,744					2.800	2.816	MON	1,808	21,693	02/17/2016.	03/01/2046.
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031			2	1FE	935,000	96.906	906,071	935,000	934,983		1			2.800	2.800	MS	8,727	26,180	10/06/2016.	09/01/2031.
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047			2	1FE	956,314	106.161	934,217	880,000	933,938		(16,049)			4.500	2.521	MS	13,200	39,923	03/14/2017.	03/01/2047.
686087 B6 3	OR HSG AND CMNTY D 4.75 01/01/2050			2	1FE	1,079,830	109.695	1,096,950	1,000,000	1,079,580		(250)			4.750	3.702	JJ	1,583		11/29/2018.	01/01/2050.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	390,000	96.863	377,766	390,000	390,003					2.500	2.500	JJ	4,875	10,292	05/31/2013.	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043			2	1FE	971,103	102.843	935,872	910,000	944,601		(7,062)			4.000	3.088	JJ	18,200	38,271	03/29/2016.	07/01/2043.
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036			2	1FE	740,663	102.891	720,237	700,000	714,592		(8,120)			3.500	2.251	JJ	12,250	25,356	08/05/2015.	07/01/2036.
686087 VE 4	OR HSG & CMNTY A 4.00 07/01/2047			2	1FE	1,918,238	104.222	1,844,729	1,770,000	1,873,944		(27,502)			4.000	2.196	JJ	35,400	79,371	05/03/2017.	07/01/2047.
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046			2	1FE	1,622,310	104.770	1,597,743	1,525,000	1,584,610		(18,665)			4.000	2.369	AO	15,250	64,154	01/11/2017.	10/01/2046.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040			2	1FE	1,241,999	103.231	1,223,287	1,185,000	1,207,607		(9,086)			3.500	2.330	AO	10,369	43,314	08/19/2015.	04/01/2040.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028			2	1FE	487,319	102.129	469,793	460,000	461,001		(1,215)			5.000	3.582	AO	5,750	24,160	06/17/2011.	04/01/2028.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040			2	1FE	233,152	102.469	225,432	220,000	224,453		(1,525)			4.000	3.225	AO	2,200	8,938	10/11/2012.	10/01/2040.
76221R XN 8	RI HSG & MTGE C 3.15 10/01/2031			2	1FE	2,000,000	100.069	2,001,380	2,000,000	1,999,986		1			3.150	3.150	AO	15,750	63,000	09/14/2016.	10/01/2031.
76221T KB 4	RI HSG & MTG 4-B 3.80 10/01/2037			2	1FE	1,000,000	100.800	1,008,000	1,000,000	999,958		(38)			3.800	3.800	AO	9,500	29,556	11/30/2017.	10/01/2037.
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037			2	1FE	601,883	101.458	588,456	580,000	588,930		(4,588)			4.000	3.113	JJ	11,600	23,747	06/25/2015.	07/01/2037.
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027			2	1FE	64,836	102.509	61,505	60,000	60,885		(561)			5.000	3.978	JJ	1,500	3,136	12/31/2010.	07/01/2027.
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041			2	1FE	1,379,489	101.266	1,346,838	1,330,000	1,357,879		(8,813)			3.500	2.568	MN	7,758	47,396	10/14/2016.	11/01/2041.
83756C QK 4	SD HSG DEV REF B 3.70 11/01/2036			2	1FE	1,000,000	101.287	1,012,870	1,000,000	999,971		1			3.700	3.700	MN	6,167	37,000	05/16/2017.	11/01/2036.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043			2	1FE	521,316	102.777	503,607	490,000	504,866		(3,432)			4.000	3.186	JJ	9,800	20,641	10/24/2013.	07/01/2043.
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039			2	1FE	853,288	99.366	884,357	890,000	855,244		1,100			3.550	3.827	JJ	15,798	31,997	03/22/2017.	07/01/2039.
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045			2	1FE	678,044	104.329	657,273	630,000	645,300		(9,684)			4.000	2.346	JJ	12,600	26,383	05/14/2015.	07/01/2045.
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047			2	1FE	1,770,153	102.400	1,689,600	1,650,000	1,732,316		(19,893)			3.500	2.060	JJ	28,875	59,638	09/14/2016.	01/01/2047.
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042			2	1FE	964,157	103.464	926,003	895,000	940,838		(13,565)			4.000	2.332	JJ	17,900	36,514	02/23/2017.	07/01/2042.
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042			2	1FE	1,002,793	104.845	969,816	925,000	980,343		(15,381)			4.000	2.177	JJ	18,500	37,909	05/18/2017.	01/01/2042.
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036			2	1FE	940,000	101.771	956,647	940,000	940,003		(0)			3.700	3.700	JJ	17,390	35,559	05/18/2017.	07/01/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028			2	1FE	235,664	101.689	223,716	220,000	225,145		(1,704)			4.450	3.576	MS	3,263	10,415	12/01/2011.	09/01/2028.
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47			2	1FE	962,921	97.114	935,131	962,921	962,922		(0)			3.100	3.120	MON	2,488	30,016	06/08/2017.	09/01/2047.
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024			2	1FE	85,078	101.996	86,697	85,000	85,037		(10)			4.000	3.988	JJ	1,700	3,400	06/21/2011.	07/01/2024.
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044				1	213,153	102.548	202,393	197,364	210,690		(2,512)			4.000	2.484	MON	658	7,896	06/03/2014.	06/21/2044.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045			2	1FE	581,598	101.083	555,957	550,000	586,014		3,718			3.750	4.519	MN	3,438	20,625	04/10/2015.	11/01/2045.
924190 MD 0	VT HSG FIN AGY A 4.00 11/01/2047			2	1FE	452,948	103.720	440,810	425,000	447,014		(5,525)			4.000	2.530	MN	2,833	17,000	03/09/2017.	11/01/2047.
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039				1FE	1,552,503	97.138	1,508,070	1,552,503	1,552,376		79			3.125	3.110	MON	4,043	48,516	05/24/2017.	11/25/2039.
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032			2	1FE	208,594	101.439	202,878	200,000	201,579		(1,064)			4.500	3.921	JD	750	9,000	06/21/2011.	06/01/2032.
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046			2	1FE	1,205,607	102.242	1,165,559	1,140,000	1,180,060		(16,011)			3.500	2.003	JD	3,325	40,708	10/20/2016.	12/01/2046.
93978T ZD 4	WA HSG FIN COMMN 3N 3.60 12/01/2037			2	1FE	1,750,000	99.799	1,746,483	1,750,000	1,749,966		(33)			3.600	3.600	JD	5,250	58,275	12/13/2017.	12/01/2037.
97689Q EF 9	WISCONSIN ST HSG D 3.30 09/01/2036			2	1FE	918,680	98.390	983,900	1,000,000	923,909		2,946			3.300	3.900	MS	11,000	33,000	03/09/2017.	09/01/2036.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044			2	1FE	606,460	98.824	573,179	580,000	587,867		(3,631)			3.000	1.913	JD	1,450	18,372	01/07/2015.	12/01/2044.
98322Q MK 0	WY CMNTY DEV HSG 3.45 12/01/2032			2	1FE	1,000,000	100.063	1,000,630	1,000,000	1,000,011		(1)			3.450	3.450	JD	2,875	34,500	04/26/2017.	12/01/2032.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						98,803,186	XXX	97,146,401	95,276,385	97,597,203	0	(505,936)	0	0	XXX	XXX	XXX	815,731	3,005,502	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						280,284,629	XXX	270,222,379	265,070,649	270,374,233	0	(2,996,580)	256,360	0	XXX	XXX	XXX	1,947,421	9,123,027	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00080Q AF 2	ABN AMRO BANK NV 4.75 07/28/2025		C		2FE	997,320	99.878	998,777	1,000,000	998,100		241			4.750	4.784	JJ	20,188	47,500	07/21/2015.	07/28/2025.
00206R DP 4	AT&T INC 3.80 03/01/2024			12	2FE	999,360	98.837	988,367	1,000,000	999,534		80			3.800	3.810	MS	12,667	38,000	01/31/2017.	03/01/2024.
00206R GL 0	AT&T INC 4.10 02/15/28			12	2FE	766,360	96.081	735,980	766,000	766,294		(49)			4.100	4.095	FA	11,864	22,159	12/01/2017.	02/15/2028.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027			1	1FE	439,723	98.000	430,928	439,723	439,723		(0)			4.125	4.125	JD	806	18,139	12/01/2015.	12/15/2027.
010284 AL 1	ALABAMA GAS CORP 5.20 01/15/2020			1	1FE	1,000,400	100.477	1,004,768	1,000,000	1,000,279		(121)			5.200	5.172	JJ	23,978	26,000	03/23/2018.	01/15/2020.
02361D AL 4	AMEREN ILLINOIS 2.70 09/01/2022			12	1FE	1,131,005	97.941	1,116,522	1,140,000	1,134,892		1,304			2.700	2.830	MS	10,260	30,780	12/10/2015.	09/01/2022.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023			1	2FE	666,399	101.660	677,464	666,399	666,421					4.950	4.950	JJ	15,211	32,987	07/24/2013.	01/15/2023.
02665W BP 5	AMERICAN HONDA F MTN 2.90 02/16/2024	SD		1	1FE	1,490,595	96.785	1,451,771	1,500,000	1,492,926		1,259			2.900	3.000	FA	16,313	43,500	02/13/2017.	02/16/2024.
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023			12	1FE	1,948,240	98.484	1,969,678	2,000,000	1,953,777		5,537			3.070	3.692	MON	2,729	35,817	06/11/2018.	03/15/2023.
03523T BH 0	ANHEUSER-BUSCH 6.875 11/15/2019			1	2FE	1,175,372	103.077	968,920	940,000	976,102		(40,505)			6.875	2.396	MN	8,258	64,625	10/28/2013.	11/15/2019.
03666H AA 9	ANTARES HOLDINGS 6.00 08/15/2023			12	2FE	999,950	97.030	970,300	1,000,000	999,989		39			6.000	6.000	FA	25,833		07/19/2018.	08/15/2023.
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022			1	3FE	90,000	94.000	94,000	100,000	94,000		1,293			5.125	6.900	JD	427	5,125	08/28/2015.	12/01/2022.
037411 AX 3	APACHE CORP 3.625 02/01/2021			12	2FE	611,447	100.217	605,312	604,000	606,073		(1,077)			3.625	3.430	FA	9,123	22,436	08/19/2013.	02/01/2021.
037833 CG 3	APPLE INC 3.00 02/09/2024	SD		12	1FE	2,998,680	98.411	2,952,315	3,000,000	2,999,011		177			3.000	3.007	FA	35,500	90,000	02/02/2017.	02/09/2024.
037833 CU 2	APPLE INC 2.85 05/11/2024	SD		12	1FE	2,997,150	97.416	2,922,465	3,000,000	2,997,768		380			2.850	2.865	MN	11,875	85,500	05/04/2017.	05/11/2024.
038923 AD 0	ARBOR REALTY TRUST 5.625 05/01/2023			1	1PL	1,999,740	103.020	2,060,404	2,000,000	1,999,997		257			5.625	5.625	MN	18,750	71,250	03/08/2018.	05/01/2023.
039483 BB 7	ARCHER-DANIELS 4.479 03/01/2021			1	1FE	446,974	102.869	421,762	410,000	422,328		(5,426)			4.479	3.034	MS	6,121	18,364	03/06/2014.	03/01/2021.
04010L AR 4	ARES CAPITAL CORP 3.625 01/19/2022			12	2FE	996,390	97.333	973,333	1,000,000	997,828		661			3.625	3.701	JJ	16,313	36,250	09/14/2016.	01/19/2022.
04015C AA 6	ARES FIN CO LLC 4.00 10/08/2024			12	2FE	982,680	95.564	955,640	1,000,000	989,140		1,631			4.000	4.214	AO	9,222	40,000	10/01/2014.	10/08/2024.
045487 AB 1	ASSOC BANC-CORP 4.25 01/15/2025			2	2FE	996,470	101.374	1,013,742	1,000,000	997,790		314			4.250	4.292	JJ	19,597	42,500	11/05/2014.	01/15/2025.
04685A 2B 6	ATHENE GLOBAL FUNDING 4.00 01/25/2022	SD			1FE	1,999,380	100.453	2,009,052	2,000,000	1,999,605		119			4.000	4.007	JJ	34,667	80,000	01/18/2017.	01/25/2022.
05565Q BU 1	BP CAPITAL MKT PLC 3.561 11/01/2021		C	1	1FE	361,043	100.639	352,237	350,000	354,381		(1,458)			3.561	3.096	MN	2,077	12,464	02/20/2014.	11/01/2021.
05579H AE 2	BNZ INTL FUNDING/LONDON 2.90 02/21/2022		C		1FE	998,240	98.199	981,991	1,000,000	998,866		340			2.900	2.938	FA	10,472	29,000	02/13/2017.	02/21/2022.
060505 17 9	BANK OF AMER CRP 6.45 K			2	2FE	623,141	25.290	632,250	625,000	631,241		(9)			6.450	6.431	MJSD		10,078	10/18/2018.	12/15/2066.
07330N AQ 8	BRANCH BKG & TR 5YR 2.625 01/15/2022	SD		2	1FE	999,310	98.087	980,868	1,000,000	999,564		136			2.625	2.640	JJ	12,104	26,250	01/23/2017.	01/15/2022.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
075887 AW 9	BECTON DICKINSON 3.25 11/12/2020			1	2FE	723,739	99.569	701,961	705,000	710,631		(2,904)			3.250	2.807	MN	3,119	22,913	03/25/2014.	11/12/2020.
075887 BA 6	BECTON DICKINSON 3 11/08/21			1	2FE	411,864	98.418	393,672	400,000	403,803		(1,264)			3.125	2.776	MN	1,840	12,500	01/26/2012.	11/08/2021.
09257W AC 4	BLACKSTONE MTGE 4.75 03/15/2023				1FE	492,500	97.044	485,221	500,000	493,526		1,026			4.750	5.096	MS	6,993	11,083	03/23/2018.	03/15/2023.
097014 AL 8	BOEING CAP CORP 4.7 10/27/19			1	1FE	230,432	101.593	198,106	195,000	199,492		(5,375)			4.700	1.862	AO	1,629	9,165	12/18/2012.	10/27/2019.
10373Q AD 2	BP CAP MARKETS AMERICA 3.79 02/06/2024			12	1FE	2,000,000	101.758	2,035,154	2,000,000	1,999,948		(52)			3.790	3.791	FA	11,581		11/01/2018.	02/06/2024.
107015 AA 7	BREMER FINL CORP 5.20 12/30/2024				2FE	1,000,000	93.419	934,190	1,000,000	1,000,039					5.200	5.200	JD	144	78,000	12/29/2014.	12/30/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020			1	1FE	131,412	101.500	133,383	131,412	131,419					5.625	5.664	MJSD.	226	7,392	06/25/2013.	06/20/2020.
111021 AM 3	BRITISH TELECOMM 4.50 12/04/2023		C	12	2FE	1,999,460	101.135	2,022,708	2,000,000	1,999,467		7			4.500	4.506	JD	6,750		11/29/2018.	12/04/2023.
11134L AF 6	BROADCOM CRP / FIN 3.625 01/15/2024			12	2FE	998,960	94.154	941,539	1,000,000	999,222		138			3.625	3.642	JJ	16,715	36,250	01/11/2017.	01/15/2024.
115637 AS 9	BROWN-FORMAN CORP 3.50 04/15/2025	SD		12	1FE	1,991,060	99.153	1,983,068	2,000,000	1,991,957		897			3.500	3.572	AO	14,778	38,694	03/22/2018.	04/15/2025.
115885 AE 5	BROWNING-FERRIS 9.25 05/01/2021				2FE	619,620	112.847	564,235	500,000	534,852		(13,536)			9.250	6.002	MN	7,708	46,250	06/16/2011.	05/01/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			12	2FE	185,849	97.356	204,448	210,000	194,307		2,950			4.150	6.073	JJ	4,358	8,715	12/11/2015.	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			12	2FE	106,400	100.039	125,049	125,000	111,650		1,840			4.350	6.600	AO	1,148	5,438	12/15/2015.	10/15/2024.
12673P AH 8	CA INC 3.60 08/15/2022			12	2FE	499,550	96.599	482,993	500,000	499,681		81			3.600	3.619	FA	6,800	18,000	03/15/2017.	08/15/2022.
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019			1	2FE	494,200	99.904	499,520	500,000	497,083		2,883			4.875	6.098	JD	203	24,375	03/23/2018.	06/28/2019.
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025			12	2FE	473,743	96.882	484,412	500,000	481,820		2,537			3.900	4.592	FA	8,125	19,500	08/21/2015.	02/01/2025.
14042E 3Y 4	CAPITAL ONE NA BNKT 2.95 07/23/2021	SD			2FE	997,180	98.442	984,423	1,000,000	998,899		408			2.950	2.995	JJ	12,947	29,500	07/21/2014.	07/23/2021.
144141 DA 3	CAROLINA P & L 3.00 09/15/2021			12	1FE	206,850	99.857	209,699	210,000	208,854		399			3.000	3.212	MS	1,855	6,300	08/16/2013.	09/15/2021.
14912L 6G 1	CATERPILLAR FINL MTN 3.25 12/01/2024				1FE	1,980,280	99.195	1,983,896	2,000,000	1,982,449		2,169			3.250	3.415	JD	5,417	65,000	03/12/2018.	12/01/2024.
14913Q 2L 2	CATERPILLAR FINL 3.45 05/15/2023			1	1FE	1,998,640	99.952	1,999,046	2,000,000	1,998,796		156			3.450	3.465	MN	8,817	34,308	05/09/2018.	05/15/2023.
154051 BH 8	CENTRAL MAINE 5.70 06/01/2019	SD		1	1FE	232,359	101.133	217,436	215,000	216,026		(2,390)			5.700	4.529	JD	1,021	12,255	01/13/2011.	06/01/2019.
166764 BN 9	CHEVRON CORP 2.498 03/03/2022	SD		12	1FE	2,000,000	98.162	1,963,248	2,000,000	2,000,000					2.498	2.498	MS	16,376	49,960	02/28/2017.	03/03/2022.
166764 BT 6	CHEVRON CORP 2.895 03/03/2024	SD		12	1FE	2,455,000	97.896	2,403,354	2,455,000	2,455,000					2.895	2.895	MS	23,296	71,072	02/28/2017.	03/03/2024.
17401Q AQ 4	CITIZENS BANK NA BKNT 3.70 03/29/2023			2	2FE	2,995,650	100.219	3,006,573	3,000,000	2,996,258		608			3.700	3.732	MS	28,367	55,500	03/26/2018.	03/29/2023.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022			12	2FE	357,175	98.875	375,725	380,000	367,348		2,852			5.000	6.016	MS	5,594	20,594	07/29/2015.	09/15/2022.
219868 BS 4	CORP ANDINA FOMENTO 4.375 06/15/2022		C		1FE	1,547,678	103.473	1,448,622	1,400,000	1,482,458		(22,577)			4.375	2.580	JD	2,722	61,250	09/22/2016.	06/15/2022.
22822R BF 6	CROWN CASTLE TOWERS 3.72 07/15/2023			12	1FE	1,000,000	100.640	1,006,400	1,000,000	1,000,001		1			3.720	3.749	MON	1,653	15,913	06/26/2018.	07/15/2023.
23204G AA 8	CUSTOMERS BANCORP 4.625 06/26/2019			1	2FE	1,000,000	99.970	999,701	1,000,000	1,000,000					4.625	4.625	JD	642	46,250	06/24/2014.	06/26/2019.
23311V AB 3	DCP MIDSTREAM OP 4.95 04/01/2022			12	3FE	1,312,715	99.000	1,237,500	1,250,000	1,237,500	(35,308)	(6,981)			4.950	4.295	AO	15,469	61,875	08/14/2012.	04/01/2022.
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019			12	3FE	340,025	99.000	410,850	415,000	408,570		24,603			2.700	9.182	AO	2,801	11,205	12/14/2015.	04/01/2019.
233851 CS 1	DAIMLER FINANCE 2.85 01/06/2022	SD		1	1FE	2,324,270	97.538	2,248,244	2,305,000	2,317,740		(4,008)			2.850	2.658	JJ	31,934	65,693	05/02/2017.	01/06/2022.
24422E UE 7	JOHN DEERE CAP MTN 3.45 03/13/2025				1FE	2,999,070	99.235	2,977,056	3,000,000	2,999,165		95			3.450	3.455	MS	31,050	51,750	03/08/2018.	03/13/2025.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027			1	1FE	870,616	99.275	864,302	870,616	870,603		2			3.625	3.625	JJ	13,238	31,560	08/10/2015.	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027			1	1FE	435,313	99.791	434,403	435,313	435,305		1			3.875	3.875	JJ	7,075	16,868	08/10/2015.	07/30/2027.
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021			12	2FE	499,855	99.804	499,019	500,000	499,930		26			4.420	4.426	JD	982	22,100	05/17/2016.	06/15/2021.
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.45 06/15/2023			12	2FE	499,785	101.871	509,354	500,000	499,865		26			5.450	5.457	JD	1,211	27,250	05/17/2016.	06/15/2023.
256853 AB 8	DOLPHIN ENERGY 5.50 12/15/2021		C		1FE	1,682,475	104.120	1,561,796	1,500,000	1,564,864		(20,311)			5.500	3.936	JD	3,667	82,500	07/26/2012.	12/15/2021.
260543 CQ 4	DOW CHEMICAL CO 4.80 11/30/2028			12	2FE	1,997,960	101.722	2,034,442	2,000,000	1,997,974		14			4.800	4.813	MN	8,267		11/28/2018.	11/30/2028.
263534 CL 1	DUPONT EI NEMOURS 2.20 05/01/2020	SD		1	1FE	3,016,678	99.170	2,994,937	3,020,000	3,018,495		1,100			2.200	2.238	MN	11,073	66,440	04/27/2017.	05/01/2020.
26442C AJ 3	DUKE ENERGY CAR 4.30 06/15/2020			1	1FE	1,576,043	101.830	1,420,526	1,395,000	1,428,996		(22,635)			4.300	2.583	JD	2,666	59,985	12/22/2011.	06/15/2020.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019				1	990,854	100.000	990,854	990,854	990,854					3.500	3.515	JAJO	7,321	34,680	02/23/2016.	01/15/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
268648 AQ 5	EMC CORP 2.65 06/01/20			1	3FE	759,848	96.000	729,600	760,000	729,600	(20,922)	22			2.650	2.653	JD	1,678	20,140	06/12/2013.	06/01/2020.
285512 AD 1	ELECTRONIC ARTS 4.80 03/01/2026			1	2FE	996,690	102.421	1,024,206	1,000,000	997,486		287			4.800	4.842	MS	16,000	48,000	02/17/2016.	03/01/2026.
292505 AJ 3	ENCANA CORP 3.90 11/15/2021			12	2FE	565,350	100.119	600,711	600,000	582,692		5,471			3.900	4.990	MN	2,990	23,400	08/21/2015.	11/15/2021.
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023			12	2FE	711,273	99.791	748,430	750,000	725,462		4,503			4.000	4.778	AO	7,500	30,000	09/11/2015.	10/01/2023.
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025			12	3FE	324,151	90.144	315,504	350,000	315,504	(16,119)	2,365			4.150	5.121	JD	1,210	14,525	09/02/2015.	06/01/2025.
302635 AC 1	FS INVST CORP 4.75 05/15/2022			12	2FE	996,840	98.946	989,461	1,000,000	998,368		436			4.750	4.803	MN	6,069	47,500	04/27/2015.	05/15/2022.
320209 AA 7	FIRST FIN BANCORP 5.125 08/25/2025				2FE	2,125,640	102.848	2,056,964	2,000,000	2,098,005		(12,500)			5.125	4.271	FA	35,875	102,500	09/22/2016.	08/25/2025.
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021			12	2FE	999,990	101.750	1,017,500	1,000,000	1,000,000		(0)			6.125	6.125	JJ	28,243	61,250	06/29/2016.	07/15/2021.
340711 AT 7	FLORIDA GAS TRAN 5.45 07/15/20			1	2FE	1,253,122	102.840	1,167,234	1,135,000	1,159,687		(15,262)			5.450	3.979	JJ	28,523	61,858	02/16/2012.	07/15/2020.
36164Q MS 4	GE CAPITAL INTL 2.342 11/15/2020		C	1	2FE	169,779	96.521	164,086	170,000	169,915		44			2.342	2.370	MN	509	3,981	11/20/2015.	11/15/2020.
36962G 4R 2	GEN ELEC CAP CRP A MTN 4.375 09/16/2020				2FE	912,985	99.921	849,331	850,000	866,397		(9,198)			4.375	3.205	MS	10,846	37,188	07/23/2013.	09/16/2020.
37254B AB 6	GENPACT LUX SARL 3.70 04/01/2022		C	12	2FE	499,885	97.249	486,244	500,000	499,924		22			3.700	3.705	AO	4,625	18,601	03/21/2017.	04/01/2022.
37331N AB 7	GEORGIA-PACIFIC LLC 5.40 11/01/2020	SD		1	1FE	870,203	103.510	776,328	750,000	779,235		(15,253)			5.400	3.193	MN	6,750	40,500	06/27/2012.	11/01/2020.
38376A AA 1	GOVT PPTY INCOME 3.75 08/15/2019			12	2FE	992,050	100.204	1,002,038	1,000,000	998,924		1,678			3.750	3.927	FA	14,167	37,500	08/13/2014.	08/15/2019.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050		C		6*	768,842	18.700	292,567	1,564,530	0					0.500	2.440	MON	828	5,245	12/31/2010.	08/05/2050.
40139L AD 5	GUARDIAN LIFE 2.50 05/08/2022	SD			1FE	2,446,913	97.139	2,379,896	2,450,000	2,447,888		596			2.500	2.527	MN	9,017	61,250	05/03/2017.	05/08/2022.
42234Q AD 4	HEARTLAND FINL 5.75 12/30/2024			2	2FE	500,000	99.143	495,715	500,000	500,000					5.750	5.750	JD	80	43,125	12/12/2014.	12/30/2024.
423452 AB 7	HELMERICH INTL 4.65 03/15/2025				2FE	510,820	102.164	510,820	500,000	510,836		16			4.650	4.769	MS	710		12/20/2018.	03/15/2025.
42809H AG 2	HESS CORP 4.30 04/01/2027			12	3FE	997,900	91.493	914,934	1,000,000	914,934	(83,345)	170			4.300	4.325	AO	10,750	43,000	09/19/2016.	04/01/2027.
432748 AB 7	HILLTOP HOLDINGS 5.00 04/15/2025			2	2FE	1,000,000	100.306	1,003,062	1,000,000	1,000,007		(1)			5.000	5.000	AO	10,556	50,000	04/06/2015.	04/15/2025.
44891A AM 9	HYUNDAI CAPITAL AMERICA 3.10 04/05/2022			1	2FE	499,470	97.774	488,869	500,000	499,645		102			3.100	3.123	AO	3,703	15,500	03/29/2017.	04/05/2022.
451102 BJ 5	ICAHN ENTERPRISES/FIN 6.25 02/01/2022			12	3FE	617,315	99.250	595,500	600,000	595,500	(13,445)	(5,305)			6.250	5.186	FA	15,625	37,500	02/14/2018.	02/01/2022.
453836 AF 5	INDEPENDENT BK CORP 4.75 11/15/2024				2FE	1,000,000	99.508	995,080	1,000,000	1,000,000					4.750	4.750	MN	6,069	47,500	11/17/2014.	11/15/2024.
460690 BH 2	INTERPUBLIC GROUP COS 4.00 03/15/2022			1	2FE	315,725	100.081	325,264	325,000	321,584		973			4.000	4.355	MS	3,828	13,000	03/14/2012.	03/15/2022.
46849L SS 1	JACKSON NATL LIFE 3.25 01/30/2024	SD			1FE	1,998,500	97.973	1,959,468	2,000,000	1,998,878		200			3.250	3.262	JJ	27,264	65,000	01/24/2017.	01/30/2024.
478160 CD 4	JOHNSON & JOHNSON 2.25 03/03/2022	SD		12	1FE	1,396,192	97.953	1,371,336	1,400,000	1,397,534		741			2.250	2.308	MS	10,325	31,500	02/28/2017.	03/03/2022.
482480 AD 2	KLA-TENCOR CORP 4.125 11/01/2021			12	2FE	999,830	101.168	1,011,683	1,000,000	999,923		25			4.125	4.128	MN	6,875	41,250	10/30/2014.	11/01/2021.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020				1FE	574,105	101.338	583,709	576,000	575,438		283			4.250	4.305	MN	3,196	30,093	11/06/2013.	11/14/2020.
525ESC 1C 3	LEHMAN ESCROW 12/23/2010				6*	1			1						0.000	0.000	MS			04/17/2012.	12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099				6*	1	1.800	0	1	0	(0)				0.000	0.000	MON			04/17/2012.	12/23/2099.
527288 BE 3	LEUCADIA NATL 5.50 10/18/2023			1	2FE	986,410	101.966	1,019,662	1,000,000	992,536		1,320			5.500	5.680	AO	11,153	55,000	10/15/2013.	10/18/2023.
532457 BQ 0	ELI LILLY & CO 2.35 05/15/2022	SD		1	1FE	3,050,387	98.085	2,996,503	3,055,000	3,051,845		888			2.350	2.382	MN	9,173	71,793	05/04/2017.	05/15/2022.
55336V AA 8	MPLX LP 4.00 02/15/2025			12	2FE	232,368	96.889	242,223	250,000	237,703		1,682			4.000	4.941	FA	3,778	10,000	08/19/2015.	02/15/2025.
559080 AE 6	MAGELLAN MIDSTREAM 6.55 07/15/19			1	2FE	570,665	101.442	507,209	500,000	505,532		(9,931)			6.550	4.448	JJ	15,101	32,750	06/16/2011.	07/15/2019.
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021			2	3FE	346,227	24.725	346,150	350,000	346,150	(657)	207			6.500	6.677	JAJO		22,750	12/14/2015.	01/30/2021.
585055 AV 8	MEDTRONIC INC 4.125 03/15/2021			12	1FE	954,799	101.744	925,874	910,000	923,088		(6,370)			4.125	3.359	MS	11,053	37,538	08/23/2013.	03/15/2021.
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022			12	3FE	43,967	93.363	46,681	50,000	46,643		857			4.000	6.212	JD	167	2,000	08/25/2015.	06/01/2022.
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022			12	3FE	172,060	94.698	189,396	200,000	183,278		3,603			4.450	6.924	JD	742	8,900	08/21/2015.	12/01/2022.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		C		2FE	403,125	102.822	385,581	375,000	382,402		(4,512)			6.000	4.663	JJ	10,188	22,500	12/19/2013.	07/18/2020.
62856R AC 9	MIH BV 5.50 07/21/2025		C	12	2FE	499,810	100.590	502,950	500,000	499,864		17			5.500	5.505	JJ	12,222	27,500	07/14/2015.	07/21/2025.

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
62947Q AZ 1	NXP BV/NXP FUNDING 4.875 03/01/2024		C	12	2FE	999,710	100.250	1,002,500	1,000,000	999,693		(17)			4.875	4.883	MS	3,385		12/03/2018.	03/01/2024.
637432 NL 5	NATL RURAL UTIL COOP 2.95 02/07/2024	SD		12	1FE	998,050	98.332	983,317	1,000,000	998,540		261			2.950	2.981	FA	11,800	29,500	01/31/2017.	02/07/2024.
63946C AD 0	NBC UNIVERSAL ENT 1.974 04/15/2019	SD		1	1FE	999,430	99.731	997,305	1,000,000	999,972		97			1.974	1.984	AO	4,167	19,740	03/20/2013.	04/15/2019.
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022				2FE	1,019,700	97.720	1,006,516	1,030,000	1,019,809		109			6.250	6.613	JJ	29,684		12/19/2018.	01/15/2022.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022			1	3FE	165,813	101.250	177,188	175,000	170,499		1,276			5.750	6.688	JJ	4,221	10,063	12/16/2014.	01/30/2022.
654740 AV 1	NISSAN MOTOR ACCEPT 2.80 01/13/2022	SD		1	1FE	1,998,800	96.602	1,932,034	2,000,000	1,999,252		233			2.800	2.813	JJ	26,133	56,000	01/10/2017.	01/13/2022.
713448 BW 7	PEPSICO INC 3.00 08/25/2021			1	1FE	1,453,124	99.885	1,468,312	1,470,000	1,463,880		2,181			3.000	3.165	FA	15,435	44,100	09/25/2013.	08/25/2021.
713448 DT 2	PEPSICO INC 2.25 05/02/2022	SD		12	1FE	3,902,102	97.201	3,800,551	3,910,000	3,904,632		1,531			2.250	2.293	MN	14,418	87,975	04/27/2017.	05/02/2022.
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021				5GI	94,497	100.000	94,497	94,497	94,471		7			14.000	14.258	MJSD	37	12,148	12/31/2018.	10/15/2021.
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021				5GI	48,659	100.000	48,659	48,659	48,450		(194)			14.000	14.441	MJSD	19	6,026	12/31/2018.	10/15/2021.
718546 AC 8	PHILLIPS 66 4.30 04/01/2022			1	1FE	748,223	102.673	770,045	750,000	749,348		183			4.300	4.329	AO	8,063	32,250	03/07/2012.	04/01/2022.
74273@ AB 9	PRIT CORE REALTY B 3.85% 02/14/23			1	2	1,000,000	99.740	997,400	1,000,000	1,000,000					3.850	3.850	FA	14,651	38,500	02/14/2013.	02/14/2023.
74348T AM 4	PROSPECT CAPITAL 5.875 01/15/2019				2FE	41,563	100.097	50,049	50,000	49,869		3,257			5.875	13.068	JJ	1,355	2,938	02/22/2016.	01/15/2019.
74348T AQ 5	PROSPECT CAPITAL 4.75 04/15/2020				2FE	87,000	99.403	119,284	120,000	107,831		8,144			4.750	13.619	AO	1,203	5,700	02/11/2016.	04/15/2020.
78012K ZG 5	ROYAL BK CANADA MTN 2.75 02/01/2022				1FE	1,999,540	98.542	1,970,840	2,000,000	1,999,614		118			2.750	2.757	FA	22,917	55,000	01/25/2017.	02/01/2022.
78355H KB 4	RYDER SYSTEM INC MTN 3.45 11/15/2021			12	2FE	499,590	99.877	499,383	500,000	499,809		62			3.450	3.464	MN	2,204	17,250	02/17/2016.	11/15/2021.
78403D AM 2	SBA TOWER TRUST 18-1 C 3.448 03/15/2023				1FE	2,000,000	100.231	2,004,620	2,000,000	1,999,999		(1)			3.448	3.473	MON	3,065	53,252	02/16/2018.	03/15/2023.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			12	2FE	992,100	99.434	994,341	1,000,000	998,160		1,635			3.600	3.775	FA	15,000	36,000	01/29/2015.	02/01/2020.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22			3	2FE	550,308	100.000	550,308	550,308	550,308					5.250	5.308	MON	2,087	28,891	02/11/2016.	10/05/2022.
824348 AZ 9	SHERWIN- WILLIAMS 7.25 06/15/2019			1	2FE	2,428,800	101.887	2,037,736	2,000,000	2,028,587		(61,006)			7.250	4.049	JD	6,444	145,000	09/14/2011.	06/15/2019.
82620K AS 2	SIEMENS FINANCIAL 3.125 03/16/2024		C	1	1FE	1,997,880	97.617	1,952,332	2,000,000	1,998,380		282			3.125	3.142	MS	18,229	62,500	03/07/2017.	03/16/2024.
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028			2	2FE	2,000,000	99.500	1,990,000	2,000,000	2,000,015		15			5.000	5.000	AO	25,000	51,389	03/21/2018.	04/01/2028.
832248 AY 4	SMITHFIELD FOODS 3.35 02/01/2022			12	2FE	1,997,440	95.122	1,902,438	2,000,000	1,998,371		493			3.350	3.378	FA	27,917	67,000	01/25/2017.	02/01/2022.
84470P AC 3	SOUTHSIDE BANC 5.50 09/30/2026			2	2FE	1,000,000	99.971	999,711	1,000,000	1,000,014		(5)			5.500	5.499	MS	13,903	55,000	09/14/2016.	09/30/2026.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029			1	1FE	830,999	99.715	828,628	830,999	831,047		(7)			4.100	4.099	AO	8,518	34,071	07/28/2015.	04/01/2028.
85208N AD 2	SPRINT SPECTRUM 4.738 03/20/2025				2FE	3,000,000	98.125	2,943,750	3,000,000	2,999,998		(2)			4.738	4.766	MJSD	4,343	106,210	03/14/2018.	03/20/2025.
854502 AC 5	STANLEY BLACK 3.40 12/01/2021			1	1FE	881,030	100.151	881,324	880,000	880,411		(132)			3.400	3.383	JD	2,493	29,920	09/25/2013.	12/01/2021.
860630 AE 2	STIFEL FINANCIAL 3.50 12/01/2020			1	2FE	498,070	99.420	497,099	500,000	499,220		387			3.500	3.585	JD	1,458	17,500	11/23/2015.	12/01/2020.
87165B AB 9	SYNCHRONY FINANCIAL 3.00 08/15/2019			12	2FE	997,640	99.342	993,423	1,000,000	999,688		490			3.000	3.051	FA	11,333	30,000	08/06/2014.	08/15/2019.
871829 BG 1	SYSCO CORP 3.55 03/15/2025			12	2FE	1,989,600	97.916	1,958,316	2,000,000	1,990,635		1,035			3.550	3.635	MS	20,906	34,711	03/08/2018.	03/15/2025.
874060 AR 7	TAKEDA PHARMACEUTICAL 4.40 11/26/2023		C	12	2FE	2,998,800	101.222	3,036,651	3,000,000	2,998,821		21			4.400	4.409	MN	12,833		11/19/2018.	11/26/2023.
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019			12	3FE	169,500	99.500	199,000	200,000	192,306		8,158			4.125	8.815	MN	1,054	8,250	12/11/2015.	11/15/2019.
87938W AM 5	TELEFONICA EMISIONES 5.134 04/27/2020		C	1	2FE	703,327	102.015	765,113	750,000	740,991		6,363			5.134	6.095	AO	6,845	38,505	12/15/2011.	04/27/2020.
882508 BB 9	TEXAS INSTRUMENTS INC 2.625 05/15/2024	SD		12	1FE	2,604,814	96.458	2,532,028	2,625,000	2,609,246		2,686			2.625	2.746	MN	8,805	68,906	04/27/2017.	05/15/2024.
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023				2FE	634,245	113.885	569,424	500,000	577,233		(16,417)			8.375	4.318	MS	12,330	41,875	04/23/2015.	03/15/2023.
89236T BB 0	TOYOTA MTR CRED MTN 2.10 01/17/2019			1	1FE	150,824	99.975	149,962	150,000	150,008		(173)			2.100	1.983	JJ	1,435	3,150	01/28/2014.	01/17/2019.
89678F A* 1	TRI-STATE CAPITAL 5.75 7/1/2019				2FE	1,000,000	101.300	1,013,000	1,000,000	1,000,042					5.750	5.750	JJ	28,750	57,500	06/05/2014.	07/01/2019.
902755 AB 3	UIRC GSA LLC 4.00 08/01/2023				1	3,395,000	98.992	3,360,772	3,395,000	3,395,042					4.000	4.000	FA	56,583	135,800	08/21/2012.	08/01/2023.
904764 AX 5	UNILEVER CAPITAL CORP 2.60 05/05/2024	SD		12	1FE	4,009,784	95.989	3,887,534	4,050,000	4,018,615		5,380			2.600	2.757	MN	16,380	105,300	05/02/2017.	05/05/2024.
904764 BB 2	UNILEVER CAPITAL CORP 3.375 03/22/2025			12	1FE	2,971,020	99.225	2,976,744	3,000,000	2,973,894		2,874			3.375	3.532	MS	27,844	50,625	03/19/2018.	03/22/2025.
90919W AC 4	UNISON LEASE FND 3.721 03/16/2020	SD		1	1FE	1,000,000	100.012	1,000,121	1,000,000	1,000,001					3.721	3.750	MON	1,654	37,210	03/12/2013.	03/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025			3	1FE	802,487	100.720	808,267	802,487	802,487					4.300	4.300	FA	13,036	34,507	08/01/2013.	08/15/2025.
913017 CN 7	UNITED TECH CORP 2.80 05/04/2024	SD		12	2FE	4,520,578	94.185	4,266,567	4,530,000	4,522,646		1,258			2.800	2.833	MN	20,083	126,840	05/01/2017.	05/04/2024.
918204 AV 0	VF CORP 3.50 09/01/2021			12	1FE	1,228,772	99.910	1,163,947	1,165,000	1,195,610		(10,974)			3.500	2.475	MS	13,592	40,775	11/20/2015.	09/01/2021.
92276M AX 3	VENTAS REALTY LP 4.25 03/01/2022			1	2FE	496,070	101.798	508,992	500,000	498,581		410			4.250	4.347	MS	7,083	21,250	02/01/2012.	03/01/2022.
92343V ER 1	VERIZON COMM INC 4.329 09/21/28			1	2FE	2,577,532	100.439	2,621,468	2,610,000	2,579,205		1,673			4.329	4.479	MS	59,632		06/21/2018.	09/21/2028.
95763P AJ 0	WESTERN ALLIANCE 5.00 07/15/2025			2	2FE	1,000,000	101.124	1,011,235	1,000,000	1,000,010		(6)			5.000	4.999	JJ	23,056	50,000	06/24/2015.	07/15/2025.
96524V A* 7	WHITEHORSE FINANCE 6.00 08/07/2023				2FE	1,000,000	98.440	984,400	1,000,000	1,000,000					6.000	6.000	FA	24,000		08/07/2018.	08/07/2023.
980888 AD 3	WOOLWORTHS LTD 4.00 09/22/2020		C		2FE	1,033,570	100.705	1,007,047	1,000,000	1,007,622		(4,216)			4.000	3.540	MS	11,000	40,000	04/04/2012.	09/22/2020.
98417E AK 6	XSTRATA CAN FIN 4.95 11/15/2021			1	2FE	1,025,290	102.532	1,025,318	1,000,000	1,008,564		(2,728)			4.950	4.628	MN	6,325	49,500	12/15/2011.	11/15/2021.
98779P AH 0	YOUR COMMUNITY B 6.25 12/15/2025			2	2	500,000	107.297	536,485	500,000	500,003		(1)			6.250	6.250	JD	1,389	31,250	12/03/2015.	12/15/2025.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						180,495,142	XXX	177,133,659	179,806,798	178,244,310	(169,795)	(189,170)	0	0	XXX	XXX	XXX	1,693,418	5,698,318	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035			1	1FM	113,229	100.289	121,369	121,019	113,058		1,397			4.465	3.795	MON	450	4,863	07/24/2013.	06/25/2035.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037			1	1FM	424,533	94.568	461,843	488,373	388,487		21,913			5.750	13.112	MON	2,340	28,233	09/13/2013.	03/25/2037.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036			1	1FM	342,906	96.884	395,500	408,221	374,896		14,263			2.666	6.119	MON	212	8,774	01/16/2014.	11/25/2036.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37			1	1FM	342,587	90.613	364,053	401,769	249,660		5,557			6.000	14.288	MON	2,009	24,673	09/18/2013.	06/25/2037.
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036			1	1FM	602,560	101.113	635,481	628,485	606,761		5,745			4.874	3.987	MON	2,553	24,274	04/08/2016.	07/20/2036.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047			1	1FM	261,924	93.670	285,284	304,563	272,707		12,498			2.680	7.529	MON	272	6,647	02/25/2016.	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036			1	1FM	395,142	95.789	410,405	428,445	390,944		5,571			4.173	5.745	MON	1,490	16,426	02/12/2016.	05/20/2036.
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034			1	1FM	382,444	99.625	379,355	380,783	380,530		(1,316)			4.378	3.287	MON	1,389	15,736	01/27/2017.	07/25/2034.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35			1	1FM	540,885	90.809	572,985	630,980	519,575		18,265			4.189	7.603	MON	2,203	23,871	02/11/2016.	04/25/2035.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020			1	1FM	194,649	99.796	191,973	192,365	193,440		(678)			5.250	4.813	MON	842	10,099	12/27/2013.	09/25/2020.
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37			1	1FM	623,297	101.990	775,245	760,118	621,924		36,613			4.186	10.482	MON	2,651	30,919	08/16/2011.	04/25/2037.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35			1	1FM	495,924	98.375	513,920	522,409	452,319		13,174			5.250	9.238	MON	2,286	27,732	01/16/2014.	04/25/2035.
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034			1	1FM	207,791	99.750	206,953	207,472	207,861		(150)			4.296	3.015	MON	743	8,101	01/27/2017.	09/20/2034.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36			1	1FM	201,694	94.290	200,021	212,134	181,003		3,928			5.750	9.016	MON	1,016	12,354	07/17/2013.	04/25/2036.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35			1	1FM	323,944	101.336	326,334	322,032	312,232		(400)			5.452	5.804	MON	1,463	17,638	01/29/2014.	04/25/2035.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037			1	1FM	660,386	92.800	737,527	794,749	692,319		20,565			2.696	3.583	MON	417	17,325	10/28/2014.	04/25/2037.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036			1	1FM	551,974	97.250	605,692	622,820	582,409		20,483			2.666	5.377	MON	323	13,386	03/18/2015.	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036			1	1FM	114,595	99.440	122,283	122,972	122,043		2,786			2.656	2.626	MON	64	2,629	02/13/2013.	07/25/2036.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35			1	1FM	249,441	91.440	268,340	293,460	242,534		8,727			3.806	9.090	MON	931	10,257	02/19/2016.	02/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35			1	1FM	526,471	80.250	490,114	610,734	332,569		(4,379)			5.500	5.851	MON	2,799	33,605	09/08/2011.	08/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36			1	1FM	1,291,502	89.211	1,328,131	1,488,748	1,179,427		19,654			4.199	6.730	MON	5,209	58,467	08/01/2016.	07/25/2036.
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036			1	1FM	2,356,676	44.890	1,057,912	2,356,676	826,432					2.686	7.783	MON	1,231	50,072	12/31/2010.	11/25/2036.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047			1	1FM	1,221,523	72.510	1,333,734	1,839,380	831,279					2.576	5.688	MON	921	35,642	01/05/2016.	03/25/2047.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036			1	1FM	431,649	100.300	407,860	406,640	355,425		(4,142)			5.500	4.914	MON	1,864	22,854	12/16/2014.	02/25/2036.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035			1	1FM	121,604	87.790	122,796	139,874	116,683		2,218			4.173	6.030	MON	486	5,311	02/26/2016.	11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035			1	1FM	98,267	100.730	103,989	103,235	98,072		1,092			4.464	4.220	MON	384	4,031	02/22/2016.	11/25/2035.
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036			1	1FM	473,668	50.560	239,486	473,668	223,422					2.556	5.481	MON	235	8,795	12/31/2010.	08/25/2036.
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034			1	1FM	339,946	100.000	338,156	338,156	339,865		(1,013)			4.427	3.095	MON	1,248	13,758	01/27/2017.	09/25/2034.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036			1	1FM	507,676	43.740	222,058	507,676	210,293					2.556	6.251	MON	252	9,006	12/31/2010.	09/25/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034			1	1FM	272,092	99.000	270,560	273,293	271,216		111			3.824	3.013	MON	871	9,942	01/27/2017.	06/19/2034.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46			1	1FM	576,922	90.880	668,611	735,708	578,308		25,683			2.503	4.960	MON	665	16,077	12/04/2014.	09/19/2046.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036			1	1FM	541,349	97.349	602,284	618,685	563,287		21,874			2.686	5.431	MON	323	14,484	02/11/2016.	12/25/2036.
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037			1	1FM	1,331,285	91.563	1,418,243	1,548,934	1,352,727		65,196			2.706	5.702	MON	815	33,971	07/21/2016.	02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037			1	1FM	620,346	92.000	708,419	770,021	616,890		14,614			2.686	2.781	MON	402	16,755	09/22/2015.	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35			1	1FM	389,844	81.000	424,802	524,447	387,217		14,958			3.186	6.216	MON	325	14,029	02/16/2016.	02/25/2035.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35			1	1FM	729,692	95.468	823,187	862,266	728,859		26,891			4.253	6.838	MON	3,056	33,770	01/31/2012.	08/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36			1	1FM	475,293	93.790	513,926	547,954	473,720		12,741			3.755	6.608	MON	1,715	20,060	04/06/2017.	03/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036			1	1FM	118,845	105.599	165,782	156,992	118,589	0	27,766			2.726	42.272	MON	83	3,006	12/31/2010.	09/25/2036.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035			1	1FM	682,922	100.000	683,777	683,777	667,413		1,795			5.648	3.780	MON	3,218	26,294	11/20/2014.	11/25/2035.
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030			1	1FM	251,427	98.130	257,845	262,759	252,315		2,443			3.016	2.995	MON	132	7,011	05/02/2017.	03/25/2030.
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034			1	1FM	273,206	99.375	268,483	270,172	273,817		(1,036)			4.307	2.977	MON	970	10,901	01/27/2017.	07/25/2034.
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046			1	1FM	635,218	97.875	708,601	723,983	666,504		17,590			2.886	3.268	MON	406	17,173	08/11/2014.	10/25/2046.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36			1	1FM	506,363	93.790	548,307	584,611	469,613		4,070			5.628	6.671	MON	2,742	32,367	02/11/2016.	07/25/2036.
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033			1	1FM	736,244	104.110	881,039	846,258	769,084		9,311			4.787	7.516	MON	3,376	41,270	08/04/2011.	09/25/2033.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35			1	1FM	254,920	87.750	248,395	283,072	242,626		5,712			4.423	6.916	MON	1,043	12,007	02/24/2016.	08/25/2035.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035			1	1FM	100,425	99.940	106,700	106,764	100,636		1,669			3.927	5.144	MON	349	4,067	07/23/2013.	03/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035			1	1FM	747,216	97.380	797,265	818,715	738,683		12,689			3.914	5.098	MON	2,670	31,591	07/05/2016.	05/18/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035			1	1FM	598,527	93.048	634,350	681,749	598,128		20,521			4.629	8.090	MON	2,630	24,429	02/10/2016.	11/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035			1	1FM	378,210	98.910	424,357	429,033	360,078		8,190			4.198	8.485	MON	1,501	16,823	01/15/2016.	07/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036			1	1FM	544,275	96.590	609,525	631,044	571,738		26,813			2.656	5.110	MON	326	13,501	11/06/2015.	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31			1	1FM	185,229	96.310	197,394	204,956	193,196		3,417			3.375	5.832	MON	576	6,917	02/07/2013.	08/25/2031.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036			1	1FM	516,123	87.625	511,743	584,015	443,240					5.950	7.762	MON	2,896	25,827	02/18/2014.	11/25/2036.
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36			1	1FM	487,775	97.753	493,688	505,038	484,822		966			4.517	4.920	MON	1,901	24,660	03/08/2017.	07/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38			1	1FM	284,441	97.478	324,829	333,233	302,081		17,842			2.706	7.317	MON	175	7,293	03/04/2016.	01/25/2038.
89175M AE 3	TPMT 2018-3 M1 MEZ 3.875 05/25/2058			1	1FE	1,909,375	96.875	1,937,500	2,000,000	1,910,056		681			3.875	4.489	MON	6,458	6,458	11/27/2018.	05/25/2058.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35			1	1FM	279,657	103.510	306,523	296,129	278,637		4,561			4.038	4.976	MON	997	10,450	02/23/2016.	10/25/2035.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37			1	1FM	319,944	93.875	330,299	351,850	315,021		5,300			3.634	5.435	MON	1,065	12,567	04/14/2016.	05/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37			1	1FM	375,010	96.910	407,497	420,490	375,138		6,477			3.161	4.863	MON	1,108	13,005	08/04/2016.	04/25/2037.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36			1	1FM	656,232	95.583	667,896	698,758	658,904		9,020			3.667	4.670	MON	2,135	22,148	09/16/2016.	11/25/2036.
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045			1	1FM	569,012	98.090	632,458	644,773	564,059		14,012			3.306	3.881	MON	415	18,023	01/22/2016.	01/25/2045.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36			1	1FM	87,228	100.271	93,960	93,705	88,232		1,479			4.603	5.217	MON	359	3,802	02/24/2016.	09/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						30,833,533	XXX	30,887,042	34,601,136	27,833,000	0	585,728	0	0	XXX	XXX	XXX	83,987	1,096,159	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05490T AA 0	BBCCR 2015-GTP A SEQ SSNR 3.966 08/10/33			1	1FM	1,801,701	102.178	1,788,113	1,750,000	1,786,089		(4,852)			3.966	3.635	MON	4,820	69,405	09/09/2015.	08/10/2033.
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047			1	1FM	909,719	98.816	988,160	1,000,000	944,708		12,804			3.565	5.263	MON	2,971	36,131	05/25/2016.	11/25/2047.
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045			1	1FM	997,813	98.666	986,661	1,000,000	997,596		(139)			3.686	3.753	MON	3,072	37,385	07/25/2016.	08/25/2045.
30295M AS 1	FREMF 2016-K723 B MEZ 3.582 11/25/2023			1	1FM	702,110	97.450	730,875	750,000	714,626		6,025			3.579	4.710	MON	2,237	27,236	11/03/2016.	11/25/2023.
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022			1	1FM	446,563	99.035	495,175	500,000	468,117		7,714			3.390	5.413	MON	1,413	17,189	01/15/2016.	07/25/2022.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045			1	1FM	215,905	101.840	231,755	227,567	227,567		1,875			5.749	5.818	MON	1,090	13,250	03/01/2016.	11/10/2045.
46639J AE 0	JPMCC 2013-C10 A5 SEQ SSNR 3.1425 12/47			1	1FM	1,462,500	99.220	1,488,300	1,500,000	1,480,319		4,013			3.143	3.481	MON	3,928	47,138	04/03/2014.	12/15/2047.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					6,536,309	XXX	6,709,039	6,727,567	6,619,023	0	27,438	0	0	XXX	XXX	XXX	19,531	247,734	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042				1FE	864,010	99.000	855,375	864,015	864,014		0			3.967	4.000	MON	1,428	34,275	05/25/2017.	05/16/2042.
000823 AA 2	ABPCI 2017-1A A1 CLO SSNR FLT 07/20/2029				1FE	2,000,000	99.421	1,988,420	2,000,000	1,998,333		131			4.249	3.116	JAJO	17,232	94,825	06/02/2017.	07/20/2029.
00085U AA 9	ABPCI 2017-2A A1A CLO SSNR FLT 01/20/30				1FE	1,000,000	98.429	984,290	1,000,000	999,213		(787)			3.999	3.312	JAJO	8,109	27,074	12/20/2017.	01/20/2030.
00085U AJ 0	ABPCI 2017-2A A1B CLO SSNR 3.8 01/20/30				1FE	1,000,000	98.000	980,000	1,000,000	1,000,068		68			3.800	3.816	JAJO	7,494	28,078	12/20/2017.	01/20/2030.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026			1	1FE	947,071	99.125	943,502	951,830	950,773		808			3.700	3.809	FMAN	5,870	35,218	01/16/2014.	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26			1	1FE	499,684	100.003	499,697	499,684	499,684					3.535	3.550	FMAN	2,944	17,662	10/09/2014.	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40				1FE	300,524	100.000	300,524	300,524	300,524					4.213	4.250	MON	563	12,661	02/13/2015.	02/15/2040.
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033				1FE	681,132	101.091	688,734	681,304	681,143		28			3.870	3.910	MON	2,124	11,792	06/13/2018.	12/02/2033.
00452P AD 9	ACIS 2015-6A A2 CLO SSNR 3.367 05/01/27			1	1FE	2,000,000	99.997	1,999,948	2,000,000	2,000,000					3.367	3.381	FMAN	11,223	67,340	03/04/2015.	05/01/2027.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032		C	1	1FE	279,279	94.000	303,494	322,865	294,741		5,321			2.735	4.026	MON	417	7,282	10/29/2014.	06/15/2032.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034				1FE	458,688	96.125	519,295	540,229	440,644		(12,634)			3.000	6.774	JAJO	2,837	13,368	09/29/2016.	07/30/2034.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027			1	1FE	974,375	85.370	853,700	1,000,000	898,216		(11,784)			7.230	7.230	JAJO	10,712	69,430	04/30/2015.	07/25/2027.
01749P AU 2	ALLEG 2015-1A B2R CLO MEZ 3.64 07/25/27				1FE	500,000	99.170	495,850	500,000	499,999		(1)			3.640	3.657	JAJO	3,337	13,953	12/22/2017.	07/25/2027.
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36				1FE	999,967	102.720	1,027,200	1,000,000	1,000,000					4.201	4.238	MON	3,501	42,010	11/20/2014.	12/17/2036.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45				1FE	946,092	99.733	943,596	946,122	945,673		(126)			3.732	3.740	MON	2,942	35,309	09/11/2015.	10/17/2045.
02666B AG 1	AH4R 2015-SFR2 XS ABS RES SNR 10/17/2045				5GI	0	0.001	10		10	(9)	15				245.260	MON			09/11/2015.	10/17/2045.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24			1	1AM	350,394	86.000	301,339	350,394	301,339	(23,281)				8.000	8.135	MON	857	28,031	12/10/2014.	12/20/2024.
03330P AA 7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036				1FE	2,000,000	97.100	1,942,000	2,000,000	2,000,000					4.100	4.099	AO	15,033	52,161	01/26/2018.	04/25/2036.
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027				1FE	500,000	98.320	491,600	500,000	499,951		(24)			4.040	4.060	JAJO	3,984	20,200	09/16/2015.	10/20/2027.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036				1FE	224,520	99.250	226,059	227,767	226,147		897			4.875	5.375	MON	494	11,104	03/31/2016.	03/17/2036.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45			1	2AM	485,000	102.002	494,710	485,000	484,997		1			4.969	5.000	JAJO	4,084	24,100	11/06/2015.	10/30/2045.
04016U AE 7	ARES 2017-46A A2 CLO SNR FLT 01/15/2030		C		1FE	1,174,800	97.900	1,174,800	1,200,000	1,175,025		225			3.666	4.426	JAJO	9,532		12/18/2018.	01/15/2030.
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021			1	1FE	496,188	99.830	495,357	496,201	496,167		14			3.090	3.129	MON	681	8,305	05/22/2018.	06/15/2021.
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28				1FE	733,751	97.290	715,082	735,000	734,351		182			3.220	3.261	JAJO	4,996	23,667	11/16/2015.	01/15/2028.
05377R CQ 5	AESOP 2017-1A A ABS SSNR 3.07 09/20/23	SD		1	1FE	1,484,763	98.794	1,467,086	1,485,000	1,484,839		43			3.070	3.093	MON	1,393	45,590	03/08/2017.	09/20/2023.
05549N AC 0	BDS 2018-FL1 B CLO MEZ FLT 01/15/2035				1FE	949,043	100.000	957,157	957,157	957,488		332			3.705	2.998	MON	1,660	25,248	02/13/2018.	01/15/2035.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029			1	1FE	311,244	98.723	307,347	311,322	311,253		25			2.940	2.967	MON	153	9,153	04/04/2017.	05/25/2029.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48			1	1FE	517,866	99.353	514,519	517,870	517,440		254			3.336	3.328	MON	1,440	22,059	11/10/2015.	11/15/2048.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048			1	1FE	1,029,983	103.604	1,036,040	1,000,000	1,017,966		(4,052)			4.867	4.405	MON	4,056	48,670	11/10/2015.	11/15/2048.
05607Y AC 5	B2R 2015-1 A2 ABS SSNR 3.469 05/15/2048			1	1FE	1,506,831	99.230	1,488,450	1,500,000	1,503,303		(991)			3.469	3.414	MON	4,336	52,030	06/03/2015.	05/15/2048.
05616M AG 1	BABSN 2015-2A COMB CLO MEZ 07/20/2027				1AM	1,406,758	87.810	1,317,150	1,500,000	1,390,875		(2,923)			6.000	6.000	JAJO	15,432	86,708	07/23/2015.	07/20/2027.
05682Q AE 6	BCC 2017-1A A2 CLO SNR FLT 07/20/30				1FE	500,000	98.296	491,480	500,000	494,566		(496)			3.819	2.663	JAJO	3,872	20,058	06/13/2017.	07/20/2030.
08179C AE 1	BSP 2017-11A A2A CLO MEZ FLT 04/15/2029				1FE	400,000	98.550	394,200	400,000	399,902		14			4.186	2.934	JAJO	3,628	14,928	03/27/2017.	04/15/2029.
08179C AG 6	BSP 2017-11A A2B CLO MEZ 3.89 04/15/2029				1FE	1,000,000	96.680	966,800	1,000,000	1,000,086		(5)			3.890	3.907	JAJO	8,212	38,900	03/27/2017.	04/15/2029.
10901U AA 0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036				1FE	1,000,000	97.400	974,000	1,000,000	1,000,000					4.250	4.249	AO	7,792	26,090	02/02/2018.	04/25/2036.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		C		1FE	954,597	100.040	958,717	958,334	955,952		1,181			3.470	3.631	MON	554	33,278	06/24/2016.	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		C		1FE	631,096	98.156	625,745	637,500	633,664		1,712			3.350	3.672	MON	356	21,365	06/24/2016.	03/27/2028.
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047				1FE	137,627	99.816	137,413	137,667	137,639		8			3.870	3.908	MON	237	5,357	03/30/2017.	04/15/2047.
12480V AG 0	CBAM 2017-1A B CLO MEZ FLT 07/20/30				1FE	1,000,000	97.665	976,650	1,000,000	1,000,000					4.269	4.292	JAJO	8,657	48,089	06/08/2017.	07/20/2030.

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
12528A AL 9	CFIP 2013-1A AR CLO SSNR FLT 04/20/29				1FE	900,000	99.692	897,228	900,000	909,361		4,009			3.809	3.462	JAJO	6,951	30,218	04/11/2017.	04/20/2029.
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27				1FE	3,000,000	98.770	2,963,108	3,000,000	3,000,000					3.450	3.465	JAJO	20,413	103,500	08/14/2015.	10/20/2027.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028				1FE	387,277	99.270	384,507	387,334	386,525		186			2.830	2.943	MON	396	10,962	03/06/2013.	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028				1FE	174,013	101.636	176,874	174,027	173,673		57			3.670	3.767	MON	231	6,387	11/05/2013.	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29				1FE	264,875	98.077	259,888	264,984	264,326		141			3.290	3.408	MON	315	8,718	06/17/2014.	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029				1FE	538,414	99.150	556,988	561,763	543,347		5,688			3.380	4.627	MON	686	18,988	05/05/2016.	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41				1FE	563,996	99.625	561,939	564,054	564,008		14			4.210	4.250	MON	858	23,747	02/04/2016.	02/18/2041.
13875E AN 4	CANYC 2014-2A AJ CLO SNR FLT 04/15/29				1FE	1,000,000	99.110	991,100	1,000,000	999,690		54			3.786	2.520	JAJO	8,204	33,275	04/07/2017.	04/15/2029.
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28				1FE	135,000	98.742	133,302	135,000	135,000					3.338	3.312	JAJO	889	4,506	12/11/2015.	01/20/2028.
14315J AE 9	CGMS 2017-2A A2A CLO MEZ FLT 07/20/31				1FE	1,300,000	97.373	1,265,849	1,300,000	1,296,935		(255)			4.169	3.101	JAJO	10,990	60,898	05/18/2017.	07/20/2031.
14315J AN 9	CGMS 2017-2A A2B CLO MEZ 3.90 07/20/31				1FE	1,000,000	96.240	962,396	1,000,000	999,637		(368)			3.793	3.757	JAJO	7,481	49,730	05/18/2017.	07/20/2031.
15137E BL 6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30				1FE	1,000,000	100.050	1,000,500	1,000,000	999,920		(80)			4.050	4.014	JAJO	7,200	10,125	07/12/2018.	07/27/2030.
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030				1FE	500,000	99.125	495,625	500,000	499,604		(396)			3.741	3.771	JAJO	7,639		06/29/2018.	07/15/2030.
15673G AA 6	CERB 2017-2A A1 CLO SSNR FLT 07/15/29				1FE	1,000,000	99.982	999,820	1,000,000	999,926		19			4.186	3.075	JAJO	9,070	37,319	05/17/2017.	07/15/2029.
15673N AA 1	CERB 2018-1A A CLO SSNR FLT 04/15/2030				1FE	2,000,000	97.850	1,957,000	2,000,000	2,001,175		1,175			3.836	3.692	JAJO	16,624	44,670	02/08/2018.	04/15/2030.
15673Q AA 4	CERB 2018-2A A CLO SSNR FLT 04/15/2028		C		1FE	2,955,000	98.360	2,950,812	3,000,000	2,956,263		1,263			3.436	4.707	JAJO	22,336		12/14/2018.	04/15/2028.
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043			1	1FE	618,807	100.000	618,807	618,807	618,764		(42)			3.870	3.451	MON	798	12,409	05/15/2018.	03/20/2043.
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047			1	1FE	1,458,942	101.638	1,483,504	1,459,595	1,459,003		70			4.130	4.174	MON	1,005	30,810	06/12/2018.	12/26/2047.
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048				1FE	499,998	98.100	490,498	500,000	499,634		(123)			3.344	3.340	MON	1,393	16,720	05/11/2016.	06/15/2048.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040			1	1FE	526,488	98.045	516,336	526,631	526,505		21			2.730	2.750	MON	240	14,377	10/13/2016.	10/25/2040.
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052			1	1FE	999,993	100.900	1,009,000	1,000,000	999,978		(14)			4.026	4.025	MON	3,355		12/06/2018.	11/15/2052.
22549N AA 9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037			1	1FE	1,940,000	97.250	1,945,000	2,000,000	1,944,246		4,246			3.790	4.574	JAJO	14,317	18,580	07/25/2018.	01/01/2037.
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24			1	1FE	1,203,354	99.846	1,201,536	1,203,394	1,203,371		29			3.420	3.448	MON	686	20,121	06/22/2018.	07/25/2024.
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040			1	1FE	260,432	99.337	258,784	260,511	260,447		17			2.890	2.915	MON	125	7,529	05/12/2016.	06/25/2040.
244608 AA 3	DPATH 2018-1A A1 CLO SSNR FLT 01/15/2031				1FE	1,000,000	99.500	995,000	1,000,000	999,979		(21)			4.516	4.545	JAJO	1,505		12/07/2018.	01/15/2031.
244608 AJ 4	DPATH 2018-1A A2 CLO SSNR 4.526 01/15/31				1FE	1,000,000	100.400	1,004,000	1,000,000	1,000,009		9			4.526	4.548	JAJO	1,383		12/07/2018.	01/15/2031.
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47				1AM	1,975,000	97.534	1,926,305	1,975,000	1,926,304	(48,696)	(0)			3.082	3.094	JAJO	11,159	60,869	06/12/2017.	07/25/2047.
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48				1AM	995,000	99.027	985,322	995,000	985,323	(9,678)	1			4.116	4.137	JAJO	7,508	20,591	04/18/2018.	07/25/2048.
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048				2AM	995,000	101.798	1,012,890	995,000	994,997		(3)			4.739	4.767	JAJO	9,300	23,051	04/17/2018.	04/20/2048.
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40		C		1FE	461,411	99.474	462,815	465,264	461,889		959			3.473	3.941	MON	718	8,079	06/26/2018.	06/15/2040.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		C		1FE	911,333	101.038	920,789	911,333	911,333					4.947	4.998	MON	2,004	45,084	06/15/2015.	06/15/2040.
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030				1FE	1,798,875	100.000	1,800,000	1,800,000	1,798,993		217			3.169	2.820	JAJO	11,567	32,149	02/15/2018.	04/22/2030.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		C		1FE	383,081	99.720	382,028	383,101	383,091		4			4.310	4.350	MON	734	16,512	12/12/2014.	12/15/2039.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044				1FE	127,089	99.180	130,366	131,443	129,280		1,815			2.299	3.866	MON	101	3,022	06/02/2016.	04/19/2044.
28852E AA 7	ECLO 2017-2A A CLO SSNR FLT 02/15/2029				1FE	2,000,000	99.115	1,982,300	2,000,000	1,999,633		(367)			4.316	3.496	FMAN	11,270	61,522	12/18/2017.	02/15/2029.
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030				1FE	1,500,000	98.530	1,477,950	1,500,000	1,499,744		(256)			4.119	4.013	JAJO	12,529	17,790	06/06/2018.	07/20/2030.
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30				1FE	2,000,000	99.673	1,993,460	2,000,000	2,000,021		21			4.545	4.571	JAJO	17,928	26,765	06/06/2018.	07/20/2030.
299670 AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035				1FE	800,000	96.500	772,000	800,000	802,084		2,084			3.453	3.307	MON	1,151	12,832	06/07/2018.	06/15/2035.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26				1FE	845,570	100.500	849,797	845,570	845,567		0			5.000	5.031	JAJO	7,164	42,278	10/20/2015.	07/30/2026.
34955Y AL 3	FCBSL 2018-1A B2R CLO MEZ 4.905 07/23/31				1FE	1,000,000	98.500	985,000	1,000,000	1,000,121		121			4.905	4.933	JAJO	21,528		07/17/2018.	07/23/2031.

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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
34960J BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030				1FE	1,000,000	97.656	976,560	1,000,000	999,997		(3)			4.940	4.971	JAJO	11,115	12,350	06/29/2018.	07/10/2030.
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028				1FE	2,999,400	100.000	3,000,000	3,000,000	2,999,542		142			4.384	4.856	MJSD	6,211	11,082	12/13/2018.	12/15/2028.
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029				1FE	1,504,500	99.136	1,487,040	1,500,000	1,504,783		283			4.166	2.908	FMAN	8,159	53,668	03/15/2018.	11/15/2029.
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030				1FE	2,482,500	97.420	2,435,500	2,500,000	2,483,666		1,166			3.950	4.053	JAJO	21,944	74,063	06/19/2018.	07/11/2030.
34961W AQ 8	FCO 2018-11A BF CLO MEZ 4.45 04/15/2031				1FE	2,000,000	100.100	2,002,000	2,000,000	2,000,218		218			4.450	4.473	JAJO	18,789	44,253	03/29/2018.	04/15/2031.
36165V AC 0	GCIC 2018-IIRA A2 CLO SNR 4.665 01/20/31				1FE	999,800	100.030	1,000,297	1,000,000	999,806		7			4.665	4.695	JAJO	2,333		11/30/2018.	01/20/2031.
361837 AA 5	GARR 2015-1RR A1RR CLO SSNR FLT 09/22/29		C		1FE	985,000	98.500	985,000	1,000,000	985,180		180			3.959	4.503	FMAN	4,069		12/12/2018.	09/22/2029.
36255C AC 3	GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,251		251			3.501	3.198	MON	1,264	20,863	04/26/2018.	11/21/2035.
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027				1FE	2,000,000	99.092	1,981,840	2,000,000	2,000,743		743			4.242	4.272	MJSD	2,828	57,635	02/16/2018.	03/20/2027.
375415 AC 0	GILBT 2017-1A B CLO MEZ FLT 10/15/2030		C		1FE	585,750	97.620	585,720	600,000	585,862		112			4.036	4.827	JAJO	5,247		12/18/2018.	10/15/2030.
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34				1FE	1,999,952	99.882	1,997,640	2,000,000	2,000,000		48			4.604	4.563	MJSD	4,348	46,040	06/08/2018.	06/15/2034.
38172X AG 4	GOCAP 2013-16A A1R CLO SSNR FLT 07/25/29			1	1FE	250,000	99.979	249,948	250,000	249,983		4			4.190	3.025	JAJO	1,979	9,257	06/23/2017.	07/25/2029.
38172X AJ 8	GOCAP 2013-16A A2R CLO SNR FLT 07/25/29			1	1FE	700,000	99.979	699,853	700,000	699,946		9			4.340	3.176	JAJO	5,738	26,983	06/23/2017.	07/25/2029.
38174V AA 9	GOCAP 2017-34A A1 CLO SSNR FLT 03/08/29				1FE	300,000	100.000	300,000	300,000	299,799		68			4.191	2.980	FMAN	1,990	11,589	02/16/2017.	03/08/2029.
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031				1FE	2,000,000	98.528	1,970,560	2,000,000	2,000,315		315			3.882	3.265	FMAN	12,291	46,566	02/23/2018.	02/05/2031.
38175D AC 4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030			1	1FE	1,500,000	96.091	1,441,365	1,500,000	1,499,576		(424)			4.241	4.265	JAJO	25,979		07/17/2018.	07/20/2030.
38175J AA 5	GOCAP 2013-17A A1R CLO SSNR FLT 10/25/30				1FE	500,000	99.100	495,500	500,000	499,894		(0)			4.140	2.977	JAJO	3,910	20,770	08/07/2017.	10/25/2030.
38175L AC 6	GOCAP 2014-18A BR CLO MEZ FLT 10/25/2029				1FE	600,000	100.306	601,839	600,000	599,846		(88)			4.490	3.417	JAJO	5,089	24,324	09/29/2017.	10/25/2029.
390556 AL 2	GRTLK 2014-1A AR CLO SSNR FLT 10/15/2029				1FE	440,000	98.303	432,533	440,000	440,071		(3)			4.056	2.986	JAJO	3,867	15,842	10/06/2017.	10/15/2029.
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23			1	1FE	1,608,771	99.830	1,606,066	1,608,796	1,608,778		12			3.265	3.288	MON	875	45,232	02/09/2018.	02/25/2023.
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23			1	1FE	804,393	99.500	800,376	804,398	804,395		3			3.709	3.738	MON	497	25,691	02/09/2018.	02/25/2023.
40537Y AJ 2	HLA 2013-2A C CLO MEZ FLT 08/01/2025				1FE	498,750	99.996	499,978	500,000	500,000		480			5.241	5.275	FMAN	4,440	23,646	02/10/2017.	08/01/2025.
40538C AU 4	HLA 2014-1A B2R CLO MEZ 3.4109 04/18/26			1	1FE	1,000,000	97.630	976,300	1,000,000	1,000,000					3.411	3.425	JAJO	6,917	34,109	06/16/2017.	04/18/2026.
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048				2AM	997,500	101.118	1,008,652	997,500	997,506		6			4.250	4.272	MJSD	1,295	21,197	05/23/2018.	06/20/2048.
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048				2AM	997,500	99.717	994,677	997,500	997,500					4.959	4.990	MJSD	1,511	24,733	05/23/2018.	06/20/2048.
42806D AH 2	HERTZ 2015-3A A ABS SSNR 2.67 09/25/2021			1	1FE	1,977,500	98.565	1,971,303	2,000,000	1,988,605		6,309			2.670	3.027	MON	890	53,400	03/15/2017.	09/25/2021.
42806D BC 2	HERTZ 2016-4A A ABS SSNR 2.65 07/25/2022			1	1FE	976,563	97.907	979,066	1,000,000	985,245		5,424			2.650	3.272	MON	442	26,500	05/16/2017.	07/25/2022.
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028			1	1FE	588,484	98.855	581,826	588,566	588,495		27			2.660	2.680	MON	261	15,656	02/22/2017.	12/26/2028.
44931B AE 7	ICG 2015-1A COMB CLO MEZ 07/19/2027				1FE	1,450,225	84.740	1,271,100	1,500,000	1,396,104		(30,068)			6.800	6.800	JAJO	15,692	125,983	06/11/2015.	07/19/2027.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043			1	1AM	411,459	67.000	275,678	411,459	275,677	(100,140)				4.229	4.251	JAJO	3,190	17,401	11/16/2012.	01/25/2043.
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46				1FE	1,000,000	97.105	971,050	1,000,000	1,000,001		(0)			2.883	2.900	MON	1,281	28,830	10/25/2016.	11/15/2046.
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037				1FE	1,980,242	97.910	1,938,855	1,980,242	1,980,846		598			3.155	2.306	MON	2,603	46,405	01/26/2018.	03/17/2037.
46617Y AP 8	JFIN 2015-1A A2R CLO SSNR 2.817 03/15/26				1FE	2,000,000	97.781	1,955,626	2,000,000	1,999,209		(754)			2.817	2.787	MJSD	2,504	56,340	12/01/2017.	03/15/2026.
46617Y AT 0	JFIN 2015-1A B2R CLO MEZ 3.591 03/15/26				1FE	1,000,000	96.000	960,000	1,000,000	999,558		(442)			3.591	3.607	MJSD	1,596	35,910	12/01/2017.	03/15/2026.
46619U AB 5	JFIN 2017-1A AF CLO SSNR 3.603 04/24/29				1FE	2,000,000	98.000	1,960,000	2,000,000	2,000,063		(14)			3.603	3.618	JAJO	13,411	72,060	01/27/2017.	04/24/2029.
48669R AA 9	KCAP 2017-1A A CLO SSNR FLT 12/20/2029				1FE	1,000,313	99.030	990,295	1,000,000	1,000,401		88			4.692	4.729	MJSD	1,564	10,711	12/11/2018.	12/20/2029.
50188N AA 6	LCM 19A COMB CLO MEZ 07/15/2027				1AM	963,160	83.130	831,300	1,000,000	943,747					6.800	6.800	JAJO	37,699	48,370	06/30/2015.	07/15/2027.
54303P AQ 8	LONGF 2013-1A ARR CLO SSNR FLT 04/15/29				1FE	970,000	99.676	966,857	970,000	969,832		(15)			3.776	2.535	JAJO	7,937	32,178	04/07/2017.	04/15/2029.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	578,818	99.180	592,495	597,393	583,099		4,614			2.980	3.898	MON	791	17,802	07/22/2016.	01/15/2045.
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45				1FE	476,719	100.678	503,392	500,000	480,907		2,639			4.060	4.837	MON	902	20,300	01/19/2017.	01/15/2045.
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029				1FE	4,574,813	98.794	4,544,524	4,600,000	4,575,611		1,052			4.019	4.525	JAJO	37,488	72,123	12/11/2018.	10/20/2029.

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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
55818Y BE 0	MDPK 2015-17A B1R CLO MEZ FLT 07/21/2030				1FE	1,000,000	98.851	988,513	1,000,000	1,002,410		(324)			4.219	3.030	JAJO	8,438	37,451	05/23/2017.	07/21/2030.
55819B AM 2	MDPK 2015-18A A2R CLO SNR FLT 10/21/2030		C		1FE	978,100	97.621	976,211	1,000,000	978,187		87			3.819	4.557	JAJO	7,638		12/20/2018.	10/21/2030.
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28				5GI	275,781	54.000	168,750	312,500	168,750	(27,536)	(79,495)			11.450	11.450	JAJO	3,656	39,398	02/02/2018.	01/18/2028.
56577D AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30				1FE	999,628	99.752	997,520	1,000,000	999,744		117			4.363	4.393	JAJO	9,211	19,634	04/20/2018.	04/15/2030.
59801W AC 0	MIDO 2017-7A A2 CLO SNR FLT 07/15/2029				1FE	1,000,000	98.250	982,500	1,000,000	999,871		23			3.986	2.863	JAJO	8,637	35,297	06/02/2017.	07/15/2029.
62848F AC 6	MYERS 2018-1A A2 CLO SNR FLT 10/20/2030		C		1FE	978,125	97.778	977,778	1,000,000	978,241		116			3.738	4.546	JAJO	10,693		12/20/2018.	10/20/2030.
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045				1FE	2,245,002	98.350	2,225,902	2,263,245	2,234,388		33			2.707	2.835	MON	2,042		12/24/2018.	02/19/2045.
629400 AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/204				1FE	553,378	99.920	564,548	565,000	557,795		8			3.585	3.730	MON	675		12/24/2018.	02/19/2045.
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046				1FE	766,575	101.385	777,192	766,575	766,575					4.164	4.200	MON	975	31,920	04/25/2016.	04/20/2046.
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046				1FE	1,021,719	108.369	1,083,686	1,000,000	1,017,266		(1,899)			5.438	5.209	MON	1,662	54,380	07/20/2016.	04/20/2046.
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51			1	1FE	2,985,933	99.679	2,990,358	3,000,000	2,989,637		3,702			3.214	3.407	MON	4,286	85,715	03/12/2018.	02/15/2051.
631707 AJ 5	NCC 2017-IA A1B CLO SSNR 3.2781 10/15/29			1	1FE	1,000,000	96.767	967,670	1,000,000	1,000,027		(3)			3.278	3.291	JAJO	6,920	38,062	07/26/2017.	10/15/2029.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028			1	1FE	673,532	98.646	664,660	673,781	673,679		45			2.650	2.672	MON	794	17,855	01/13/2015.	12/15/2028.
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023			1	1FE	1,683,672	98.625	1,660,655	1,683,808	1,683,680		31			3.910	3.945	MON	1,097	39,868	05/14/2018.	05/25/2023.
65251U AN 2	NWSTR 2016-1A A2 CLO SSNR 3.44 02/25/28				1FE	999,973	99.783	997,830	1,000,000	1,000,000					3.440	3.454	FMAN	3,440	34,400	02/12/2016.	02/25/2028.
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028				1FE	1,500,000	99.504	1,492,556	1,500,000	1,499,465		159			4.590	3.065	JAJO	13,005	61,622	10/19/2016.	10/25/2028.
65252D AC 3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027				1FE	1,000,000	99.476	994,763	1,000,000	999,508		(492)			4.119	3.992	JAJO	8,352	10,438	07/17/2018.	01/20/2027.
67091R AP 4	OCP 2015-8A A2BR CLO MEZ 3.434 04/17/27				1FE	500,000	96.940	484,700	500,000	499,999					3.434	3.449	JAJO	3,529	16,741	10/16/2017.	04/17/2027.
67097L AB 2	OCP 2017-13A A1B CLO SNR FLT 07/15/30				1FE	995,500	98.240	982,400	1,000,000	996,041		609			3.776	2.723	JAJO	8,182	39,705	06/16/2017.	07/15/2030.
67097L AF 3	OCP 2017-13A A2B CLO MEZ 3.7982 07/30				1FE	1,000,000	94.000	940,000	1,000,000	1,000,070		(2)			3.798	3.815	JAJO	8,018	47,055	06/16/2017.	07/15/2030.
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25				1FE	449,958	99.954	449,751	449,958	448,439		193			3.415	3.464	JAJO	3,159	15,366	01/25/2017.	04/17/2025.
67103Q BC 0	OFSBS 2013-5A A3FR CLO MEZ 4.311 04/25				1FE	500,000	99.596	497,981	500,000	498,873		192			4.311	4.364	JAJO	4,431	21,555	01/25/2017.	04/17/2025.
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31				1FE	1,000,000	98.570	985,700	1,000,000	999,890		(110)			4.490	4.582	JAJO	9,229	22,450	04/11/2018.	04/17/2031.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027				1AM	1,891,700	89.780	1,795,600	2,000,000	1,885,037		(7,663)			6.460	6.460	JAJO	19,506	106,509	08/04/2015.	10/20/2027.
67575N AU 7	OMART 2016-T2 AT2 ABS SSNR 2.7215 08/49			1	1FE	1,499,999	99.589	1,493,835	1,500,000	1,500,000		0			2.722	2.737	MON	1,814	40,823	08/03/2016.	08/16/2049.
67590A BB 7	OCT14 2012-1A A1BR CLO SSNR FLT 07/15/29				1FE	985,000	99.841	983,430	985,000	985,124		52			3.811	2.692	JAJO	8,134	33,024	05/09/2017.	07/15/2029.
68267B AA 8	OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029				1FE	1,999,456	100.097	2,001,935	2,000,000	1,999,861		405			3.300	3.325	MON	3,117	52,067	02/21/2018.	03/14/2029.
68267B AB 6	OMFIT 2018-1A B ABS MEZ 3.61 03/14/2029				1FE	1,999,861	100.807	2,016,144	2,000,000	2,000,214		352			3.610	3.634	MON	3,409	56,958	02/21/2018.	03/14/2029.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26			1	1FE	194,323	99.963	194,313	194,385	194,383		18			3.190	3.221	MON	224	6,201	01/28/2015.	03/18/2026.
68268H AA 4	OMFIT 2016-3A A ABS SSNR 3.83 06/18/2031				1FE	2,040,000	101.180	2,023,600	2,000,000	2,024,079		(7,716)			3.830	3.421	MON	2,766	76,600	01/24/2017.	06/18/2031.
68268L AA 5	OMFIT 2015-3A A ABS SEQ SSNR 3.63 11/28			1	1FE	999,827	99.750	997,500	1,000,000	999,928		30			3.630	3.661	MON	1,311	36,300	09/24/2015.	11/20/2028.
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033			1	1FE	1,999,571	101.228	2,024,560	2,000,000	1,999,625		54			3.570	3.601	MON	3,372	52,558	03/12/2018.	03/14/2033.
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48				2AM	997,500	99.859	996,097	997,500	996,097	(1,429)	26			4.262	4.284	MJSD	3,070	14,644	07/19/2018.	09/05/2048.
74334A AA 7	PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35				1FE	1,999,990	96.780	1,935,600	2,000,000	2,000,496		506			3.255	3.242	MON	5,425	50,091	02/08/2018.	03/17/2035.
75574W AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035			1	1FE	1,000,000	98.680	986,800	1,000,000	999,985		(15)			3.806	3.408	MON	740	17,370	06/15/2018.	06/25/2035.
75620R AC 6	RCTTE 2015-1A CLO SUB 0.00 10/20/27				5GI	249,449	65.000	198,867	305,949	198,867	(14,219)	(19,588)			7.100	7.100	JAJO	2,498	35,436	10/20/2017.	10/20/2027.
77587A AS 5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031				1FE	1,750,000	96.076	1,681,330	1,750,000	1,749,883		(117)			4.270	4.230	JAJO	14,737	39,023	03/29/2018.	04/20/2031.
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023			1	1FE	853,310	100.166	854,909	853,491	853,382		64			3.770	3.808	MON	983	32,177	02/15/2017.	01/20/2023.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047			1	1FE	1,901,648	99.184	1,983,680	2,000,000	1,998,121		13,889			2.500	2.572	MON	2,222	50,000	02/27/2013.	03/15/2047.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027			1	1FE	331,033	99.635	331,352	332,566	331,909		283			2.980	3.092	MON	440	9,910	07/23/2015.	07/15/2027.
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036			1	1FE	2,999,452	100.717	3,021,510	3,000,000	2,999,535		82			3.500	3.529	MON	4,667	77,000	03/14/2018.	02/15/2036.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30				1FE	2,000,000	99.125	1,982,500	2,000,000	1,999,978		(22)			4.088	4.109	MJSD.	2,044	49,283	04/30/2018.	06/22/2030.
80349B AP 2	SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30				1FE	1,000,000	99.500	995,000	1,000,000	999,955		(45)			4.747	4.779	JAJO..	2,374		12/03/2018.	01/20/2030.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042				1FE	629,320	102.847	653,511	635,420	631,019		1,029			4.750	5.000	MON...	1,341	30,182	10/09/2015.	10/15/2042.
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34			1	1FE	351,811	98.076	345,065	351,835	351,815		4			2.910	2.929	MON...	313	10,238	03/13/2017.	03/20/2034.
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047			1	1FE	2,497,403	99.710	2,492,750	2,500,000	2,497,765		362			3.340	3.385	MON...	1,392	64,712	03/13/2018.	08/25/2047.
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026			1	1FE	517,401	100.171	518,332	517,445	517,417		22			3.280	3.307	MON...	283	16,972	01/20/2017.	01/26/2026.
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027			1	1FE	853,816	99.425	848,958	853,872	853,839		49			2.550	2.570	MON...	363	19,536	01/30/2018.	02/25/2027.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044			1	2AM	413,546	97.674	403,934	413,552	413,552					4.020	4.020	JJ.....	7,435	16,625	07/24/2014.	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45			1	1FE	1,362,220	99.969	1,362,507	1,362,926	1,362,474		117			4.180	4.190	FA.....	20,731	56,970	08/07/2015.	08/21/2045.
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46			1	2AM	937,633	100.440	941,763	937,633	937,633					4.472	4.514	MON...	1,281	43,968	04/12/2016.	05/20/2046.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45				1FE	497,364	99.367	495,127	498,281	492,741		3			3.501	3.527	MON...	1,454	17,459	11/21/2014.	01/20/2045.
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029			1	1FE	1,208,836	99.110	1,191,376	1,202,074	1,202,074		(5,171)			3.050	2.531	MON...	611	36,663	05/11/2017.	04/25/2029.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24			1	1FE	125,600	100.008	125,636	125,625	125,624		7			3.160	3.187	MON...	176	3,970	02/18/2015.	11/15/2024.
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043				1FE	949,478	101.138	969,237	958,333	949,937		828			4.089	4.335	MON...	1,742	18,505	06/15/2018.	05/15/2043.
85816B CQ 1	STCR 2015-1A BR CLO MEZ FLT 05/22/2029				1FE	1,000,000	99.000	990,000	1,000,000	1,000,139		(23)			4.496	3.170	FMAN.	5,120	38,982	05/12/2017.	05/21/2029.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046				1FE	960,426	99.164	952,897	960,935	960,517		50			3.960	4.000	MON...	1,163	38,053	10/12/2016.	10/20/2046.
87240P AA 9	TCP 2017-1A A1 CLO SSNR FLT 08/20/2029				1FE	2,000,000	98.676	1,973,520	2,000,000	1,998,798		(111)			4.325	3.054	FMAN.	10,091	90,241	08/01/2017.	08/20/2029.
87248T AB 1	TICP 2017-7A AJ CLO SNR FLT 07/15/29				1FE	1,000,000	100.030	1,000,300	1,000,000	999,959		82			3.886	2.773	JAJO..	8,420	41,565	06/12/2017.	07/15/2029.
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035				1FE	971,942	99.000	962,222	971,942	972,144		194			3.205	2.375	MON...	1,471	22,859	02/05/2018.	02/15/2035.
87267J AA 1	TFINS 2018-2A A1 CDO SSNR FLT 09/30/2039				1FE	2,000,000	100.000	2,000,000	2,000,000	1,999,939		(61)			4.450	4.477	JAJO..	2,967		11/20/2018.	09/30/2039.
87271L AU 6	TIA 2016-1A B2R CLO MEZ 4.597 07/20/2031				1FE	1,499,601	98.222	1,473,330	1,500,000	1,499,620		19			4.589	4.619	JAJO..	13,576	17,209	07/18/2018.	07/20/2031.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46				2AM	492,500	100.834	496,607	492,500	492,500					4.377	4.401	FMAN.	2,156	21,557	05/04/2016.	05/25/2046.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038				1FE	416,606	97.445	406,021	416,667	416,640		12			2.830	2.850	MON...	360	11,792	02/20/2013.	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038				1FE	483,600	99.586	489,632	491,667	485,906		2,236			3.550	4.092	MON...	533	17,454	10/11/2016.	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039				1FE	516,662	99.200	512,534	516,667	516,667					3.510	3.536	MON...	554	18,135	02/19/2014.	02/22/2039.
88432M AC 8	WINDR 2017-1A B CLO MEZ FLT 04/18/2029				1FE	1,000,000	97.490	974,900	1,000,000	999,916		15			4.145	2.761	JAJO..	8,635	36,946	02/02/2017.	04/18/2029.
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032			1	1FE	832,854	101.410	844,633	832,890	832,862		5			4.212	4.250	MON...	1,559	35,081	04/25/2017.	05/17/2032.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34				1FE	420,943	98.450	523,752	531,998	404,207		(154)			3.717	8.425	MN.....	2,087	15,790	09/22/2015.	05/24/2034.
89531F AE 7	TREST 2017-1A A2 CLO MEZ FLT 07/25/29				1FE	500,000	98.530	492,650	500,000	500,094		71			4.290	3.143	JAJO..	4,052	23,275	06/14/2017.	07/25/2029.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43				1FE	1,661,375	97.671	1,658,184	1,697,717	1,667,350		12,099			2.266	3.242	MON...	1,710	32,059	02/22/2018.	01/15/2043.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43				1FE	2,233,555	99.650	2,242,125	2,250,000	2,238,182		2,627			3.525	3.692	MON...	3,525	79,313	11/21/2016.	01/15/2043.
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047				1FE	750,811	99.162	744,530	750,822	750,815		5			2.709	2.725	MON...	904	20,340	07/21/2017.	08/15/2047.
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48				1FE	1,814,744	101.019	1,833,239	1,814,746	1,814,742		(2)			3.783	3.813	MON...	1,144	42,907	05/02/2018.	04/25/2048.
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046				1FE	1,000,000	99.904	999,037	1,000,000	1,000,000					3.065	3.085	MON...	1,362	30,650	06/08/2016.	06/15/2046.
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047			1	1FE	560,168	98.750	553,314	560,318	552,417		(410)			3.000	2.860	MON...	1,401	16,810	05/08/2017.	05/25/2047.
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46			1	1FE	143,150	99.500	142,434	143,150	143,150					3.534	3.455	MON...	422	5,059	04/22/2016.	04/25/2046.
92330W AE 7	VENTR 2016-24A AF CLO SSNR 2.707 10/28				1FE	790,000	96.960	765,985	790,000	790,033		(10)			2.707	2.715	JAJO..	4,218	21,385	08/11/2016.	10/20/2028.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046				2AM	976,525	101.465	990,865	976,560	976,548		4			5.193	5.250	MON...	2,254	50,713	10/12/2016.	10/15/2046.
92915Q AE 3	VOYA 2017-3A A1B CLO SNR FLT 07/20/30				1FE	1,000,000	98.252	982,520	1,000,000	987,888		(1,041)			3.819	2.680	JAJO..	7,744	41,088	06/13/2017.	07/20/2030.
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33			1	1FE	1,983,878	98.270	1,950,016	1,984,345	1,983,932		132			2.820	2.844	MON...	2,487	55,984	07/20/2017.	06/15/2033.
949496 AE 3	WELF 2015-1A A2 CLO SEQ SSNR 3.29 10/27			1	1FE	1,000,000	99.615	996,154	1,000,000	1,000,000					3.290	3.304	JAJO..	6,489	32,900	08/26/2015.	10/20/2027.

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45				2AM	1,935,000	99.898	1,933,035	1,935,000	1,935,000					4.080	4.101	MJSD.	3,509	78,948	05/19/2015.	06/15/2045.
95168Q AR 1	WSTC 2013-1A A2BR CLO MEZ 3.393 11/07/25				1FE	1,000,000	99.029	990,290	1,000,000	998,877		415			3.393	3.454	FMAN.	5,090	33,930	04/28/2017.	11/07/2025.
95168W AR 8	WSTC 2014-2A A1BR CLO SSNR 2.724 01/27				1FE	1,000,000	98.044	980,436	1,000,000	999,997		1			2.724	2.733	JAJO..	5,675	24,970	10/24/2017.	01/16/2027.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028			1	1FE	855,304	99.531	854,363	858,388	856,182		1,384			3.500	3.613	MON...	2,504	30,044	04/22/2016.	12/20/2028.
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030			1	1FE	306,301	98.844	303,127	306,672	306,243		72			3.050	3.052	MON...	779	22,627	03/30/2017.	12/20/2030.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28			1	1FE	235,084	99.718	234,733	235,397	235,398		599			3.200	3.200	MON...	628	7,533	11/17/2015.	07/20/2028.
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031			1	1FE	843,848	99.625	842,164	845,334	843,841		246			3.380	3.403	MON...	2,381	17,302	04/19/2018.	12/20/2031.
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031			1	1FE	1,682,215	99.500	1,682,215	1,690,669	1,683,153		2,275			3.580	3.768	MON...	5,044	36,652	04/19/2018.	12/20/2031.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27				1FE	1,000,000	100.000	1,000,000	1,000,000	1,000,000					4.070	4.091	JAJO..	8,366	40,700	03/19/2015.	04/17/2027.
979888 AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030				1FE	2,500,000	98.832	2,470,800	2,500,000	2,500,002		2			3.919	3.823	JAJO..	19,867	49,112	03/29/2018.	04/20/2030.
98875N AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31				1FE	1,000,000	98.320	983,200	1,000,000	999,843		(157)			4.834	4.797	JAJO..	21,619		06/19/2018.	07/20/2031.
98878C AA 4	ZCCP 2018-1A A1 CLO SSNR FLT 01/16/2031		C		1FE	2,000,000	99.300	1,986,000	2,000,000	2,000,000					4.500	4.532	JAJO..			11/29/2018.	01/16/2031.
98886Y AR 9	ZAIS2 2014-2A A1BR CLO SSNR 2.92 07/26				1FE	1,000,000	98.000	980,000	1,000,000	1,000,003		(2)			2.920	2.930	JAJO..	5,353	29,200	04/10/2017.	07/25/2026.
98954R AK 6	ZIGG 2014-1A B2R CLO MEZ 3.88 04/17/2029				1FE	1,000,000	95.820	958,200	1,000,000	999,981		4			3.850	3.869	JAJO..	7,914	38,500	04/12/2017.	04/17/2029.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039				1FE	736,071	93.500	688,227	736,071	736,071					4.875	4.925	MON...	1,595	35,883	12/18/2014.	12/15/2039.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						234,212,925	XXX	231,956,940	235,390,658	233,725,188	(224,988)	(87,871)	0	0	XXX	XXX	XXX	1,167,628	6,583,593	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						452,077,910	XXX	446,686,680	456,526,159	446,421,521	(394,783)	336,126	0	0	XXX	XXX	XXX	2,964,563	13,625,804	XXX	XXX
Hybrid Securities - Issuer Obligations																					
22080R 20 6	CORTS-PECO ENERGY 8.00 04/06/2028				3FE	125,000	29.833	149,165	125,000	121,205		115			8.000	8.351	AO.....		10,000	12/31/2010.	04/06/2028.
4299999. Hybrid Securities - Issuer Obligations						125,000	XXX	149,165	125,000	121,205	0	115	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
4899999. Total - Hybrid Securities						125,000	XXX	149,165	125,000	121,205	0	115	0	0	XXX	XXX	XXX	0	10,000	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						307,799,591	XXX	299,786,752	299,042,667	298,507,257	(169,795)	(1,156,109)	256,360	0	XXX	XXX	XXX	2,767,856	10,091,144	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						99,334,886	XXX	96,923,548	100,943,313	95,773,259	0	(818,717)	0	0	XXX	XXX	XXX	247,259	3,055,598	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						8,540,459	XXX	7,272,569	6,727,567	7,193,726	0	(184,153)	0	0	XXX	XXX	XXX	39,365	532,721	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						333,016,111	XXX	329,103,341	330,667,043	331,322,391	(224,988)	(593,807)	0	0	XXX	XXX	XXX	1,983,359	9,589,095	XXX	XXX
8399999. Grand Total - Bonds						748,691,047	XXX	733,086,209	737,380,591	732,796,633	(394,783)	(2,752,785)	256,360	0	XXX	XXX	XXX	5,037,839	23,268,559	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
064058 AF 7	BANK OF NY MELLON F 4.625			1,000,000.000	1.00	0.895	895,000	89.500	895,000	1,000,000	12,976	46,250		(119,992)	(8)		(120,000)		P2FEU	07/25/2016.
172967 GD 7	CITIGROUP INC 5.95 12/29/2049			1,000,000.000	1.00	0.910	910,000	91.000	910,000	1,000,000	24,957	59,500		(90,151)	(32)		(90,183)		P3FEU	10/22/2012.
249670 AA 8	DTCC/THE C 4.875			1,000,000.000	1.00	0.980	980,000	98.000	980,000	1,000,000	2,167	48,750		(60,000)			(60,000)		P1FEU	05/19/2015.
313148 87 6	FARMER MAC C 6.00			40,000.000	25.00	23.670	946,800	23.670	946,800	1,000,000	15,000	60,000		(165,600)			(165,600)		P1FEL	06/17/2014.
313400 64 0	FREDDIE MAC Y 6.55			5,000.000	25.00	0.300	1,500	5.750	28,750	125,000							0		P6FEU	12/31/2010.
313400 67 3	FREDDIE MAC V 5.57			15,000.000	25.00	0.305	4,575	5.400	81,000	375,000							0		P6FEU	12/31/2010.
313400 69 9	FREDDIE MAC T 6.42			5,000.000	50.00	0.300	1,500	10.810	54,050	250,000							0		P6FEU	12/31/2010.
313400 73 1	FREDDIE MAC R 5.70			4,000.000	50.00	0.550	2,200	10.000	40,000	200,000							0		P6FEU	12/31/2010.
369604 BQ 5	GEN ELECTRIC CO 5.00 D			1,094,000.000	1.00	0.764	835,543	76.375	835,543	1,104,940	2,431	54,700		(291,854)	(2,158)		(294,013)		P2FEU	01/20/2016.
38144X 50 0	GOLDMAN SACHS GP B 6.20			4,675.000	25.00	25.000	116,875	25.580	119,587	116,875		13,311					0		P3FEL	12/31/2010.
38145G 30 8	GOLDMAN SACHS GP J 5.50			40,000.000	25.00	24.030	961,200	24.030	961,200	1,000,000		55,000		(18,800)			(18,800)		P3FEL	04/18/2013.
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049			717,000.000	100.00	0.988	708,038	98.750	708,038	744,784	7,516	29,980		(16,587)	(2,234)		(18,821)		P2FEU	10/13/2011.
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15			1,000,000.000	1.00	0.953	952,500	95.250	952,500	1,000,000	8,583	51,500		(79,999)	(1)		(80,000)		P2FEU	04/16/2013.
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020			40,000.000	25.00	24.977	999,070	24.985	999,400	1,000,000	2,917	35,000			(176)		(176)		RP1FEL	03/26/2013.
524ESC 63 9	LEHMAN BROS HLDG G 3.00			23,000.000	0.10					581,093							0		P6*U	12/31/2010.
524ESC 70 4	LEHMAN BROS HLDG C 5.94			4,000.000	50.00					187,000							0		P6*U	12/31/2010.
524ESC 72 0	LEHMAN BROS HLDG 6.50			8,000.000	0.10					200,000							0		P6*U	12/31/2010.
59156R BP 2	METLIFE INC C 5.25			1,000,000.000	1.00	0.965	965,000	96.500	965,000	1,000,000	2,333	52,500		(76,250)			(76,250)		P2FEU	05/27/2015.
59156R BT 4	METLIFE INC D 5.875			2,000,000.000	1.00	0.975	1,950,000	97.500	1,950,000	2,000,000	34,597	56,465		(49,971)	(29)		(50,000)		P2FEU	03/20/2018.
61762V 20 0	MORGAN STANLEY 7.125 E			20,000.000	25.00	25.000	500,000	26.200	524,000	500,000	8,906	35,625					0		P3FEL	09/25/2013.
693475 AM 7	PNC FINANCIAL 4.85 R			1,000,000.000	100.00	0.910	910,000	91.000	910,000	1,000,000		48,500		(112,500)			(112,500)		P2FEU	05/02/2013.
714239 ZB 9	PERMIAN HOLDCO 2 A	R		56,101.000	1.00	2.500	140,253	2.500	140,253	140,253							0		P5GIA	11/01/2016.
743315 AU 7	PROGRESSIVE CORP B 5.375			1,000,000.000	1.00	0.931	931,046	93.105	931,046	1,000,000	15,826	27,024		(68,956)	2		(68,954)		P2FEU	03/09/2018.
78409G 20 6	SCE TRUST IV H 5.375			20,000.000	25.00	19.640	392,800	19.640	392,800	500,000		26,875		(122,200)			(122,200)		P2FEL	08/17/2015.
902973 83 3	US BANCORP 6.50			20,000.000	25.00	26.450	529,000	26.450	529,000	518,400	8,125	32,500		(33,600)			(33,600)		P2FEL	08/26/2013.
902973 AY 2	US BANCORP I 5.125			500,000.000	1.00	0.993	496,250	99.250	496,250	500,000	11,816	25,625		(25,631)	6		(25,625)		P2FEU	11/16/2015.
949746 55 6	WELLS FARGO CO 5.85			40,000.000	1.67	24.400	976,000	24.400	976,000	1,000,000		58,501		(105,600)			(105,600)		P2FEL	07/15/2013.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							16,105,148	XXX	16,326,215	19,043,344	158,151	817,606	0	(1,437,691)	(4,630)	0	(1,442,321)	0	XXX	XXX
8999999. Total - Preferred Stocks							16,105,148	XXX	16,326,215	19,043,344	158,151	817,606	0	(1,437,691)	(4,630)	0	(1,442,321)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
00123Q 10 4	AGNC INVESTMENT CORP.			48,500.000	850,690	17.540	850,690	1,098,041	8,730	104,760		(128,525)		(128,525)		L	12/06/2013.
037347 10 1	ANWORTH MORTGAGE ASSET CORP.			97,250.000	392,890	4.040	392,890	477,107	12,643	56,405		(136,150)		(136,150)		L	12/09/2013.
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE			35,243.000	587,148	16.660	587,148	577,280	16,212	64,847		(63,085)		(63,085)		L	09/01/2016.
037833 10 0	APPLE INC.			12,100.000	1,908,654	157.740	1,908,654	826,899		34,122		(139,029)		(139,029)		L	06/24/2013.
041356 20 5	ARLINGTON ASSET INVESTMENT-A.			85,900.000	621,916	7.240	621,916	1,636,091		158,915			389,986	(389,986)		L	10/30/2015.
06738E 20 4	BARCLAYS PLC-SPONS ADR		C	35,500.000	267,670	7.540	267,670	556,490		8,604		(119,280)		(119,280)		L	03/18/2014.
10922N 10 3	BRIGHTHOUSE FINANCIAL INC-WI			818.000	24,933	30.480	24,933	39,216				(23,035)		(23,035)		L	08/07/2017.
14309L 10 2	CARLYLE GROUP LP			29,073.000	457,900	15.750	457,900	717,630		36,051		(207,872)		(207,872)		L	09/11/2015.
163851 10 8	CHEMOURS CO/THE			1,100.000	31,042	28.220	31,042	12,847		924		(24,024)		(24,024)		L	07/01/2015.
172967 42 4	CITIGROUP INC.			9,110.000	474,267	52.060	474,267	459,389		13,719		(199,369)		(199,369)		L	05/04/2018.
19626G 10 8	COLONY CAPITAL INC.			44,873.000	210,006	4.680	210,006	642,745	4,936	26,924		60,742	362,738	(301,995)		L	03/28/2017.
20825C 10 4	CONOCOPHILLIPS			7,000.000	436,450	62.350	436,450	382,635		8,120		52,220		52,220		L	06/27/2011.
29250N 10 5	ENBRIDGE INC.			1,675.000	52,059	31.080	52,059	51,992				67		67		U	12/20/2018.
29273V 10 0	ENERGY TRANSFER EQUITY LP			77,376.000	1,022,137	13.210	1,022,137	1,316,940		23,600		(294,803)		(294,803)		L	10/19/2018.
354613 10 1	FRANKLIN RESOURCES INC.			8,500.000	252,110	29.660	252,110	338,027	2,210	33,320		(30,278)	85,917	(116,195)		L	09/10/2015.
37045V 10 0	GENERAL MOTORS CO.			18,750.000	627,188	33.450	627,188	600,096		28,500		(141,375)		(141,375)		L	08/12/2015.
38741L 10 7	GRANITE POINT MORTGAGE TRUST			17,721.000	319,510	18.030	319,510	329,715	7,443	27,999		5,139		5,139		L	11/02/2017.
38983D 30 0	GREAT AJAX CORP.			91,552.000	1,103,202	12.050	1,103,202	1,162,606		111,693		(162,047)		(162,047)		L	04/15/2016.
46131B 10 0	INVESCO MORTGAGE CAPITAL			19,800.000	286,704	14.480	286,704	298,998	8,316	33,264		(66,330)		(66,330)		L	07/10/2013.
46187W 10 7	INVITATION HOMES INC.			4,842.000	97,227	20.080	97,227	112,286		2,130		(16,899)		(16,899)		L	11/16/2017.
48251W 10 4	KKR & CO INC CLASS A			1,162.000	22,810	19.630	22,810	15,855		813		(1,662)		(1,662)		L	01/11/2016.
524901 10 5	LEGG MASON INC.			2,000.000	51,020	25.510	51,020	69,374	680	2,480		(32,940)		(32,940)		L	06/27/2016.
55272X 10 2	MFA FINANCIAL INC.			25,000.000	167,000	6.680	167,000	194,085	5,000	20,000		(31,000)		(31,000)		L	11/15/2012.
58503F 10 6	MEDLEY CAPITAL CORP.			95,663.000	254,464	2.660	254,464	731,487		44,005			244,897	(244,897)		L	10/19/2017.
59156R 10 8	METLIFE INC.			9,000.000	369,540	41.060	369,540	321,012		14,940		(85,500)		(85,500)		L	09/24/2015.
628351 10 8	MUTUAL RISK MANAGEMENT LTD.		C	140,000.000				14,177						0		U	12/31/2010.
714239 ZA 1	PERMIAN HOLDCO 2 INC.	R		56,101.000	140,253	2.500	140,253	140,253						0		V	11/01/2016.
744320 10 2	PRUDENTIAL FINANCIAL, INC.			10,850.000	884,818	81.550	884,818	708,896		39,060		(362,716)		(362,716)		L	08/25/2015.
75574U 10 1	READY CAPITAL CORP.			96,984.000	1,341,289	13.830	1,341,289	1,234,603	38,794	149,355		(128,019)		(128,019)		L	11/02/2016.
76150W 10 7	REVERSE MORTGAGE INVESTMENT			93,250.000	885,875	9.500	885,875	1,398,750		23,313		256,438		256,438		U	02/06/2014.
780259 10 7	ROYAL DUTCH SHELL-SPON ADR-B		C	8,000.000	479,520	59.940	479,520	394,211		30,080		(66,800)		(66,800)		L	09/28/2015.
780259 20 6	ROYAL DUTCH SHELL SPON ADR A		C	6,500.000	378,755	58.270	378,755	344,381		23,524		(54,860)		(54,860)		L	08/21/2015.
85571B 10 5	STARWOOD PROPERTY TRUST INC.			15,000.000	295,650	19.710	295,650	257,905	7,200	28,800		(24,600)		(24,600)		L	11/15/2012.
876030 10 7	TAPESTRY INC.			21,300.000	718,875	33.750	718,875	976,449		35,944		(223,224)		(223,224)		L	06/19/2014.
90187B 40 8	TWO HARBORS INVESTMENT CORP.			72,757.000	934,200	12.840	934,200	1,196,166	34,196	80,113		(237,994)		(237,994)		L	08/01/2018.
92553P 20 1	VIACOM INC CLASS B			29,200.000	750,440	25.700	750,440	1,245,868	5,840	23,360		(149,212)		(149,212)		L	08/27/2015.
D18190 89 8	DEUTSCHE BANK AG-REGISTERED		D	12,646.000	103,065	8.150	103,065	279,796		1,606		(45,634)	91,955	(137,588)		L	03/30/2017.
G30401 10 6	ENDO INTERNATIONAL PLC.		D	31,500.000	229,950	7.300	229,950	890,040				(14,175)		(14,175)		L	05/06/2016.
G5785G 10 7	MALLINCKRODT PLC.		D	10,550.000	166,690	15.800	166,690	751,363				(71,318)		(71,318)		L	09/28/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					18,197,913	XXX	18,197,913	22,801,701	152,199	1,291,290	0	(2,907,146)	1,175,493	(4,082,639)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Parent, Subsidiaries and Affiliates																	
63655# 10 2	NATIONAL INTERSTATE INS CO OF HAWAII			500,000.000	12,691,530	25.383	12,691,530	6,641,936		1,200,000		(141)		(141)		K	01/01/1999.
89684# 10 2	TRIUMPHE CASUALTY CO.			75,000.000	18,683,725	249.116	18,683,725	12,990,027		1,900,000		(403,741)		(403,741)		K	01/01/2006.
89391# 10 6	TRANSPROTECTION SVCS CO.			300.000	854,376	2,847.921	854,376			500,000		314,787		314,787		K	07/30/2013.
92206@ 10 7	VANLINER INS CO.			3,000.000	141,849,324	47,283.108	141,849,324	145,367,323		13,400,000		1,429,978		1,429,978		K	07/30/2013.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					174,078,956	XXX	174,078,956	164,999,286	0	17,000,000	0	1,340,884	0	1,340,884	0	XXX	XXX
9799999. Total - Common Stock					192,276,869	XXX	192,276,869	187,800,988	152,199	18,291,290	0	(1,566,262)	1,175,493	(2,741,756)	0	XXX	XXX
9899999. Total Common and Preferred Stock					208,382,017	XXX	208,603,084	206,844,332	310,349	19,108,896	0	(3,003,954)	1,175,493	(4,184,077)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....3, the total $ value (included in Column 8) of all such issues $.....937,934.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912828 4B 3	U.S. TREASURY NOTES 2.375 03/15/2021		03/27/2018	GOLDMAN SACHS		999,609	1,000,000	839
912828 5P 1	U.S. TREASURY NOTES 2.875 11/30/2023		12/07/2018	GOLDMAN SACHS		503,516	500,000	395
0599999.	Total - Bonds - U.S. Government					1,503,125	1,500,000	1,234
Bonds - U.S. Special Revenue and Special Assessment								
196479 2D 0	CO HSG & FIN AUTH C 4.25 05/01/2049		11/28/2018	BARCLAYS CAPITAL		3,170,070	3,000,000	
20775C ZE 7	CT HSG FIN AUTH A-2 4.00 11/15/2041		02/07/2018	BANC OF AMERICA SECURITIES		1,058,740	1,000,000	
34074M SJ 1	FL ST HSG FIN 2 4.25 01/01/2050		11/15/2018	CITIGROUP		3,171,600	3,000,000	
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048		06/01/2018	MORGAN STANLEY		2,103,560	2,000,000	
594654 CL 7	MI HSG DEV A 3.60 12/01/2033		03/09/2018	BARCLAYS CAPITAL		2,000,000	2,000,000	
594654 CM 5	MI HSG DEV A 4.00 12/01/2048		03/09/2018	BARCLAYS CAPITAL		2,123,120	2,000,000	
61212R 8H 2	MT BRD OF HSG A 4.00 06/01/2049		03/23/2018	RBC CAPITAL MARKETS		1,327,025	1,250,000	
63968M RD 3	NE INVESTMENT FIN A 3.75 09/01/2035		03/08/2018	JP MORGAN SECURITIES INC		1,045,000	1,045,000	
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048		03/07/2018	JP MORGAN SECURITIES INC		1,063,830	1,000,000	
64613A AC 6	NJ ST HSG & MTGE SF A 4.50 10/01/2048		06/15/2018	RBC CAPITAL MARKETS		1,071,880	1,000,000	
686087 B6 3	OR HSG AND CMNTY D 4.75 01/01/2050		11/29/2018	BANC OF AMERICA SECURITIES		1,079,830	1,000,000	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					19,214,655	18,295,000	0
Bonds - Industrial and Miscellaneous								
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033		06/13/2018	DEUTSCHE BANK		749,811	750,000	
010284 AL 1	ALABAMA GAS CORP 5.20 01/15/2020		03/23/2018	Payment on Intercompany Balance		1,000,400	1,000,000	9,822
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027		01/19/2018	Exchanged		910,000	1,000,000	
03027W AJ 1	AMERICAN TOWER TRUST 3.07 03/15/2023		06/11/2018	BARCLAYS CAPITAL		1,948,240	2,000,000	4,776
03330P AA 7	ANCHF 2018-5A A CDO SSNR 4.1 04/25/2036		01/26/2018	GREENSLEDGE CAPITAL MARKET		2,000,000	2,000,000	
03666H AA 9	ANTARES HOLDINGS 6.00 08/15/2023		07/19/2018	DEUTSCHE BANK		999,950	1,000,000	
038923 AD 0	ARBOR REALTY TRUST 5.625 05/01/2023		03/08/2018	SANDLER & O'NEIL PARTNERS		1,999,740	2,000,000	
04016U AE 7	ARES 2017-46A A2 CLO SNR FLT 01/15/2030	C	12/18/2018	CANTOR FITZGERALD & CO		1,174,800	1,200,000	8,066
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021		05/22/2018	JP MORGAN SECURITIES INC		999,975	1,000,000	
05549N AC 0	BDS 2018-FL1 B CLO MEZ FLT 01/15/2035		02/13/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
060505 17 9	BANK OF AMER CRP 6.45 K		10/18/2018	Exchanged		631,250		
09257W AC 4	BLACKSTONE MTGE 4.75 03/15/2023		03/23/2018	BANC OF AMERICA SECURITIES		492,500	500,000	
10373Q AD 2	BP CAP MARKETS AMERICA 3.79 02/06/2024		11/01/2018	CS FIRST BOSTON		2,000,000	2,000,000	
10901U AA 0	BDF 2018-1A A CDO SSNR 4.25 04/25/2036		02/02/2018	GREENSLEDGE CAPITAL MARKET		1,000,000	1,000,000	
111021 AM 3	BRITISH TELECOMM 4.50 12/04/2023	C	11/29/2018	BARCLAYS CAPITAL		1,999,460	2,000,000	
115637 AS 9	BROWN-FORMAN CORP 3.50 04/15/2025		03/22/2018	BANC OF AMERICA SECURITIES		1,991,060	2,000,000	
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019		03/23/2018	Payment on Intercompany Balance		494,200	500,000	5,755
14912L 6G 1	CATERPILLAR FINL MTN 3.25 12/01/2024		03/12/2018	JP MORGAN SECURITIES INC		1,980,280	2,000,000	18,778
14913Q 2L 2	CATERPILLAR FINL 3.45 05/15/2023		05/09/2018	BANC OF AMERICA SECURITIES		1,998,640	2,000,000	
15137E BL 6	CECLO 2014-21A A1RB CLO SSNR 4.05 07/30		07/12/2018	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
15672R AA 3	CERB 2018-3A A CLO SSNR FLT 07/15/2030		06/29/2018	WELLS FARGO BROKERAGE SERVICES		500,000	500,000	
15673N AA 1	CERB 2018-1A A CLO SSNR FLT 04/15/2030		02/08/2018	NATIXIS		2,000,000	2,000,000	
15673Q AA 4	CERB 2018-2A A CLO SSNR FLT 04/15/2028	C	12/14/2018	WELLS FARGO BROKERAGE SERVICES		2,955,000	3,000,000	18,327
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043		05/15/2018	SANDLER & O'NEIL PARTNERS		700,000	700,000	
17401Q AQ 4	CITIZENS BANK NA BKNT 3.70 03/29/2023		03/26/2018	MORGAN STANLEY		2,995,650	3,000,000	
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047		06/12/2018	BARCLAYS CAPITAL		1,499,329	1,500,000	
21872M AA 0	CAFL 2018-2 A ABS SSNR 4.026 11/15/2052		12/06/2018	GOLDMAN SACHS		999,993	1,000,000	1,342
22549N AA 9	CSRT 2018-PS1 A CDO SSNR FLT 01/01/2037		07/25/2018	CS FIRST BOSTON		1,940,000	2,000,000	1,010
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24		06/22/2018	CS FIRST BOSTON		1,999,933	2,000,000	

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
22822R BF 6	CROWN CASTLE TOWERS 3.72 07/15/2023		06/26/2018	MORGAN STANLEY		1,000,000	1,000,000	
24422E UE 7	JOHN DEERE CAP MTN 3.45 03/13/2025		03/08/2018	BARCLAYS CAPITAL		2,999,070	3,000,000	
244608 AA 3	DPATH 2018-1A A1 CLO SSNR FLT 01/15/2031		12/07/2018	GREENSLEDGE CAPITAL MARKET		1,000,000	1,000,000	
244608 AJ 4	DPATH 2018-1A A2 CLO SSNR 4.526 01/15/31		12/07/2018	GREENSLEDGE CAPITAL MARKET		1,000,000	1,000,000	
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		04/18/2018	GUGGENHEIM CAPITAL MARKET		1,000,000	1,000,000	
260543 CQ 4	DOW CHEMICAL CO 4.80 11/30/2028		11/28/2018	BANC OF AMERICA SECURITIES		1,997,960	2,000,000	
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		04/17/2018	BARCLAYS CAPITAL		1,000,000	1,000,000	
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	06/26/2018	CANTOR FITZGERALD & CO		527,327	531,730	667
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030		02/15/2018	AMHERST SECURITIES CORP		1,998,750	2,000,000	
28852L AA 1	ECLO 2018-3A A1 CLO SSNR FLT 07/20/2030		06/06/2018	CITIGROUP		1,500,000	1,500,000	
28852L AE 3	ECLO 2018-3A A2 CLO SSNR 4.545 07/20/30		06/06/2018	CITIGROUP		2,000,000	2,000,000	
299670 AC 3	XAN 2018-RSO6 B CLO SNR FLT 06/15/2035		06/07/2018	WELLS FARGO BROKERAGE SERVICES		800,000	800,000	
34955Y AL 3	FCBSL 2018-1A B2R CLO MEZ 4.905 07/23/31		07/17/2018	GOLDMAN SACHS		1,000,000	1,000,000	
34960J BC 8	FCO 2015-6A BFR CLO MEZ 4.95 07/10/2030		06/29/2018	NATIXIS		1,000,000	1,000,000	
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		12/12/2018	WELLS FARGO BROKERAGE SERVICES		999,800	1,000,000	10,717
34960Y AC 6	FCO 2016-7A A1T CLO SSNR FLT 12/15/2028		12/13/2018	WELLS FARGO BROKERAGE SERVICES		1,999,600	2,000,000	
34961J AC 8	FCO 2017-9A A1T CLO SSNR FLT 11/15/2029		03/15/2018	WELLS FARGO BROKERAGE SERVICES		1,504,500	1,500,000	16,398
34961P AE 0	FCBSL 2017-2A B2 CLO MEZ 3.95 07/11/2030		06/19/2018	CS FIRST BOSTON		982,500	1,000,000	17,665
34961W AQ 8	FCO 2018-11A BF CLO MEZ 4.45 04/15/2031		03/29/2018	NATIXIS		2,000,000	2,000,000	
36165V AC 0	GCIC 2018-IIRA A2 CLO SNR 4.665 01/20/31		11/30/2018	WELLS FARGO BROKERAGE SERVICES		999,800	1,000,000	
361837 AA 5	GARR 2015-1RR A1RR CLO SSNR FLT 09/22/29	C	12/12/2018	CANTOR FITZGERALD & CO		985,000	1,000,000	1,980
36255C AC 3	GPMT 2018-FL1 AS CLO SNR FLT 12/19/2035		04/26/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
36655Y AB 3	GARR 2018-1A A1T CLO SSNR FLT 03/20/2027		02/16/2018	NATIXIS		2,000,000	2,000,000	
375415 AC 0	GILBT 2017-1A B CLO MEZ FLT 10/15/2030	C	12/18/2018	CANTOR FITZGERALD & CO		585,750	600,000	4,440
381362 AL 6	GTCOP 2012-1A A2R CDO SSNR 4.604 06/34		06/08/2018	WELLS FARGO BROKERAGE SERVICES		1,999,952	2,000,000	
38175B AA 2	GOCAP 2018-36A A CLO SSNR FLT 02/05/2031		02/23/2018	WELLS FARGO BROKERAGE SERVICES		2,000,000	2,000,000	
38175D AC 4	GOCAP 2018-38A B CLO MEZ FLT 07/20/2030		07/17/2018	WELLS FARGO BROKERAGE SERVICES		1,500,000	1,500,000	
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23		02/09/2018	CS FIRST BOSTON		1,999,969	2,000,000	
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23		02/09/2018	CS FIRST BOSTON		999,994	1,000,000	
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048		05/23/2018	BARCLAYS CAPITAL		1,000,000	1,000,000	
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048		05/23/2018	BARCLAYS CAPITAL		1,000,000	1,000,000	
423452 AB 7	HELMERICH INTL 4.65 03/15/2025		12/20/2018	Exchanged		510,820	500,000	710
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		01/26/2018	JP MORGAN SECURITIES INC		2,000,000	2,000,000	
48669R AA 9	KCAP 2017-1A A CLO SSNR FLT 12/20/2029		12/11/2018	CANTOR FITZGERALD & CO		1,000,313	1,000,000	9,888
55280H AL 1	MCFCL 2014-1A AR CLO SSNR FLT 10/20/2029		12/11/2018	CANTOR FITZGERALD & CO		2,574,813	2,600,000	15,094
55819B AM 2	MDPK 2015-18A A2R CLO SNR FLT 10/21/2030	C	12/20/2018	WELLS FARGO BROKERAGE SERVICES		978,100	1,000,000	6,683
55953P AE 5	MAGNE 2015-16A SUB 0 01/18/28		02/02/2018	Exchanged		275,781	312,500	
56577D AJ 5	MRNON 2018-1A A2 CLO SSNR 4.363 04/15/30		04/20/2018	WELLS FARGO BROKERAGE SERVICES		999,628	1,000,000	
62848F AC 6	MYERS 2018-1A A2 CLO SNR FLT 10/20/2030	C	12/20/2018	WELLS FARGO BROKERAGE SERVICES		978,125	1,000,000	9,863
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		12/24/2018	Exchanged		2,245,002	2,263,245	851
629400 AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/204		12/24/2018	Exchanged		557,788	565,000	281
62946U AL 4	NRART 2017-T1 AT1 ABS SSNR 3.2143 02/51		03/12/2018	CS FIRST BOSTON		1,985,938	2,000,000	5,179
62947Q AZ 1	NXP BV/NXP FUNDING 4.875 03/01/2024	C	12/03/2018	CS FIRST BOSTON		999,710	1,000,000	
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023		05/14/2018	CS FIRST BOSTON		1,999,839	2,000,000	
649604 AD 7	NY MORTGAGE TRUST 6.25 01/15/2022		12/19/2018	STIFEL NICOLAUS		1,019,700	1,030,000	27,896
65252D AC 3	NWSTR 2015-1RA BR CLO MEZ FLT 01/20/2027		07/17/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	

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
67108L BE 2	OZLM 2014-6A A2BS CLO MEZ 4.49 04/17/31		04/11/2018	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	
68267B AA 8	OMFIT 2018-1A A ABS SSNR 3.3 03/14/2029		02/21/2018	SOCIETE GENERALE SEC		1,999,456	2,000,000	
68267B AB 6	OMFIT 2018-1A B ABS MEZ 3.61 03/14/2029		02/21/2018	SOCIETE GENERALE SEC		1,999,861	2,000,000	
68269C AA 4	OMFIT 2018-2A A ABS SSNR 3.57 03/14/2033		03/12/2018	CITIGROUP		1,999,571	2,000,000	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		03/31/2018	Capitalized Interest		2,882	2,882	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		06/30/2018	Capitalized Interest		2,983	2,983	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		09/30/2018	Capitalized Interest		3,088	3,088	
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		12/31/2018	Capitalized Interest		3,196	3,196	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		02/15/2018	Private Placement		14,025	14,025	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		03/31/2018	Capitalized Interest		1,266	1,266	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		06/30/2018	Capitalized Interest		1,536	1,536	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		09/30/2018	Capitalized Interest		1,590	1,590	
714244 ZZ 6	PERMIAN DD 14.00 10/15/2021		12/31/2018	Capitalized Interest		1,645	1,645	
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48		07/19/2018	GUGGENHEIM CAPITAL MARKET		1,000,000	1,000,000	
74334A AA 7	PROG 2018-SFR1 A ABS SSNR 3.255 03/17/35		02/08/2018	GOLDMAN SACHS		1,999,990	2,000,000	
75574W AC 1	RCMT 2018-FL2 B CLO MEZ FLT 06/25/2035		06/15/2018	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
77587A AS 5	RMRK 2018-1A B2 CLO MEZ 4.27 04/20/2031		03/29/2018	CITIGROUP		1,750,000	1,750,000	
78403D AM 2	SBA TOWER TRUST 18-1 C 3.448 03/15/2023		02/16/2018	BARCLAYS CAPITAL		2,000,000	2,000,000	
78449P AB 5	SMB 2018-A A2A ABS SNR 3.50 02/15/2036		03/14/2018	BARCLAYS CAPITAL		2,999,452	3,000,000	
803169 AQ 4	SRANC 2014-3A AFR CLO SSNR 4.088 06/30		04/30/2018	JEFFERIES & CO		2,000,000	2,000,000	
80349B AP 2	SARAT 2013-1A A2R2 CLO SNR FLT 01/20/30		12/03/2018	GOLDMAN SACHS		1,000,000	1,000,000	
828730 AB 7	SIMMONS FIRST NTL CORP 5.00 04/01/2028		03/21/2018	SANDLER & O'NEIL PARTNERS		2,000,000	2,000,000	
83404R AB 4	SOFI 2018-B A2FX ABS SNR 3.34 08/26/2047		03/13/2018	BANC OF AMERICA SECURITIES		2,497,403	2,500,000	
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027		01/30/2018	DEUTSCHE BANK		1,999,870	2,000,000	
85208N AD 2	SPRINT SPECTRUM 4.738 03/20/2025		03/14/2018	GOLDMAN SACHS		3,000,000	3,000,000	
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043		06/15/2018	DEUTSCHE BANK		990,760	1,000,000	
871829 BG 1	SYSCO CORP 3.55 03/15/2025		03/08/2018	JP MORGAN SECURITIES INC		1,989,600	2,000,000	
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035		02/05/2018	WELLS FARGO BROKERAGE SERVICES		1,000,000	1,000,000	
87267J AA 1	TFINS 2018-2A A1 CDO SSNR FLT 09/30/2039		11/20/2018	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	
87271L AU 6	TIA 2016-1A B2R CLO MEZ 4.597 07/20/2031		07/18/2018	WELLS FARGO BROKERAGE SERVICES		1,499,601	1,500,000	
874060 AR 7	TAKEDA PHARMACEUTICAL 4.40 11/26/2023	C	11/19/2018	JP MORGAN SECURITIES INC		2,998,800	3,000,000	
89175M AE 3	TPMT 2018-3 M1 MEZ 3.875 05/25/2058		11/27/2018	SANDLER & O'NEIL PARTNERS		1,909,375	2,000,000	6,028
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		02/22/2018	SG AMERICAS SECURITIES		1,922,497	1,964,550	1,360
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		05/02/2018	DEUTSCHE BANK		1,999,998	2,000,000	
904764 BB 2	UNILEVER CAPITAL CORP 3.375 03/22/2025		03/19/2018	CITIGROUP		2,971,020	3,000,000	
92343V ER 1	VERIZON COMM INC 4.329 09/21/28		06/21/2018	Exchanged		2,577,532	2,610,000	
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		998,242	1,000,000	
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		04/19/2018	AMHERST SECURITIES CORP		1,990,000	2,000,000	
96524V A* 7	WHITEHORSE FINANCE 6.00 08/07/2023		08/07/2018	DEUTSCHE BANK		1,000,000	1,000,000	
979888 AC 8	WDMNT 2018-4A A2 CLO SNR FLT 04/20/2030		03/29/2018	WELLS FARGO BROKERAGE SERVICES		2,500,000	2,500,000	
98875N AJ 4	ZAIS9 2018-2A B2 CLO MEZ 4.834 07/20/31		06/19/2018	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
98878C AA 4	ZCCP 2018-1A A1 CLO SSNR FLT 01/16/2031	C	11/29/2018	AMHERST SECURITIES CORP		2,000,000	2,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						165,090,975	165,209,237	203,574
8399997. Total - Bonds - Part 3						185,808,755	185,004,237	204,808
8399998. Total - Bonds - Summary Item from Part 5						9,781,341	9,806,351	56,035
8399999. Total - Bonds						195,590,096	194,810,588	260,843

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
Preferred Stocks - Industrial and Miscellaneous								
59156R BT 4	METLIFE INC D 5.875		03/20/2018	BANC OF AMERICA SECURITIES		2,000,000	2,000,000.00	
743315 AU 7	PROGRESSIVE CORP B 5.375		03/09/2018	CS FIRST BOSTON		1,000,000	1,000,000.00	
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					3,000,000	XXX	0
8999997.	Total - Preferred Stocks - Part 3					3,000,000	XXX	0
8999999.	Total - Preferred Stocks					3,000,000	XXX	0
Common Stocks - Industrial and Miscellaneous								
172967 42 4	CITIGROUP INC		05/03/2018	SANDLER & O'NEIL PARTNERS	250.000	16,741	XXX	
172967 42 4	CITIGROUP INC		05/04/2018	SANDLER & O'NEIL PARTNERS	360.000	24,410	XXX	
29250N 10 5	ENBRIDGE INC		12/20/2018	Exchanged	1,675.000	51,992	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY LP		10/19/2018	Exchanged	77,376.000	1,316,940	XXX	
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/01/2018	Legacy Merger	34,834.000	539,927	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					1,950,009	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
92206@ 10 7	VANLINER INS CO		08/31/2018	Stock Options		1,287	XXX	
92206@ 10 7	VANLINER INS CO		08/31/2018	Stock Options		14,208	XXX	
92206@ 10 7	VANLINER INS CO		09/30/2018	Stock Options		1,245	XXX	
92206@ 10 7	VANLINER INS CO		10/31/2018	Stock Options		1,287	XXX	
92206@ 10 7	VANLINER INS CO		11/30/2018	Stock Options		1,245	XXX	
92206@ 10 7	VANLINER INS CO		12/31/2018	Stock Options		1,301	XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					20,574	XXX	0
9799997.	Total - Common Stocks - Part 3					1,970,583	XXX	0
9799999.	Total - Common Stocks					1,970,583	XXX	0
9899999.	Total - Preferred and Common Stocks					4,970,583	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					200,560,679	XXX	260,843

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36241L S7 2	GNJO PL 783242 PT 3.00 02/15/2026	..	12/15/2018.	MBS Paydown		77,717	77,717	81,851	79,192		(406)		(406)		77,717			0	1,097	02/15/2026.
38373A D9 4	GNR 2009-69 PV PAC 4.00 08/20/2039	..	12/20/2018.	MBS Paydown		8,853	8,853	9,307	9,196		161		161		8,853			0	183	08/20/2039.
38375C 6N 5	GNR 2012-116 PG PAC 2.00 10/20/2040	..	12/20/2018.	MBS Paydown		38,421	38,421	39,435	38,837		266		266		38,421			0	478	10/20/2040.
38375G 2G 5	GNR 2012-102 DN SEQ 1.50 09/20/2040	..	12/20/2018.	MBS Paydown		92,109	92,109	92,052	92,030		8		8		92,109			0	692	09/20/2040.
38376E VJ 1	GNR 2009-110 AB SEQ 4.00 04/16/2039	..	12/16/2018.	MBS Paydown		38,831	38,831	40,685	39,911		447		447		38,831			0	794	04/16/2039.
38376X L5 0	GNR 2010-31 AP PAC 4.00 08/20/38	..	12/20/2018.	MBS Paydown		116,985	116,985	121,716	118,381		(68)		(68)		116,985			0	2,358	08/20/2038.
38377E NN 0	GNR 2010-42 NH PAC 4.00 04/20/39	..	12/20/2018.	MBS Paydown		72,247	72,247	74,978	73,272		178		178		72,247			0	1,472	04/20/2039.
38377K FN 5	GNR 2010-115 NW PAC 3.50 01/20/38	..	07/20/2018.	MBS Paydown		443,051	443,051	472,593	443,051				0		443,051			0	4,954	01/20/2038.
38377L ZD 3	GNR 2010-127 NH PAC 3.00 02/20/39	..	12/20/2018.	MBS Paydown		129,987	129,987	133,909	131,662		383		383		129,987			0	1,995	02/20/2039.
38378T AF 7	GNR 2013-71 GA PAC 2.50 07/20/2041	..	12/20/2018.	MBS Paydown		91,936	91,936	92,206	92,067		(117)		(117)		91,936			0	1,185	07/20/2041.
38379X KD 1	GNR 2016-83 AP 3.00 10/20/2045	..	12/20/2018.	MBS Paydown		237,371	237,371	247,571	245,783		3,207		3,207		237,371			0	3,797	10/20/2045.
0599999.	Total - Bonds - U.S. Government					1,347,509	1,347,509	1,406,303	1,363,384	0	4,059	0	4,059	0	1,347,509	0	0	0	19,004	XXX
Bonds - U.S. States, Territories and Possessions																				
68609T DM 7	OREGON ST V 4.00 12/01/2048	..	12/01/2018.	Partial Call		15,000	15,000	16,150	16,146		(1,146)		(1,146)		15,000			0	370	12/01/2048.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					15,000	15,000	16,150	16,146	0	(1,146)	0	(1,146)	0	15,000	0	0	0	370	XXX
Bonds - U.S. Political Subdivisions of States																				
447025 GT 8	HUNTSVILLE AL REF SR B 5.00 09/01/2020	..	09/01/2018.	Call		750,000	750,000	850,553	758,132		(8,132)		(8,132)		750,000			0	37,500	09/01/2020.
604280 CD 7	MINOCQUA WI SD 1 TXB 5.40 03/01/2025	..	03/01/2018.	Sinking Fund Redemption		55,000	55,000	56,100	55,659		(659)		(659)		55,000			0	1,485	03/01/2025.
800722 FR 6	SANGAMON SD #3-UNR 5.00 12/15/2018	..	08/02/2018.	Call		1,065,000	1,065,000	1,083,793	1,065,000				0		1,065,000			0	33,577	12/15/2018.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,870,000	1,870,000	1,990,446	1,878,791	0	(8,791)	0	(8,791)	0	1,870,000	0	0	0	72,562	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
02765U GR 9	AMER MUNI PWR OH PREREF 5.00 02/15/2018.	..	02/15/2018.	Maturity		925,000	925,000	942,378	925,733		(733)		(733)		925,000			0	23,125	02/15/2018.
02765U HP 2	AMER MUNI PWR OH REF 5.00 02/15/2018	..	02/15/2018.	Maturity		75,000	75,000	76,409	75,059		(59)		(59)		75,000			0	1,875	02/15/2018.
18610R AD 6	CLEVE-CUYAHOGA 6.625 2/15/2021	..	02/14/2018.	Distribution		424,907	400,000	400,400	400,130		(4)		(4)		400,125		(125)	(125)	38,084	02/15/2021.
196479 TZ 2	CO HSG SF PR I AA 5.00 11/01/2028	..	11/01/2018.	Sinking Fund Redemption		50,000	50,000	54,148	51,997		(1,845)		(1,845)		50,000			0	1,875	11/01/2028.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044	..	12/01/2018.	MBS Paydown		215,964	215,964	215,964	215,964				0		215,964			0	5,085	02/01/2044.
20774W G9 6	CT HSG FIN 4.00 11/15/2040	..	12/11/2018.	Partial Call		70,000	70,000	72,858	71,097		(1,097)		(1,097)		70,000			0	873	11/15/2040.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032	..	12/11/2018.	Partial Call		130,000	130,000	138,384	134,813		(4,813)		(4,813)		130,000			0	2,876	11/15/2032.
3128M1 CK 3	FGCI G11974 PT 5.50 05/01/2021	..	12/15/2018.	MBS Paydown		18,943	18,943	19,209	18,950		(39)		(39)		18,943			0	518	05/01/2021.
3128MB DN 4	FGCI G12609 PT 5.50 04/01/2022	..	12/15/2018.	MBS Paydown		16,938	16,938	17,256	17,121		(46)		(46)		16,938			0	498	04/01/2022.
3128MM UM 3	FG G18587 PT 3.00 02/01/2031	..	12/15/2018.	MBS Paydown		241,587	241,587	254,195	252,253		1,427		1,427		241,587			0	3,806	02/01/2031.
3128P7 5B 5	FG C91742 PT 3.50 01/01/2034	..	12/15/2018.	MBS Paydown		240,620	240,620	257,989	257,402		3,001		3,001		240,620			0	4,836	01/01/2034.
3128P7 7L 1	FG C91799 3.50 11/01/2034	..	12/15/2018.	MBS Paydown		241,673	241,673	252,775	252,346		3,980		3,980		241,673			0	4,596	11/01/2034.
3128P7 Q6 3	FG C91377 4.50 06/01/2031	..	12/15/2018.	MBS Paydown		242,063	242,063	261,731	260,297		(2,215)		(2,215)		242,063			0	5,547	06/01/2031.
3128P7 QN 6	FGTW PL C91361 4 03/01/31	..	12/15/2018.	MBS Paydown		200,312	200,312	213,959	213,335		(2,236)		(2,236)		200,312			0	3,954	03/01/2031.
3128P7 W5 8	FG C91568 PT 3.00 10/01/2032	..	12/15/2018.	MBS Paydown		174,251	174,251	183,400	182,953		2,808		2,808		174,251			0	2,767	10/01/2032.
3128P7 XX 6	FG C91594 3.00 01/01/2033	..	12/15/2018.	MBS Paydown		195,162	195,162	205,225	204,723		2,445		2,445		195,162			0	3,022	01/01/2033.
3128PV BS 8	FG J15449 PT 4.00 05/01/2026	..	12/15/2018.	MBS Paydown		143,492	143,492	153,088	151,985		(124)		(124)		143,492			0	2,988	05/01/2026.
31294L 6V 0	FGCI E02684 PT 4.50 03/01/25	..	12/15/2018.	MBS Paydown		42,487	42,487	44,532	43,182		(111)		(111)		42,487			0	902	03/01/2025.
3130A7 CX 1	FED HOME LN BANK 0001 0.875 03/19/2018	..	03/19/2018.	Maturity		2,000,000	2,000,000	1,999,380	1,999,935		65		65		2,000,000			0	8,750	03/19/2018.
3130A7 H7 3	FED HOME LN BANK 0001 1.00 03/29/2018	..	03/29/2018.	Maturity		1,325,000	1,325,000	1,325,000	1,325,000				0		1,325,000			0	6,625	03/29/2018.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3132J4 H3 6	FG G30949 PT 3.50 08/01/2036	..	12/15/2018.	MBS Paydown		275,523	275,523	290,332	288,238		(2,618)		(2,618)		275,523			0	4,346	08/01/2036.
31331J 7G 2	FED FARM CREDIT 3.15 01/12/18	..	01/12/2018.	Maturity		2,910,000	2,910,000	2,923,793	2,910,103		(103)		(103)		2,910,000			0	45,833	01/12/2018.
31331Q X3 6	FED FARM CREDIT 4.25 06/18/2018	..	06/18/2018.	Maturity		58,000	58,000	66,595	58,643		(643)		(643)		58,000			0	1,233	06/18/2018.
31331X RF 1	FED FARM CREDIT 5.125 02/05/2018	..	02/05/2018.	Maturity		1,300,000	1,300,000	1,527,435	1,303,132		(3,132)		(3,132)		1,300,000			0	33,313	02/05/2018.
31331Y 4S 6	FED FARM CREDIT 5.05 08/01/18	..	08/01/2018.	Maturity		2,480,000	2,480,000	2,809,270	2,509,156		(29,156)		(29,156)		2,480,000			0	125,240	08/01/2018.
3133X0 PF 0	FED HOME LN BANK 5.375 08/15/2018	..	08/15/2018.	Maturity		250,000	250,000	298,010	254,153		(4,153)		(4,153)		250,000			0	13,438	08/15/2018.
3133XP CT 9	FED HOME LN BANK 4.25 03/09/2018	..	03/09/2018.	Maturity		1,809,000	1,809,000	1,965,283	1,814,198		(5,198)		(5,198)		1,809,000			0	38,441	03/09/2018.
31350A BR 8	FHLMC VAR M034 CL A 4.15 04/15/2025	..	10/15/2018.	Partial Call		20,000	20,000	20,550	20,323		(253)		(253)		20,000			0	380	04/15/2025.
31359M SD 6	FANNIE MAE 4.60 06/05/2018	..	06/05/2018.	Maturity		200,000	200,000	211,143	200,833		(833)		(833)		200,000			0	4,600	06/05/2018.
3136A1 N8 4	FNR 2011-114 VA SEQ 3.50 07/25/26	..	12/25/2018.	MBS Paydown		1,235,040	1,235,040	1,318,791	1,251,732		(6,490)		(6,490)		1,235,040			0	24,445	07/25/2026.
3136A4 VH 9	FNR 2012-14 HA PAC 2.00 07/25/40	..	12/25/2018.	MBS Paydown		37,345	37,345	36,855	36,938		53		53		37,345			0	427	07/25/2040.
3136A5 BB 1	FNR 2012-40 PAC 2.00 09/25/40	..	12/25/2018.	MBS Paydown		59,195	59,195	59,472	59,339		(14)		(14)		59,195			0	629	09/25/2040.
3136A5 P6 7	FNR 2012-53 PB PAC 2.25 02/25/41	..	12/25/2018.	MBS Paydown		155,368	155,368	159,544	158,089		80		80		155,368			0	1,766	02/25/2041.
3136A6 4N 1	FNR 2012-72 QE SEQ 3.00 01/25/38	..	12/25/2018.	MBS Paydown		248,618	248,618	260,893	255,406		(2,115)		(2,115)		248,618			0	3,791	01/25/2038.
3136A7 5E 8	FNR 2012-96 PD PAC 2.00 07/25/2041	..	12/25/2018.	MBS Paydown		77,458	77,458	78,468	78,077		203		203		77,458			0	753	07/25/2041.
3136A8 XC 9	FNR 2012-99 AB SEQ 1.75 05/25/2039	..	12/25/2018.	MBS Paydown		96,120	96,120	95,827	95,918		66		66		96,120			0	927	05/25/2039.
3136AA MJ 1	FNR 2012-139 BH PAC 2.00 02/25/2042	..	12/25/2018.	MBS Paydown		109,616	109,616	111,774	111,276		(122)		(122)		109,616			0	1,127	02/25/2042.
3136AA Y7 4	FNR 2012-145 TA PAC 1.25 11/25/2042	..	12/25/2018.	MBS Paydown		109,365	109,365	108,997	109,077		90		90		109,365			0	746	11/25/2042.
3136AA YL 3	FNR 2012-133 GE PAC 1.50 08/25/2041	..	12/25/2018.	MBS Paydown		20,165	20,165	20,136	20,135		1		1		20,165			0	149	08/25/2041.
3136AB H7 1	FNR 2013-5 BD SEQ 2.00 03/25/2040	..	12/25/2018.	MBS Paydown		76,764	76,764	76,632	76,644		18		18		76,764			0	804	03/25/2040.
3136AC A5 0	FNR 2013-18 PA PAC 2.00 11/25/2041	..	12/25/2018.	MBS Paydown		84,723	84,723	83,042	83,356		(182)		(182)		84,723			0	833	11/25/2041.
3136AC EK 3	FNR 2013-10 NE PAC 2.00 01/25/42	..	12/25/2018.	MBS Paydown		173,367	173,367	175,371	174,836		(348)		(348)		173,367			0	1,963	01/25/2042.
3136AC JY 8	FNR 2013-17 PC SEQ 2.00 03/25/2039	..	12/25/2018.	MBS Paydown		39,318	39,318	39,932	39,712		(235)		(235)		39,318			0	414	03/25/2039.
3136AD 2H 1	FNR 2013-43 XP PAC 1.50 08/25/2041	..	12/25/2018.	MBS Paydown		88,293	88,293	86,154	86,909		98		98		88,293			0	710	08/25/2041.
3136AD P9 4	FNR 2013-41 AE SEQ SSUP 2.00 07/25/2037	..	12/25/2018.	MBS Paydown		187,106	187,106	182,441	184,079		2,260		2,260		187,106			0	1,886	07/25/2037.
3136AE 6N 2	FNR 2013-74 HA SEQ 3.00 10/25/2037	..	12/25/2018.	MBS Paydown		80,651	80,651	82,415	81,705		(545)		(545)		80,651			0	1,290	10/25/2037.
3136AE EZ 6	FNR 2013-53 WG PAC 2.00 06/25/2042	..	12/25/2018.	MBS Paydown		63,549	63,549	61,002	61,907		(68)		(68)		63,549			0	701	06/25/2042.
3136AE S7 3	FNR 2013-53 WL PAC 1.50 01/25/2042	..	12/25/2018.	MBS Paydown		170,612	170,612	160,748	164,409		(490)		(490)		170,612			0	1,412	01/25/2042.
3136AE Z4 2	FNR 2013-70 VA PAC 3.00 08/25/2026	..	12/25/2018.	MBS Paydown		132,229	132,229	135,328	134,134		742		742		132,229			0	2,159	08/25/2026.
3136AF NE 0	FNR 2013-75 VG PAC AD 3.25 08/25/2026	..	12/25/2018.	MBS Paydown		52,352	52,352	53,776	53,298		1,037		1,037		52,352			0	926	08/25/2026.
3136AG LA 8	FNR 2013-93 VA SEQ 3.00 01/25/25	..	12/25/2018.	MBS Paydown		85,982	85,982	87,917	86,868		800		800		85,982			0	1,404	01/25/2025.
3136AK MN 0	FNR 2014-39 VA SEQ 3.00 08/25/2027	..	12/25/2018.	MBS Paydown		123,274	123,274	126,702	125,103		6,146		6,146		123,274			0	2,012	08/25/2027.
3136AL YX 3	FNR 2014-81 CA 3.00 03/25/2041	..	12/25/2018.	MBS Paydown		281,798	281,798	294,083	292,531		1,369		1,369		281,798			0	4,421	03/25/2041.
3136AR R4 2	FNR 2016-25 A 3.00 11/25/2042	..	12/25/2018.	MBS Paydown		203,488	203,488	212,264	210,826		396		396		203,488			0	3,182	11/25/2042.
3136AT CK 8	FNR 2016-50 BN 3.00 02/25/2046	..	12/25/2018.	MBS Paydown		228,231	228,231	238,359	236,641		11,137		11,137		228,231			0	3,104	02/25/2046.
3136AT JR 6	FNR 2016-49 PA PAC 3.00 09/25/45	..	12/25/2018.	MBS Paydown		181,959	181,959	186,650	186,352		202		202		181,959			0	3,036	09/25/2045.
3136AT U8 5	FNR 2016-77 BA PAC 2.50 01/25/2045	..	12/25/2018.	MBS Paydown		119,764	119,764	123,641	114,537		3,145		3,145		119,764			0	1,680	01/25/2045.
3136AU RZ 6	FNR 2016-92 DA 3.00 02/25/2034	..	12/25/2018.	MBS Paydown		124,960	124,960	127,713	127,319		1,276		1,276		124,960			0	1,852	02/25/2034.
3136AV V9 7	FNR 2017-22 BE SEQ AD 3.50 08/25/40	..	12/25/2018.	MBS Paydown		160,214	160,214	166,522	165,912		(48)		(48)		160,214			0	3,053	08/25/2040.
3136AW JZ 1	FNR 2017-31 QA PAC 3.50 11/25/45	..	12/25/2018.	MBS Paydown		127,870	127,870	132,944	132,503		2,166		2,166		127,870			0	2,562	11/25/2045.
3137A2 PF 2	FHR 3766 HE PT 3.00 11/15/20	..	12/15/2018.	MBS Paydown		165,660	165,660	167,834	165,873		(225)		(225)		165,660			0	2,365	11/15/2020.
3137A2 W9 8	FHR 3752 PD PAC 2.75 09/15/2040	..	12/15/2018.	MBS Paydown		45,268	45,268	46,626	46,403		559		559		45,268			0	532	09/15/2040.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3137A6 DT 6	FHR 3815 GD SEQ 4.00 09/15/2025	..	12/15/2018.	MBS Paydown		121,277	121,277	125,189	121,819		(442)		(442)		121,277			0	2,450	09/15/2025.
3137A6 FB 3	FHR 3809 GA PAC 4.50 10/15/39	..	12/15/2018.	MBS Paydown		249,321	249,321	260,647	253,594		1,279		1,279		249,321			0	5,908	10/15/2039.
3137A9 J7 2	FHR 3843 GJ PAC 3.50 10/15/39	..	12/15/2018.	MBS Paydown		37,361	37,361	39,433	38,418		452		452		37,361			0	688	10/15/2039.
3137A9 VR 4	FHR 3835 BA SEQ 4.00 08/15/2038	..	12/15/2018.	MBS Paydown		140,724	140,724	147,320	144,175		(1,009)		(1,009)		140,724			0	3,012	08/15/2038.
3137AE LS 2	FHR 3910 JC SEQ 2.00 12/15/2037	..	12/15/2018.	MBS Paydown		68,109	68,109	69,620	69,013		96		96		68,109			0	688	12/15/2037.
3137AJ 6F 6	FHR 3955 BG 2.50 02/15/2041	..	12/15/2018.	MBS Paydown		101,058	101,058	98,737	99,095		(286)		(286)		101,058			0	1,292	02/15/2041.
3137AJ HW 7	FHR 3960 YH SEQ 2.00 08/15/2040	..	12/15/2018.	MBS Paydown		128,040	128,040	130,841	130,059		(345)		(345)		128,040			0	1,298	08/15/2040.
3137AK KD 2	FHLMC K705 X1 IO CSTR 09/25/18	..	09/25/2018.	MBS Paydown				2,000,255			(203,596)		(203,596)					0	223,818	09/25/2018.
3137AP BF 6	FHR 4033 ED SEQ 2.50 10/15/36	..	12/15/2018.	MBS Paydown		45,023	45,023	45,164	45,110		(59)		(59)		45,023			0	577	10/15/2036.
3137AP GN 4	FHR 4029 NE PAC 2.50 03/15/2041	..	12/15/2018.	MBS Paydown		55,218	55,218	57,151	56,668		580		580		55,218			0	657	03/15/2041.
3137AQ ZE 1	FHR 4059 BC SEQ 2.50 04/15/39	..	12/15/2018.	MBS Paydown		241,622	241,622	249,475	247,061		(3,173)		(3,173)		241,622			0	3,045	04/15/2039.
3137AR RT 5	FHR 4080 DA PAC 2.00 03/15/2041	..	12/15/2018.	MBS Paydown		58,092	58,092	59,471	59,099		(17)		(17)		58,092			0	620	03/15/2041.
3137AR Z6 6	FHR 4083 CA SEQ 2.00 12/15/2038	..	12/15/2018.	MBS Paydown		75,603	75,603	73,905	74,615		16		16		75,603			0	721	12/15/2038.
3137AS BZ 6	FHR 4077 MA 2.00 08/15/2040	..	12/15/2018.	MBS Paydown		250,262	250,262	253,546	253,087		1,468		1,468		250,262			0	2,499	08/15/2040.
3137AS Q8 0	FHR 4088 PA PAC 3.00 12/15/40	..	12/15/2018.	MBS Paydown		43,195	43,195	45,246	44,808		(390)		(390)		43,195			0	716	12/15/2040.
3137AT KB 7	FHR 4097 GJ 2.50 10/15/2031	..	12/15/2018.	MBS Paydown		87,748	87,748	89,398	67,535		(128)		(128)		87,748			0	1,153	10/15/2031.
3137AT Q5 4	FHR 4097 TG SEQ 2.00 05/15/2039	..	12/15/2018.	MBS Paydown		133,229	133,229	129,357	130,439		696		696		133,229			0	1,367	05/15/2039.
3137AT W5 7	FHR 4106 EC PAC 1.75 04/15/41	..	12/15/2018.	MBS Paydown		166,806	166,806	167,431	167,197		(21)		(21)		166,806			0	1,611	04/15/2041.
3137AU ML 0	FHR 4102 LA PAC 1.75 01/15/2040	..	12/15/2018.	MBS Paydown		26,231	26,231	25,461	25,719		98		98		26,231			0	253	01/15/2040.
3137AU VJ 5	FHR 4119 PA PAC 1.50 09/15/41	..	12/15/2018.	MBS Paydown		115,553	115,553	115,986	115,834		(11)		(11)		115,553			0	951	09/15/2041.
3137AU X8 7	FHR 4123 AE SEQ 2.00 09/15/2039	..	12/15/2018.	MBS Paydown		151,129	151,129	151,648	151,471		(142)		(142)		151,129			0	1,692	09/15/2039.
3137AW VA 0	FHR 4145 UC PT 1.50 12/15/2027	..	12/15/2018.	MBS Paydown		29,423	29,423	29,290	29,327		14		14		29,423			0	227	12/15/2027.
3137AY NZ 0	FHR 4161 TB PAC 2.50 11/15/2039	..	12/15/2018.	MBS Paydown		112,148	112,148	112,455	112,281		(39)		(39)		112,148			0	1,440	11/15/2039.
3137AY UE 9	FHR 4163 YA PAC 2.50 10/15/2041	..	12/15/2018.	MBS Paydown		71,920	71,920	73,606	73,200		462		462		71,920			0	1,176	10/15/2041.
3137B0 DW 1	FHR 4183 ME 2.00 02/15/2042	..	12/15/2018.	MBS Paydown		56,782	56,782	57,307	57,261		317		317		56,782			0	621	02/15/2042.
3137B0 TR 5	FHR 4186 MC PT 1.50 03/15/2028	..	12/15/2018.	MBS Paydown		105,736	105,736	101,275	102,538		710		710		105,736			0	855	03/15/2028.
3137B4 4F 0	FHR 4236 WC PAC EXCH 3.00 05/15/42	..	12/15/2018.	MBS Paydown		37,266	37,266	37,726	37,544		496		496		37,266			0	534	05/15/2042.
3137B7 3L 1	FHR 4289 WE SEQ 3.00 08/15/2031	..	12/15/2018.	MBS Paydown		53,957	53,957	55,273	54,876		(242)		(242)		53,957			0	850	08/15/2031.
3137B7 WH 8	FHR 4311 EA PAC 2.00 09/15/43	..	12/15/2018.	MBS Paydown		58,406	58,406	57,549	57,887		(1,147)		(1,147)		58,406			0	588	09/15/2043.
3137BA HX 3	FHR 4345 AB SEQ 3.00 02/15/40	..	12/15/2018.	MBS Paydown		113,375	113,375	116,067	115,375		(402)		(402)		113,375			0	1,644	02/15/2040.
3137BA XY 3	FHR 4342 BD PAC 2.50 12/15/2043	..	12/15/2018.	MBS Paydown		51,224	51,224	51,196	50,753		35		35		51,224			0	571	12/15/2043.
3137BA ZV 7	FHR 4336 WV SEQ 3.00 10/15/2025	..	12/15/2018.	MBS Paydown		51,853	51,853	53,450	52,962		300		300		51,853			0	846	10/15/2025.
3137BB FW 5	FHR 4349 CD PAC 2.50 03/15/2044	..	12/15/2018.	MBS Paydown		22,219	22,219	22,198	21,956		2		2		22,219			0	273	03/15/2044.
3137BC GX 0	FHR 4360 KA 3.00 05/15/2040	..	12/15/2018.	MBS Paydown		323,960	323,960	337,121	335,181		4,655		4,655		323,960			0	5,128	05/15/2040.
3137BD 4U 7	FHR 4378 AC PAC 2.00 02/15/2044	..	12/15/2018.	MBS Paydown		43,743	43,743	42,841	42,816		(923)		(923)		43,743			0	441	02/15/2044.
3137BH FN 2	FHR 4463 CA 3.00 08/15/2039	..	12/15/2018.	MBS Paydown		267,851	267,851	278,063	275,828		4,059		4,059		267,851			0	4,293	08/15/2039.
3137BN Z8 0	FHR 4569 A 2.50 11/15/2040	..	12/15/2018.	MBS Paydown		214,061	214,061	219,767	208,176		1,481		1,481		214,061			0	2,897	11/15/2040.
3137BR 6T 7	FHR 4608 HA 2.50 06/15/2041	..	12/15/2018.	MBS Paydown		191,607	191,607	197,714	196,790		1,599		1,599		191,607			0	2,439	06/15/2041.
3137BS GS 6	FHR 4621 KA 2.50 04/15/2046	..	12/15/2018.	MBS Paydown		139,171	139,171	141,302	141,020		(23)		(23)		139,171			0	1,862	04/15/2046.
3137BS YX 5	FHR 4631 AC 3.50 08/15/2043	..	12/15/2018.	MBS Paydown		57,517	57,517	59,530	59,272		(588)		(588)		57,517			0	1,017	08/15/2043.
3138EQ 6P 2	FN AL8077 PT 3.50 12/01/2029	..	12/25/2018.	MBS Paydown		171,705	171,705	182,813	180,956		654		654		171,705			0	3,223	12/01/2029.
3138ER VP 2	FNCT PL AL9621 PT 4.00 01/01/37	..	12/25/2018.	MBS Paydown		112,420	112,420	119,833	118,718		(1,749)		(1,749)		112,420			0	2,348	01/01/2037.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3138ES B8 0	FNCT PL AL9962 PT 3.50 01/01/36	..	12/25/2018.	MBS Paydown		127,254	127,254	133,220	132,783		(2,352)		(2,352)		127,254			0	2,215	01/01/2036.
3138W9 DC 1	FN AS0098 3.50 08/01/2033	..	12/25/2018.	MBS Paydown		230,394	230,394	240,113	239,677		421		421		230,394			0	4,695	08/01/2033.
31393W W8 8	FHR 2641 WE PAC 4.50 01/15/2033	..	09/15/2018.	MBS Paydown		9,254	9,254	9,009	9,064		190		190		9,254			0	148	01/15/2033.
31394N 5L 8	FHR 2713 H SEQ 4.00 12/15/2018	..	12/15/2018.	MBS Paydown		23,827	23,827	24,467	24,118		(291)		(291)		23,827			0	376	12/15/2018.
31395A 4M 4	FHR 2809 DC SEQ 4.50 06/15/2019	..	12/15/2018.	MBS Paydown		17,906	17,906	18,239	18,163		(257)		(257)		17,906			0	276	06/15/2019.
31395J MW 3	FHR 2892 DB SEQ 4.50 11/15/2019	..	12/15/2018.	MBS Paydown		44,273	44,273	44,715	44,333		(8)		(8)		44,273			0	975	11/15/2019.
31397S XM 1	FNR 2011-40 KA SEQ 3.50 03/25/2026	..	12/25/2018.	MBS Paydown		35	35	36	35		818		818		35			0	1	03/25/2026.
31397U RJ 0	FNR 2011-63 MV SEQ 3.50 07/25/24	..	12/25/2018.	MBS Paydown		480,162	480,162	495,692	480,215		870,782		870,782		480,162			0	13,094	07/25/2024.
31398N BS 2	FNR 2010-102 DE NAS 3.00 06/25/29	..	12/25/2018.	MBS Paydown		35,940	35,940	37,050	14,081		246		246		35,940			0	553	06/25/2029.
31402D 7J 3	FNCI 726397 PT 4.00 07/01/2018	..	07/25/2018.	MBS Paydown		15,639	15,639	16,079	17,168		(1,529)		(1,529)		15,639			0	173	07/01/2018.
31403D JE 0	FNCI 745561 PT 5.00 08/01/2020	..	12/25/2018.	MBS Paydown		33,011	33,011	33,140	32,860		35		35		33,011			0	832	08/01/2020.
31403D KD 0	FNCI 745592 PT 5.00 01/01/2021	..	12/25/2018.	MBS Paydown		21,586	21,586	21,781	21,683		(123)		(123)		21,586			0	499	01/01/2021.
31412Q SE 0	FNCI PL 932117 PT 4.00 11/01/2024	..	12/25/2018.	MBS Paydown		82,567	82,567	85,402	83,529		131		131		82,567			0	1,690	11/01/2024.
31416W ZA 3	FNCT PL AB1636 PT 3.50 10/01/2030	..	12/25/2018.	MBS Paydown		61,636	61,636	63,202	62,508		387		387		61,636			0	1,136	10/01/2030.
31417Y GK 7	FNCI PL MA0201 PT 4.00 10/01/24	..	12/25/2018.	MBS Paydown		112,294	112,294	115,976	113,984		(195)		(195)		112,294			0	2,147	10/01/2024.
31417Y SD 0	FNCI PT 3.50 09/01/2025	..	12/25/2018.	MBS Paydown		111,160	111,160	115,097	113,959		(44)		(44)		111,160			0	2,036	09/01/2025.
31417Y SK 4	FNCN MA0521 PT 3.50 09/01/2020	..	12/25/2018.	MBS Paydown		13,006	13,006	13,541	13,150		(82)		(82)		13,006			0	232	09/01/2020.
31418A AJ 7	FN MA0908 4.00 11/01/2031	..	12/25/2018.	MBS Paydown		146,762	146,762	155,201	154,558		(679)		(679)		146,762			0	3,025	11/01/2031.
31418A F2 9	FN MA1084 3.50 06/01/2032	..	12/25/2018.	MBS Paydown		279,044	279,044	298,249	285,096		17,270		17,270		279,044			0	5,217	06/01/2032.
31418A HQ 4	FN MA1138 3.50 08/01/2032	..	12/25/2018.	MBS Paydown		18,768	18,768	20,035	19,967		180		180		18,768			0	343	08/01/2032.
31418A SN 9	FN MA1424 3.50 04/01/2033	..	12/25/2018.	MBS Paydown		135,018	135,018	140,255	132,967		(602)		(602)		135,018			0	2,483	04/01/2033.
31418B 7E 0	FN MA2692 PT 3.50 07/01/2036	..	12/25/2018.	MBS Paydown		114,150	114,150	120,286	119,528		1,304		1,304		114,150			0	2,204	07/01/2036.
31418V T5 1	FNCI AD7771 PT 4.00 07/01/2025	..	12/25/2018.	MBS Paydown		44,530	44,530	46,298	45,416		244		244		44,530			0	1,062	07/01/2025.
31419D MQ 1	FNCI AE3066 PT 3.50 09/01/2025	..	12/25/2018.	MBS Paydown		84,755	84,755	87,028	85,862		(96)		(96)		84,755			0	1,526	09/01/2025.
31419D NW 7	FNCI AE3104 PT 3.50 09/01/2025	..	12/25/2018.	MBS Paydown		35,876	35,876	37,167	36,407		(296)		(296)		35,876			0	696	09/01/2025.
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039	..	12/01/2018.	Partial Call		145,000	145,000	154,525	152,091		(7,091)		(7,091)		145,000			0	1,933	06/01/2039.
396321 CT 6	GREENVILLE NC UTIL TX B 5.78 11/01/2018	..	11/01/2018.	Maturity		225,000	225,000	239,659	226,498		(1,498)		(1,498)		225,000			0	13,005	11/01/2018.
45129W MB 3	ID ST HSG 7 FIN HOME A G2 3.50 5/21/2044	..	12/21/2018.	MBS Paydown		106,584	106,584	111,597	110,670		(2,037)		(2,037)		106,584			0	2,081	05/21/2044.
45129Y F4 3	ID HSG SFM A-2 I 4.00 07/01/2034	..	07/01/2018.	Partial Call		145,000	145,000	154,989	152,750		(7,750)		(7,750)		145,000			0	5,800	07/01/2034.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043	..	12/01/2018.	MBS Paydown		94,187	94,187	94,187	94,187				0		94,187			0	1,825	12/01/2043.
45201Y N2 9	IL HSG DEV AUTH A 3.125 02/01/2047	..	12/01/2018.	MBS Paydown		135,213	135,213	135,213	135,202		3		3		135,213			0	2,213	02/01/2047.
45201Y S5 7	IL HSG DEV A1 4.00 8/01/2048	..	11/01/2018.	Partial Call		30,000	30,000	31,553			(1,553)		(1,553)		30,000			0	6	08/01/2048.
45201Y YK 7	IL HSG DEV AUTH A 2.45 06/01/2043	..	12/01/2018.	MBS Paydown		186,417	186,417	178,960	179,725		5,701		5,701		186,417			0	2,523	06/01/2043.
45506A BL 4	IN ST HSG & CMNTY DEV 4.50 06/01/2028	..	12/01/2018.	Sinking Fund Redemption		80,000	80,000	85,655	82,374		(1,768)		(1,768)		80,000			0	2,700	06/01/2028.
462467 MP 3	IOWA FIN SFH 4.50 01/01/2029	..	11/26/2018.	Partial Call		40,000	40,000	43,145	41,236		(1,236)		(1,236)		40,000			0	1,309	01/01/2029.
49130T NP 7	KY HSG CORP SER B 4.25 7/01/2027	..	08/22/2018.	Partial Call		55,000	55,000	57,848	54,979		(300)		(300)		54,679		321	321	1,840	07/01/2027.
54627D BX 8	LOUISIANA ST HSG CORP 2.875 11/01/2038	..	12/01/2018.	MBS Paydown		320,829	320,829	320,829	320,829		(0)		(0)		320,829			0	4,489	11/01/2038.
56052F BR 5	MAINE ST HSG AUTH MTG D 4.00 11/15/2045	..	12/10/2018.	Partial Call		250,000	250,000	269,175	264,660		(14,660)		(14,660)		250,000			0	4,971	11/15/2045.
56052F CE 3	ME HSG AUTH E-1 3.50 11/15/2035	..	12/10/2018.	Partial Call		195,000	195,000	204,627	202,480		(7,480)		(7,480)		195,000			0	4,562	11/15/2035.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045	..	06/18/2018.	Partial Call		40,000	40,000	42,345	41,648		(1,648)		(1,648)		40,000			0	741	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043	..	07/18/2018.	Partial Call		190,000	190,000	203,606	198,199		(8,199)		(8,199)		190,000			0	3,403	12/01/2043.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
57587A HY 7	MA HSG FIN AGY REF 177 4.00 06/01/2039	..	07/18/2018.	Partial Call		140,000	140,000	150,052	144,410		(4,410)		(4,410)		140,000			0	2,426	06/01/2039.
594653 6J 1	MICHIGAN ST HSG DEV A 4.00 06/01/2046	..	12/01/2018.	Partial Call		285,000	285,000	307,498	299,498		(14,498)		(14,498)		285,000			0	8,700	06/01/2046.
594654 CM 5	MI HSG DEV A 4.00 12/01/2048	..	12/01/2018.	Paydown		30,000	30,000	31,847			(237)		(237)		30,000			0	810	12/01/2048.
60416Q CD 4	MN HFA-NON AMT-MTG 4.50 01/01/2031	..	12/01/2018.	Partial Call		55,000	55,000	58,085	56,211		(1,211)		(1,211)		55,000			0	2,020	01/01/2031.
60416Q DL 5	MN HSG FIN MTG SRS D 4.50 07/01/2034	..	12/01/2018.	Partial Call		50,000	50,000	53,978	51,560		(1,560)		(1,560)		50,000			0	1,755	07/01/2034.
60416Q FT 6	MN HSG FIN AGY-A 2.60 09/01/2042	..	12/01/2018.	Partial Call		83,380	83,380	83,464	83,421		(41)		(41)		83,380			0	1,104	09/01/2042.
60416Q FY 5	MN HSG FIN AGY A 3.00 07/01/2044	..	12/01/2018.	MBS Paydown		110,443	110,443	110,443	110,443				0		110,443			0	1,637	07/01/2044.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044	..	12/01/2018.	MBS Paydown		130,294	130,294	130,294	130,294				0		130,294			0	2,299	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045	..	12/01/2018.	MBS Paydown		120,246	120,246	120,246	120,246				0		120,246			0	1,823	02/01/2045.
60416Q GQ 1	MN HSG FIN AGY A 2.93 03/01/2047	..	12/01/2018.	MBS Paydown		34,537	34,537	34,537	34,538				0		34,537			0	595	03/01/2047.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045	..	12/01/2018.	Partial Call		120,000	120,000	130,770	125,043		(5,043)		(5,043)		120,000			0	3,686	01/01/2045.
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047	..	12/01/2018.	Partial Call		140,000	140,000	148,299	146,350		(6,350)		(6,350)		140,000			0	4,490	01/01/2047.
60416S WD 8	MN HSG FIN AGY E 4.00 01/01/2048	..	12/01/2018.	Partial Call		50,000	50,000	53,774	53,752		(3,752)		(3,752)		50,000			0	650	01/01/2048.
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031	..	11/01/2018.	Partial Call		60,000	60,000	64,661	61,383		(1,392)		(1,392)		60,000			0	879	12/01/2031.
60535G AX 0	MS ST HOME CORP SR A 4.50 12/01/2031	..	12/01/2018.	Sinking Fund Redemption		35,000	35,000	37,719	35,807		(722)		(722)		35,000			0	1,199	12/01/2031.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032	..	12/01/2018.	MBS Paydown		73,505	73,505	73,505	73,505				0		73,505			0	1,138	12/01/2032.
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038	..	12/01/2018.	Partial Call		135,000	135,000	143,355	141,497		(6,497)		(6,497)		135,000			0	1,737	12/01/2038.
60636X 8E 6	MO ST HSG SFH SR E-2 4.50 11/01/2027	..	12/01/2018.	Partial Call		120,000	120,000	129,246	122,975		(2,975)		(2,975)		120,000			0	2,573	11/01/2027.
60637B BD 1	MISSOURI ST 4.625 05/01/2028	..	11/01/2018.	Partial Call		60,000	60,000	63,882	61,408		(1,408)		(1,408)		60,000		(0)	(0)	1,164	05/01/2028.
60637B CK 4	MO SF HSG DEV SFM E4 4.25 11/01/2030	..	12/01/2018.	Partial Call		80,000	80,000	85,818	82,281		(2,281)		(2,281)		80,000			0	1,653	11/01/2030.
60637B GM 6	MO HSG DEV B-1 4.00 11/01/2045	..	12/01/2018.	Partial Call		260,000	260,000	279,471	271,106		(11,106)		(11,106)		260,000			0	5,033	11/01/2045.
60637B PZ 7	MO HSG DEV COMM D 4.00 05/01/2047	..	11/01/2018.	Partial Call		30,000	30,000	32,135	32,116		(2,116)		(2,116)		30,000			0	761	05/01/2047.
61212R 4G 8	MT ST BRD OF HSG B-1 3.50 12/01/44	..	12/01/2018.	Partial Call		130,000	130,000	133,676	132,191		(2,191)		(2,191)		130,000			0	3,413	12/01/2044.
61212R 8H 2	MT BRD OF HSG A 4.00 06/01/2049	..	12/01/2018.	Paydown		5,000	5,000	5,308			(35)		(35)		5,000			0	119	06/01/2049.
63968M NY 1	NEBRASKA ST INVESTMENT C 3.50 09/01/2046	..	12/01/2018.	Partial Call		105,000	105,000	112,724	111,100		(6,100)		(6,100)		105,000			0	2,410	09/01/2046.
63968M RD 3	NE INVESTMENT FIN A 3.75 09/01/2035	..	09/01/2018.	Partial Call		120,000	120,000	120,000					0		120,000			0	1,913	09/01/2035.
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048	..	09/01/2018.	Paydown		20,000	20,000	21,277			(104)		(104)		20,000			0	340	09/01/2048.
63968M RE 1	NE INVESTMENT FIN A 4.00 09/01/2048	..	12/01/2018.	Partial Call		5,000	5,000	5,319			(325)		(325)		5,000			0	85	09/01/2048.
64613A AC 6	NJ ST HSG & MTGE SF A 4.50 10/01/2048	..	10/01/2018.	Paydown		20,000	20,000	21,438			(73)		(73)		20,000			0	235	10/01/2048.
647200 5T 7	NM MTGE FIN AUTH I C-2 3.50 03/01/2045	..	12/01/2018.	Partial Call		155,000	155,000	165,611	169,169		(14,169)		(14,169)		155,000			0	4,486	03/01/2045.
647200 5U 4	NEW MEXICO MTGE A-2 2.98 08/01/2038	..	12/01/2018.	MBS Paydown		285,213	285,213	285,213	285,213		0		0		285,213			0	4,564	08/01/2038.
647200 M8 4	NM MTGE FIN AUTH SFM 4.625 09/01/2025	..	09/01/2018.	Sinking Fund Redemption		50,000	50,000	52,485	50,735		(643)		(643)		50,000			0	1,734	09/01/2025.
647200 N5 9	NM MTG FIN SFM 5.00 09/01/2030	..	09/01/2018.	Sinking Fund Redemption		50,000	50,000	54,100	51,419		(1,095)		(1,095)		50,000			0	1,875	09/01/2030.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043	..	12/01/2018.	Partial Call		80,000	80,000	84,783	82,275		(2,275)		(2,275)		80,000			0	2,310	03/01/2043.
647200 X6 6	NM MTGE FIN SFM C I 4.50 10/01/2043	..	12/01/2018.	MBS Paydown		61,569	61,569	64,031	63,948		(395)		(395)		61,569			0	1,490	10/01/2043.
64972C BD 4	NYC HSG DEV A TXBL 3.05 06/15/2036	..	12/15/2018.	MBS Paydown		3,529	3,529	3,529	3,529				0		3,529			0	59	06/15/2036.
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028	..	07/01/2018.	Sinking Fund Redemption		70,000	70,000	73,311	71,389		(1,144)		(1,144)		70,000			0	2,261	01/01/2028.
658207 MZ 5	NC ST HSG FIN SRS 2 4.25 01/01/2028	..	12/01/2018.	Partial Call		50,000	50,000	52,365	50,992		(1,037)		(1,037)		50,000			0	1,884	01/01/2028.
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039	..	07/01/2018.	Paydown		200,000	200,000	211,388	208,912		(715)		(715)		200,000			0	5,338	07/01/2039.
658207 TZ 8	NC HSG FIN 38-B 4.00 07/01/2047	..	07/01/2018.	Paydown		40,000	40,000	43,450	43,073		(210)		(210)		40,000			0	1,407	07/01/2047.
658877 DZ 5	N DAKOTA ST HSG 4.50 01/01/2028	..	11/01/2018.	Partial Call		85,000	85,000	90,660	87,021		(2,021)		(2,021)		85,000			0	3,219	01/01/2028.
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035	..	07/01/2018.	Sinking Fund Redemption		95,000	95,000	98,145	95,985		(855)		(855)		95,000			0	3,825	01/01/2035.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
658909 CL 8	NORTH DAKOTA ST HSG F 4.50 01/01/2035	..	11/01/2018.	Partial Call		125,000	125,000	129,139	126,296		(1,336)		(1,336)		125,000			0	4,871	01/01/2035.
658909 HW 9	ND HSG FIN AGY B 4.00 01/01/2036	..	11/01/2018.	Partial Call		115,000	115,000	124,599	120,077		(5,077)		(5,077)		115,000			0	3,844	01/01/2036.
658909 MA 1	ND HSG FIN AGY A 4.00 07/01/2047	..	07/01/2018.	Paydown		30,000	30,000	32,411	32,114		(196)		(196)		30,000			0	1,270	07/01/2047.
658909 PF 7	ND HSG FIN AGY F 4.00 07/01/2048	..	07/01/2018.	Paydown		10,000	10,000	10,732	10,728		(70)		(70)		10,000			0	211	07/01/2048.
658909 PF 7	ND HSG FIN AGY F 4.00 07/01/2048	..	11/01/2018.	Partial Call		25,000	25,000	26,829	26,819		(1,836)		(1,836)		25,000			0	536	07/01/2048.
677377 U9 2	OHIO HSG 4.80 11/01/2028	..	11/01/2018.	Partial Call		50,000	50,000	54,110	51,559		(1,559)		(1,559)		50,000			0	1,800	11/01/2028.
677555 Q4 9	OH ST ECON DEV REV 4.215 06/01/2027	..	03/01/2018.	Sinking Fund Redemption		5,000	5,000	5,005	5,004		(4)		(4)		5,000			0	53	06/01/2027.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046	..	12/01/2018.	MBS Paydown		111,367	111,367	111,367	111,367				0		111,367			0	1,565	03/01/2046.
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031	..	09/01/2018.	Partial Call		30,000	30,000	30,000	29,999		1		1		30,000			0	490	09/01/2031.
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047	..	09/01/2018.	Paydown		70,000	70,000	76,070	75,205		(536)		(536)		70,000			0	2,369	03/01/2047.
67756Q UZ 8	OH HSG FIN AGY B 4.50 03/01/2047	..	12/01/2018.	Partial Call		30,000	30,000	32,602	32,231		(2,348)		(2,348)		30,000			0	1,021	03/01/2047.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034	..	10/01/2018.	Partial Call		110,000	110,000	110,000	110,001				0		110,001		(1)	(1)	2,235	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043	..	10/01/2018.	Partial Call		205,000	205,000	218,765	210,570		(9,386)		(9,386)		205,000			0	5,765	07/01/2043.
686087 SU 2	OREGON HSG & CMNTY A 3.50 07/01/2036	..	10/01/2018.	Partial Call		110,000	110,000	116,390	113,569		(3,569)		(3,569)		110,000			0	2,813	07/01/2036.
686087 VE 4	OR HSG & CMNTY A 4.00 07/01/2047	..	10/01/2018.	Partial Call		160,000	160,000	173,400	171,882		(11,882)		(11,882)		160,000			0	5,640	07/01/2047.
708796 4R 5	PA HSG FIN AGY 122 4.00 10/01/2046	..	12/31/2018.	Partial Call		360,000	360,000	382,972	378,478		(18,478)		(18,478)		360,000			0	7,587	10/01/2046.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040	..	12/31/2018.	Partial Call		365,000	365,000	382,557	374,762		(9,762)		(9,762)		365,000			0	7,460	04/01/2040.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028	..	10/01/2018.	Partial Call		275,000	275,000	291,332	276,325		(1,325)		(1,325)		275,000			0	7,193	04/01/2028.
71323M CE 0	PEORIA IL BLDG CABS SD 0.00% 12/01/2023	..	12/01/2018.	Call		3,198,048	4,300,000	2,416,901	3,081,515		116,533		116,533		3,198,048			0		12/01/2023.
72177L AN 9	PIMA CNTY ARIZ INDL DEV 5.00 09/01/2019	..	12/20/2018.	Call		575,000	575,000	587,692	308,284		(1,357)		(1,357)		575,000			0	37,455	09/01/2019.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040	..	10/01/2018.	Partial Call		95,000	95,000	100,679	97,581		(2,581)		(2,581)		95,000			0	2,528	10/01/2040.
83712D UH 7	SOUTH CAROLINA HSG A-2 4.00 07/01/2037	..	10/01/2018.	Partial Call		120,000	120,000	124,528	122,797		(2,797)		(2,797)		120,000			0	3,553	07/01/2037.
83712T BZ 3	SC ST HSG FIN/DEV SR 2 5.00 07/01/2027	..	09/01/2018.	Partial Call		20,000	20,000	21,612	20,482		(482)		(482)		20,000			0	780	07/01/2027.
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041	..	12/19/2018.	Partial Call		200,000	200,000	207,442	205,518		(5,518)		(5,518)		200,000			0	4,477	11/01/2041.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043	..	11/01/2018.	Partial Call		130,000	130,000	138,308	134,855		(4,855)		(4,855)		130,000			0	4,043	07/01/2043.
880461 ER 5	TN HSG DEV AGY 2C 3.55 07/01/2039	..	12/01/2018.	Partial Call		65,000	65,000	62,319	62,381		2,619		2,619		65,000			0	1,787	07/01/2039.
880461 EU 8	TN HSG DEV AGY 1A AMT 4.00 07/01/2045	..	11/01/2018.	Partial Call		150,000	150,000	161,439	155,949		(5,949)		(5,949)		150,000			0	4,650	07/01/2045.
880461 KB 3	TN HSG DEV AGY 2A 3.50 01/01/2047	..	12/01/2018.	Partial Call		215,000	215,000	230,656	228,318		(13,318)		(13,318)		215,000			0	5,987	01/01/2047.
880461 NL 8	TN HSG FIN AGY 4.00 07/01/2042	..	11/01/2018.	Partial Call		80,000	80,000	86,182	85,310		(5,310)		(5,310)		80,000			0	2,636	07/01/2042.
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042	..	01/01/2018.	Paydown		10,000	10,000	10,841	10,757				0		10,000			0	204	01/01/2042.
880461 NP 9	TN HSG FIN AGY 2A 4.00 01/01/2042	..	11/01/2018.	Partial Call		65,000	65,000	70,467	69,920		(4,970)		(4,970)		65,000			0	2,147	01/01/2042.
880461 PS 1	TN HSG FIN AGY B2 3.70 07/01/2036	..	12/01/2018.	Partial Call		60,000	60,000	60,000	60,000		(0)		(0)		60,000			0	1,513	07/01/2036.
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	..	09/01/2018.	Sinking Fund Redemption		30,000	30,000	32,136	30,924		(841)		(841)		30,000			0	1,058	09/01/2028.
88271H EP 0	TEXAS ST HSG MTGE REV B 4.45 09/01/2028	..	12/01/2018.	Partial Call		60,000	60,000	64,272	61,847		(1,855)		(1,855)		60,000			0	1,099	09/01/2028.
88275F PA 1	TX ST DEPT OF HSG & CMNTY C 3.10 9/1/47	..	12/01/2018.	MBS Paydown		28,543	28,543	28,543	28,543				0		28,543			0	587	09/01/2047.
917436 X7 7	UTAH ST HSG CORP SF 4.00 07/01/2024	..	07/01/2018.	Sinking Fund Redemption		30,000	30,000	30,027	30,014		(8)		(8)		30,000			0	900	07/01/2024.
91743P AH 8	UTAH HSG CORP D G2 4.00 06/21/2044	..	12/21/2018.	MBS Paydown		136,773	136,773	147,714	146,103		(6,957)		(6,957)		136,773			0	3,094	06/21/2044.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045	..	05/01/2018.	Partial Call		65,000	65,000	68,734	68,345		(3,345)		(3,345)		65,000			0	1,219	11/01/2045.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045	..	11/01/2018.	Paydown		70,000	70,000	74,022	73,602		394		394		70,000			0	2,625	11/01/2045.
924190 MD 0	VT HSG FIN AGY A 4.00 11/01/2047	..	11/01/2018.	Paydown		75,000	75,000	79,932	79,207		(510)		(510)		75,000			0	2,100	11/01/2047.
92812V MA 1	VA HSG DEV AUTH A 3.125 11/25/2039	..	12/25/2018.	MBS Paydown		271,156	271,156	271,156	271,146		(138)		(138)		271,156			0	4,569	11/25/2039.
93978T MA 4	WA ST HSG FIN SF 4.50 06/01/2032	..	12/01/2018.	Partial Call		75,000	75,000	78,223	71,812		(991)		(991)		75,000			0	2,475	06/01/2032.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	09/01/2018.	Partial Call		105,000	105,000	111,043	109,821		(4,909)		(4,909)		105,000			0	1,018	12/01/2046.
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046	..	12/01/2018.	Paydown		105,000	105,000	111,043	109,821		(999)		(999)		105,000			0	2,855	12/01/2046.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044	..	09/01/2018.	Partial Call		155,000	155,000	162,071	158,073		(3,073)		(3,073)		155,000			0	1,316	12/01/2044.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					42,729,271	43,806,316	45,748,545	42,683,768	0	498,383	0	498,383	0	42,704,170	0	194	194	1,100,314	XXX
Bonds - Industrial and Miscellaneous																				
000366 AA 2	AASET 2017-1A A ABS SNR 3.967 05/16/2042	..	12/16/2018.	MBS Paydown		90,485	90,485	90,485	90,485				0		90,485			0	1,924	05/16/2042.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026	..	11/01/2018.	MBS Paydown		48,170	48,170	47,929	48,076		94		94		48,170			0	1,782	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26	..	08/01/2018.	MBS Paydown		316	316	316	316				0		316			0	8	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40	..	12/15/2018.	MBS Paydown		69,940	69,940	69,940	69,940				0		69,940			0	1,515	02/15/2040.
00179J AB 9	AMSR 2016-SFR1 B ABS MEZ FLT 11/17/2033	..	12/17/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,004		(4)		(4)		1,000,000			0	36,825	11/17/2033.
00179J AC 7	AMSR 2016-SFR1 C ABS MEZ FLT 11/17/2033	..	12/17/2018.	MBS Paydown		500,000	500,000	500,000	500,002		(2)		(2)		500,000			0	21,201	11/17/2033.
00191L AS 1	ARES 2013-3A B2R CLO MEZ 3.65 10/17/2024	..	09/14/2018.	Distribution		1,000,000	1,000,000	1,000,000	1,000,005		(1)		(1)		1,000,004		(4)	(4)	31,973	10/17/2024.
00436M AA 3	AALLC 2018-1 A ABS SSNR 3.87 12/02/2033	..	12/02/2018.	MBS Paydown		68,696	68,696	68,678			0		0		68,696			0	684	12/02/2033.
007036 GS 9	ARMT 2005-2 2A1 SEQ CSTR 06/25/2035	..	12/25/2018.	MBS Paydown		32,303	32,303	30,224	30,162		801		801		32,303			0	745	06/25/2035.
009088 AB 1	AIR CANADA 2015-2A 4.125 12/15/2027	..	12/15/2018.	Sinking Fund Redemption		24,111	24,111	24,111	24,111				0		24,111			0	746	12/15/2027.
009503 AB 9	AIRSP 2007-1A G2 ABS SNR FLT 06/15/2032	C	12/15/2018.	MBS Paydown		335,009	335,009	289,783	302,900		29,609		29,609		335,009			0	5,371	06/15/2032.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034	..	10/30/2018.	MBS Paydown		258,153	258,153	219,188	212,375		54,625		54,625		258,153			0	3,574	07/30/2034.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027	..	01/19/2018.	Exchanged		903,718	1,000,000	974,375					0		953,781		(50,063)	(50,063)	6,282	07/25/2027.
02014P BS 2	ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28	..	07/15/2018.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	12,821	01/15/2028.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	12/25/2018.	MBS Paydown		163,510	163,510	141,987	129,785		10,877		10,877		163,510			0	4,657	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037	..	12/25/2018.	Pass-Through Loss			4,536	2,026					0		1,822		(1,822)	(1,822)		03/25/2037.
02377U AB 0	AMER AIRLINES 2013-2 4.95 01/15/2023	..	07/15/2018.	Sinking Fund Redemption		63,081	63,081	63,081	63,083				0		63,081			0	2,341	01/15/2023.
02666B AA 4	AH4R 2015-SFR2 A ABS SSNR 3.732 10/17/45	..	12/17/2018.	MBS Paydown		17,222	17,222	17,222	17,217		(2)		(2)		17,222			0	344	10/17/2045.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24	..	12/20/2018.	MBS Paydown		17,810	17,810	17,810	17,810				0		17,810			0	777	12/20/2024.
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28	..	07/28/2018.	MBS Paydown		145,000	145,000	145,000	145,006		(6)		(6)		145,000			0	3,132	07/28/2028.
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26	..	01/28/2018.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	4,038	04/28/2026.
037411 AX 3	APACHE CORP 3.625 02/01/2021	..	08/24/2018.	Cash Tender		385,065	381,000	385,698	382,987		(437)		(437)		382,550		(1,550)	(1,550)	18,209	02/01/2021.
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27	..	01/30/2018.	Distribution		750,000	750,000	750,000	750,074		(1)		(1)		750,073		(73)	(73)	8,879	01/14/2027.
03766K AA 1	AASET 2016-1A A ABS SNR 4.875 03/17/2036	..	12/15/2018.	MBS Paydown		184,733	184,733	182,099	182,862		1,659		1,659		184,733			0	7,140	03/17/2036.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45	..	10/30/2018.	MBS Paydown		5,000	5,000	5,000	5,000				0		5,000			0	155	10/30/2045.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036	..	12/25/2018.	MBS Paydown		113,913	113,913	95,687	102,766		3,502		3,502		113,913			0	1,176	11/25/2036.
05352N AA 0	AVNT 2017-A A ABS SSNR 2.41 03/15/2021	..	07/15/2018.	MBS Paydown		709,393	709,393	709,358	709,377		16		16		709,393			0	4,511	03/15/2021.
05352P AA 5	AVNT 2018-A A ABS SSNR 3.09 06/15/2021	..	12/15/2018.	MBS Paydown		503,799	503,799	503,787			(22)		(22)		503,799			0	5,036	06/15/2021.
05549N AC 0	BDS 2018-FL1 B CLO MEZ FLT 01/15/2035	..	12/15/2018.	MBS Paydown		42,843	42,843	42,843					0		42,843			0	1,356	01/15/2035.
05584A AA 8	HGVGI 2017-1A A ABS SNR 2.94 05/25/2029	..	12/25/2018.	MBS Paydown		107,107	107,107	107,080	107,081		8		8		107,107			0	1,754	05/25/2029.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48	..	12/15/2018.	MBS Paydown		395,818	395,818	395,816	395,600		(180)		(180)		395,818			0	9,388	11/15/2048.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	12/25/2018.	MBS Paydown		102,516	102,516	84,984	67,386		985		985		102,516			0	2,791	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37	..	12/25/2018.	Pass-Through Loss			21,272						0		(175)		175	175		06/25/2037.
05950M AJ 9	BAFC 2006-G 3A3 PT SSUP FLT 07/20/2036	..	12/20/2018.	MBS Paydown		174,522	174,522	167,323	168,124		1,970		1,970		174,522			0	3,512	07/20/2036.
059522 AA 0	BAFC 2007-C 6A1 SEQ SSNR FLT 05/20/2047	..	12/20/2018.	MBS Paydown		106,695	106,695	91,758	94,012		4,530		4,530		106,695			0	852	05/20/2047.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	12/20/2018.	MBS Paydown		162,829	162,829	149,491	146,430		8,762		8,762		162,829			0	3,276	05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036	..	12/20/2018.	Pass-Through Loss			8,581						0					0		05/20/2036.

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
07384M S7 8	BSARM 2004-5 2A SEQ SNR FLT 07/25/2034	..	12/25/2018.	MBS Paydown		142,665	142,665	143,287	143,027		(266)		(266)		142,665			0	2,401	07/25/2034.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	12/25/2018.	MBS Paydown		143,680	143,680	121,844	118,385		677		677		143,680			0	2,732	04/25/2035.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35	..	12/25/2018.	Pass-Through Loss			7,322						0					0		04/25/2035.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020	..	12/25/2018.	MBS Paydown		64,125	64,125	64,887	64,587		(96)		(96)		64,125			0	1,757	09/25/2020.
08180K AR 1	BSP 2014-VA B1R CLO MEZ FLT 10/20/2026	..	05/17/2018.	Distribution		440,000	440,000	440,000	438,267		190		190		438,457		1,543	1,543	8,435	10/20/2026.
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28	..	02/09/2018.	Distribution		815,000	815,000	815,000	817,344		(89)		(89)		817,254		(2,254)	(2,254)	7,980	01/20/2028.
095560 AW 8	BHILL 2013-1A C1R CLO MEZ FLT 01/15/2026	..	04/15/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,244		(244)		(244)		1,000,000			0	19,911	01/15/2026.
09626Q AQ 0	BLUEM 2014-2A B2R CLO MEZ 3.14 07/20/26	..	10/20/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	31,400	07/20/2026.
10112R AQ 7	BOSTON PROPERTIES LP 5.875 10/15/2019	..	12/13/2018.	Make Whole Call		485,840	475,000	531,644	489,582		(7,343)		(7,343)		482,238		(7,238)	(7,238)	43,242	10/15/2019.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020	..	12/20/2018.	Sinking Fund Redemption		87,608	87,608	87,608	87,611				0		87,608			0	3,080	06/20/2020.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	12/25/2018.	MBS Paydown		250,000	250,000	249,025	249,230		161		161		250,000			0	4,675	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	12/25/2018.	MBS Paydown		150,000	150,000	148,493	148,903		211		211		150,000			0	2,713	03/27/2028.
12479R AD 9	CAUTO 2017-1A A1 ABS SNR 3.87 04/15/2047	..	12/15/2018.	MBS Paydown		1,400	1,400	1,400	1,400		0		0		1,400			0	29	04/15/2047.
1248ME AG 4	CBASS 2007-CB4 A2D SEQ STEP 04/37	..	12/25/2018.	MBS Paydown		314,284	314,284	257,713	259,294		13,178		13,178		314,284			0	7,495	04/25/2037.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	06/21/2018.	Consent Fee		971							0		971			0		03/18/2028.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028	..	12/18/2018.	MBS Paydown		121,667	121,667	121,649	121,657		18		18		121,667			0	2,004	03/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	..	06/21/2018.	Consent Fee		497							0		497			0		11/18/2028.
125634 AL 9	CLIF 2013-3A A ABS 3.67 11/18/2028	..	12/18/2018.	MBS Paydown		85,825	85,825	85,818	85,820		102		102		85,825			0	1,875	11/18/2028.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	..	06/21/2018.	Consent Fee		622							0		622			0		06/18/2029.
125634 AN 5	CLIF 2014-1A A ABS PT SNR 3.29 06/18/29	..	12/18/2018.	MBS Paydown		59,511	59,511	59,486	59,476		11		11		59,511			0	1,084	06/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	06/21/2018.	Consent Fee		1,287							0		1,287			0		10/18/2029.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029	..	12/18/2018.	MBS Paydown		110,054	110,054	105,480	106,227		544		544		110,054			0	1,984	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41	..	12/18/2018.	MBS Paydown		127,459	127,459	127,446	127,448		2		2		127,459			0	2,864	02/18/2041.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	12/25/2018.	MBS Paydown		88,427	88,427	83,002	75,517		(2,143)		(2,143)		88,427			0	2,391	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35	..	12/25/2018.	Pass-Through Loss			9,436						0					0		04/25/2035.
12669F V8 3	CWHL 2004-HYB4 3A SEQ SNR FLT 09/20/2034	..	12/20/2018.	MBS Paydown		215,878	215,878	216,211	216,361		(409)		(409)		215,878			0	3,698	09/20/2034.
136385 AN 1	CAN NATURAL RES 5.90 02/01/2018	..	02/01/2018.	Maturity		395,000	395,000	444,451	395,699		(699)		(699)		395,000			0	11,653	02/01/2018.
13645R AH 7	CANADIAN PACIFIC RR CO 6.50 05/15/2018	..	05/15/2018.	Maturity		500,000	500,000	546,394	502,472		(2,472)		(2,472)		500,000			0	16,343	05/15/2018.
15032D AB 7	CEDF 2016-6A AF CLO SSNR 2.796 10/20/28	..	10/20/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	994,596		5,404		5,404		1,000,000			0	27,960	10/20/2028.
15136W AX 2	CECLO 2013-20A B2R CLO MEZ FLT 01/25/26	..	10/25/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,008,660		(8,660)		(8,660)		1,000,000			0	36,316	01/25/2026.
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26	..	11/07/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	68,000	11/07/2026.
15672Y AC 4	CERB 2016-2A A1F CLO SSNR 3.39 11/17/27	..	11/20/2018.	Distribution		1,000,000	1,000,000	1,000,000	1,000,029		(7)		(7)		1,000,022		(22)	(22)	37,196	11/15/2027.
17181C AA 6	CIMLT 2018-1A A ABS SNR FLT 03/20/2043	..	12/20/2018.	MBS Paydown		81,193	81,193	81,193			(2)		(2)		81,193			0	766	03/20/2043.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2018.	MBS Paydown		38,050	38,050	35,717	32,243		(424)		(424)		38,050			0	1,228	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36	..	12/25/2018.	Pass-Through Loss			4,192						0					0		04/25/2036.
19423D AB 6	CASL 2018-A A2 ABS SSNR 4.13 12/26/2047	..	12/25/2018.	MBS Paydown		40,405	40,405	40,387			9		9		40,405			0	597	12/26/2047.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040	..	12/25/2018.	MBS Paydown		213,609	213,609	213,551	213,555		41		41		213,609			0	2,741	10/25/2040.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022	..	08/16/2018.	Partial Call		96,584	95,000	88,825	90,891		4,109		4,109		95,000			0	4,357	09/15/2022.
22547R AA 2	CREDITCORP 12.00 07/15/2018	..	07/15/2018.	Maturity		500,000	500,000	495,400	190,000		310,000		310,000		500,000			0	60,000	07/15/2018.
22549U AA 3	CSABS 2018-LD1 A ABS SSNR 3.42 07/25/24	..	12/25/2018.	MBS Paydown		796,606	796,606	796,579			15		15		796,606			0	8,116	07/25/2024.
22822R AR 1	CROWN CASTLE TOWERS 6.113 01/15/20	..	01/15/2018.	Make Whole Call		527,066	500,000	553,370	515,300		(279)		(279)		515,021		(15,021)	(15,021)	29,614	01/15/2020.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
23341B AC 9	DRB 2016-B A2 ABS SNR 2.89 06/25/2040		12/25/2018.	MBS Paydown		89,797	89,797	89,769	89,773		12		12		89,797			0	1,308	06/25/2040.
24736X AA 6	DELTA AIR LINES 15-1AA 3.625 07/30/2027		07/30/2018.	Sinking Fund Redemption		43,831	43,831	43,831	43,830		0		0		43,831			0	1,192	07/30/2027.
24736Y AA 4	DELTA AIR LINES 15-1A 3.875 07/30/2027		07/30/2018.	Sinking Fund Redemption		21,916	21,916	21,916	21,915		0		0		21,916			0	637	07/30/2027.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		12/25/2018.	MBS Paydown		61,418	61,418	61,783	59,983		(442)		(442)		61,418			0	1,866	04/25/2035.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/25/2018.	MBS Paydown		10,000	10,000	10,000	10,000				0		10,000			0	131	10/25/2045.
25755T AD 2	DPABS 2015-1A A2I ABS SNR 3.484 10/25/45		04/27/2018.	Distribution		1,960,000	1,960,000	1,960,000	1,960,006		(1)		(1)		1,960,005		(5)	(5)	34,523	10/25/2045.
25755T AG 5	DPABS 2017-1A A2II ABS SNR 3.082 07/47		10/25/2018.	MBS Paydown		20,000	20,000	20,000	20,000				0		20,000			0	385	07/25/2047.
25755T AJ 9	DPABS 2018-1A A2I ABS SSNR 4.116 07/48		10/25/2018.	MBS Paydown		5,000	5,000	5,000					0		5,000			0	78	07/25/2048.
26208L AC 2	HONK 2018-1A A2 ABS SNR 4.739 04/20/2048		10/20/2018.	MBS Paydown		5,000	5,000	5,000			(0)		(0)		5,000			0	88	04/20/2048.
26827E AA 3	ECAF 2015-1A A1 ABS SSNR 3.473 06/15/40	C	12/15/2018.	MBS Paydown		66,466	66,466	65,916			69		69		66,466			0	673	06/15/2040.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	04/15/2018.	MBS Paydown		12,779	12,779	12,779	12,779				0		12,779			0	211	06/15/2040.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026		10/15/2018.	MBS Paydown		35,887	35,887	35,887	35,887				0		35,887			0	1,252	07/15/2026.
26829B AJ 8	ECP 2014-6A A1B CLO 3.488 07/15/2026		11/07/2018.	Distribution		464,113	464,113	464,113	464,113				0		464,113			0	17,178	07/15/2026.
26829C AZ 0	ECP 2015-7A AX CLO SSNR FLT 04/22/2030		10/20/2018.	MBS Paydown		200,000	200,000	199,875			27		27		200,000			0	2,776	04/22/2030.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019.		10/15/2018.	Paydown		96,100	96,100	96,100	96,100				0		96,100			0	2,118	01/15/2019.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	12/15/2018.	MBS Paydown		41,899	41,899	41,897	41,898		1		1		41,899			0	942	12/15/2039.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		10/18/2018.	Consent Fee		124							0		124			0		04/19/2044.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		12/19/2018.	MBS Paydown		54,239	54,239	52,442	53,023		310		310		54,239			0	643	04/19/2044.
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		12/24/2018.	Exchanged		557,788	565,000	545,313	550,071		3,307		3,307		553,378		4,410	4,410	20,537	02/19/2045.
28851Q AA 1	ECLO 2017-1A A CLO SSNR FLT 07/15/27		08/28/2018.	Distribution		2,000,000	2,000,000	2,000,000	1,999,643		127		127		1,999,770		230	230	68,123	07/15/2027.
291011 AX 2	EMERSON ELECTRIC 5.25 10/15/2018		10/15/2018.	Maturity		1,580,000	1,580,000	1,868,508	1,614,383		(34,383)		(34,383)		1,580,000			0	82,950	10/15/2018.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		12/25/2018.	MBS Paydown		90,546	90,546	75,238	78,085		(1,164)		(1,164)		90,546			0	1,165	04/25/2037.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		12/15/2018.	MBS Paydown		43,373	43,373	43,373	43,373				0		43,373			0	990	10/15/2042.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		12/21/2018.	Distribution		1,236,145	1,236,145	1,236,145	1,236,145				0		1,236,145		(0)	(0)	56,405	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		12/15/2018.	MBS Paydown		30,000	30,000	30,000	30,000				0		30,000			0	685	11/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		12/21/2018.	Distribution		882,500	882,500	882,500	882,500				0		882,500			0	40,278	11/15/2042.
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26		10/30/2018.	MBS Paydown		90,506	90,506	90,506	90,506		0		0		90,506			0	3,734	07/30/2026.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		12/25/2018.	MBS Paydown		114,545	114,545	101,515	105,581		(3,195)		(3,195)		114,545			0	1,266	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		12/25/2018.	MBS Paydown		131,983	131,983	122,992	129,590		908		908		131,983			0	1,468	07/25/2036.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		12/25/2018.	MBS Paydown		65,438	65,438	55,623	54,030		2,915		2,915		65,438			0	1,421	02/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		11/25/2018.	MBS Paydown		126,227	126,227	108,587	81,217		(13,834)		(13,834)		126,227			0	3,608	08/25/2035.
32051G SD 8	FHAMS 2005-FA5 3A1 SEQ SSNR 5.50 8/25/35		12/25/2018.	Pass-Through Loss			1,402				1,906		1,906		(22)		22	22		08/25/2035.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		03/31/2018.	Book Value Adjustment									0		79,226		(79,226)	(79,226)		07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		12/25/2018.	MBS Paydown		490,270	490,270	431,901	396,057		23,120		23,120		490,270			0	9,991	07/25/2036.
32052K AB 1	FHASI 2006-AR2 2A1 SEQ SSNR CSTR 07/36		12/25/2018.	Pass-Through Loss			(21,463)	52,902					0		(79,226)		79,226	79,226		07/25/2036.
362257 AB 3	GSAA 2006-17 A2 SEQ FLT 11/25/2036		12/25/2018.	MBS Paydown		209,136	209,136	209,136	84,408				0		209,136			0	2,170	11/25/2036.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		12/25/2018.	MBS Paydown		248,164	248,164	164,805	128,323				0		248,164			0	2,544	03/25/2047.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		12/25/2018.	MBS Paydown		218,070	218,070	226,475	193,696		(6,594)		(6,594)		218,070			0	6,546	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		12/25/2018.	Pass-Through Loss			33,038						0					0		02/25/2036.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		12/25/2018.	MBS Paydown		36,149	36,149	31,031	30,346		426		426		36,149			0	609	11/25/2035.
362341 XC 8	GSR 2005-AR7 4A1 SEQ SSNR FLT 11/25/2035		12/25/2018.	Pass-Through Loss			2,139						0		(628)		628	628		11/25/2035.
362341 XG 9	GSR 2005-AR7 6A1 SEQ SNR FLT 11/25/2035		12/25/2018.	MBS Paydown		51,637	51,637	49,152	49,135		1,249		1,249		51,637			0	1,246	11/25/2035.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
362381 AA 3	GSAA 2006-12 A1 SEQ FLT 08/25/2036	..	12/25/2018.	MBS Paydown		49,404	49,404	49,404	25,768				0		49,404			0	456	08/25/2036.
36242D FS 7	GSR 2004-11 2A1 SEQ SNR FLT 09/25/2034	..	12/25/2018.	MBS Paydown		173,035	173,035	173,951	174,051		(279)		(279)		173,035			0	3,624	09/25/2034.
36298Y AA 8	GSAA 2006-14 A1 SEQ FLT 09/25/2036	..	12/25/2018.	MBS Paydown		61,770	61,770	61,770	29,512				0		61,770			0	526	09/25/2036.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045	..	12/10/2018.	MBS Paydown		99,956	99,956	94,833	99,739		(1,162)		(1,162)		99,956			0	1,891	11/10/2045.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	03/23/2018.	DEUTSCHE BANK		193,500	200,000	207,750	196,250	6,464	(152)		6,312		202,562		(9,062)	(9,062)	7,681	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	03/23/2018.	GOLDMAN SACHS		193,000	200,000	209,500	196,250	7,505	(211)		7,294		203,544		(10,544)	(10,544)	9,876	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	03/28/2018.	BARCLAYS CAPITAL		96,000	100,000	103,875	98,125	3,232	(81)		3,151		101,276		(5,276)	(5,276)	5,688	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	04/03/2018.	BANC OF AMERICA SECURITIES		191,000	200,000	209,500	196,250	7,505	(231)		7,274		203,524		(12,524)	(12,524)	5,978	09/24/2021.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021	..	04/24/2018.	GOLDMAN SACHS		187,500	200,000	209,000	196,250	7,280	(267)		7,013		203,263		(15,763)	(15,763)	7,334	09/24/2021.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018.	CS FIRST BOSTON		519,803	525,000	510,685	516,400		156		156		516,422		3,381	3,381	1,411	04/17/2028.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	01/17/2018.	MBS Paydown		8,333	8,333	8,106	8,197		2		2		8,333			0		04/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/17/2018.	MBS Paydown		20,833	20,833	20,832	20,832		0		0		20,833			0	191	11/17/2028.
37952U AC 7	SEACO 2013-2A A ABS 3.67 11/17/2028	C	05/24/2018.	Distribution		270,667	270,666	270,645	270,653		2		2		270,654		13	13	4,332	11/17/2028.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018.	CANTOR FITZGERALD & CO		1,027,000	1,040,000	1,024,362	1,026,501		196		196		1,026,526		474	474	2,984	07/17/2029.
37952U AD 5	SEACO 2014-1A A1 ABS SNR 3.19 07/17/24	C	01/17/2018.	MBS Paydown		13,333	13,333	13,133	13,160		2		2		13,333			0		07/17/2029.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	C	11/05/2018.	Paydown		63,621	63,621	31,265					0				63,621	63,621	98	08/05/2050.
40052T AA 7	GRYPHON FUNDING 0.00 8/05/2050	C	12/06/2018.	Paydown		4,297	4,297	2,112					0				4,297	4,297		08/05/2050.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/15/2018.	Sinking Fund Redemption		102,290	102,290	103,478	102,721		(118)		(118)		102,290			0	3,058	12/15/2020.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	09/28/2018.	RW PRESSPRICH		347,567	342,431	346,405	343,873	0	(653)		(653)		343,533		4,034	4,034	16,708	12/15/2020.
40420X AA 3	HKCG FINANCE LTD 6.25 08/07/2018	C	08/07/2018.	Maturity		750,000	750,000	812,564	755,346		(5,346)		(5,346)		750,000			0	46,875	08/07/2018.
40423X AF 9	NZES 2018-PLS2 A ABS SSNR 3.265 02/25/23	..	12/25/2018.	MBS Paydown		391,204	391,204	391,198			2		2		391,204			0	5,651	02/25/2023.
40423X AG 7	NZES 2018-PLS2 B ABS MEZ 3.709 02/25/23	..	12/25/2018.	MBS Paydown		195,602	195,602	195,601			1		1		195,602			0	3,210	02/25/2023.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	..	09/24/2018.	MBS Paydown		364,212	364,212	364,211	364,209		(1)		(1)		364,212			0	5,038	06/24/2049.
40442L AB 1	H2 2015-1A AFX CDO SEQ SSNR 3.3526 06/49	..	10/03/2018.	Distribution		153,225	153,225	153,225	153,224		(0)		(0)		153,221		4	4	3,981	06/24/2049.
41161P EZ 2	HVMLT 2004-5 3A SEQ SNR FLT 06/19/2034	..	12/19/2018.	MBS Paydown		127,719	127,719	127,158	127,002		64		64		127,719			0	2,295	06/19/2034.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	11/19/2018.	Pass-Through Loss			13,220	10,535					0		(174)		174	174		09/19/2046.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46	..	12/19/2018.	MBS Paydown		136,744	136,744	107,242	105,809		3,882		3,882		136,744			0	1,529	09/19/2046.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043	..	06/20/2018.	MBS Paydown		1,772,483	1,772,483	1,772,483	1,772,483				0		1,772,483			0	44,468	03/20/2043.
411707 AB 8	HNGRY 2018-1A A2I ABS 4.25 06/20/2048	..	12/20/2018.	MBS Paydown		2,500	2,500	2,500			0		0		2,500			0	53	06/20/2048.
411707 AD 4	HNGRY 2018-1A A2II ABS 4.959 06/20/2048	..	12/20/2018.	MBS Paydown		2,500	2,500	2,500					0		2,500			0	62	06/20/2048.
423457 AB 6	HELMERICH INTL 4.65 03/15/2025	..	12/20/2018.	Consent Fee		1,250							0		1,250			0		03/15/2025.
423457 AB 6	HELMERICH INTL 4.65 03/15/2025	..	12/20/2018.	Exchanged		510,820	500,000	497,125			257		257		496,802		14,018	14,018	23,960	03/15/2025.
428236 BV 4	HEWLETT-PACKARD CO 4.65 12/09/2021	..	03/26/2018.	Cash Tender		1,058,200	1,000,000	1,092,910	1,071,410		(22,342)		(22,342)		1,049,068		(49,068)	(49,068)	72,021	12/09/2021.
43132W AJ 9	HLDN 2015-4A A1B CLO SEQ SSNR 3.41 07/27	..	07/23/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	25,575	07/23/2027.
43283A AA 3	HGVT 2017-AA A ABS SNR 2.66 12/27/2028	..	12/25/2018.	MBS Paydown		248,927	248,927	248,893	248,894		12		12		248,927			0	3,406	12/26/2028.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036	..	12/25/2018.	MBS Paydown		183,036	183,036	160,156	164,440		4,181		4,181		183,036			0	2,214	12/25/2036.
44929F AQ 5	ICG 2014-3A A1BR CLO SSNR 2.97 01/25/27	..	04/25/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,994		6		6		1,000,000			0	14,850	01/25/2027.
44931C AS 4	ICG 2015-2A A2 CLO SSNR SEQ 3.00 01/28	..	04/16/2018.	MBS Paydown		500,000	500,000	500,000	500,010		(10)		(10)		500,000			0	7,500	01/16/2028.
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019	..	01/15/2018.	Call		450,000	450,000	410,813	433,343		16,657		16,657		450,000			0	7,313	03/15/2019.
45112A AA 5	ICONX 2012-1A A ABS 4.229 01/25/2043	..	10/25/2018.	MBS Paydown		48,791	48,791	48,791	48,791				0		48,791			0	1,290	01/25/2043.
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037	..	12/25/2018.	MBS Paydown		690,495	690,495	593,470	600,549		30,314		30,314		690,495			0	8,376	02/25/2037.
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037	..	10/25/2018.	Pass-Through Loss			4,971	4,005					0		4,971		(4,971)	(4,971)		02/25/2037.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
45660K AA 9	INDX 2006-AR39 A1 SEQ SSNR FLT 2/25/2037		12/25/2018.	MBS Paydown		126,710	126,710	102,081	102,717		2,995		2,995		126,710			0	1,446	02/25/2037.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		12/25/2018.	MBS Paydown		68,971	68,971	51,334	50,592		3,673		3,673		68,971			0	843	02/25/2035.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		12/25/2018.	Pass-Through Loss			(788)						0		(2,849)		2,849	2,849		02/25/2035.
46185J AA 6	IHSFR 2018-SFR1 A ABS SNR FLT 03/17/2037		12/17/2018.	MBS Paydown		19,758	19,758	19,758			6		6		19,758			0	227	03/17/2037.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		01/22/2018.	MBS Paydown		276,637	276,637	276,637	276,637				0		276,637			0	2,490	04/22/2020.
46618G AE 1	JFINR 2015-4A BF CLO MEZ 3.6 04/22/2020		02/26/2018.	Distribution		73,428	73,428	73,428	73,428				0		73,428		(0)	(0)	911	04/22/2020.
46619T AC 6	JFIN 2016-1A AF CLO SSNR 2.737 07/27/28		11/27/2018.	Distribution		250,000	250,000	250,000	248,545		(1)		(1)		248,543		1,457	1,457	7,413	07/27/2028.
466247 SE 4	JPMMT 2005-A5 1A2 SEQ CSTR 08/25/35		12/25/2018.	MBS Paydown		540,441	540,441	457,348	454,477		62,820		62,820		540,441			0	8,117	08/25/2035.
46626L FL 9	JPMAC 2006-FRE1 A3 SEQ FLT 05/25/2035		01/25/2018.	MBS Paydown		373,731	373,731	350,723	368,847		4,884		4,884		373,731			0	561	05/25/2035.
46627M CY 1	JPALT 2006-A1 3A1 SEQ SSNR CSTR 03/25/36		12/25/2018.	MBS Paydown		88,999	88,999	77,197	77,020		(1,243)		(1,243)		88,999			0	1,620	03/25/2036.
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		08/30/2018.	Recovery of Prior Pass Through Loss		12							0				12	12		03/25/2036.
46627M FA 0	JPALT 2006-S1 3A2 SEQ FLT 03/25/36		12/05/2018.	Recovery of Prior Pass Through Loss		3							0				3	3		03/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		05/31/2018.	Book Value Adjustment									0		52,246		(52,246)	(52,246)		09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		12/25/2018.	MBS Paydown		350,121	350,121	319,814	314,629		44,243		44,243		350,121			0	3,040	09/25/2036.
46629E AC 7	JPALT 2006-A4 A3 SEQ FLT 09/25/2036		12/25/2018.	Pass-Through Loss			(65,662)	2,160					0		(52,246)		52,246	52,246		09/25/2036.
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		10/15/2018.	MBS Paydown		160,073	160,073	160,824	160,473		(400)		(400)		160,073			0	6,274	06/15/2049.
47421M AE 3	JEFFM 2015-1A A2 CLO SEQ SSNR 3.62 07/27		09/27/2018.	Distribution		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	67,774	07/20/2027.
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028		03/12/2018.	Distribution		350,000	350,000	350,000	350,006		(0)		(0)		350,006		(6)	(6)	5,827	01/16/2028.
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028		08/23/2018.	Distribution		375,000	375,000	375,000	375,022		(3)		(3)		375,019		(19)	(19)	9,689	07/15/2028.
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		11/15/2018.	MBS Paydown		593,496	593,496	593,496	592,958		476		476		593,496			0	15,565	05/15/2026.
48274L AG 6	KVK 2014-1A A2R CLO SSNR 3.00 05/15/2026		11/21/2018.	Distribution		406,504	406,504	406,504	406,136		188		188		406,262		242	242	12,398	05/15/2026.
48274T AK 0	KVK 2015-1A BR CLO MEZ FLT 05/20/2027		05/21/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,938		62		62		1,000,000			0	17,734	05/20/2027.
500472 AF 2	PHILIPS ELECTRONICS 3.75 03/15/2022	C	04/26/2018.	Make Whole Call		1,025,150	1,000,000	995,450	997,882		2,118		2,118		1,000,000			0	48,171	03/15/2022.
52107Q AF 2	LAZARD GROUP LLC 4.25 11/14/2020		09/28/2018.	Cash Tender		944,485	924,000	920,960	922,644		335		335		922,979		1,021	1,021	49,124	11/14/2020.
525ESC 1C 3	LEHMAN ESCROW 12/23/2010		04/05/2018.	Recovery of Prior Pass Through Loss		7,402							0				7,402	7,402		12/23/2099.
525ESC 1C 3	LEHMAN ESCROW 12/23/2010		10/04/2018.	Recovery of Prior Pass Through Loss		7,831							0				7,831	7,831		12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099		04/05/2018.	Recovery of Prior Pass Through Loss		14,710							0				14,710	14,710		12/23/2099.
525ESC 5A 3	LEHMAN ESCROW BROS 12/23/2099		10/04/2018.	Recovery of Prior Pass Through Loss		15,562							0				15,562	15,562		12/23/2099.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		04/19/2018.	Consent Fee		1,012							0		1,012			0		01/15/2045.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		12/15/2018.	MBS Paydown		102,359	102,359	99,177	99,685		388		388		102,359			0	1,655	01/15/2045.
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		04/19/2018.	Consent Fee		750							0		750			0		01/15/2045.
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027		06/29/2018.	Distribution		700,000	700,000	700,000	700,000				0		700,000			0	17,505	04/27/2027.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		02/02/2018.	Distribution		687,500	687,500	661,719	657,392				0		687,500			0	5,380	01/18/2028.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028		02/02/2018.	Exchanged		275,781	312,500	300,781	298,814		7,075		7,075		275,781			0	75,955	01/18/2028.
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27		09/18/2018.	Distribution		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	47,850	07/18/2027.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035		12/25/2018.	MBS Paydown		172,067	172,067	171,852	168,468		(256)		(256)		172,067			0	3,555	11/25/2035.
59020U TC 9	MLCC 2005-A A2 SEQ SNR FLT 03/25/2030		12/25/2018.	MBS Paydown		95,490	95,490	91,372	91,548		1,905		1,905		95,490			0	1,895	03/25/2030.
61748H AW 1	MSM 2004-5AR 4A SEQ SNR FLT 07/25/2034		12/25/2018.	MBS Paydown		76,896	76,896	77,759	77,879		246		246		76,896			0	1,296	07/25/2034.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024		07/20/2018.	MBS Paydown		1,000,000	1,000,000	999,000	999,651		349		349		1,000,000			0	27,090	01/20/2024.
62432C AL 5	MVW 2015-10A B2 CLO MEZ SEQ 4.11 10/27		01/30/2018.	Distribution		750,000	750,000	750,000	750,000				0		750,000			0	8,905	10/13/2027.
629400 AA 0	ERL 2015-1A A1 ABS SNR 2.707 2/19/2045		12/24/2018.	Book Value Adjustment									0		10,647		(10,647)	(10,647)		02/19/2045.
62946A AA 2	NPRL 2016-1A A1 ABS SNR 4.164 04/20/2046		12/20/2018.	MBS Paydown		91,285	91,285	91,285	91,285				0		91,285			0	2,050	04/20/2046.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028	..	12/15/2018.	MBS Paydown		211,227	211,227	211,149	211,188		15		15		211,227			0	3,079	12/15/2028.
640270 AS 3	NGCLO 2014-1A AFR CLO SSNR 3.00 08/28/26	..	05/28/2018.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	30,000	08/28/2026.
640270 AW 4	NGCLO 2014-1A BR CLO MEZ FLT 08/28/26	..	05/28/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,892		108		108		1,000,000			0	17,811	08/28/2026.
641423 BS 6	NEVADA POWER CO 6.50 05/15/2018	..	05/15/2018.	Maturity		500,000	500,000	547,590	502,534		(2,534)		(2,534)		500,000			0	16,250	05/15/2018.
64829T AB 7	NZES 2018-FNT1 B ABS SNR 3.91 05/25/2023	..	12/25/2018.	MBS Paydown		316,192	316,192	316,167			3		3		316,192			0	3,913	05/25/2023.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	C	02/01/2018.	Cash Tender		82,823	81,000	75,330	78,113		85		85		78,198		2,802	2,802	3,807	08/01/2020.
66859Q AF 2	WOODS 2014-12A BR CLO MEZ FLT 09/15/2025	..	06/15/2018.	MBS Paydown		500,000	500,000	500,000	500,000		(0)		(0)		500,000			0	8,997	09/15/2025.
67059T AA 3	NUSTAR LOGISTICS 7.65 04/15/18	..	04/15/2018.	Maturity		500,000	500,000	554,785	502,377		(2,377)		(2,377)		500,000			0	21,625	04/15/2018.
67089N AU 6	OCP 2012-2A BR CLO MEZ FLT 11/22/2025	..	11/22/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,001,108		(1,108)		(1,108)		1,000,000			0	40,643	11/22/2025.
67091C AS 1	NXTC 2014-1A B1R CLO MEZ FLT 04/23/2026	..	04/23/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,847		153		153		1,000,000			0	17,449	04/23/2026.
67103Q AY 3	OFSBS 2013-5A A2FR CLO MEZ 3.415 04/25	..	10/17/2018.	MBS Paydown		800,042	800,042	800,042	798,464		754		754		800,042			0	24,593	04/17/2025.
67104C AB 3	OAKC 2013-8A B CLO MEZ FLT 04/20/2025	..	07/20/2018.	MBS Paydown		500,000	500,000	500,200	500,159		(159)		(159)		500,000			0	13,149	04/20/2025.
67107F AQ 0	OZLM 2014-8A A1BR CLO SSNR 2.74 10/17/26	..	11/15/2018.	Distribution		1,000,000	1,000,000	1,000,000	999,995		2		2		999,997		3	3	29,531	10/17/2026.
67107K AR 7	OCP 2014-7A A1BR CLO SSNR 2.66 10/20/26	..	09/06/2018.	Distribution		1,000,000	1,000,000	1,000,000	1,000,315		(192)		(192)		1,000,123		(123)	(123)	23,349	10/20/2026.
67107K AT 3	OCP 2014-7A A2BR CLO MEZ 3.29 10/20/2026	..	09/06/2018.	Distribution		500,000	500,000	500,000	500,253		(456)		(456)		499,797		203	203	14,439	10/20/2026.
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27	..	08/29/2018.	Distribution		500,000	500,000	500,000	500,021		45		45		500,066		(66)	(66)	13,455	10/30/2027.
67108L AQ 6	OZLM 2014-6A A2BR CLO MEZ 3.61 04/17/26	..	04/17/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	18,050	04/17/2026.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019	..	05/05/2018.	Make Whole Call		1,023,578	1,000,000	994,170	967,500	30,144	2,356		32,500		1,000,000			0	44,203	11/20/2019.
67590J AS 2	OCT18 2013-1A A2BR CLO MEZ 3.45 12/16/24	..	04/19/2018.	Distribution		2,000,000	2,000,000	2,000,000	1,999,990		1		1		1,999,990		10	10	28,858	12/16/2024.
67591E AE 3	OCT28 2016-1A B2 CLO MEZ 3.1 10/24/2027	..	11/29/2018.	Distribution		965,000	965,000	965,000	964,570		57		57		964,627		373	373	32,823	10/24/2027.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26	..	12/18/2018.	MBS Paydown		805,615	805,615	805,359	805,571		33		33		805,615			0	13,494	03/18/2026.
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027	..	01/20/2018.	MBS Paydown		1,300,000	1,300,000	1,258,969	1,273,515		26,485		26,485		1,300,000			0	9,547	07/20/2027.
70109H AH 8	PARKER-HANNIFIN MTN 5.50 05/15/2018	..	05/15/2018.	Maturity		1,075,000	1,075,000	1,206,752	1,082,785		(7,785)		(7,785)		1,075,000			0	29,563	05/15/2018.
72703P AA 1	PLNT 2018-1A A2I ABS SNR 4.262 09/05/48	..	12/05/2018.	MBS Paydown		2,500	2,500	2,500			0		0		2,500			0	37	09/05/2048.
74040Y AA 0	PRETSL 10A A1 CDO FLT 07/03/2033	..	07/03/2018.	MBS Paydown		482,960	482,960	461,755	467,529		15,430		15,430		482,960			0	7,679	07/03/2033.
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033	..	06/24/2018.	MBS Paydown		1,622,643	1,622,643	1,429,954	1,442,870		179,773		179,773		1,622,643			0	28,813	09/24/2033.
74348T AN 2	PROSPECT CAPITAL 5.00 07/15/2019	..	09/26/2018.	Make Whole Call		1,016,450	1,000,000	1,030,000	1,009,449		(4,021)		(4,021)		1,005,427		(5,427)	(5,427)	76,311	07/15/2019.
74836H AC 1	QUESTAR PIPELINE 5.83 02/01/2018	..	02/01/2018.	Maturity		600,000	600,000	711,162	601,773		(1,773)		(1,773)		600,000			0	5,830	02/01/2018.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046	..	04/25/2018.	MBS Paydown		84,267	84,267	77,386	83,669		599		599		84,267			0	266	08/25/2046.
74978B AA 6	RAAC 2007-RP3 A SEQ SNR FLT 10/25/2046	..	12/25/2018.	MBS Paydown		77,018	77,018	67,576	70,115		(3,276)		(3,276)		77,018			0	687	10/25/2046.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	12/25/2018.	MBS Paydown		100,239	100,239	86,223	81,201		4,040		4,040		100,239			0	2,977	07/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36	..	12/25/2018.	Pass-Through Loss			7,518				(547)		(547)		(1,420)		1,420	1,420		07/25/2036.
760985 UR 0	RAMP 2003-RS4 AI5 SEQ STP 05/25/2033	..	06/25/2018.	MBS Paydown		2,506,851	2,506,851	1,817,467	1,935,530		571,321		571,321		2,506,851			0	65,407	05/25/2033.
76110W SZ 0	RASC 2003-KS7 AI5 SEQ STP 09/25/2033	..	12/25/2018.	MBS Paydown		233,898	233,898	203,492	211,737		15,857		15,857		233,898			0	5,520	09/25/2033.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	..	12/25/2018.	MBS Paydown		61,154	61,154	54,642	51,793		532		532		61,154			0	1,855	08/25/2035.
761118 FM 5	RALI 2005-QA9 NB4 SEQ SSNR FLT 08/25/35	..	12/25/2018.	Pass-Through Loss			7,080				7		7					0		08/25/2035.
76111X TE 3	RFMSI 2005-SA1 2A SEQ 2.9425 03/25/2035	..	12/25/2018.	MBS Paydown		43,042	43,042	40,486	40,617		642		642		43,042			0	565	03/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.	..	12/18/2018.	MBS Paydown		230,040	230,040	210,536	209,522		1,928		1,928		230,040			0	3,937	05/18/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035.	..	12/18/2018.	Pass-Through Loss			9,829	12,176					0		10,059		(10,059)	(10,059)		05/18/2035.
76720A AF 3	RIO TINTO FINANCE 2.875 08/21/2022	C	04/19/2018.	Make Whole Call		25,029	25,000	24,672	24,836		164		164		25,000			0	504	08/21/2022.
775109 AK 7	ROGERS COMM INC 6.8 08/15/18	..	04/13/2018.	Make Whole Call		507,705	500,000	561,695	505,449		(2,174)		(2,174)		503,276		(3,276)	(3,276)	30,182	08/15/2018.

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
78410T AA 4	SCFET 2017-1A A ABS SSNR 3.77 01/20/2023	..	12/20/2018.	MBS Paydown		334,362	334,362	334,291	334,303		36		36		334,362			0	6,097	01/20/2023.
78448Q AB 4	SMB 2015-B A2A ABS SNR 2.98 07/15/2027	..	12/15/2018.	MBS Paydown		147,744	147,744	147,063	147,353		331		331		147,744			0	2,130	07/15/2027.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22	..	12/05/2018.	Paydown		129,388	129,388	129,388	129,388				0		129,388			0	3,709	10/05/2022.
81881L AN 7	SHACK 2014-6A B2R CLO MEZ 3.46 07/17/26	..	07/17/2018.	MBS Paydown		500,000	500,000	500,000	500,000				0		500,000			0	12,975	07/17/2026.
81881V AU 9	SHACK 2014-5A B2R3 CLO MEZ 3.50 05/07/26	..	05/07/2018.	MBS Paydown		500,000	500,000	500,000	500,000		0		0		500,000			0	8,750	05/07/2026.
82321U AA 1	SHNTN 2015-1A A ABS SNR 4.75 10/15/2042	..	12/15/2018.	MBS Paydown		127,032	127,032	125,813	126,038		538		538		127,032			0	4,092	10/15/2042.
82652K AA 2	SRFC 2017-1A A ABS SNR 2.91 03/20/34	..	12/20/2018.	MBS Paydown		253,610	253,610	253,592	253,593		14		14		253,610			0	3,573	03/20/2034.
83405A AA 2	SCLP 2017-1 A ABS SSNR 3.28 01/26/2026	..	12/25/2018.	MBS Paydown		374,388	374,388	374,356	374,362		13		13		374,388			0	6,274	01/26/2026.
83405R AA 5	SCLP 2018-1 A1 ABS SSNR 2.55 02/25/2027	..	12/25/2018.	MBS Paydown		1,146,128	1,146,128	1,146,054			47		47		1,146,128			0	14,731	02/25/2027.
83417F AA 7	SOCTY 2014-2 A ABS PT 4.02 07/20/2044	..	07/20/2018.	MBS Paydown		22,369	22,369	22,369	22,369				0		22,369			0	673	07/20/2044.
83417P AA 5	SOCTY 2015-1 A ABS SEQ SNR 4.18 08/45	..	08/20/2018.	MBS Paydown		39,267	39,267	39,247	39,251		5		5		39,267			0	1,006	08/21/2045.
83546D AD 0	SONIC 2016-1A A2 ABS SEQ SNR 4.472 05/46	..	12/20/2018.	MBS Paydown		56,534	56,534	56,534	56,534				0		56,534			0	566	05/20/2046.
83608G AC 0	SNDPT 2013-1A A2L CLO MEZ FLT 04/26/2025	..	01/26/2018.	MBS Paydown		375,000	375,000	375,000	375,034		(34)		(34)		375,000			0	3,134	04/26/2025.
83609J AE 9	SNDPT 2016-1A B2 CLO MEZ 3.962 07/20/28	..	12/06/2018.	Distribution		500,000	500,000	500,000	500,000				0		500,000			0	22,231	07/20/2028.
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28	..	06/19/2018.	Distribution		100,000	100,000	100,000	100,001		(0)		(0)		100,001		(1)	(1)	2,224	01/20/2028.
84858D AA 6	SPIRIT AIR 2015-1 A 4.10 10/01/2029	..	10/01/2018.	Sinking Fund Redemption		65,844	65,844	65,844	65,848		(0)		(0)		65,844			0	2,025	04/01/2028.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45	..	04/20/2018.	MBS Paydown		1,719	1,719	1,716	1,700				0		1,719			0	12	01/20/2045.
85022W AA 2	SCFT 2016-AA A ABS SSNR 3.05 04/25/2029	..	12/25/2018.	MBS Paydown		508,854	508,854	511,717	510,711		(1,071)		(1,071)		508,854			0	7,896	04/25/2029.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24	..	12/15/2018.	MBS Paydown		374,375	374,375	374,300	374,358		13		13		374,375			0	6,746	11/15/2024.
85572R AA 7	STARR 2018-1 A ABS SSNR 4.089 05/15/2043	..	12/15/2018.	MBS Paydown		41,667	41,667	41,282			16		16		41,667			0	399	05/15/2043.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046	..	12/20/2018.	MBS Paydown		18,450	18,450	18,440	18,441		0		0		18,450			0	398	10/20/2046.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	MBS Paydown		241,531	241,531	212,003	209,218		18,978		18,978		241,531			0	3,207	11/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035	..	12/25/2018.	Pass-Through Loss			1,481	932					0		883		(883)	(883)		11/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	12/25/2018.	MBS Paydown		96,502	96,502	84,950	82,048		415		415		96,502			0	1,880	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035	..	12/25/2018.	Pass-Through Loss			387						0		(822)		822	822		07/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036	..	12/25/2018.	MBS Paydown		152,571	152,571	131,593	135,877		(377)		(377)		152,571			0	1,473	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31	..	12/25/2018.	MBS Paydown		26,610	26,610	24,049	24,877		(93)		(93)		26,610			0	531	08/25/2031.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037	..	09/25/2018.	MBS Paydown		98,009	98,009	92,618	98,009				0		98,009			0	411	06/25/2037.
872225 AD 9	TBW 2006-5 A3 SEQ STP 11/25/2036	..	12/25/2018.	MBS Paydown		72,325	72,325	63,917	56,813				0		72,325			0	2,150	11/25/2036.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018	..	06/15/2018.	Call		500,000	500,000	500,000	457,500	42,500			42,500		500,000			0	31,875	09/15/2018.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038	..	07/20/2018.	MBS Paydown		192,116	192,116	172,424	175,427		15,361		15,361		192,116			0	2,897	01/20/2038.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038	..	08/31/2018.	Distribution		1,690,850	1,690,850	1,517,538	1,543,964		148,216		148,216		1,690,850			0	61,228	01/20/2038.
87266X AA 1	TRTX 2018-FL1 A CLO SSNR FLT 04/15/2035	..	12/15/2018.	MBS Paydown		28,058	28,058	28,058			8		8		28,058			0	660	02/15/2035.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46	..	05/25/2018.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	24	05/25/2046.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46	..	11/28/2018.	Distribution		492,500	492,500	492,500	492,500				0		492,500			0	19,030	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46	..	05/25/2018.	MBS Paydown		1,250	1,250	1,250	1,250				0		1,250			0	27	05/25/2046.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038	..	12/20/2018.	MBS Paydown		100,000	100,000	99,985	99,992		2		2		100,000			0	1,533	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038	..	12/20/2018.	MBS Paydown		100,000	100,000	98,359	98,609		232		232		100,000			0	1,923	11/20/2038.
87407P AJ 9	TAL 2014-1A A ABS SNR 3.51 02/22/2039	..	12/20/2018.	MBS Paydown		100,000	100,000	99,999	100,000				0		100,000			0	1,901	02/22/2039.
881561 VY 7	TMTS 2005-12AL AF4 MEZ SEQ 5.385 07/36	..	12/25/2018.	MBS Paydown		71,559	71,559	69,113	68,909		171		171		71,559			0	1,930	07/25/2036.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	10/25/2018.	Pass-Through Loss			(7)						0					0		01/25/2038.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38	..	12/25/2018.	MBS Paydown		65,590	65,590	55,987	58,233		(4,249)		(4,249)		65,590			0	752	01/25/2038.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
88433B AL 1	WINDR 2016-2A C3 CLO MEZ 4.04 11/01/2028		11/01/2018.	MBS Paydown		500,000	500,000	500,000	500,761		(761)		(761)		500,000			0	21,771	11/01/2028.
88606W AA 0	TBOLT 2017-A A ABS SSNR 4.212 05/17/2032		12/15/2018.	MBS Paydown		125,444	125,444	125,438	125,439		2		2		125,444			0	3,714	05/17/2032.
88732J AL 2	TIME WARNER CABLE 6.75 07/01/2018		07/01/2018.	Maturity		750,000	750,000	830,400	755,827		(5,827)		(5,827)		750,000			0	50,625	07/01/2018.
89352H AF 6	TRANS-CANADA PIPELINES 6.50 08/15/2018		08/15/2018.	Maturity		750,000	750,000	843,068	758,128		(8,128)		(8,128)		750,000			0	48,750	08/15/2018.
894126 AB 7	TRAP 2003-4A A1B CDO SEQ SSNR FLT 05/34		11/24/2018.	MBS Paydown		75,770	75,770	59,953	58,547		10,508		10,508		75,770			0	2,114	05/24/2034.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		12/15/2018.	MBS Paydown		266,834	266,834	261,122			(412)		(412)		266,834			0	2,096	01/15/2043.
89690E AF 4	TRMF 2017-1A A1 ABS SNR 2.709 08/15/2047		12/15/2018.	MBS Paydown		194,431	194,431	194,428	194,429		1		1		194,431			0	2,751	08/15/2047.
902755 AB 3	UIRC GSA LLC 4.00 08/01/2023		08/01/2018.	Sinking Fund Redemption		605,000	605,000	605,000	605,006				0		605,000			0	24,200	08/01/2023.
90352W AA 2	STEAM 2018-1 A1 ABS 3.783 04/25/48		12/25/2018.	MBS Paydown		185,254	185,254	185,254			(0)		(0)		185,254			0	2,177	04/25/2048.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		08/15/2018.	Sinking Fund Redemption		49,836	49,836	49,836	49,836				0		49,836			0	1,607	08/15/2025.
92257L AB 6	VCC 2017-1 AFX ABS SSNR 3.00 05/25/2047		12/25/2018.	MBS Paydown		313,166	313,166	313,082	312,525		(5,705)		(5,705)		313,166			0	5,280	05/25/2047.
92258N AB 1	VCC 2016-1 AFX ABS SSNR 3.5337 04/25/46		12/25/2018.	MBS Paydown		138,230	138,230	138,230	138,230				0		138,230			0	3,065	04/25/2046.
92276M AW 5	VENTAS REALTY LP 4.75 06/01/2021		08/15/2018.	Cash Tender		1,045,570	1,000,000	968,320	986,758		2,246		2,246		989,004		10,996	10,996	79,084	06/01/2021.
92329X AM 0	VENTR 2014-16A A2RF CLO MEZ 3.403 04/26		01/15/2018.	MBS Paydown		1,000,000	1,000,000	1,000,000	999,611		389		389		1,000,000			0	8,508	04/15/2026.
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28		02/14/2018.	Distribution		400,000	400,000	400,000	400,000				0		400,000			0	5,619	01/15/2028.
92343V BR 4	VERIZON COMM INC 5.15 09/15/2023		06/21/2018.	Exchanged		1,597,872	1,500,000	1,495,140	1,496,921		222		222		1,497,143		2,857	2,857	157,097	09/15/2023.
92343V DW 1	VERIZON COMM INC 3.125 03/16/2022		06/21/2018.	Exchanged		979,660	1,000,000	994,870	995,629		462		462		996,091		(16,431)	(16,431)	23,872	03/16/2022.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		12/15/2018.	MBS Paydown		10,314	10,314	10,313	10,314				0		10,314			0	300	10/15/2046.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		12/25/2018.	MBS Paydown		95,818	95,818	90,488	90,113		1,283		1,283		95,818			0	1,848	10/25/2035.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		12/25/2018.	MBS Paydown		61,085	61,085	55,386	54,601		192		192		61,085			0	1,037	05/25/2037.
92990G AJ 2	WAMU 2007-HY5 3A1 SEQ SSNR FLT 05/25/37		12/25/2018.	Pass-Through Loss			6,690	5,816					0		4,474		(4,474)	(4,474)		05/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		12/25/2018.	MBS Paydown		85,342	85,342	75,830	75,716		2,263		2,263		85,342			0	1,371	04/25/2037.
933636 AA 0	WAMU 2007-HY4 1A1 SEQ SSNR FLT 04/25/37		12/25/2018.	Pass-Through Loss			2,709						0		(560)		560	560		04/25/2037.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		12/25/2018.	MBS Paydown		145,704	145,704	136,688	137,091		(733)		(733)		145,704			0	2,537	11/25/2036.
93363P AC 4	WAMU 2006-AR14 1A3 SEQ SSNR FLT 11/25/36		12/25/2018.	Pass-Through Loss			(867)						0		(2,592)		2,592	2,592		11/25/2036.
939336 X9 9	WAMU 2005-AR1 A2B MEZ SEQ FLT 01/25/2045		12/25/2018.	MBS Paydown		146,551	146,551	129,331	128,548		2,487		2,487		146,551			0	1,708	01/25/2045.
94945P AA 3	WLKRG 2017-AA A ABS SNR 2.82 06/15/33		12/15/2018.	MBS Paydown		473,704	473,704	473,592	473,596		10		10		473,704			0	7,120	06/15/2033.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		12/25/2018.	MBS Paydown		35,279	35,279	32,841	33,257		443		443		35,279			0	707	09/25/2036.
94984D AC 8	WFMBS 2006-AR13 A3SEQ SSNR FLT 09/25/36		12/25/2018.	Pass-Through Loss			67	62					0		63		(63)	(63)		09/25/2036.
95058X AA 6	WEN 2015-1A A2I ABS SNR 3.371 06/15/2045		01/19/2018.	Distribution		491,501	488,750	488,701	488,721		1		1		488,721		2,780	2,780	1,556	06/15/2045.
95058X AB 4	WEN 2015-1A A2II ABS SEQ SNR 4.08 06/45		12/15/2018.	MBS Paydown		20,000	20,000	20,000	20,000				0		20,000			0	510	06/15/2045.
96033C AA 0	WESTR 2016-1A A ABS SSNR 3.50 12/20/2028		12/20/2018.	MBS Paydown		434,493	434,493	432,931	433,208		234		234		434,493			0	8,816	12/20/2028.
96033D AA 8	WESTR 2017-1A A ABS SSNR 3.05 12/20/2030		12/20/2018.	MBS Paydown		109,163	109,163	109,031			32		32		109,163			0	(11,475)	12/20/2030.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		12/20/2018.	MBS Paydown		204,239	204,239	203,968	203,925		78		78		204,239			0	3,452	07/20/2028.
96033W AA 6	WESTR 2018-1A A ABS SSNR 3.38 12/20/2031		12/20/2018.	MBS Paydown		154,666	154,666	154,394			19		19		154,666			0	1,739	12/20/2031.
96033W AB 4	WESTR 2018-1A B ABS SNR 3.58 12/20/2031		12/20/2018.	MBS Paydown		309,331	309,331	307,785			209		209		309,331			0	3,683	12/20/2031.
98886M AC 8	ZAIS1 2014-1A A2 CLO MEZ FLT 04/15/2026		10/15/2018.	MBS Paydown		1,000,000	1,000,000	999,500	999,548		452		452		1,000,000			0	38,330	04/15/2026.
997575 ZA 6	REGIONS BK CD .30 09/18/2018		06/08/2018.	Distribution		200,000	200,000	200,000	200,000				0		200,000			0	248	09/18/2018.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		12/15/2018.	MBS Paydown		60,966	60,966	60,966	60,966				0		60,966			0	2,227	12/15/2039.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	10/26/2018.	Paydown		533,241	533,241	415,013	227,255		305,986		305,986		533,241			0	40,214	06/13/2020.
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018.	CS FIRST BOSTON		643,119	650,000	645,102	645,118		69		69		645,131		(2,012)	(2,012)	1,865	07/17/2029.
P48877 AD 9	SEACO 2014-1X A1 ABS SNR 3.19 07/17/2029	D	01/17/2018.	MBS Paydown		8,333	8,333	8,271	8,271		7		7		8,333			0		07/17/2029.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3899999.	Total - Bonds - Industrial and Miscellaneous					113,521,541	113,392,102	112,123,503	103,795,846	104,630	1,836,415	0	1,941,044	0	113,246,341	0	(65,215)	(65,215)	3,323,407	XXX
Bonds - Hybrid Securities																				
590199 20 4	MERRILL LYNCH CAP TR K 6.45 12/15/2066		10/18/2018.	Exchanged		631,250		625,000	623,137		4		4		623,141		8,109	8,109	30,234	12/15/2066.
4899999.	Total - Bonds - Hybrid Securities					631,250	0	625,000	623,137	0	4	0	4	0	623,141	0	8,109	8,109	30,234	XXX
8399997.	Total - Bonds - Part 4					160,114,571	160,430,927	161,909,947	150,361,071	104,630	2,328,924	0	2,433,554	0	159,806,161	0	(56,912)	(56,912)	4,545,892	XXX
8399998.	Total - Bonds - Summary Item from Part 5					9,788,130	9,806,351	9,781,341			6,789		6,789		9,788,130		(23)	(23)	156,586	XXX
8399999.	Total - Bonds					169,902,701	170,237,278	171,691,289	150,361,071	104,630	2,335,713	0	2,440,343	0	169,594,290	0	(56,935)	(56,935)	4,702,477	XXX
Preferred Stocks - Industrial and Miscellaneous																				
38144X 50 0	GOLDMAN SACHS GP B 6.20		02/12/2018.	Partial Call	20,325.000	508,125		508,125	508,125				0		508,125			0	1,812	XXX
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049		10/30/2018.	Partial Call		283,000	283,000.00	293,966	286,891	(3,209)	(683)		(3,891)		283,000			0	39,099	XXX
63938C 30 6	NAVIENT CORP 01/16/2018		01/17/2018.	Distribution	10,000.000	250,000		246,500	187,600				0		187,600		62,400	62,400	939	XXX
998794 4F 5	CIB STATUTORY SER A		08/10/2018.	Cash Tender	894.770	671,082		366,656		1			1		1		671,081	671,081		XXX
998794 4G 3	CIB STATUTORY SER B		08/10/2018.	Cash Tender	70.390	52,867		28,844		0			0		0		52,867	52,867		XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					1,765,074	XXX	1,444,091	982,616	(3,208)	(683)	0	(3,890)	0	978,726	0	786,348	786,348	41,849	XXX
8999997.	Total - Preferred Stocks - Part 4					1,765,074	XXX	1,444,091	982,616	(3,208)	(683)	0	(3,890)	0	978,726	0	786,348	786,348	41,849	XXX
8999999.	Total - Preferred Stocks					1,765,074	XXX	1,444,091	982,616	(3,208)	(683)	0	(3,890)	0	978,726	0	786,348	786,348	41,849	XXX
Common Stocks - Industrial and Miscellaneous																				
12673A 10 8	CYS INVESTMENTS INC		04/27/2018.	FRIEDMAN BILLINGS RAMSEY	15,000.000	108,204	XXX	113,327	120,450	(7,123)			(7,123)		113,327		(5,123)	(5,123)	3,244	XXX
12673A 10 8	CYS INVESTMENTS INC		04/30/2018.	SANDLER & O'NEIL PARTNERS	15,568.000	112,679	XXX	123,352	125,011	(2,232)			(2,232)		122,779		(10,101)	(10,101)	3,328	XXX
12673A 10 8	CYS INVESTMENTS INC		05/07/2018.	SANDLER & O'NEIL PARTNERS	10,000.000	73,838	XXX	80,680	80,300	(800)			(800)		79,500		(5,662)	(5,662)	2,187	XXX
12673A 10 8	CYS INVESTMENTS INC		05/08/2018.	SANDLER & O'NEIL PARTNERS	10,000.000	72,942	XXX	82,335	80,300	(800)			(800)		79,500		(6,558)	(6,558)	2,217	XXX
12673A 10 8	CYS INVESTMENTS INC		05/10/2018.	SANDLER & O'NEIL PARTNERS	2,000.000	14,680	XXX	16,530	16,060	(160)			(160)		15,900		(1,220)	(1,220)	2,394	XXX
12673A 10 8	CYS INVESTMENTS INC		07/18/2018.	CORNERSTONE MACRO	1,700.000	12,811	XXX	14,185	13,651	(136)			(136)		13,515		(704)	(704)	713	XXX
12673A 10 8	CYS INVESTMENTS INC		07/19/2018.	CORNERSTONE MACRO	6,100.000	46,170	XXX	51,759	48,983	(488)			(488)		48,495		(2,325)	(2,325)	2,527	XXX
12673A 10 8	CYS INVESTMENTS INC		07/20/2018.	CORNERSTONE MACRO	5,700.000	43,074	XXX	51,173	45,771	(456)			(456)		45,315		(2,241)	(2,241)	3,054	XXX
12673A 10 8	CYS INVESTMENTS INC		08/01/2018.	Merger	74,432.000	547,112	XXX	753,768	597,689	(5,955)			(5,955)		591,734		(44,622)	(44,622)	37,355	XXX
17275R 10 2	CISCO SYSTEMS INC		09/28/2018.	RBC CAPITAL MARKETS	10,000.000	485,362	XXX	204,760	383,000	(178,240)			(178,240)		204,760		280,602	280,602	9,500	XXX
24703L 10 3	DELL TECHNOLOGIES-CL V		07/13/2018.	CORNERSTONE MACRO	1,000.000	94,822	XXX	47,200	81,280	(34,080)			(34,080)		47,200		47,622	47,622		XXX
24703L 10 3	DELL TECHNOLOGIES-CL V		07/16/2018.	CORNERSTONE MACRO	300.000	28,492	XXX	14,160	24,384	(10,224)			(10,224)		14,160		14,332	14,332		XXX
24703L 10 3	DELL TECHNOLOGIES-CL V		08/30/2018.	ISI GROUP	929.000	89,283	XXX	43,849	75,509	(31,660)			(31,660)		43,849		45,434	45,434		XXX
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP		12/20/2018.	Exchanged	5,000.000	51,992	XXX	136,231	69,050				0		69,050		(17,058)	(17,058)	7,000	XXX
29278N 10 3	ENERGY TRANSFER PARTNERS LP		10/19/2018.	Exchanged	60,450.000	1,316,940	XXX	1,410,741	1,083,264	327,477			327,477		1,410,741		(93,802)	(93,802)	102,463	XXX
48251W 10 4	KKR & CO INC CLASS A		05/03/2018.	ISI GROUP	5,000.000	111,724	XXX	67,702	105,300	(37,598)			(37,598)		67,702		44,023	44,023	774	XXX
55378A 10 5	MTGE INVESTMENT CORP		05/03/2018.	STRATEGAS RESEARCH	54,260.000	1,051,241	XXX	1,095,405	1,003,810	(204,018)			(204,018)		799,792		251,449	251,449	54,260	XXX
76150W 10 7	REVERSE MORTGAGE INVESTMENT		10/02/2018.	Private Placement	6,750.000	85,725	XXX	101,250	45,563	(9,653)			(9,653)		35,910		49,815	49,815	1,688	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/14/2018.	CORNERSTONE MACRO	3,000.000	45,934	XXX	44,156	48,780	(6,857)			(6,857)		41,923		4,010	4,010	2,401	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/15/2018.	CORNERSTONE MACRO	5,000.000	76,900	XXX	73,594	81,300	(11,428)			(11,428)		69,872		7,028	7,028	4,001	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/16/2018.	CORNERSTONE MACRO	5,000.000	77,459	XXX	73,594	81,300	(11,428)			(11,428)		69,872		7,587	7,587	4,001	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/17/2018.	CORNERSTONE MACRO	5,000.000	77,763	XXX	73,771	81,300	(11,428)			(11,428)		69,872		7,891	7,891	3,973	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/20/2018.	CORNERSTONE MACRO	5,000.000	77,909	XXX	74,092	81,300	(11,428)			(11,428)		69,872		8,037	8,037	3,959	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/21/2018.	CORNERSTONE MACRO	5,000.000	78,162	XXX	74,506	81,300	(11,428)			(11,428)		69,872		8,290	8,290	4,005	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP		08/22/2018.	CORNERSTONE MACRO	5,000.000	77,637	XXX	74,550	81,300	(11,428)			(11,428)		69,872		7,765	7,765	3,963	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/23/2018.	CORNERSTONE MACRO	5,000.000	77,464	XXX	76,360	32,520	(4,571)			(4,571)		74,449		3,015	3,015	5,078	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/24/2018.	CORNERSTONE MACRO	5,000.000	77,300	XXX	77,500					0		77,500		(200)	(200)	3,947	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/27/2018.	ISI GROUP	4,000.000	62,278	XXX	62,000					0		62,000		278	278	3,158	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/28/2018.	ISI GROUP	4,000.000	62,200	XXX	62,000					0		62,000		200	200	3,158	XXX
90187B 40 8	TWO HARBORS INVESTMENT CORP	..	08/29/2018.	CORNERSTONE MACRO	4,577.000	71,179	XXX	70,944					0		70,944		236	236	3,613	XXX
G5785G 10 7	MALLINCKRODT PLC	D	09/28/2018.	STIFEL NICOLAUS	11,000.000	321,930	XXX	652,309	248,160				0		248,160		73,770	73,770		XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					5,531,207	XXX	5,897,783	4,816,635	(276,137)	0	0	(276,137)	0	4,859,441	0	671,766	671,766	277,961	XXX
9799997.	Total - Common Stocks - Part 4					5,531,207	XXX	5,897,783	4,816,635	(276,137)	0	0	(276,137)	0	4,859,441	0	671,766	671,766	277,961	XXX
9799999.	Total - Common Stocks					5,531,207	XXX	5,897,783	4,816,635	(276,137)	0	0	(276,137)	0	4,859,441	0	671,766	671,766	277,961	XXX
9899999.	Total - Preferred and Common Stocks					7,296,281	XXX	7,341,874	5,799,251	(279,345)	(683)	0	(280,027)	0	5,838,167	0	1,458,114	1,458,114	319,810	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					177,198,982	XXX	179,033,163	156,160,322	(174,715)	2,335,031	0	2,160,316	0	175,432,458	0	1,401,179	1,401,179	5,022,287	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	12/24/2018	Exchanged	905,298	897,483	898,001	899,090		3,178		3,178			(1,090)	(1,090)	19,208	545
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	03/19/2018	MBS Paydown	23,496	23,293	23,496	23,496		6		6				0	53	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	04/19/2018	MBS Paydown	23,389	23,187	23,389	23,389		14		14				0	74	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	05/19/2018	MBS Paydown	23,298	23,097	23,298	23,298		22		22				0	126	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	06/19/2018	MBS Paydown	23,330	23,128	23,330	23,330		31		31				0	179	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	07/19/2018	MBS Paydown	23,017	22,819	23,017	23,017		38		38				0	228	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	08/19/2018	MBS Paydown	22,940	22,742	22,940	22,940		47		47				0	279	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	09/19/2018	MBS Paydown	22,901	22,703	22,901	22,901		55		55				0	331	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	10/19/2018	MBS Paydown	22,934	22,736	22,934	22,934		63		63				0	383	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	11/19/2018	MBS Paydown	22,887	22,690	22,887	22,887		71		71				0	434	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	02/23/2018	CS FIRST BOSTON	12/19/2018	MBS Paydown	23,148	22,949	23,148	23,148		80		80				0	491	14
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	12/24/2018	Exchanged	1,357,947	1,343,148	1,347,001	1,345,911		5,498		5,498			1,090	1,090	29,662	1,021
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	04/19/2018	MBS Paydown	35,083	34,701	35,083	35,083		11		11				0	111	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	05/19/2018	MBS Paydown	34,948	34,567	34,948	34,948		27		27				0	188	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	06/19/2018	MBS Paydown	34,995	34,613	34,995	34,995		43		43				0	267	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	07/19/2018	MBS Paydown	34,526	34,150	34,526	34,526		58		58				0	340	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	08/19/2018	MBS Paydown	34,409	34,034	34,409	34,409		73		73				0	416	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	09/19/2018	MBS Paydown	34,351	33,977	34,351	34,351		89		89				0	492	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	10/19/2018	MBS Paydown	34,401	34,026	34,401	34,401		105		105				0	570	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	11/19/2018	MBS Paydown	34,331	33,956	34,331	34,331		121		121				0	645	26
28618X AA 0	ERL 2015-1A A1 ABS SNR 2.707 02/19/2045	..	03/27/2018	CS FIRST BOSTON	12/19/2018	MBS Paydown	34,723	34,344	34,723	34,723		138		138				0	730	26
74041U AE 9	PRETSL 14A B1 CDO MEZ FLT 06/24/2034	..	03/06/2018	GUGGENHEIM CAPITAL MARKET	03/24/2018	MBS Paydown	5,000,000	5,000,000	5,000,000	5,000,000				0				0	38,750	30,824
87246Y AA 4	TIAA ASSET MGMT 2.95 11/01/2019	..	03/23/2018	Payment on Intercompany Balance	11/23/2018	Make Whole Call	2,000,000	2,003,000	2,000,023	2,000,023		(2,977)		(2,977)			(23)	(23)	62,628	23,272
3899999.	Total - Bonds - Industrial and Miscellaneous						9,806,351	9,781,341	9,788,130	9,788,130	0	6,789	0	6,789	0	0	(23)	(23)	156,586	56,035
8399998.	Total - Bonds						9,806,351	9,781,341	9,788,130	9,788,130	0	6,789	0	6,789	0	0	(23)	(23)	156,586	56,035
9999999.	Total - Bonds, Preferred and Common Stocks							9,781,341	9,788,130	9,788,130	0	6,789	0	6,789	0	0	(23)	(23)	156,586	56,035

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
Common Stocks - U.S. Property and Casualty Insurer											
63655# 10 2	NATIONAL INTERSTATE INS CO OF HAWAII		11051	99-0345306	8bi	NO		12,691,530		500,000.000	100.0
89684# 10 2	TRIUMPHE CASUALTY CO.		41106	95-3623282	8bi	NO		18,683,725		75,000.000	100.0
92206@ 10 7	VANLINER INS CO		21172	86-0114294	8bi	YES	3,349,330	141,849,324		3,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							3,349,330	173,224,580	0	XXX	XXX
Common Stocks - Other Affiliates											
89391# 10 6	TRANSPROTECTION SVCS CO.			43-1254631	8biii	NO		854,376	854,376	300.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	854,376	854,376	XXX	XXX
1899999. Total - Common Stocks							3,349,330	174,078,956	854,376	XXX	XXX
1999999. Total - Preferred and Common Stock							3,349,330	174,078,956	854,376	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....287,142,642.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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							
Fifth Third Bank	Cincinnati, OH					28,678,435	XXX
US Bank	St. Louis, MO	SD				765,000	XXX
The Bank of New York Mellon	New York, NY		0.85	998		134,867	XXX
First Hawaiian	Honolulu, HI					9,874	XXX
0199999. Total - Open Depositories		XXX	XXX	998	0	29,588,176	XXX
0399999. Total Cash on Deposit		XXX	XXX	998	0	29,588,176	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	750	XXX
0599999. Total Cash		XXX	XXX	998	0	29,588,926	XXX

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

1. January	12,429,731	4. April	9,215,937	7. July	12,684,180	10. October	21,576,924
2. February	9,386,180	5. May	16,969,564	8. August	27,526,305	11. November	30,096,150
3. March	(331,149)	6. June	3,959,158	9. September	16,535,091	12. December	29,588,926

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
Exempt Money Market Mutual Funds as Identified by the SVO								
996085 25 4	Dreyfus Government Cash Management Fund Institutional Shares	SD	06/30/2018	2.290		50,000		763
31846V 44 3	First American Government Obligation Institutional Class V		12/04/2018	2.200		6,707		85
31846V 80 7	First American Treasury Obligation Fund Class Y		12/20/2018	2.090		7,474		542
31846V 80 7	First American Treasury Obligation Fund Class Y		12/31/2018	2.090		26,000		384,378
94975H 29 6	Wells Fargo Advantage Funds Treasury Plus Money Market Fund Institutional Shares	SD	12/04/2018	2.300		100,500		1,584
825252 40 6	Invesco Advisors Inc.Treasury Portfolio Institutional Class		12/31/2018	2.300		31,687,535		242,859
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						31,878,216	0	630,211
8899999. Total - Cash Equivalents						31,878,216	0	630,211

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			374,485	364,503
4.	Arkansas AR	C	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			249,928	249,375
5.	California CA	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			87,908,764	88,191,923
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			113,963	114,684
9.	District of Columbia DC						
10.	Florida FL	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			339,565	351,140
11.	Georgia GA						
12.	Hawaii HI						
13.	Idaho ID	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			330,724	326,906
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	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			808,489	836,048
23.	Michigan MI	ST	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			499,855	498,750
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			117,643	118,234
28.	Nebraska NE						
29.	Nevada NV	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			321,014	321,170
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			342,554	369,338
33.	New York NY						
34.	North Carolina NC	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			350,147	348,438
35.	North Dakota ND						
36.	Ohio OH	O	PLEDGED FOR THE BENEFIT OF ALL POLICYHOLDERS	2,742,225	2,780,597		
37.	Oklahoma OK						
38.	Oregon OR	B	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			1,730,198	1,797,960
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	O	PLEDGED FOR THE PROTECTION OF POLICYHOLDERS			205,564	223,220
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	600,879	596,063
59.	Total	XXX	XXX	2,742,225	2,780,597	94,293,772	94,707,750

DETAILS OF WRITE-INS

5801.	U.S. DEPT OF LABOR	B	WORKERS' COMPENSATION			600,879	596,063
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	600,879	596,063

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