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ANNUAL STATEMENT

For the Year Ended December 31, 2018

of the Condition and Affairs of the

COLONY SPECIALTY INSURANCE COMPANY

NAIC Group Code..... 457, 457 (Current Period) (Prior Period) NAIC Company Code..... 36927 Employer's ID Number..... 34-1266871

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

Incorporated/Organized..... December 20, 1978 Commenced Business..... April 16, 1979

Statutory Home Office	52 East Gay Street .. Columbus .. OH .. US .. 43215 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	8720 Stony Point Pkwy, Suite 400 .. Richmond .. VA .. US .. 23235 *(Street and Number) (City or Town, State, Country and Zip Code)*	804-560-2000 *(Area Code) (Telephone Number)*
Mail Address	P.O. Box 469012 .. San Antonio .. TX .. US .. 78246 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	8720 Stony Point Pkwy, Suite 400 .. Richmond .. VA .. US .. 23235 *(Street and Number) (City or Town, State, Country and Zip Code)*	804-560-2000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.colonyspecialty.com	
Statutory Statement Contact	Lauren Therese Welch *(Name)*	800-470-7958-8479 *(Area Code) (Telephone Number) (Extension)*
	taxgroup@argogroupus.com *(E-Mail Address)*	804-560-4820 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Gary Eugene Grose #	President	2. Oscar Guerrero	Senior Vice President, CFO
3. Craig Stephen Comeaux	Secretary	4. Barbara Lou Sutherland	Vice President

OTHER

Susan R Coates #	Vice President	Lynn Kelly Geurin	Vice President
Andrew John Hendrix	Vice President	David Arthur Higley #	Vice President
Craig Edward Landi	Vice President	Erwin Eduardo Caban Morciglio	Vice President & Assistant Secretary
Dale Linn Scholl II	Vice President - Tax	Mary Moczygemba Stulting	Vice President
Phillip Isaac Vedell	Senior Vice President	Mark Gerard Wade	Senior Vice President
Lauren Therese Welch	AVP, Head of US Segment Acct	Julian Candler Westbrook III	Vice President

DIRECTORS OR TRUSTEES

Craig Stephen Comeaux Gary Eugene Grose # Barbara Lou Sutherland

State of..... Texas
County of..... Bexar

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)
Gary Eugene Grose	Oscar Guerrero	Craig Stephen Comeaux
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President	Senior Vice President, CFO	Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 20th 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	5,133,408	8.1	5,133,408		5,133,408	8.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
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	1,752,981	2.8	1,752,981		1,752,981	2.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	1,229,299	1.9	1,229,299		1,229,299	1.9
1.44 Industrial development and similar obligations	605,557	1.0	605,557		605,557	1.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	6,897,942	10.9	6,897,942		6,897,942	10.9
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,759,566	4.4	2,759,566		2,759,566	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	479,417	0.8	479,417		479,417	0.8
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	16,677,513	26.3	16,677,513		16,677,513	26.3
2.2 Unaffiliated non-U.S. securities (including Canada)	7,875,180	12.4	7,875,180		7,875,180	12.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	7,458,074	11.8	7,458,074		7,458,074	11.8
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
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		0.0			0	0.0
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	12,529,131	19.8	12,529,132		12,529,132	19.8
11. Other invested assets		0.0			0	0.0
12. Total invested assets	63,398,067	100.0	63,398,068	0	63,398,068	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

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

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		51,175,584
2.	Cost of bonds and stocks acquired, Part 3, Column 7		29,113,919
3.	Accrual of discount		24,094
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	66,296	
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13	(890,248)	
	4.4 Part 4, Column 11	(694,252)	(1,518,204)
5.	Total gain (loss) on disposals, Part 4, Column 19		585,751
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		28,318,051
7.	Deduct amortization of premium		162,800
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15		
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14	33,755	
	9.4 Part 4, Column 13		33,755
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2)		2,400
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		50,868,938
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		50,868,938

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	5,133,408	4,921,681	5,010,984	5,105,322
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries				
	4. Totals	5,133,408	4,921,681	5,010,984	5,105,322
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,752,981	1,742,939	2,061,250	1,655,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
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	11,492,364	11,478,979	11,683,307	11,326,511
Industrial and Miscellaneous,	8. United States	17,156,930	16,988,204	17,234,839	17,117,399
SVO Identified Funds, Bank Loans	9. Canada	289,220	286,745	289,025	290,000
and Hybrid Securities (Unaffiliated)	10. Other Countries	7,585,960	7,442,138	7,585,659	7,600,000
	11. Totals	25,032,110	24,717,087	25,109,522	25,007,399
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	43,410,862	42,860,686	43,865,064	43,094,232
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	6,432,605	6,432,605	4,412,046	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries	1,025,470	1,025,470	815,407	
	23. Totals	7,458,074	7,458,074	5,227,453	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	7,458,074	7,458,074	5,227,453	
	26. Total Stocks	7,458,074	7,458,074	5,227,453	
	27. Total Bonds and Stocks	50,868,936	50,318,760	49,092,517	

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	645,724	1,956,422	2,531,262			XXX	5,133,408	11.8	6,457,229	15.9	5,133,408	
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	645,724	1,956,422	2,531,262	0	0	XXX	5,133,408	11.8	6,457,229	15.9	5,133,408	0
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2						XXX	0	0.0	616,578	1.5		
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	616,578	1.5	0	0
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	937,125	815,856				XXX	1,752,981	4.0	1,808,585	4.5	1,752,981	
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	937,125	815,856	0	0	0	XXX	1,752,981	4.0	1,808,585	4.5	1,752,981	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	899,239	4,924,281	3,331,766	1,910,930	426,147	XXX	11,492,364	26.5	7,506,669	18.5	11,492,364	
5.2 NAIC 2						XXX	0	0.0		0.0		
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	899,239	4,924,281	3,331,766	1,910,930	426,147	XXX	11,492,364	26.5	7,506,669	18.5	11,492,364	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	846,148	11,244,232	2,737,249	10,000		XXX	14,837,629	34.2	14,301,173	35.3	9,439,389	5,398,240
6.2 NAIC 2	477,696	7,344,214	2,069,469			XXX	9,891,378	22.8	9,803,763	24.2	9,064,199	827,180
6.3 NAIC 3						XXX	0	0.0	34,837	0.1		
6.4 NAIC 4	303,103					XXX	303,103	0.7		0.0	303,103	
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	1,626,946	18,588,446	4,806,718	10,000	0	XXX	25,032,110	57.7	24,139,773	59.6	18,806,690	6,225,420
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. **Bank Loans**												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 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) 3,328,237	18,940,790	8,600,277	1,920,930	426,147	0	33,216,381	76.5	XXX	XXX	27,818,141	5,398,240
11.2 NAIC 2	(d) 477,696	7,344,214	2,069,469	0	0	0	9,891,378	22.8	XXX	XXX	9,064,199	827,180
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 303,103	0	0	0	0	0	303,103	0.7	XXX	XXX	303,103	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	4,109,035	26,285,004	10,669,746	1,920,930	426,147	0	(b) 43,410,862	100.0	XXX	XXX	37,185,443	6,225,420
11.8 Line 11.7 as a % of Col. 7	9.5	60.5	24.6	4.4	1.0	0.0	100.0	XXX	XXX	XXX	85.7	14.3
12. **Total Bonds Prior Year**												
12.1 NAIC 1	1,923,021	18,548,566	8,661,818	928,835	11,416		XXX	XXX	30,073,656	74.2	25,828,930	4,244,724
12.2 NAIC 2	547,824	4,312,108	5,307,739	252,670			XXX	XXX	10,420,341	25.7	9,034,950	1,385,390
12.3 NAIC 3			34,837				XXX	XXX	34,837	0.1		34,837
12.4 NAIC 4							XXX	XXX	0	0.0		
12.5 NAIC 5							XXX	XXX	(c) 0	0.0		
12.6 NAIC 6							XXX	XXX	(c) 0	0.0		
12.7 Totals	2,470,845	22,860,674	14,004,394	1,181,505	11,416	0	XXX	XXX	(b) 40,528,834	100.0	34,863,880	5,664,951
12.8 Line 12.7 as a % of Col. 9	6.1	56.4	34.6	2.9	0.0	0.0	XXX	XXX	100.0	XXX	86.0	14.0
13. **Total Publicly Traded Bonds**												
13.1 NAIC 1	2,647,346	15,371,130	7,452,588	1,920,930	426,147		27,818,141	64.1	25,828,930	63.7	27,818,141	XXX
13.2 NAIC 2	407,697	6,770,750	1,885,752				9,064,199	20.9	9,034,950	22.3	9,064,199	XXX
13.3 NAIC 3							0	0.0	0	0.0	0	XXX
13.4 NAIC 4	303,103						303,103	0.7	0	0.0	303,103	XXX
13.5 NAIC 5							0	0.0	0	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	3,358,145	22,141,880	9,338,340	1,920,930	426,147	0	37,185,443	85.7	34,863,880	86.0	37,185,443	XXX
13.8 Line 13.7 as a % of Col. 7	9.0	59.5	25.1	5.2	1.1	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	7.7	51.0	21.5	4.4	1.0	0.0	85.7	XXX	XXX	XXX	85.7	XXX
14. **Total Privately Placed Bonds**												
14.1 NAIC 1	680,891	3,569,660	1,147,689				5,398,240	12.4	4,244,724	10.5	XXX	5,398,240
14.2 NAIC 2	69,999	573,464	183,716				827,180	1.9	1,385,390	3.4	XXX	827,180
14.3 NAIC 3							0	0.0	34,837	0.1	XXX	0
14.4 NAIC 4							0	0.0	0	0.0	XXX	0
14.5 NAIC 5							0	0.0	0	0.0	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	750,890	4,143,125	1,331,405	0	0	0	6,225,420	14.3	5,664,951	14.0	XXX	6,225,420
14.8 Line 14.7 as a % of Col. 7	12.1	66.6	21.4	0.0	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	1.7	9.5	3.1	0.0	0.0	0.0	14.3	XXX	XXX	XXX	XXX	14.3

(a) Includes $.....6,225,420 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	645,724	1,956,422	2,531,262			XXX	5,133,408	11.8	6,457,229	15.9	5,133,408	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
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	645,724	1,956,422	2,531,262	0	0	XXX	5,133,408	11.8	6,457,229	15.9	5,133,408	0
2. **All Other Governments**												
2.1 Issuer Obligations						XXX	0	0.0	616,578	1.5		
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	616,578	1.5	0	0
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	937,125	815,856				XXX	1,752,981	4.0	1,808,585	4.5	1,752,981	
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	937,125	815,856	0	0	0	XXX	1,752,981	4.0	1,808,585	4.5	1,752,981	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations		1,834,856				XXX	1,834,856	4.2	2,873,856	7.1	1,834,856	
5.2 Residential Mortgage-Backed Securities	899,239	2,964,607	2,380,887	1,910,930	426,147	XXX	8,581,811	19.8	3,841,102	9.5	8,581,811	
5.3 Commercial Mortgage-Backed Securities		124,818	950,879			XXX	1,075,697	2.5	791,711	2.0	1,075,697	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	899,239	4,924,281	3,331,766	1,910,930	426,147	XXX	11,492,364	26.5	7,506,669	18.5	11,492,364	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	600,757	16,131,959	2,704,612	10,000		XXX	19,447,327	44.8	18,482,395	45.6	17,401,485	2,045,842
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
6.3 Commercial Mortgage-Backed Securities			479,417			XXX	479,417	1.1	708,961	1.7	479,417	
6.4 Other Loan-Backed and Structured Securities	1,026,189	2,456,488	1,622,689			XXX	5,105,366	11.8	4,948,415	12.2	925,788	4,179,578
6.5 Totals	1,626,946	18,588,446	4,806,718	10,000	0	XXX	25,032,110	57.7	24,139,771	59.6	18,806,690	6,225,420
7. **Hybrid Securities**												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 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	2,183,606	20,739,092	5,235,873	10,000	0	XXX	28,168,572	64.9	XXX	XXX	26,122,730	2,045,842
11.2 Residential Mortgage-Backed Securities	899,239	2,964,607	2,380,887	1,910,930	426,147	XXX	8,581,811	19.8	XXX	XXX	8,581,811	0
11.3 Commercial Mortgage-Backed Securities	0	124,818	1,430,296	0	0	XXX	1,555,114	3.6	XXX	XXX	1,555,114	0
11.4 Other Loan-Backed and Structured Securities	1,026,189	2,456,488	1,622,689	0	0	XXX	5,105,366	11.8	XXX	XXX	925,788	4,179,578
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	4,109,035	26,285,004	10,669,746	1,920,930	426,147	0	43,410,862	100.0	XXX	XXX	37,185,443	6,225,420
11.8 Line 11.7 as a % of Col. 7	9.5	60.5	24.6	4.4	1.0	0.0	100.0	XXX	XXX	XXX	85.7	14.3
12. **Total Bonds Prior Year**												
12.1 Issuer Obligations	1,652,096	17,426,344	10,897,533	262,670		XXX	XXX	XXX	30,238,643	74.6	28,273,666	1,964,977
12.2 Residential Mortgage-Backed Securities	422,126	1,531,039	1,160,526	715,995	11,416	XXX	XXX	XXX	3,841,102	9.5	3,841,101	
12.3 Commercial Mortgage-Backed Securities		251,498	1,046,334	202,840		XXX	XXX	XXX	1,500,672	3.7	1,500,672	
12.4 Other Loan-Backed and Structured Securities	396,623	3,651,792	900,000			XXX	XXX	XXX	4,948,415	12.2	1,248,441	3,699,974
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	2,470,845	22,860,673	14,004,393	1,181,505	11,416	0	XXX	XXX	40,528,832	100.0	34,863,880	5,664,951
12.8 Line 12.7 as a % of Col. 9	6.1	56.4	34.6	2.9	0.0	0.0	XXX	XXX	100.0	XXX	86.0	14.0
13. **Total Publicly Traded Bonds**												
13.1 Issuer Obligations	2,113,607	18,946,965	5,052,157	10,000		XXX	26,122,730	60.2	28,273,666	69.8	26,122,730	XXX
13.2 Residential Mortgage-Backed Securities	899,239	2,964,607	2,380,887	1,910,930	426,147	XXX	8,581,811	19.8	3,841,101	9.5	8,581,811	XXX
13.3 Commercial Mortgage-Backed Securities		124,818	1,430,296			XXX	1,555,114	3.6	1,500,672	3.7	1,555,114	XXX
13.4 Other Loan-Backed and Structured Securities	345,298	105,490	475,000			XXX	925,788	2.1	1,248,441	3.1	925,788	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	3,358,145	22,141,880	9,338,340	1,920,930	426,147	0	37,185,443	85.7	34,863,880	86.0	37,185,443	XXX
13.8 Line 13.7 as a % of Col. 7	9.0	59.5	25.1	5.2	1.1	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	7.7	51.0	21.5	4.4	1.0	0.0	85.7	XXX	XXX	XXX	85.7	XXX
14. **Total Privately Placed Bonds**												
14.1 Issuer Obligations	69,999	1,792,127	183,716			XXX	2,045,842	4.7	1,964,977	4.8	XXX	2,045,842
14.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	680,891	2,350,998	1,147,689			XXX	4,179,578	9.6	3,699,974	9.1	XXX	4,179,578
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	750,890	4,143,125	1,331,405	0	0	0	6,225,420	14.3	5,664,951	14.0	XXX	6,225,420
14.8 Line 14.7 as a % of Col. 7	12.1	66.6	21.4	0.0	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	1.7	9.5	3.1	0.0	0.0	0.0	14.3	XXX	XXX	XXX	XXX	14.3

Sch. DA - Verification
NONE

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	7,315,817		7,315,817	
2. Cost of cash equivalents acquired	41,365,468		41,365,468	
3. Accrual of discount	0			
4. Unrealized valuation increase (decrease)	(140)		(140)	
5. Total gain (loss) on disposals	944		944	
6. Deduct consideration received on disposals	36,525,133		36,525,133	
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)	12,156,957	0	12,156,957	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	12,156,957	0	12,156,957	0

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

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

Sch. BA - Pt. 1
NONE

Sch. BA - Pt. 2
NONE

Sch. BA - Pt. 3
NONE

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																					
912828 2J 8	UNITED STATES TREASURY	SD			1	849,537	98.422	836,586	850,000	849,760		155			1.500	1.519	JJ	5,890	12,750	07/19/2017.	07/15/2020.
912828 4W 7	UNITED STATES TREASURY	SD			1	25,047	100.672	25,168	25,000	25,041		(6)			2.750	2.684	FA	260		08/10/2018.	08/15/2021.
912828 4Y 3	UNITED STATES TREASURY	SD			1	14,992	100.125	15,019	15,000	14,994		1			2.625	2.650	FA	134		08/30/2018.	08/31/2020.
912828 C2 4	UNITED STATES TREASURY	SD			1	217,690	99.844	214,664	215,000	215,147		(913)			1.500	1.071	FA	1,096	3,225	03/14/2016.	02/28/2019.
912828 C6 5	UNITED STATES TREASURY	SD			1	326,538	99.797	319,350	320,000	320,522		(2,125)			1.625	0.954	MS	1,329	5,200	02/22/2016.	03/31/2019.
912828 D2 3	UNITED STATES TREASURY	SD			1	110,791	99.719	109,691	110,000	110,055		(165)			1.625	1.472	AO	306	1,788	05/28/2014.	04/30/2019.
912828 N8 9	UNITED STATES TREASURY	SD			1	626,467	97.719	605,856	620,000	622,757		(1,300)			1.375	1.158	JJ	3,568	8,525	02/09/2016.	01/31/2021.
912828 NM 8	UNITED STATES TREASURY	SD			1	434,365	99.781	428,077	429,015	443,870	10,523	(3,608)			1.250	0.380	JJ	2,477	5,277	01/25/2017.	07/15/2020.
912828 S5 0	UNITED STATES TREASURY	SD			1	2,405,556	93.891	2,367,271	2,521,307	2,531,262	61,853	6,278			0.125	0.389	JJ	1,456	3,101	10/28/2016.	07/15/2026.
0199999. U.S. Government - Issuer Obligations						5,010,984	XXX	4,921,681	5,105,322	5,133,408	72,376	(1,681)	0	0	XXX	XXX	XXX	16,515	39,866	XXX	XXX
0599999. Total - U.S. Government						5,010,984	XXX	4,921,681	5,105,322	5,133,408	72,376	(1,681)	0	0	XXX	XXX	XXX	16,515	39,866	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
658256 T8 5	NORTH CAROLINA ST				1FE	542,714	101.095	444,818	440,000	445,768		(17,327)			5.000	1.025	MN	3,667	22,000	04/03/2013.	05/01/2019.
658256 T8 5	NORTH CAROLINA ST	SD			1FE	598,218	101.095	490,311	485,000	491,358		(19,099)			5.000	1.025	MN	4,042	24,250	04/03/2013.	05/01/2019.
70914P TT 9	PENNSYLVANIA ST				1FE	920,318	110.659	807,811	730,000	815,856		(19,178)			5.000	2.091	AO	9,125	36,500	04/04/2013.	04/01/2023.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						2,061,250	XXX	1,742,939	1,655,000	1,752,981	0	(55,604)	0	0	XXX	XXX	XXX	16,833	82,750	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						2,061,250	XXX	1,742,939	1,655,000	1,752,981	0	(55,604)	0	0	XXX	XXX	XXX	16,833	82,750	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																					
207758 QJ 5	CONNECTICUT ST SPL TAX OBLIG REV			2	1FE	369,267	110.168	330,504	300,000	330,304		(7,146)			5.000	2.340	JJ	7,500	15,000	03/22/2013.	01/01/2024.
207758 QJ 5	CONNECTICUT ST SPL TAX OBLIG REV	SD		2	1FE	307,723	110.168	275,420	250,000	275,253		(5,955)			5.000	2.340	JJ	6,250	12,500	03/22/2013.	01/01/2024.
54811G XD 7	LOWER COLO RIV AUTH TEX REV			2	1FE	291,515	108.693	271,733	250,000	269,141		(5,372)			5.000	2.612	MN	1,597	12,500	08/25/2014.	05/15/2025.
59259Y TV 1	METROPOLITAN TRANSN AUTH N Y REV			2	1FE	46,648	111.249	44,500	40,000	42,902		(698)			5.000	3.000	MN	256	2,000	03/22/2013.	11/15/2026.
59259Y TV 1	METROPOLITAN TRANSN AUTH N Y REV	SD		2	1FE	244,904	111.249	233,623	210,000	225,234		(3,662)			5.000	3.000	MN	1,342	10,500	03/22/2013.	11/15/2026.
658289 D5 9	NORTH CAROLINA ST UNIV N C RALEIGH REV	SD		2	1FE	302,568	111.947	279,868	250,000	275,570		(4,993)			5.000	2.690	AO	3,125	12,500	03/22/2013.	10/01/2029.
91523N JD 9	UNIVERSITY WASH UNIV REVS			2	1FE	452,744	106.905	427,620	400,000	416,453		(6,974)			5.000	3.091	AO	5,000	20,000	05/29/2013.	04/01/2033.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						2,015,369	XXX	1,863,267	1,700,000	1,834,856	0	(34,799)	0	0	XXX	XXX	XXX	25,069	85,000	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																					
3128M4 2P 7	FH G03182 - RMBS			4	1	79,137	105.060	88,213	83,965	79,905		137			5.000	5.469	MON	350	4,261	08/14/2007.	05/01/2036.
3128M7 LM 6	FH G05432 - RMBS			4	1	62,250	108.832	64,705	59,454	61,921		(36)			6.000	5.016	MON	297	3,648	06/26/2009.	04/01/2039.
312931 K6 4	FH A84817 - RMBS			4	1	11,918	104.298	11,874	11,385	11,855		(5)			6.000	5.003	MON	57	698	06/26/2009.	03/01/2039.
3132GE S3 5	FH Q01438 - RMBS			4	1	51,566	104.486	51,960	49,729	51,383		(44)			4.500	16.395	MON	186	2,290	06/14/2011.	06/01/2041.
3132XC SE 6	FH G67717 - RMBS			4	1	1,017,455	101.958	1,019,572	999,994	1,017,446		(9)			4.000	3.747	MON	3,333		12/14/2018.	11/01/2048.
31335B ZY 5	FH G61659 - RMBS			4	1	764,728	102.786	776,566	755,520	764,738		10			4.000	3.801	MON	2,518	2,537	10/24/2018.	07/01/2042.
3137BY PD 6	FHR 4692A LP - CMO/RMBS			4	1	395,917	99.386	383,655	386,025	394,383		(1,046)			3.000	2.552	MON	965	11,698	06/22/2017.	05/15/2046.
3137F2 ME 3	FHR 4714A PA - CMO/RMBS			4	1	413,370	99.373	401,986	404,521	412,605		(474)			3.000	2.586	MON	1,011	12,257	08/03/2017.	11/15/2046.
3137FA JC 3	FHR 4708C MA - CMO/RMBS			4	1	877,890	99.339	857,347	863,056	876,881		(705)			3.000	2.694	MON	2,158	26,137	10/06/2017.	05/15/2047.
3138WG KX 1	FN AS6609 - RMBS			4	1	283,872	99.813	271,870	272,381	282,215		(693)			3.000	5.043	MON	681	8,268	03/04/2016.	02/01/2031.
31407C AE 7	FN 826305 - RMBS			4	1	116,714	104.763	130,664	124,723	117,963		245			5.000	5.516	MON	520	6,335	07/12/2007.	07/01/2035.
3140E6 NC 2	FN BA2186 - RMBS			4	1	82,949	99.813	79,443	79,592	82,454		(207)			3.000	5.793	MON	199	2,438	03/04/2016.	11/01/2030.
3140E6 PB 2	FN BA2217 - RMBS			4	1	81,512	99.813	78,066	78,213	81,024		(203)			3.000	6.162	MON	196	2,397	03/04/2016.	12/01/2030.

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
3140F5 A4 5	FN BC9026 - RMBS			4	1	2,972,632	97.842	2,978,773	3,044,462	2,973,537		905			3.000	3.310	MON...	7,611	45,962	05/29/2018.	11/01/2046.
3140J8 JQ 7	FN BM3870 - RMBS			4	1	537,579	102.841	547,291	532,174	537,590		11			4.000	3.818	MON...	1,774	1,787	10/24/2018.	03/01/2046.
31410L R7 9	FN 890710 - RMBS			4	1	768,276	99.813	735,519	736,900	764,056		(1,582)			3.000	2.092	MON...	1,842	22,453	03/04/2016.	02/01/2031.
31410P QW 6	FN 893369 - RMBS			4	1	71,192	106.155	78,999	74,419	71,855		114			5.000	5.355	MON...	310	3,780	05/25/2007.	07/01/2033.
31418C LK 8	FN MA3029 - RMBS			4	1	0	99.813	0	0	0					3.000	3.065	MON...			03/06/2018.	06/01/2032.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						8,588,957	XXX	8,556,502	8,556,511	8,581,811	0	(3,582)	0	0	XXX	XXX	XXX	24,009	156,946	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																					
3136AV 7G 8	FNA 17M7 A2 - CMBS			4	1	361,552	98.225	351,646	358,000	360,960		(395)			2.961	2.837	MON...	883	10,600	06/09/2017.	02/25/2027.
3136B1 XJ 8	FNA 18M4 A2 - CMBS			4	1	285,863	98.751	289,340	293,000	286,244		381			3.043	3.449	MON...	743	6,043	04/10/2018.	03/27/2028.
3137BY PQ 7	FHMS K726 A2 - CMBS			4	1	431,567	99.815	418,225	419,000	428,492		(1,863)			2.905	2.407	MON...	1,014	12,172	06/21/2017.	04/25/2024.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						1,078,982	XXX	1,059,211	1,070,000	1,075,697	0	(1,877)	0	0	XXX	XXX	XXX	2,641	28,815	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						11,683,307	XXX	11,478,979	11,326,511	11,492,364	0	(40,258)	0	0	XXX	XXX	XXX	51,719	270,762	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R DQ 2	AT&T INC.			1,2	2FE	123,431	97.827	122,283	125,000	123,498		67			4.250	4.427	MS...	1,771	2,656	08/01/2018.	03/01/2027.
002824 BD 1	ABBOTT LABORATORIES			1,2	2FE	193,102	98.912	192,879	195,000	193,492		389			2.900	3.180	MN...	487	5,655	03/28/2018.	11/30/2021.
00507U AR 2	ACTAVIS FUNDING SCS		C	1,2	2FE	128,896	98.622	128,208	130,000	129,097		201			3.450	3.682	MS...	1,321	2,243	03/27/2018.	03/15/2022.
00772B AN 1	AERCAP IRELAND CAPITAL LTD		C	1	2FE	210,548	100.125	200,250	200,000	204,827		(3,116)			4.250	2.599	JJ...	4,250	8,500	02/16/2017.	07/01/2020.
00774M AB 1	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	149,241	86.625	129,938	150,000	149,337		67			3.650	3.711	JJ...	2,433	5,475	07/17/2017.	07/21/2027.
00912X AL 8	AIR LEASE CORP.			1	2FE	102,224	100.001	100,001	100,000	100,000		(1,204)			3.375	3.375	JJ...	1,556	3,375	03/07/2017.	01/15/2019.
00912X AT 1	AIR LEASE CORP.			1,2	2FE	29,597	93.781	28,134	30,000	29,724		55			3.000	3.212	MS...	265	900	08/08/2016.	09/15/2023.
00912X AW 4	AIR LEASE CORP.			1,2	2FE	39,821	94.833	37,933	40,000	39,874		34			2.625	2.720	JJ...	525	1,105	06/05/2017.	07/01/2022.
00912X BF 0	AIR LEASE CORP.			1,2	2FE	78,974	95.114	76,091	80,000	78,999		24			4.625	4.787	AO...	1,069		09/10/2018.	10/01/2028.
01626P AH 9	ALIMENTATION COUCHE TARD INC.		C	1,2	2FE	24,967	93.164	23,291	25,000	24,971		3			3.550	3.566	JJ...	382	888	07/19/2017.	07/26/2027.
01882Y AA 4	ALLIANT ENERGY FINANCE LLC			1,2	2FE	64,968	100.157	65,102	65,000	64,971		3			3.750	3.761	JD...	108	1,239	06/06/2018.	06/15/2023.
02209S AL 7	ALTRIA GROUP INC.				2FE	196,268	102.002	183,603	180,000	187,134		(2,900)			4.750	2.985	MN...	1,330	8,550	09/24/2015.	05/05/2021.
025816 BY 4	AMERICAN EXPRESS CO.			2	1FE	149,967	101.195	151,793	150,000	149,969		2			3.700	3.708	MN...	848		11/01/2018.	11/05/2021.
03027X AH 3	AMERICAN TOWER CORP.			1,2	2FE	60,058	99.241	59,545	60,000	60,043		(15)			3.300	3.264	FA...	748	990	03/08/2018.	02/15/2021.
03027X AK 6	AMERICAN TOWER CORP.			1,2	2FE	74,253	93.106	69,829	75,000	74,419		67			3.375	3.490	AO...	534	2,531	05/10/2016.	10/15/2026.
032654 AN 5	ANALOG DEVICES INC.			1,2	2FE	71,483	94.989	66,492	70,000	71,288		(145)			3.500	3.228	JD...	177	2,450	08/15/2017.	12/05/2026.
032654 AR 6	ANALOG DEVICES INC.			1	2FE	134,422	99.117	133,808	135,000	134,579		156			2.950	3.110	JJ...	1,870	1,328	03/08/2018.	01/12/2021.
03835V AA 4	DELPHI AUTOMOTIVE PLC		C	1,2	2FE	46,188	99.475	44,764	45,000	45,753		(406)			3.150	2.196	MN...	165	1,418	12/05/2017.	11/19/2020.
052769 AE 6	AUTODESK INC.			1,2	2FE	79,498	92.825	74,260	80,000	79,566		44			3.500	3.575	JD...	124	2,800	06/05/2017.	06/15/2027.
05348E AV 1	AVALONBAY COMMUNITIES INC.			1,2	1FE	79,858	98.687	78,950	80,000	79,906		15			3.450	3.471	JD...	230	2,760	05/06/2015.	06/01/2025.
05369A AA 9	AVIATION CAPITAL GROUP LLC			1,2	2FE	29,510	90.654	27,196	30,000	29,562		43			3.500	3.695	MN...	175	1,088	10/11/2017.	11/01/2027.
05523U AP 5	BAE SYSTEMS HOLDINGS INC.		C	1,2	2FE	69,174	98.658	69,061	70,000	69,394		76			3.850	3.994	JD...	120	2,695	12/03/2015.	12/15/2025.
05526D AV 7	BAT CAPITAL CORP.		C	1,2	2FE	201,926	94.514	193,754	205,000	202,490		565			2.764	3.122	FA...	2,141	4,008	02/14/2018.	08/15/2022.
05531F AV 5	BB&T CORP.			2	1FE	160,345	97.361	160,646	165,000	161,568		1,222			2.050	2.971	MN...	479	3,383	02/14/2018.	05/10/2021.
05565E AU 9	BMW US CAPITAL LLC		C	1	1FE	54,967	99.227	54,575	55,000	54,975		8			3.100	3.121	AO...	374	853	04/05/2018.	04/12/2021.
05565E BC 8	BMW US CAPITAL LLC		C	1	1FE	94,903	99.739	94,752	95,000	94,915		12			3.400	3.436	FA...	1,229		08/07/2018.	08/13/2021.
06051G FW 4	BANK OF AMERICA CORP.			1	1FE	221,843	98.598	221,846	225,000	222,661		818			2.625	3.097	AO...	1,181	5,906	03/08/2018.	04/19/2021.
06406H BY 4	BANK OF NEW YORK MELLON CORP.			2	1FE	167,369	101.148	166,895	165,000	166,859		(510)			3.550	3.103	MS...	1,595	2,929	03/23/2018.	09/23/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06739F JJ 1	BARCLAYS BANK PLC		C	2	1FE	239,767	98.086	235,407	240,000	239,841		73			2.650	2.684	JJ	3,003	3,180	01/04/2018.	01/11/2021.
09659W 2E 3	BNP PARIBAS SA		C		1FE	199,572	97.010	194,020	200,000	199,639		67			3.500	3.547	MS	2,333	3,500	02/22/2018.	03/01/2023.
11134L AF 6	BROADCOM CORP			1,2	2FE	39,958	94.154	37,662	40,000	39,970		7			3.625	3.641	JJ	669	1,450	01/11/2017.	01/15/2024.
126650 CV 0	CVS HEALTH CORP			1,2	2FE	153,611	98.846	153,212	155,000	153,820		209			3.700	3.899	MS	1,784	2,868	03/06/2018.	03/09/2023.
126650 DC 1	CVS HEALTH CORP			1	2FE	85,514	99.550	84,617	85,000	85,387		(127)			3.350	3.133	MS	886	1,424	03/28/2018.	03/09/2021.
14040H BP 9	CAPITAL ONE FINANCIAL CORP			2	2FE	44,929	98.648	44,392	45,000	44,968		24			2.500	2.554	MN	153	1,125	05/09/2017.	05/12/2020.
14040H BY 0	CAPITAL ONE FINANCIAL CORP			2	2FE	49,956	99.968	49,984	50,000	49,965		9			3.450	3.481	AO	292	863	04/26/2018.	04/30/2021.
14042R FH 9	CAPITAL ONE NA			2	2FE	499,700	98.686	493,430	500,000	499,892		102			2.350	2.370	JJ	4,928	11,750	01/26/2017.	01/31/2020.
161175 BB 9	CHARTER COMMUNICATIONS INC			1,2	2FE	171,572	100.956	166,578	165,000	169,242		(1,151)			4.464	3.653	JJ	3,233	7,366	12/06/2016.	07/23/2022.
172967 LM 1	CITIGROUP INC			1,2,5	2FE	95,000	96.959	92,111	95,000	95,000					2.876	2.877	JJ	1,192	2,732	07/17/2017.	07/24/2023.
20030N AZ 4	COMCAST CORP			1	1FE	154,025	101.384	152,076	150,000	150,257		(494)			5.700	5.348	JJ	4,275	8,550	07/13/2009.	07/01/2019.
20030N CR 0	COMCAST CORP			1,2	1FE	74,897	100.481	75,361	75,000	74,900		4			3.700	3.728	AO	663		10/29/2018.	04/15/2024.
20030N CS 8	COMCAST CORP			1,2	1FE	29,963	101.254	30,376	30,000	29,964		1			3.950	3.970	AO	283		10/02/2018.	10/15/2025.
20030N CT 6	COMCAST CORP			1,2	1FE	44,978	101.512	45,680	45,000	44,978		1			4.150	4.156	AO	446		10/02/2018.	10/15/2028.
2027A0 JH 3	COMMONWEALTH BANK OF AUSTRALIA		C		1FE	149,796	99.016	148,523	150,000	149,919		69			2.250	2.296	MS	1,041	3,375	03/06/2017.	03/10/2020.
20826F AQ 9	CONOCOPHILLIPS CO			1,2	1FE	69,972	107.106	74,974	70,000	69,984		7			4.950	4.954	MS	1,020	3,465	03/03/2016.	03/15/2026.
225433 AT 8	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2FE	1,234,454	97.916	1,223,945	1,250,000	1,239,084		2,236			3.800	4.017	JD	2,771	47,500	11/18/2016.	06/09/2023.
22822V AA 9	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	77,036	99.564	74,673	75,000	76,153		(542)			3.400	2.622	FA	963	2,550	05/03/2017.	02/15/2021.
22822V AG 6	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	24,930	94.467	23,617	25,000	24,944		10			3.200	3.243	MS	267	867	07/25/2017.	09/01/2024.
22822V AJ 0	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	44,834	96.141	43,263	45,000	44,860		27			3.150	3.224	JJ	654	705	01/09/2018.	07/15/2023.
233331 BA 4	DTE ENERGY CO			1,2	2FE	34,945	99.203	34,721	35,000	34,949		4			3.700	3.735	FA	522		08/02/2018.	08/01/2023.
233851 DN 1	DAIMLER FINANCE NORTH AMERICA LLC		C	1	1FE	149,861	100.439	150,659	150,000	149,867		7			3.750	3.783	MN	875		10/31/2018.	11/05/2021.
247361 ZJ 0	DELTA AIR LINES INC			1,2	2FE	49,993	98.072	49,036	50,000	49,997		3			3.625	3.627	MS	534	1,813	03/09/2017.	03/15/2022.
247361 ZK 7	DELTA AIR LINES INC			1	2FE	74,795	99.701	74,776	75,000	74,917		69			2.875	2.969	MS	647	2,156	03/09/2017.	03/13/2020.
25156P AY 9	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2FE	149,993	97.741	146,611	150,000	149,996		2			2.820	2.821	JJ	1,904	4,230	01/09/2017.	01/19/2022.
26078J AB 6	DOWDUPONT INC			1,2	2FE	220,000	102.148	224,726	220,000	220,000					4.205	4.205	MN	848		11/14/2018.	11/15/2023.
263534 CL 1	E I DU PONT DE NEMOURS AND CO			1	1FE	44,951	99.170	44,627	45,000	44,978		17			2.200	2.238	MN	165	990	04/27/2017.	05/01/2020.
26441Y BA 4	DUKE REALTY LP			1,2	2FE	29,954	94.531	28,359	30,000	29,959		4			3.375	3.393	JD	45	1,021	12/05/2017.	12/15/2027.
26444H AD 3	DUKE ENERGY FLORIDA LLC				1FE	15,000	99.321	14,898	15,000	15,000					2.100	2.100	MJSD.	14	378	12/07/2017.	12/15/2019.
26875P AL 5	EOG RESOURCES INC			1,2	2FE	119,248	99.030	118,836	120,000	119,555		307			2.450	2.755	AO	735	2,940	02/14/2018.	04/01/2020.
26875P AP 6	EOG RESOURCES INC			1,2	2FE	106,269	102.942	102,942	100,000	105,255		(680)			4.150	3.281	JJ	1,914	4,150	06/26/2017.	01/15/2026.
269246 BP 8	E*TRADE FINANCIAL CORP			1,2	2FE	39,959	97.057	38,823	40,000	39,970		9			2.950	2.972	FA	416	1,180	08/15/2017.	08/24/2022.
278062 AC 8	EATON CORP		C	1	2FE	204,695	96.838	203,359	210,000	206,995		733			2.750	3.149	MN	946	5,775	09/24/2015.	11/02/2022.
278062 AG 9	EATON CORP		C	1,2	2FE	30,000	94.368	28,311	30,000	30,000					3.103	3.103	MS	274	931	09/06/2017.	09/15/2027.
28370T AA 7	EL PASO PIPELINE PARTNERS OPERATING CO L			1	2FE	111,307	103.566	103,566	100,000	104,640		(3,620)			6.500	2.689	AO	1,625	6,500	02/15/2017.	04/01/2020.
29273R BK 4	ENERGY TRANSFER PARTNERS LP			1,2	2FE	95,411	92.941	88,294	95,000	95,375		(34)			4.200	4.142	AO	842	3,990	06/20/2017.	04/15/2027.
29379V BH 5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2FE	77,122	97.783	73,337	75,000	76,785		(226)			3.700	3.310	FA	1,048	2,775	06/26/2017.	02/15/2026.
31620M AP 1	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2FE	167,780	100.314	168,527	168,000	167,921		49			3.625	3.653	AO	1,286	6,090	10/13/2015.	10/15/2020.
316773 CT 5	FIFTH THIRD BANCORP			2	2FE	202,892	99.406	198,811	200,000	201,311		(854)			2.875	2.424	JJ	2,460	5,750	02/15/2017.	07/27/2020.
337738 AQ 1	FISERV INC			1,2	2FE	29,986	99.904	29,971	30,000	29,987		1			3.800	3.810	AO	304		09/20/2018.	10/01/2023.
345397 ZB 2	FORD MOTOR CREDIT COMPANY LLC			2	2FE	197,726	95.000	190,001	200,000	197,874		148			4.140	4.425	FA	3,128		09/06/2018.	02/15/2023.

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
37045X AR 7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	111,629	99.151	109,066	110,000	110,566		(576)			3.150	2.602	JJ	1,598	3,465	02/15/2017.	01/15/2020.
37045X BD 7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	88,936	99.152	88,245	89,000	88,976		15			3.700	3.715	MN	338	3,293	11/19/2015.	11/24/2020.
37045X BY 1	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2FE	104,822	94.529	99,256	105,000	104,872		34			3.150	3.187	JD	9	4,961	06/27/2017.	06/30/2022.
375558 AQ 6	GILEAD SCIENCES INC			1,2	1FE	52,093	102.758	51,379	50,000	51,509		(584)			4.500	2.934	AO	563	2,250	03/08/2018.	04/01/2021.
38141E A6 6	GOLDMAN SACHS & CO				1FE	1,595,904	103.508	1,656,122	1,600,000	1,599,291		513			6.000	6.032	JD	4,267	96,000	05/26/2010.	06/15/2020.
38141G VP 6	GOLDMAN SACHS GROUP INC			2	1FE	64,867	98.955	64,320	65,000	64,954		28			2.750	2.793	MS	526	1,788	09/08/2015.	09/15/2020.
404280 BJ 7	HSBC HOLDINGS PLC		C	2,5	1FE	204,162	97.963	195,926	200,000	202,891		(852)			3.262	2.786	MS	1,957	6,524	06/29/2017.	03/13/2023.
40428H PV 8	HSBC USA INC		C		1FE	100,726	98.866	98,866	100,000	100,344		(206)			2.750	2.530	FA	1,100	2,750	02/14/2017.	08/07/2020.
413875 AW 5	HARRIS CORP			1,2	2FE	34,997	99.835	34,942	35,000	34,997		1			4.400	4.401	JD	68	817	05/23/2018.	06/15/2028.
42824C AZ 2	HEWLETT PACKARD ENTERPRISE CO			1	2FE	69,996	98.915	69,241	70,000	69,999		3			2.100	2.102	AO	355	1,527	09/11/2017.	10/04/2019.
42824C BC 2	HEWLETT PACKARD ENTERPRISE CO			1,2	2FE	24,965	100.139	25,035	25,000	24,969		3			3.500	3.548	AO	248		09/10/2018.	10/05/2021.
44107T AX 4	HOST HOTELS & RESORTS LP			1,2	2FE	24,894	99.174	24,794	25,000	24,920		14			3.875	3.943	MN	124	969	03/09/2017.	04/01/2024.
44644A AB 3	HUNTINGTON NATIONAL BANK			2	1FE	249,405	96.541	241,352	250,000	249,567		117			2.500	2.551	FA	2,500	6,250	08/02/2017.	08/07/2022.
44644A AD 9	HUNTINGTON NATIONAL BANK			2	1FE	249,435	99.878	249,695	250,000	249,549		114			3.250	3.330	MN	1,061	4,040	05/08/2018.	05/14/2021.
45866F AD 6	INTERCONTINENTAL EXCHANGE INC			1,2	1FE	44,992	100.463	45,208	45,000	44,996		2			3.750	3.752	JD	141	1,688	11/19/2015.	12/01/2025.
462613 AM 2	IPALCO ENTERPRISES INC			1,2	2FE	34,965	96.500	33,775	35,000	34,973	131	6			3.700	3.715	MS	432	1,327	08/17/2017.	09/01/2024.
46647P AY 2	JPMORGAN CHASE & CO			1,2,5	1FE	45,000	100.758	45,341	45,000	45,000					4.023	4.025	JD	131		11/28/2018.	12/05/2024.
46849L TB 7	JACKSON NATIONAL LIFE GLOBAL FUNDING		C		1FE	114,811	100.011	115,013	115,000	114,845		34			3.300	3.358	JD	211	1,898	06/06/2018.	06/11/2021.
49327M 2G 8	KEYBANK NA				1FE	250,050	98.878	247,196	250,000	250,023		(15)			2.250	2.242	MS	1,641	5,625	02/15/2017.	03/16/2020.
49327M 2T 0	KEYBANK NA				1FE	429,901	96.569	415,245	430,000	429,931		25			2.300	2.305	MS	2,940	9,890	09/07/2017.	09/14/2022.
49456B AA 9	KINDER MORGAN INC			1,2	2FE	120,448	102.672	118,072	115,000	118,865		(1,582)			5.000	3.283	FA	2,172	2,875	02/14/2018.	02/15/2021.
50077L AD 8	KRAFT HEINZ FOODS CO			1,2	2FE	56,068	89.164	49,040	55,000	55,646		(287)			3.000	2.818	JD	138	1,650	08/22/2016.	06/01/2026.
50077L AH 9	KRAFT HEINZ FOODS CO			1,2	2FE	119,525	99.175	119,009	120,000	119,697		172			2.800	2.973	JJ	1,671	1,680	02/14/2018.	07/02/2020.
512807 AR 9	LAM RESEARCH CORP			1,2	2FE	121,744	98.266	117,920	120,000	121,166		(473)			2.800	2.376	JD	149	3,360	10/05/2017.	06/15/2021.
53944V AP 4	LLOYDS BANK PLC		C		1FE	199,756	99.229	198,458	200,000	199,807		51			3.300	3.343	MN	990	3,282	05/01/2018.	05/07/2021.
53944Y AC 7	LLOYDS BANKING GROUP PLC		C		1FE	393,653	96.541	381,336	395,000	394,162		263			3.000	3.074	JJ	5,596	11,850	01/04/2017.	01/11/2022.
539830 BG 3	LOCKHEED MARTIN CORP			1,2	2FE	34,776	98.985	34,645	35,000	34,869		30			3.100	3.200	JJ	500	1,085	11/16/2015.	01/15/2023.
565122 AC 2	KEURIG DR PEPPER INC		C	1,2	2FE	55,000	99.582	54,770	55,000	55,000					4.057	4.057	MN	223	1,116	05/14/2018.	05/25/2023.
571748 AY 8	MARSH &AMP MCLENNAN COMPANIES INC			1,2	1FE	150,480	98.804	148,207	150,000	150,182		(160)			2.350	2.238	MS	1,126	3,525	02/14/2017.	03/06/2020.
571748 BB 7	MARSH & MCLENNAN COMPANIES INC			1,2	1FE	24,966	96.637	24,159	25,000	24,979		7			2.750	2.779	JJ	288	688	01/09/2017.	01/30/2022.
58013M EY 6	MCDONALD'S CORP			1,2	2FE	89,708	98.460	88,614	90,000	89,791		27			3.700	3.738	JJ	1,397	3,330	12/02/2015.	01/30/2026.
606822 AL 8	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	50,000	98.545	49,272	50,000	50,000					2.998	2.997	FA	537	1,499	02/15/2017.	02/22/2022.
606822 AP 9	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1FE	105,000	97.189	102,049	105,000	105,000					2.665	2.665	JJ	1,213	2,798	07/18/2017.	07/25/2022.
60687Y AH 2	MIZUHO FINANCIAL GROUP INC		C		1FE	200,000	98.170	196,339	200,000	200,000					2.953	2.940	FA	2,018	5,906	02/22/2017.	02/28/2022.
61744Y AQ 1	MORGAN STANLEY			1,2,5	1FE	90,000	99.462	89,516	90,000	90,000					3.737	3.738	AO	626	1,682	04/19/2018.	04/24/2024.
61747Y DW 2	MORGAN STANLEY				1FE	101,041	99.254	99,254	100,000	100,386		(352)			2.650	2.283	JJ	1,134	2,650	02/10/2017.	01/27/2020.
64952W DA 8	NEW YORK LIFE GLOBAL FUNDING				1FE	104,911	100.135	105,142	105,000	104,922		11			3.250	3.280	FA	1,374		08/01/2018.	08/06/2021.
654740 AV 1	NISSAN MOTOR ACCEPTANCE CORP		C	1	1FE	34,046	96.602	33,811	35,000	34,120		74			2.800	3.684	JJ	457		09/21/2018.	01/13/2022.
654740 BJ 7	NISSAN MOTOR ACCEPTANCE CORP		C		1FE	55,024	99.703	54,836	55,000	55,022		(2)			3.650	3.635	MS	558		09/20/2018.	09/21/2021.
665859 AS 3	NORTHERN TRUST CORP			2,5	1FE	10,000	93.224	9,322	10,000	10,000					3.375	3.375	MN	50	338	05/03/2017.	05/08/2032.
682134 AC 5	OMNICOM GROUP INC			1	2FE	133,406	101.682	127,103	125,000	129,003		(2,390)			4.450	2.424	FA	2,101	5,563	02/15/2017.	08/15/2020.

SCHEDULE D - PART 1

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

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68389X BK 0	ORACLE CORP.			1,2	1FE	120,623	96.775	120,969	125,000	121,658		1,034			1.900	2.937	MS	699	2,375	02/14/2018.	09/15/2021.
709599 AV 6	PENSKE TRUCK LEASING CO LP			1,2	2FE	184,155	99.133	183,395	185,000	184,632		162			3.300	3.393	AO	1,526	6,105	11/04/2015.	04/01/2021.
747525 AD 5	QUALCOMM INC.			1	1FE	79,936	98.606	78,885	80,000	79,982		14			2.250	2.267	MN	205	1,800	05/13/2015.	05/20/2020.
747525 AR 4	QUALCOMM INC.			1,2	1FE	119,564	96.089	120,111	125,000	120,399		835			2.600	3.578	JJ	1,363	1,625	03/08/2018.	01/30/2023.
756109 AR 5	REALTY INCOME CORP.			1,2	1FE	30,893	100.549	30,165	30,000	30,746		(83)			4.125	3.744	AO	261	1,238	03/08/2017.	10/15/2026.
760759 AS 9	REPUBLIC SERVICES INC.			1,2	2FE	39,933	95.721	38,288	40,000	39,940		7			3.375	3.395	MN	173	1,346	11/13/2017.	11/15/2027.
761713 BE 5	REYNOLDS AMERICAN INC.		C	1	2FE	153,485	99.359	149,038	150,000	151,558		(1,047)			3.250	2.513	JD	257	4,875	02/15/2017.	06/12/2020.
775109 BE 0	ROGERS COMMUNICATIONS INC.		C	1,2	2FE	84,364	97.498	82,873	85,000	84,536		59			3.625	3.715	JD	137	3,081	12/01/2015.	12/15/2025.
78013X W2 0	ROYAL BANK OF CANADA		C		1FE	84,823	100.121	85,103	85,000	84,831		8			3.700	3.746	AO	751		10/01/2018.	10/05/2023.
78355H KD 0	RYDER SYSTEM INC.			1,2	2FE	69,886	97.565	68,296	70,000	69,928		23			2.800	2.834	MS	653	1,960	02/16/2017.	03/01/2022.
78355H KH 1	RYDER SYSTEM INC.			1,2	2FE	29,938	99.268	29,780	30,000	29,944		6			3.750	3.796	JD	69	531	06/14/2018.	06/09/2023.
785592 AJ 5	SABINE PASS LIQUEFACTION LLC			1,2	2FE	109,750	104.833	104,833	100,000	107,372		(1,265)			5.750	4.139	MN	735	5,750	01/27/2017.	05/15/2024.
80282K AT 3	SANTANDER HOLDINGS USA INC.		C	2	2FE	94,850	98.049	93,147	95,000	94,904		32			3.700	3.734	MS	908	3,515	03/22/2017.	03/28/2022.
80283L AP 8	SANTANDER UK PLC		C		1FE	199,318	97.283	194,565	200,000	199,579		225			2.125	2.243	MN	685	4,250	10/27/2017.	11/03/2020.
82481L AB 5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2FE	120,595	96.870	121,087	125,000	121,557		962			2.400	3.469	MS	817	3,000	03/08/2018.	09/23/2021.
828807 DD 6	SIMON PROPERTY GROUP LP			1,2	1FE	49,910	96.993	48,496	50,000	49,926		16			2.750	2.786	JD	115	1,337	11/30/2017.	06/01/2023.
830505 AV 5	SKANDINAVISKA ENSKILDA BANKEN AB		C		1FE	249,828	98.991	247,477	250,000	249,932		60			2.300	2.323	MS	1,757	5,750	03/07/2017.	03/11/2020.
86562M AH 3	SUMITOMO MITSUI FINANCIAL GROUP INC.		C		1FE	225,000	97.253	218,819	225,000	225,000					2.442	2.442	AO	1,099	5,495	10/11/2016.	10/19/2021.
86562M AX 8	SUMITOMO MITSUI FINANCIAL GROUP INC.		C		1FE	155,000	98.249	152,286	155,000	155,000					3.102	3.102	JJ	2,190	2,404	01/09/2018.	01/17/2023.
8672EM AG 9	SUNCORP-METWAY LTD.		C		1FE	194,891	97.375	189,881	195,000	194,929		24			2.800	2.812	MN	865	5,460	04/27/2017.	05/04/2022.
86787E AY 3	SUNTRUST BANK			2,5	1FE	60,000	99.982	59,989	60,000	60,000					3.689	3.690	FA	953		07/24/2018.	08/02/2024.
87165B AJ 2	SYNCHRONY FINANCIAL			1	2FE	149,961	99.965	149,947	150,000	150,000		12			2.600	2.607	JJ	1,798	3,900	12/01/2015.	01/15/2019.
882384 AD 2	TEXAS EASTERN TRANSMISSION LP			1,2	2FE	29,844	93.625	28,087	30,000	29,857		13			3.500	3.562	JJ	484	543	01/04/2018.	01/15/2028.
883556 BH 4	THERMO FISHER SCIENTIFIC INC.			1	2FE	109,803	98.943	108,837	110,000	109,842		39			3.300	3.349	FA	1,371	1,815	03/27/2018.	02/15/2022.
89114Q C4 8	TORONTO-DOMINION BANK		C		1FE	94,871	100.503	95,478	95,000	94,882		11			3.500	3.530	JJ	1,496		07/12/2018.	07/19/2023.
891906 AC 3	TOTAL SYSTEM SERVICES INC.			1,2	2FE	84,771	100.471	85,400	85,000	84,831		25			4.800	4.833	AO	1,020	4,080	03/14/2016.	04/01/2026.
891906 AE 9	TOTAL SYSTEM SERVICES INC.			1,2	2FE	29,975	99.953	29,986	30,000	29,978		4			4.000	4.018	JD	100	667	05/09/2018.	06/01/2023.
902133 AU 1	TYCO ELECTRONICS GROUP SA		C	1,2	1FE	24,800	92.335	23,084	25,000	24,825		18			3.125	3.219	FA	295	807	07/31/2017.	08/15/2027.
907818 EU 8	UNION PACIFIC CORP.			1,2	2FE	54,950	100.116	55,064	55,000	54,955		5			3.500	3.520	JD	123	963	06/05/2018.	06/08/2023.
913017 DD 8	UNITED TECHNOLOGIES CORP.			1,2	2FE	49,915	99.184	49,592	50,000	49,919		4			3.950	3.978	FA	741		08/13/2018.	08/16/2025.
92343V DD 3	VERIZON COMMUNICATIONS INC.			1	2FE	289,261	90.669	262,939	290,000	289,427		72			2.625	2.654	FA	2,876	7,613	07/27/2016.	08/15/2026.
92343V DY 7	VERIZON COMMUNICATIONS INC.			1	2FE	10,004	100.020	10,002	10,000	10,004		0			4.125	4.119	MS	120	206	08/01/2018.	03/16/2027.
92939U AA 4	WEC ENERGY GROUP INC.			1	2FE	34,986	99.465	34,813	35,000	34,988		3			3.375	3.389	JD	53	617	06/04/2018.	06/15/2021.
931142 EK 5	WALMART INC.			1,2	1FE	99,973	101.032	101,032	100,000	99,976		3			3.400	3.406	JD	47	1,691	06/20/2018.	06/26/2023.
931427 AA 6	WALGREENS BOOTS ALLIANCE INC.			1,2	2FE	116,650	99.459	114,378	115,000	115,501		(618)			2.700	2.145	MN	371	3,105	02/10/2017.	11/18/2019.
949746 SH 5	WELLS FARGO & CO.				1FE	84,804	92.577	78,691	85,000	84,844		20			3.000	3.027	AO	482	2,550	10/19/2016.	10/23/2026.
94974B GF 1	WELLS FARGO & CO.				1FE	399,601	98.912	395,648	400,000	399,853		137			2.150	2.185	JJ	3,607	8,600	02/15/2017.	01/30/2020.
95000U 2B 8	WELLS FARGO & CO.				1FE	149,868	96.281	144,421	150,000	149,905		26			2.625	2.644	JJ	1,739	3,916	07/17/2017.	07/22/2022.
961214 CS 0	WESTPAC BANKING CORP.		C		1FE	115,407	98.835	113,660	115,000	115,212		(107)			2.600	2.500	MN	316	2,990	02/15/2017.	11/23/2020.
961214 DJ 9	WESTPAC BANKING CORP.		C		1FE	74,968	98.944	74,208	75,000	74,988		11			2.150	2.164	MS	515	1,613	02/27/2017.	03/06/2020.
96145D AA 3	WESTROCK CO.			1,2	2FE	29,916	94.841	28,452	30,000	29,932		12			3.000	3.044	MS	265	953	08/21/2017.	09/15/2024.

SCHEDULE D - PART 1

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

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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
96949L AA 3	WILLIAMS PARTNERS LP			1,2	2FE	99,968	98.184	98,184	100,000	99,988		7			3.600	3.604	MS	1,060	3,600	02/26/2015.	03/15/2022.
982526 AQ 8	WM WRIGLEY JR CO			1,2	1FE	65,727	99.936	64,958	65,000	65,510		(216)			3.375	2.904	AO	427	2,259	03/28/2018.	10/21/2020.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations					19,477,014	XXX	19,188,204	19,442,000	19,447,327	131	(13,337)	0	0	XXX	XXX	XXX	158,924	553,976	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
17323V AZ 8	CGCMT 15GC29 A4 - CMBS			4	1FE	101,000	98.105	98,105	100,000	100,814		(129)			3.192	3.053	MON	266	3,192	07/13/2017.	04/10/2048.
29429C AG 0	CGCMT 16P3 B - CMBS			4	1FE	381,078	100.564	372,087	370,000	378,603		(1,088)			4.271	3.906	MON	1,317	15,803	03/29/2016.	04/16/2049.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities					482,078	XXX	470,192	470,000	479,417	0	(1,217)	0	0	XXX	XXX	XXX	1,583	18,995	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00164M DU 4	ALM 12RRR ARR - CDO			4	1FE	800,000	99.424	795,392	800,000	800,000					3.326	3.342	JAJO	5,692	10,570	05/15/2018.	04/16/2027.
02377B AC 0	AMERICAN AIRLINES INC - ABS			1	2FE	147,677	98.179	144,988	147,677	147,686		8			4.400	4.396	MS	1,787	6,919	09/10/2015.	03/22/2025.
05564U AM 2	BMWFT 181 A1 - ABS			4	1FE	99,977	100.629	100,629	100,000	99,980		2			3.150	3.155	MON	140	1,601	06/06/2018.	05/15/2023.
12480V AC 9	CBAM 171 A1 - CDO		C	4	1FE	321,360	99.250	317,600	320,000	321,158		(202)			3.719	3.658	JAJO	2,347	5,925	06/01/2018.	07/22/2030.
14311D AW 6	CGMS 151R AR - CDO		C	4	1FE	250,000	99.626	249,066	250,000	250,000					3.469	3.518	JAJO	1,710	7,527	07/12/2017.	04/20/2027.
15032A AN 7	CEDF 5R A1R - CDO			4	1FE	500,000	98.407	492,037	500,000	500,000					3.549	3.565	JAJO	3,746	4,390	07/03/2018.	07/17/2031.
15137K AE 9	CECLO 24R A1R - CDO			4	1FE	265,000	99.097	262,607	265,000	265,000					3.506	3.596	JAJO	2,013	2,287	07/23/2018.	10/15/2026.
21079U AA 3	UAL 092 A - ABS			1	4AM	347,979	103.000	303,103	294,274	303,103	(6,211)	(16,152)			7.250	1.122	MN	3,022	22,075	05/29/2014.	05/10/2021.
254683 CA 1	DCENT 175 A - ABS			4	1FE	475,000	99.863	474,348	475,000	475,000					3.055	3.078	MON	605	12,263	06/26/2017.	12/15/2026.
26245M AC 5	DRSLF 55 A1 - CDO		C	4	1FE	250,000	98.320	245,799	250,000	250,000					3.456	3.472	JAJO	1,872	2,994	05/09/2018.	04/15/2031.
29372J AB 3	EFF 172 A2 - ABS			4	1FE	147,962	99.226	146,824	147,970	147,965		1			1.970	1.981	MON	89	3,002	06/20/2017.	01/20/2023.
29373E AB 3	EFF 173 A2 - ABS			4	1FE	265,475	99.155	263,235	265,477	265,475		1			2.130	2.140	MON	173	5,729	10/17/2017.	05/22/2023.
50200J AC 5	LCM 27 A1 - CDO		C	4	1FE	330,000	98.669	325,608	330,000	330,000					3.531	3.581	MON	5,471		07/02/2018.	07/16/2031.
67108W BE 8	OZLM 7RR A1R - CDO			4	1FE	400,000	98.772	395,088	400,000	400,000					3.459	3.475	JAJO	2,921	3,420	07/02/2018.	07/17/2029.
74988L AA 2	RRAM 3RR A1R - CDO			4	1FE	550,000	98.613	542,368	550,000	550,000					3.526	3.543	JAJO	4,202	12,843	01/18/2018.	01/15/2030.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					5,150,431	XXX	5,058,692	5,095,399	5,105,366	(6,211)	(16,341)	0	0	XXX	XXX	XXX	35,790	101,548	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					25,109,522	XXX	24,717,087	25,007,399	25,032,110	(6,080)	(30,895)	0	0	XXX	XXX	XXX	196,297	674,519	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					28,564,616	XXX	27,716,090	27,902,322	28,168,572	72,507	(105,421)	0	0	XXX	XXX	XXX	217,342	761,593	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					8,588,957	XXX	8,556,502	8,556,511	8,581,811	0	(3,582)	0	0	XXX	XXX	XXX	24,009	156,946	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					1,561,060	XXX	1,529,403	1,540,000	1,555,114	0	(3,094)	0	0	XXX	XXX	XXX	4,224	47,810	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					5,150,431	XXX	5,058,692	5,095,399	5,105,366	(6,211)	(16,341)	0	0	XXX	XXX	XXX	35,790	101,548	XXX	XXX
8399999.	Grand Total - Bonds					43,865,064	XXX	42,860,686	43,094,232	43,410,862	66,296	(128,438)	0	0	XXX	XXX	XXX	281,364	1,067,897	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
002824 10 0	ABBOTT LABORATORIES ORD			7,100.000	513,543	72.330	513,543	225,857		7,952		108,346		108,346		L	03/05/2013.
00287Y 10 9	ABBVIE ORD			8,100.000	746,739	92.190	746,739	278,689		29,079		(36,612)		(36,612)		L	01/17/2013.
009126 20 2	L AIR LIQUIDE ORD ADR		C	4,730.000	116,689	24.670	116,689	95,632		2,197		(2,294)		(2,294)		U	03/16/2015.
009158 10 6	AIR PRODUCTS AND CHEMICALS ORD			900.000	144,045	160.050	144,045	71,304	990	3,825		(3,627)		(3,627)		L	07/01/2011.
025816 10 9	AMERICAN EXPRESS ORD			1,300.000	123,916	95.320	123,916	89,313		1,872		(5,187)		(5,187)		L	10/15/2014.
03524A 10 8	ANHEUSER BUSCH ADR REP 1 ORD		C	600.000	39,486	65.810	39,486	39,486		1,229		6,305	33,755	(27,450)		L	03/16/2015.
053015 10 3	AUTOMATIC DATA PROCESSING ORD			2,550.000	334,356	131.120	334,356	126,235	2,805	6,732		35,522		35,522		L	09/21/2012.
09247X 10 1	BLACKROCK ORD			1,000.000	392,820	392.820	392,820	170,156		12,020		(120,890)		(120,890)		L	06/06/2012.
166764 10 0	CHEVRON ORD			3,150.000	342,689	108.790	342,689	309,072		14,112		(51,660)		(51,660)		L	06/06/2012.
191216 10 0	COCA-COLA ORD			3,900.000	184,665	47.350	184,665	148,524		6,084		5,733		5,733		L	02/25/2013.
293792 10 7	ENTERPRISE PRODUCTS PARTNERS UNT			20,100.000	494,259	24.590	494,259	477,705		34,472		(38,592)		(38,592)		L	03/12/2012.
30231G 10 2	EXXON MOBIL ORD			5,600.000	381,864	68.190	381,864	461,930		18,088		(86,520)		(86,520)		L	07/17/2012.
30303M 10 2	FACEBOOK CL A ORD			900.000	117,981	131.090	117,981	101,469				(40,833)		(40,833)		L	06/24/2016.
45662N 10 3	INFINEON TECHNOL ADR REP 1 ORD		C	3,700.000	73,945	19.985	73,945	106,529		1,072		(26,973)		(26,973)		L	11/16/2017.
46625H 10 0	JPMORGAN CHASE ORD			7,650.000	746,793	97.620	746,793	416,494		18,972		(71,298)		(71,298)		L	07/05/2013.
49456B 10 1	KINDER MORGAN CL P ORD			6,400.000	98,432	15.380	98,432	122,008		4,640		(17,216)		(17,216)		L	09/12/2012.
580135 10 1	MCDONALD'S ORD			3,250.000	577,103	177.570	577,103	291,316		13,618		17,713		17,713		L	07/17/2012.
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD			2,850.000	114,086	40.030	114,086	75,877	741	2,622		(7,895)		(7,895)		L	09/21/2012.
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD			11,150.000	744,374	66.760	744,374	831,000	14,136	49,283		(433,624)		(433,624)		L	12/20/2011.
771195 10 4	ROCHE HOLDINGS ADR		C	11,700.000	363,636	31.080	363,636	256,383		9,872		(5,850)		(5,850)		L	09/12/2012.
857477 10 3	STATE STREET ORD			1,300.000	81,991	63.070	81,991	90,305	611	2,249		(44,902)		(44,902)		L	10/09/2014.
882508 10 4	TEXAS INSTRUMENTS ORD			3,100.000	292,950	94.500	292,950	124,794		8,153		(30,814)		(30,814)		L	10/10/2013.
89151E 10 9	TOTAL ADR REP 1 ORD		C	3,800.000	198,284	52.180	198,284	182,060	2,761	9,454		(11,780)		(11,780)		L	03/12/2012.
N07059 21 0	ASML HOLDING ADR REP ORD		C	1,500.000	233,430	155.620	233,430	135,318		2,155		(27,300)		(27,300)		L	09/23/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					7,458,074	XXX	7,458,074	5,227,453	22,044	259,752	0	(890,248)	33,755	(924,003)	0	XXX	XXX
9799999. Total - Common Stock					7,458,074	XXX	7,458,074	5,227,453	22,044	259,752	0	(890,248)	33,755	(924,003)	0	XXX	XXX
9899999. Total Common and Preferred Stock					7,458,074	XXX	7,458,074	5,227,453	22,044	259,752	0	(890,248)	33,755	(924,003)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....1, the total $ value (included in Column 8) of all such issues $.....116,689.

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 4W 7	UNITED STATES TREASURY		08/10/2018	BANK OF NEW YORK		25,047	25,000	
912828 4Y 3	UNITED STATES TREASURY		08/30/2018	BNP SECURITIES		904,542	905,000	
0599999.	Total - Bonds - U.S. Government					929,589	930,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3132XC SE 6	FH G67717 - RMBS		12/14/2018	MLPFS INC FIXED INCOME		1,017,455	999,994	1,889
31335B ZY 5	FH G61659 - RMBS		10/24/2018	SUNTRUST ROBINSON HUMPHREY INC.		770,262	760,988	1,015
3136B1 XJ 8	FNA 18M4 A2 - CMBS		04/10/2018	CITIGROUP GLOBAL MARKETS INC.		285,863	293,000	644
3140F5 A4 5	FN BC9026 - RMBS		05/29/2018	RBC CAPITAL MARKETS, LLC		3,089,801	3,164,463	3,164
3140J8 JQ 7	FN BM3870 - RMBS		10/24/2018	CITIGROUP GLOBAL MARKETS INC.		541,412	535,969	715
31418C LK 8	FN MA3029 - RMBS		03/06/2018	J.P. MORGAN SEC'S - FIXED INC.		1,379,892	1,385,739	1,617
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					7,084,686	7,140,152	9,043
Bonds - Industrial and Miscellaneous								
00164M DU 4	ALM 12RRR ARR - CDO		05/15/2018	GOLDMAN SACHS & CO.		800,000	800,000	
00206R DQ 2	AT&T INC.		08/01/2018	GOLDMAN, SACHS & CO.		123,431	125,000	2,243
002824 BD 1	ABBOTT LABORATORIES		03/28/2018	VARIOUS		193,102	195,000	1,705
00507U AR 2	ACTAVIS FUNDING SCS	C	03/27/2018	BNP PARIBAS SEC CORP/BOND		128,896	130,000	174
00912X BF 0	AIR LEASE CORP.		09/10/2018	WELLS FARGO SECURITIES LLC		78,974	80,000	
01882Y AA 4	ALLIANT ENERGY FINANCE LLC		06/06/2018	MLPFS INC FIXED INCOME		64,968	65,000	
025816 BY 4	AMERICAN EXPRESS CO.		11/01/2018	RBC CAPITAL MARKETS, LLC		149,967	150,000	
03027X AH 3	AMERICAN TOWER CORP.		03/08/2018	PERSHING LLC		60,058	60,000	149
032654 AR 6	ANALOG DEVICES INC.		03/08/2018	MLPFS INC FIXED INCOME		134,422	135,000	
05526D AU 9	BAT CAPITAL CORP.	C	02/14/2018	BNP PARIBAS SEC CORP/BOND		116,926	120,000	9
05531F AV 5	BB&T CORP.		02/14/2018	BARCLAYS CAPITAL FIXED INCOME		160,345	165,000	902
05564U AM 2	BMWFT 181 A1 - ABS		06/06/2018	MITSUBISHI UFJ SECURITIES		99,977	100,000	
05565E AU 9	BMW US CAPITAL LLC	C	04/05/2018	CITIGROUP GLOBAL MARKETS INC.		54,967	55,000	
05565E BC 8	BMW US CAPITAL LLC	C	08/07/2018	GOLDMAN, SACHS & CO.		94,903	95,000	
06051G FW 4	BANK OF AMERICA CORP.		03/08/2018	VARIOUS		221,843	225,000	2,147
06406H BY 4	BANK OF NEW YORK MELLON CORP.		03/23/2018	MERRILL LYNCH PIERCE FENNER & SMITH INC.		167,369	165,000	65
06739F JJ 1	BARCLAYS BANK PLC	C	01/04/2018	BARCLAYS CAPITAL FIXED INCOME		239,767	240,000	
09659W 2E 3	BNP PARIBAS SA	C	02/22/2018	BNP PARIBAS SEC CORP/BOND		199,572	200,000	
12480V AC 9	CBAM 171 A1 - CDO	C	06/01/2018	GOLDMAN SACHS & CO.		321,360	320,000	1,476
126650 CV 0	CVS HEALTH CORP.		03/06/2018	GOLDMAN SACHS & CO.		153,611	155,000	
126650 DC 1	CVS HEALTH CORP.		03/28/2018	MITSUBISHI UFJ SEC.		85,514	85,000	158
14040H BY 0	CAPITAL ONE FINANCIAL CORP.		04/26/2018	Morgan Stanley & Co. LLC		49,956	50,000	
15032A AN 7	CEDF 5R A1R - CDO		07/03/2018	U.S. Bank		500,000	500,000	
15137K AE 9	CECLO 24R A1R - CDO		07/23/2018	GOLDMAN, SACHS & CO.		265,000	265,000	645
20030N CR 0	COMCAST CORP.		10/29/2018	CITIGROUP GLOBAL MARKETS INC.		74,897	75,000	200
20030N CS 8	COMCAST CORP.		10/02/2018	WELLS FARGO SECURITIES LLC		29,963	30,000	
20030N CT 6	COMCAST CORP.		10/02/2018	WELLS FARGO SECURITIES LLC		44,978	45,000	
22822V AJ 0	CROWN CASTLE INTERNATIONAL CORP.		01/09/2018	CITIGROUP GLOBAL MARKETS INC.		44,834	45,000	
233331 BA 4	DTE ENERGY CO.		08/02/2018	JP MORGAN SECURITIES LLC		34,945	35,000	
233851 DN 1	DAIMLER FINANCE NORTH AMERICA LLC	C	10/31/2018	MLPFS INC FIXED INCOME		149,861	150,000	
26078J AB 6	DOWDUPONT INC.		11/14/2018	GOLDMAN, SACHS & CO.		220,000	220,000	
26245M AC 5	DRSLF 55 A1 - CDO	C	05/09/2018	CITIGROUP GLOBAL MARKETS INC.		250,000	250,000	
26875P AL 5	EOG RESOURCES INC.		02/14/2018	BAIRD (ROBERT W.) & CO. INC.		119,248	120,000	1,103
337738 AQ 1	FISERV INC.		09/20/2018	WELLS FARGO SECURITIES LLC		29,986	30,000	

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
345397 ZB 2	FORD MOTOR CREDIT COMPANY LLC		09/06/2018	RBC CAPITAL MARKETS, LLC		197,726	200,000	575
375558 AQ 6	GILEAD SCIENCES INC		03/08/2018	WELLS FARGO SECURITIES LLC		52,093	50,000	1,006
413875 AW 5	HARRIS CORP		05/23/2018	Morgan Stanley		34,997	35,000	
42824C BC 2	HEWLETT PACKARD ENTERPRISE CO		09/10/2018	CITIGROUP GLOBAL MARKETS INC		24,965	25,000	
44644A AD 9	HUNTINGTON NATIONAL BANK		05/08/2018	Morgan Stanley & Co. LLC		249,435	250,000	
46647P AY 2	JPMORGAN CHASE & CO		11/28/2018	JP MORGAN SECURITIES LLC		45,000	45,000	
46849L TB 7	JACKSON NATIONAL LIFE GLOBAL FUNDING	C	06/06/2018	GOLDMAN, SACHS & CO		114,811	115,000	
49456B AA 9	KINDER MORGAN INC		02/14/2018	WELLS FARGO SECURITIES LLC		120,448	115,000	16
50077L AH 9	KRAFT HEINZ FOODS CO		02/14/2018	WELLS FARGO SECURITIES LLC		119,525	120,000	411
50200J AC 5	LCM 27 A1 - CDO	C	07/02/2018	Morgan Stanley		330,000	330,000	
53944V AP 4	LLOYDS BANK PLC	C	05/01/2018	Morgan Stanley & Co. LLC		199,756	200,000	
565122 AC 2	KEURIG DR PEPPER INC	C	05/14/2018	MLPFS INC FIXED INCOME		55,000	55,000	
61744Y AQ 1	MORGAN STANLEY		04/19/2018	Morgan Stanley & Co. LLC		90,000	90,000	
64952W DA 8	NEW YORK LIFE GLOBAL FUNDING		08/01/2018	GOLDMAN, SACHS & CO		104,911	105,000	
654740 AV 1	NISSAN MOTOR ACCEPTANCE CORP	C	09/21/2018	BARCLAYS CAPITAL INC		34,046	35,000	196
654740 BJ 7	NISSAN MOTOR ACCEPTANCE CORP	C	09/20/2018	VARIOUS		55,024	55,000	6
67108W BE 8	OZLM 7RR A1R - CDO		07/02/2018	CITIGROUP GLOBAL MARKETS INC		400,000	400,000	
68389X BK 0	ORACLE CORP		02/14/2018	VARIOUS		120,623	125,000	996
747525 AR 4	QUALCOMM INC		03/08/2018	Morgan Stanley & Co. LLC		119,564	125,000	379
74988L AA 2	RRAM 3RR A1R - CDO		01/18/2018	BNP PARIBAS SEC CORP/BOND		550,000	550,000	
78013X W2 0	ROYAL BANK OF CANADA	C	10/01/2018	RBC CAPITAL MARKETS, LLC		84,823	85,000	
78355H KH 1	RYDER SYSTEM INC		06/14/2018	RBC CAPITAL MARKETS, LLC		29,938	30,000	
82481L AB 5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	03/08/2018	BARCLAYS CAPITAL FIXED INCOME		120,595	125,000	1,408
86562M AX 8	SUMITOMO MITSUI FINANCIAL GROUP INC	C	01/09/2018	PERSHING LLC		155,000	155,000	
86787E AY 3	SUNTRUST BANK		07/24/2018	SUNTRUST ROBINSON HUMPHREY INC		60,000	60,000	
882384 AD 2	TEXAS EASTERN TRANSMISSION LP		01/04/2018	DEUTSCHE BANK SECURITIES, INC		29,844	30,000	
883556 BH 4	THERMO FISHER SCIENTIFIC INC		03/27/2018	MLPFS INC FIXED INCOME		109,803	110,000	444
89114Q C4 8	TORONTO-DOMINION BANK	C	07/12/2018	BONY/TORONTO DOMINION SECURITI		94,871	95,000	
891906 AE 9	TOTAL SYSTEM SERVICES INC		05/09/2018	MLPFS INC FIXED INCOME		29,975	30,000	
907818 EU 8	UNION PACIFIC CORP		06/05/2018	MLPFS INC FIXED INCOME		54,950	55,000	
913017 DD 8	UNITED TECHNOLOGIES CORP		08/13/2018	Morgan Stanley		49,915	50,000	
92343V DY 7	VERIZON COMMUNICATIONS INC		08/01/2018	JP MORGAN SECURITIES LLC		10,004	10,000	157
92939U AA 4	WEC ENERGY GROUP INC		06/04/2018	JP MORGAN SECURITIES LLC		34,986	35,000	
931142 EK 5	WALMART INC		06/20/2018	CITIGROUP GLOBAL MARKETS INC		99,973	100,000	
982526 AQ 8	WM WRIGLEY JR CO		03/28/2018	CITIGROUP GLOBAL MARKETS INC		65,727	65,000	963
3899999. Total - Bonds - Industrial and Miscellaneous						9,511,967	9,540,000	17,533
8399997. Total - Bonds - Part 3						17,526,242	17,610,152	26,576
8399998. Total - Bonds - Summary Item from Part 5						11,587,677	11,708,021	30,683
8399999. Total - Bonds						29,113,919	29,318,173	57,259
9999999. Total - Bonds, Preferred and Common Stocks						29,113,919	XXX	57,259

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																				
912828 4Y 3	UNITED STATES TREASURY		12/19/2018.	HSBC SECURITIES (USA) FXD INC.		889,303	890,000	889,550			68		68		889,617		(314)	(314)	7,164	08/31/2020.
912828 N2 2	UNITED STATES TREASURY		12/15/2018.	Maturity @ 100.00		100,000	100,000	100,215	100,071		(71)		(71)		100,000			0	1,250	12/15/2018.
912828 NM 8	UNITED STATES TREASURY		06/28/2018.	VARIOUS		1,319,725	1,297,534	1,326,575	1,334,483	(28,341)	(5,380)		(33,720)		1,300,763		18,962	18,962	15,298	07/15/2020.
0599999.	Total - Bonds - U.S. Government					2,309,028	2,287,534	2,316,339	1,434,554	(28,341)	(5,383)	0	(33,723)	0	2,290,380	0	18,648	18,648	23,712	XXX
Bonds - All Other Government																				
698299 BF 0	PANAMA, REPUBLIC OF (GOVERNMENT)	C	01/22/2018.	CITIGROUP GLOBAL MARKETS INC.		209,500	200,000	210,000	209,973		(53)		(53)		209,920		(420)	(420)	2,734	03/17/2028.
91087B AC 4	MEXICO (UNITED MEXICAN STATES) (GOVERNME	C	01/30/2018.	NOMURA SECS.		204,500	200,000	209,000	208,599		(65)		(65)		208,533		(4,033)	(4,033)	2,836	03/28/2027.
1099999.	Total - Bonds - All Other Government					414,000	400,000	419,000	418,571	0	(118)	0	(118)	0	418,453	0	(4,453)	(4,453)	5,570	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
3128M4 2P 7	FH G03182 - RMBS		12/01/2018.	Paydown		16,414	16,414	15,470	15,594		11		11		15,605		809	809	345	05/01/2036.
3128M7 LM 6	FH G05432 - RMBS		12/01/2018.	Paydown		17,825	17,825	18,663	18,575		(5)		(5)		18,570		(746)	(746)	481	04/01/2039.
312931 K6 4	FH A84817 - RMBS		12/01/2018.	Paydown		3,106	3,107	3,252	3,236		(0)		(0)		3,236		(129)	(129)	65	03/01/2039.
3132GE S3 5	FH Q01438 - RMBS		12/01/2018.	Paydown		15,618	15,618	16,195	16,151		(6)		(6)		16,145		(527)	(527)	328	06/01/2041.
31335B ZY 5	FH G61659 - RMBS		12/01/2018.	Paydown		5,468	5,468	5,534			0		0		5,535		(67)	(67)		07/01/2042.
3137BY PD 6	FHR 4692A LP - CMO/RMBS		12/01/2018.	Paydown		49,439	49,439	50,706	50,644		(66)		(66)		50,578		(1,139)	(1,139)	712	05/15/2046.
3137F2 ME 3	FHR 4714A PA - CMO/RMBS		12/01/2018.	Paydown		51,444	51,444	52,569	52,532		(32)		(32)		52,500		(1,056)	(1,056)	741	11/15/2046.
3137FA JC 3	FHR 4708C MA - CMO/RMBS		12/01/2018.	Paydown		103,507	103,507	105,286	105,249		(42)		(42)		105,207		(1,700)	(1,700)	1,448	05/15/2047.
3138WG KX 1	FN AS6609 - RMBS		12/01/2018.	Paydown		41,289	41,289	43,031	42,885		(48)		(48)		42,837		(1,548)	(1,548)	576	02/01/2031.
31407C AE 7	FN 826305 - RMBS		12/01/2018.	Paydown		25,897	25,897	24,234	24,442		21		21		24,463		1,433	1,433	552	07/01/2035.
3140E6 NC 2	FN BA2186 - RMBS		12/01/2018.	Paydown		22,410	22,410	23,355	23,274		(21)		(21)		23,253		(843)	(843)	254	11/01/2030.
3140E6 PB 2	FN BA2217 - RMBS		12/01/2018.	Paydown		22,766	22,766	23,727	23,644		(26)		(26)		23,618		(851)	(851)	309	12/01/2030.
3140F5 A4 5	FN BC9026 - RMBS		12/01/2018.	Paydown		120,001	120,001	117,169			13		13		117,183		2,818	2,818	643	11/01/2046.
3140J8 JQ 7	FN BM3870 - RMBS		12/01/2018.	Paydown		3,795	3,795	3,833			0		0		3,834		(39)	(39)		03/01/2046.
31410L R7 9	FN 890710 - RMBS		12/01/2018.	Paydown		151,104	151,104	157,538	156,997		(157)		(157)		156,840		(5,736)	(5,736)	2,152	02/01/2031.
31410P QW 6	FN 893369 - RMBS		12/01/2018.	Paydown		15,435	15,435	14,766	14,880		7		7		14,887		548	548	245	07/01/2033.
31418C LK 8	FN MA3029 - RMBS		12/01/2018.	VARIOUS		1,378,012	1,385,739	1,379,892			67		67		1,379,959		(1,948)	(1,948)	13,387	06/01/2032.
546593 AE 4	LOUISVILLE & JEFFERSON CNTY KY METRO GOV		02/01/2018.	Call @ 100.00		1,000,000	1,000,000	1,225,860	1,004,201		(4,201)		(4,201)		1,000,000			0	30,625	02/01/2037.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					3,043,528	3,051,255	3,281,081	1,552,304	0	(4,485)	0	(4,485)	0	3,054,248	0	(10,720)	(10,720)	52,861	XXX
Bonds - Industrial and Miscellaneous																				
00164K AJ 6	RRAM 14R A1R - CDO	C	01/29/2018.	Paydown		550,000	550,000	550,000	550,000				0		550,000			0	3,515	07/28/2026.
00164M DG 5	ALM 12R A1R - CDO		05/17/2018.	Paydown		800,000	800,000	800,000	800,000				0		800,000			0	12,809	04/16/2027.
00206R EM 0	AT&T INC		05/23/2018.	VARIOUS		242,400	240,000	238,913	238,935		45		45		238,980		1,020	1,020	9,836	08/14/2027.
00912X AR 5	AIR LEASE CORP		09/04/2018.	Maturity @ 100.00		240,000	240,000	238,800	239,727		273		273		240,000			0	6,300	09/04/2018.
01626P AH 9	ALIMENTATION COUCHE TARD INC	C	05/04/2018.	PERSHING LLC		28,249	30,000	29,960	29,961		2		2		29,963		(1,714)	(1,714)	834	07/26/2027.
023135 AX 4	AMAZON.COM INC		01/19/2018.	Credit AgriCole Securities (USA), Inc.		44,381	45,000	44,883	44,889		1		1		44,890		(509)	(509)	529	08/22/2024.
02377B AC 0	AMERICAN AIRLINES INC - ABS		09/22/2018.	Paydown		19,759	19,759	19,759	19,759		1		1		19,760		(1)	(1)	230	03/22/2025.
0258M0 EK 1	AMERICAN EXPRESS CREDIT CORP		08/15/2018.	KEYBANC CAPITAL MARKETS INC.		54,733	55,000	54,977	54,985		7		7		54,992		(259)	(259)	811	05/03/2019.
026874 DH 7	AMERICAN INTERNATIONAL GROUP INC		01/09/2018.	WELLS FARGO SECURITIES LLC		719,572	700,000	699,650	699,708		4		4		699,713		19,859	19,859	7,583	04/01/2026.
042735 BG 4	ARROW ELECTRONICS INC		01/23/2018.	JEFFERIES & CO INC, NEW YORK		34,057	35,000	34,785	34,794		2		2		34,796		(740)	(740)	433	09/08/2024.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
06051G GT 0	BANK OF AMERICA CORP.		01/19/2018.	WELLS FARGO SECURITIES LLC		295,809	300,000	300,000	300,000				0		300,000		(4,191)	(4,191)	3,222	10/01/2025.
06541W AX 0	BANK 17BNK5 A5 - CMBS		01/19/2018.	CITIGROUP GLOBAL MARKETS INC.		223,578	222,000	228,643	228,327		(36)		(36)		228,291		(4,712)	(4,712)	1,087	06/17/2060.
075887 BF 5	BECTON DICKINSON AND CO.		01/19/2018.	PERSHING LLC		12,090	12,000	12,000	12,000				0		12,000		90	90	47	12/15/2024.
09627D AN 5	BLUEM 134R AR - CDO	C	10/16/2018.	Paydown		1,000,000	1,000,000	1,000,000	1,000,000				0		1,000,000			0	25,281	04/15/2025.
11134L AF 6	BROADCOM CORP.		08/08/2018.	Morgan Stanley		48,369	50,000	49,948	49,954		6		6		49,960		(1,592)	(1,592)	1,938	01/15/2024.
11134L AP 4	BROADCOM CORP.		02/23/2018.	GOLDMAN SACHS & CO.		61,126	65,000	64,982	64,982		1		1		64,982		(3,856)	(3,856)	734	01/15/2025.
12189L BA 8	BURLINGTON NORTHERN SANTA FE LLC		01/12/2018.	CITIGROUP GLOBAL MARKETS INC.		40,744	40,000	39,899	39,910		0		0		39,910		834	834	116	06/15/2027.
126408 HH 9	CSX CORP.		01/19/2018.	GOLDMAN SACHS & CO.		59,178	60,000	59,927	59,932		1		1		59,933		(755)	(755)	282	06/01/2027.
14040H BL 8	CAPITAL ONE FINANCIAL CORP.		01/25/2018.	J.P. MORGAN SEC'S - FIXED INC.		44,908	45,000	44,971	44,976		1		1		44,977		(69)	(69)	534	03/09/2022.
165183 AL 8	CFII 172 A1 - ABS		05/23/2018.	VARIOUS		326,514	330,000	329,983	329,985		2		2		329,988		(3,474)	(3,474)	2,843	05/15/2029.
172967 LF 6	CITIGROUP INC.		02/28/2018.	WELLS FARGO SECURITIES LLC		302,520	305,000	306,158	305,814		(67)		(67)		305,746		(3,226)	(3,226)	4,816	01/10/2020.
17305E GD 1	CCCIT 17A5 A5 - ABS		10/31/2018.	BONY/TORONTO DOMINION SECURITI		428,719	425,000	425,000	425,000				0		425,000		3,719	3,719	9,363	04/22/2026.
20030N BX 8	COMCAST CORP.		01/19/2018.	PERSHING LLC		119,628	120,000	119,771	119,801		3		3		119,804		(176)	(176)	1,720	02/01/2024.
21079U AA 3	UAL 092 A - ABS		11/10/2018.	Paydown		20,774	20,774	24,565	22,976		(676)		(676)		22,300		(1,526)	(1,526)	389	05/10/2021.
26444H AD 3	DUKE ENERGY FLORIDA LLC.		12/15/2018.	Paydown		15,000	15,000	15,000	15,000				0		15,000			0	139	12/15/2019.
26884A BD 4	ERP OPERATING LP.		01/19/2018.	DEUTSCHE BANK SECURITIES, INC.		25,178	25,000	24,863	24,894		1		1		24,895		283	283	122	06/01/2025.
29103D AJ 5	EMERA US FINANCE LP.	C	01/19/2018.	DEUTSCHE BANK SECURITIES, INC.		133,345	135,000	133,304	133,454		10		10		133,464		(119)	(119)	506	06/15/2026.
29372J AB 3	EFF 172 A2 - ABS		12/20/2018.	Paydown		62,030	62,030	62,027	62,028		0		0		62,028		2	2	781	01/20/2023.
29373E AB 3	EFF 173 A2 - ABS		12/20/2018.	Paydown		44,523	44,523	44,522	44,522		0		0		44,522		0	0	765	05/22/2023.
30040W AD 0	EVERSOURCE ENERGY		01/19/2018.	US BANCORP INVESTMENTS INC.		88,128	90,000	89,797	89,803		2		2		89,805		(1,677)	(1,677)	783	10/01/2024.
38141G WD 2	GOLDMAN SACHS GROUP INC.		08/30/2018.	DAIWA CAPITAL MARKETS AMERICA		237,934	235,000	237,082	236,818		(369)		(369)		236,449		1,486	1,486	6,133	04/26/2022.
423012 AF 0	HEINEKEN NV	C	01/19/2018.	CREDIT SUISSE		55,369	55,000	54,644	54,663		3		3		54,665		703	703	930	01/29/2028.
44891A AC 1	HYUNDAI CAPITAL AMERICA	C	10/30/2018.	Maturity @ 100.00		135,000	135,000	134,984	134,995		5		5		135,000			0	3,240	10/30/2018.
45687A AA 0	INGERSOLL RAND GLOBAL HOLDING CO LTD.	C	03/15/2018.	CALLS		25,465	25,000	25,188	25,017		(4)		(4)		25,013		452	452	1,003	08/15/2018.
59284M AC 8	MEXICO CITY AIRPORT TRUST	C	02/27/2018.	MLPFS INC FIXED INCOME		186,750	200,000	198,000	198,007		35		35		198,042		(11,292)	(11,292)	3,401	04/30/2028.
61746B EE 2	MORGAN STANLEY		08/27/2018.	Morgan Stanley		273,923	270,000	272,981	272,572		(554)		(554)		272,019		1,904	1,904	7,196	01/20/2022.
61746B EF 9	MORGAN STANLEY		01/18/2018.	MLPFS INC FIXED INCOME		125,341	125,000	123,749	123,849		8		8		123,857		1,484	1,484	2,291	01/20/2027.
61746B EH 5	MORGAN STANLEY		08/22/2018.	US Bank		160,461	160,000	160,000	160,000				0		160,000		461	461	3,375	02/14/2020.
68389X BS 3	ORACLE CORP.		01/10/2018.	DEUTSCHE BANK SECURITIES, INC.		150,185	150,000	149,763	149,767		1		1		149,768		416	416	774	11/15/2024.
724479 AK 6	PITNEY BOWES INC.		07/20/2018.	GOLDMAN, SACHS & CO.		117,500	125,000	124,655	124,738		180		180		124,917		(7,417)	(7,417)	3,675	10/01/2021.
747525 AP 8	QUALCOMM INC.		05/14/2018.	Morgan Stanley & Co. LLC		90,000	90,000	89,995	89,996		1		1		89,997		3	3	924	05/20/2020.
80282K AS 5	SANTANDER HOLDINGS USA INC.	C	08/24/2018.	GOLDMAN, SACHS & CO.		29,201	30,000	29,919	29,919		12		12		29,931		(730)	(730)	708	01/18/2023.
824348 AT 3	SHERWIN-WILLIAMS CO.		01/10/2018.	US BANCORP INVESTMENTS INC.		49,845	50,000	49,999	49,999		0		0		49,999		(154)	(154)	178	05/15/2020.
83609C AL 8	SNDPT 7R AR - CDO		10/24/2018.	Paydown		250,000	250,000	250,000	250,000				0		250,000			0	8,248	01/25/2027.
90352J AA 1	UBS GROUP FUNDING SWITZERLAND AG	C	08/24/2018.	MLPFS INC FIXED INCOME		197,464	200,000	199,996	199,996		5		5		200,001		(2,537)	(2,537)	5,333	05/23/2023.
929089 AB 6	VOYA FINANCIAL INC.		01/09/2018.	WELLS FARGO SECURITIES LLC		265,315	265,000	264,229	264,331		2		2		264,333		982	982	699	06/15/2026.
949746 SJ 1	WELLS FARGO & CO.		08/30/2018.	DAIWA CAPITAL MARKETS AMERICA		286,116	280,000	285,407	284,923		(687)		(687)		284,236		1,880	1,880	7,486	10/31/2023.
983919 AJ 0	XILINX INC.		05/10/2018.	J.P. MORGAN SEC'S - FIXED INC.		42,597	45,000	44,949	44,953		3		3		44,956		(2,359)	(2,359)	601	06/01/2024.
3899999.	Total - Bonds - Industrial and Miscellaneous					8,763,779	8,771,086	8,782,624	8,780,659	0	(1,775)	0	(1,775)	0	8,778,884	0	(17,505)	(17,505)	154,543	XXX
8399997.	Total - Bonds - Part 4					14,530,335	14,509,875	14,799,044	12,186,089	(28,341)	(11,761)	0	(40,102)	0	14,541,966	0	(14,030)	(14,030)	236,687	XXX
8399998.	Total - Bonds - Summary Item from Part 5					11,495,988	11,708,021	11,587,677			1,494		1,494		11,589,171		(93,183)	(93,183)	78,237	XXX
8399999.	Total - Bonds					26,026,323	26,217,896	26,386,722	12,186,089	(28,341)	(10,268)	0	(38,608)	0	26,131,137	0	(107,214)	(107,214)	314,924	XXX

SCHEDULE D - PART 4

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

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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
Common Stocks - Industrial and Miscellaneous																				
002824 10 0	ABBOTT LABORATORIES ORD	..	12/21/2018.	GOLDMAN, SACHS & CO	1,000.000	67,280	XXX	29,942	57,070	(27,128)			(27,128)		29,942		37,337	37,337	1,120	XXX
053015 10 3	AUTOMATIC DATA PROCESSING ORD	..	12/21/2018.	GOLDMAN, SACHS & CO	1,000.000	125,799	XXX	48,169	117,190	(69,021)			(69,021)		48,169		77,631	77,631	2,640	XXX
191216 10 0	COCA-COLA ORD	..	12/21/2018.	GOLDMAN, SACHS & CO	5,000.000	237,461	XXX	173,500	229,400	(55,900)			(55,900)		173,500		63,961	63,961	7,800	XXX
45866F 10 4	INTERCONTINENTAL EXCHANGE ORD	..	12/10/2018.	GOLDMAN, SACHS & CO	1,000.000	78,418	XXX	49,872	70,560	(20,689)			(20,689)		49,872		28,546	28,546	720	XXX
580135 10 1	MCDONALD'S ORD	..	12/21/2018.	GOLDMAN, SACHS & CO	2,500.000	436,590	XXX	225,344	430,300	(204,956)			(204,956)		225,344		211,246	211,246	10,475	XXX
609207 10 5	MONDELEZ INTERNATIONAL CL A ORD	..	12/21/2018.	GOLDMAN, SACHS & CO	3,000.000	121,303	XXX	79,871	128,400	(48,529)			(48,529)		79,871		41,433	41,433	2,760	XXX
674599 10 5	OCCIDENTAL PETROLEUM ORD	..	08/14/2018.	BARCLAYS CAPITAL INC./LE	5,300.000	421,663	XXX	317,311	390,398	(73,087)			(73,087)		317,311		104,352	104,352	12,243	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL ORD	..	12/21/2018.	GOLDMAN, SACHS & CO	1,250.000	85,304	XXX	85,116	132,063	(46,946)			(46,946)		85,116		187	187	5,525	XXX
726503 10 5	PLAINS ALL AMERICAN PIPELINE UNT	..	12/07/2018.	BARCLAYS CAPITAL LE	7,100.000	157,784	XXX	195,179	146,544	48,635			48,635		195,179		(37,395)	(37,395)	8,520	XXX
742718 10 9	PROCTER & GAMBLE ORD	..	12/07/2018.	BARCLAYS CAPITAL INC./LE	4,750.000	439,228	XXX	309,361	436,430	(127,069)			(127,069)		309,361		129,867	129,867	13,496	XXX
771195 10 4	ROCHE HOLDINGS ADR	C	12/31/2018.	U.S. Bank	4,000.000	120,899	XXX	85,099	126,320	(41,221)			(41,221)		85,099		35,800	35,800	3,658	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,291,728	XXX	1,598,763	2,264,675	(665,911)	0	0	(665,911)	0	1,598,763	0	692,965	692,965	68,957	XXX
9799997.	Total - Common Stocks - Part 4					2,291,728	XXX	1,598,763	2,264,675	(665,911)	0	0	(665,911)	0	1,598,763	0	692,965	692,965	68,957	XXX
9799999.	Total - Common Stocks					2,291,728	XXX	1,598,763	2,264,675	(665,911)	0	0	(665,911)	0	1,598,763	0	692,965	692,965	68,957	XXX
9899999.	Total - Preferred and Common Stocks					2,291,728	XXX	1,598,763	2,264,675	(665,911)	0	0	(665,911)	0	1,598,763	0	692,965	692,965	68,957	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					28,318,051	XXX	27,985,485	14,450,763	(694,252)	(10,268)	0	(704,519)	0	27,729,900	0	585,751	585,751	383,881	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 - U.S. Government																				
912828 3U 2	UNITED STATES TREASURY		02/02/2018	MLPFS INC FIXED INCOME	03/01/2018	GOLDMAN SACHS & CO	1,500,000	1,487,053	1,486,638	1,487,223		170		170			(585)	(585)	2,952	492
912828 3W 8	UNITED STATES TREASURY		04/19/2018	CREDIT SUISSE	05/16/2018	BNP PARIBAS SEC CORP/BOND	5,000,000	4,931,455	4,852,724	4,931,933		478		478			(79,209)	(79,209)	34,565	24,309
912828 X3 9	UNITED STATES TREASURY		02/16/2018	JEFFERIES & CO INC, NEW YORK	03/01/2018	GOLDMAN SACHS & CO	973,306	957,223	960,834	957,318		95		95			3,515	3,515	461	431
0599999.	Total - Bonds - U.S. Government						7,473,306	7,375,732	7,300,196	7,376,474	0	742	0	742	0	0	(76,278)	(76,278)	37,979	25,233
Bonds - All Other Government																				
760942 BB 7	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	02/14/2018	JP MORGAN CHASE BANK/HSBCSI	06/05/2018	CITIGROUP GLOBAL MARKETS INC	50,000	51,475	51,128	51,433		(42)		(42)			(305)	(305)	1,337	662
1099999.	Total - Bonds - All Other Government						50,000	51,475	51,128	51,433	0	(42)	0	(42)	0	0	(305)	(305)	1,337	662
Bonds - U.S. Special Revenue and Special Assessment																				
3128MM WV 1	FH G18659 - RMBS		05/25/2018	VARIOUS	06/28/2018	J.P. MORGAN SECURITIES INC	1,285,354	1,274,397	1,276,718	1,274,395		(3)		(3)			2,324	2,324	2,999	1,821
31418C RJ 5	FN MA3188 - RMBS		05/24/2018	BARCLAYS CAPITAL INC FIXED INC	06/28/2018	J.P. MORGAN SECURITIES INC	494,361	489,379	491,503	489,379		0		0			2,124	2,124	1,154	700
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,779,715	1,763,776	1,768,221	1,763,773	0	(3)	0	(3)	0	0	4,448	4,448	4,153	2,521
Bonds - Industrial and Miscellaneous																				
025816 BT 5	AMERICAN EXPRESS CO		02/22/2018	GOLDMAN SACHS & CO	08/30/2018	DAIWA CAPITAL MARKETS AMERICA	240,000	240,000	240,162	240,000				0			162	162	3,501	
06051G GX 1	BANK OF AMERICA CORP		01/18/2018	MLPFS INC FIXED INCOME	08/24/2018	KEYBANC CAPITAL MARKETS INC	360,000	360,000	358,792	360,000				0			(1,208)	(1,208)	5,389	
14040H BV 6	CAPITAL ONE FINANCIAL CORP		01/25/2018	Morgan Stanley & Co. LLC	08/31/2018	US Bank	250,000	250,000	248,913	250,000				0			(1,088)	(1,088)	4,286	
46115H AZ 0	INTESA SANPAOLO SPA	C	02/14/2018	JEFFERIES & CO INC, NEW YORK	08/24/2018	Morgan Stanley	200,000	194,784	186,086	195,375		591		591			(9,289)	(9,289)	3,889	556
46647P AQ 9	JPMORGAN CHASE & CO		04/16/2018	J.P. MORGAN SEC'S - FIXED INC	08/31/2018	US Bank	160,000	160,000	159,035	160,000				0			(965)	(965)	1,852	
48125L RL 8	JPMORGAN CHASE BANK NA		01/29/2018	J.P. MORGAN SEC'S - FIXED INC	08/22/2018	WELLS FARGO SECURITIES LLC	250,000	250,000	250,178	250,000				0			178	178	3,388	
606822 AS 3	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/26/2018	Morgan Stanley & Co. LLC	08/30/2018	KEYBANC CAPITAL MARKETS INC	160,000	160,000	160,395	160,000				0			395	395	2,404	
61744Y AM 0	MORGAN STANLEY		01/18/2018	Morgan Stanley & Co. LLC	08/22/2018	WELLS FARGO SECURITIES LLC	130,000	130,000	130,278	130,000				0			278	278	1,997	
654740 AT 6	NISSAN MOTOR ACCEPTANCE CORP.	C	03/28/2018	SG AMERICAS SECURITIES, LLC	05/02/2018	SG AMERICAS SECURITIES, LLC	130,000	128,517	128,097	128,597		80		80			(500)	(500)	902	618
694308 HZ 3	PACIFIC GAS AND ELECTRIC CO		08/02/2018	GOLDMAN, SACHS & CO	11/29/2018	JP MORGAN SECURITIES LLC	100,000	99,765	92,000	99,778		13		13			(7,778)	(7,778)	1,381	
718546 AS 3	PHILLIPS 66		02/26/2018	DEUTSCHE BANK SECURITIES, INC	08/22/2018	VARIOUS	115,000	115,000	115,184	115,000				0			184	184	1,485	
90331H NQ 2	US BANK NA		04/24/2018	US BANCORP INVESTMENTS INC	08/22/2018	US Bank	250,000	250,000	250,839	250,000				0			839	839	2,229	
984121 CQ 4	XEROX CORP		03/08/2018	BARCLAYS CAPITAL FIXED INCOME	08/21/2018	JP MORGAN SECURITIES LLC	60,000	58,629	56,485	58,740		111		111			(2,256)	(2,256)	2,066	1,094
3899999.	Total - Bonds - Industrial and Miscellaneous						2,405,000	2,396,695	2,376,443	2,397,491	0	796	0	796	0	0	(21,048)	(21,048)	34,769	2,267
8399998.	Total - Bonds						11,708,021	11,587,677	11,495,988	11,589,171	0	1,494	0	1,494	0	0	(93,183)	(93,183)	78,237	30,683
9999999.	Total - Bonds, Preferred and Common Stocks							11,587,677	11,495,988	11,589,171	0	1,494	0	1,494	0	0	(93,183)	(93,183)	78,237	30,683

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

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

Sch. DA - Pt. 1
NONE

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 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							
Wells Fargo Bank, NA	San Francisco, CA					373,799	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories		XXX	XXX			(1,624)	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	372,175	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	372,175	XXX
0599999. Total Cash		XXX	XXX	0	0	372,175	XXX

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

1. January	79,531	4. April	490,872	7. July	98,368	10. October	482,471
2. February	142,344	5. May	218,202	8. August	1,938,033	11. November	284,649
3. March	565,894	6. June	149,628	9. September	487,896	12. December	372,174

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								
31846V 41 9	FIRST AMER:TRS OBG V	SD	12/04/2018	2.400		4		0
94975H 29 6	WELLS FRGO TREASURY PLUS CL I MMF	SD	10/02/2018	2.560		1		
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						4	0	0
All Other Money Market Mutual Funds								
31846V 56 7	FIRST AMER:GVT OBLG Z		12/31/2018	2.440		3,680,357		6,760
31846V 56 7	FIRST AMER:GVT OBLG Z	SD	12/17/2018	2.440		100,630		
94984B 79 3	WELLS FRGO HERITAGE CL SELECT MMF		12/20/2018	2.550		8,375,963		6,998
990220 47 7	RBS CITIZENS NA CASH SWEEP	SD	12/03/2018			3		3
8699999. Total - All Other Money Market Mutual Funds						12,156,952	0	13,760
8899999. Total - Cash Equivalents						12,156,957	0	13,760

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Protection of AR policyholders			121,766	119,906
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	Statutory deposit			224,936	221,449
11. Georgia GA	B	Protection of GA policyholders			53,985	53,148
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Protection of MA policyholders			110,055	109,691
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	O	Protection of NV policyholders/workers compensation			300,763	300,313
30. New Hampshire NH	B	Protection of NH policyholders			506,369	505,290
31. New Jersey NJ						
32. New Mexico NM	B	Protection of all policyholders/protection of NM policyholders	336,420	328,096	326,372	317,947
33. New York NY						
34. North Carolina NC	B	Protection of NC policyholders			324,912	319,875
35. North Dakota ND						
36. Ohio OH	O	Protection of all policyholders	3,891,769	3,730,068		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Protection of SC policyholders			179,947	173,545
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	4,228,188	4,058,164	2,149,106	2,121,163

DETAILS OF WRITE-INS

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

2018 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2
Cash Flow	5
Exhibit of Capital Gains (Losses)	12
Exhibit of Net Investment Income	12
Exhibit of Nonadmitted Assets	13
Exhibit of Premiums and Losses (State Page)	19
Five-Year Historical Data	17
General Interrogatories	15
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Notes To Financial Statements	14
Overflow Page For Write-ins	100
Schedule A–Part 1	E01
Schedule A–Part 2	E02
Schedule A–Part 3	E03
Schedule A–Verification Between Years	SI02
Schedule B–Part 1	E04
Schedule B–Part 2	E05
Schedule B–Part 3	E06
Schedule B–Verification Between Years	SI02
Schedule BA–Part 1	E07
Schedule BA–Part 2	E08
Schedule BA–Part 3	E09
Schedule BA–Verification Between Years	SI03
Schedule D–Part 1	E10
Schedule D–Part 1A–Section 1	SI05
Schedule D–Part 1A–Section 2	SI08
Schedule D–Part 2–Section 1	E11
Schedule D–Part 2–Section 2	E12
Schedule D–Part 3	E13
Schedule D–Part 4	E14
Schedule D–Part 5	E15
Schedule D–Part 6–Section 1	E16
Schedule D–Part 6–Section 2	E16
Schedule D–Summary By Country	SI04
Schedule D–Verification Between Years	SI03
Schedule DA–Part 1	E17
Schedule DA–Verification Between Years	SI10
Schedule DB–Part A–Section 1	E18
Schedule DB–Part A–Section 2	E19
Schedule DB–Part A–Verification Between Years	SI11
Schedule DB–Part B–Section 1	E20
Schedule DB–Part B–Section 2	E21
Schedule DB–Part B–Verification Between Years	SI11
Schedule DB–Part C–Section 1	SI12
Schedule DB–Part C–Section 2	SI13
Schedule DB–Part D-Section 1	E22
Schedule DB–Part D-Section 2	E23
Schedule DB–Verification	SI14
Schedule DL–Part 1	E24
Schedule DL–Part 2	E25
Schedule E–Part 1–Cash	E26
Schedule E–Part 2–Cash Equivalents	E27
Schedule E–Verification Between Years	SI15
Schedule E–Part 3–Special Deposits	E28
Schedule F–Part 1	20
Schedule F–Part 2	21
Schedule F–Part 3	22
Schedule F–Part 4	27
Schedule F–Part 5	28
Schedule F–Part 6	29
Schedule H–Accident and Health Exhibit–Part 1	30
Schedule H–Part 2, Part 3 and Part 4	31
Schedule H–Part 5–Health Claims	32
Schedule P–Part 1–Summary	33
Schedule P–Part 1A–Homeowners/Farmowners	35
Schedule P–Part 1B–Private Passenger Auto Liability/Medical	36
Schedule P–Part 1C–Commercial Auto/Truck Liability/Medical	37
Schedule P–Part 1D–Workers' Compensation (Excluding Excess Workers Compensation)	38
Schedule P–Part 1E–Commercial Multiple Peril	39
Schedule P–Part 1F–Section 1–Medical Professional Liability–Occurrence	40
Schedule P–Part 1F–Section 2–Medical Professional Liability–Claims-Made	41
Schedule P–Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	42
Schedule P–Part 1H–Section 1–Other Liability–Occurrence	43
Schedule P–Part 1H–Section 2–Other Liability–Claims-Made	44
Schedule P–Part 1I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	45
Schedule P–Part 1J–Auto Physical Damage	46
Schedule P–Part 1K–Fidelity/Surety	47
Schedule P–Part 1L–Other (Including Credit, Accident and Health)	48
Schedule P-Part 1M-International	49
Schedule P–Part 1N–Reinsurance – Nonproportional Assumed Property	50
Schedule P–Part 1O–Reinsurance – Nonproportional Assumed Liability	51
Schedule P–Part 1P–Reinsurance – Nonproportional Assumed Financial Lines	52
Schedule P–Part 1R–Section 1–Products Liability–Occurrence	53
Schedule P–Part 1R–Section 2–Products Liability–Claims–Made	54
Schedule P–Part 1S–Financial Guaranty/Mortgage Guaranty	55
Schedule P–Part 1T–Warranty	56
Schedule P–Part 2, Part 3 and Part 4 - Summary	34
Schedule P–Part 2A–Homeowners/Farmowners	57
Schedule P–Part 2B–Private Passenger Auto Liability/Medical	57
Schedule P–Part 2C–Commercial Auto/Truck Liability/Medical	57
Schedule P–Part 2D–Workers' Compensation (Excluding Excess Workers Compensation)	57
Schedule P–Part 2E–Commercial Multiple Peril	57
Schedule P–Part 2F–Section 1–Medical Professional Liability–Occurrence	58
Schedule P–Part 2F–Section 2–Medical Professional Liability–Claims–Made	58
Schedule P–Part 2G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	58
Schedule P–Part 2H–Section 1–Other Liability–Occurrence	58
Schedule P–Part 2H–Section 2–Other Liability–Claims–Made	58
Schedule P–Part 2I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	59
Schedule P–Part 2J–Auto Physical Damage	59
Schedule P–Part 2K–Fidelity, Surety	59
Schedule P–Part 2L–Other (Including Credit, Accident and Health)	59
Schedule P–Part 2M–International	59
Schedule P–Part 2N–Reinsurance – Nonproportional Assumed Property	60
Schedule P–Part 2O–Reinsurance – Nonproportional Assumed Liability	60
Schedule P–Part 2P–Reinsurance – Nonproportional Assumed Financial Lines	60
Schedule P–Part 2R–Section 1–Products Liability–Occurrence	61
Schedule P–Part 2R–Section 2–Products Liability–Claims-Made	61
Schedule P–Part 2S–Financial Guaranty/Mortgage Guaranty	61
Schedule P–Part 2T–Warranty	61
Schedule P–Part 3A–Homeowners/Farmowners	62
Schedule P–Part 3B–Private Passenger Auto Liability/Medical	62
Schedule P–Part 3C–Commercial Auto/Truck Liability/Medical	62
Schedule P–Part 3D–Workers' Compensation (Excluding Excess Workers Compensation)	62
Schedule P–Part 3E–Commercial Multiple Peril	62
Schedule P–Part 3F–Section 1 –Medical Professional Liability–Occurrence	63
Schedule P–Part 3F–Section 2–Medical Professional Liability–Claims-Made	63
Schedule P–Part 3G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	63
Schedule P–Part 3H–Section 1–Other Liability–Occurrence	63
Schedule P–Part 3H–Section 2–Other Liability–Claims-Made	63
Schedule P–Part 3I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	64
Schedule P–Part 3J–Auto Physical Damage	64
Schedule P–Part 3K–Fidelity/Surety	64
Schedule P–Part 3L–Other (Including Credit, Accident and Health)	64
Schedule P–Part 3M–International	64
Schedule P–Part 3N–Reinsurance – Nonproportional Assumed Property	65
Schedule P–Part 3O–Reinsurance – Nonproportional Assumed Liability	65
Schedule P–Part 3P–Reinsurance – Nonproportional Assumed Financial Lines	65
Schedule P–Part 3R–Section 1–Products Liability–Occurrence	66
Schedule P–Part 3R–Section 2–Products Liability–Claims-Made	66
Schedule P–Part 3S–Financial Guaranty/Mortgage Guaranty	66
Schedule P–Part 3T–Warranty	66
Schedule P–Part 4A–Homeowners/Farmowners	67
Schedule P–Part 4B–Private Passenger Auto Liability/Medical	67
Schedule P–Part 4C–Commercial Auto/Truck Liability/Medical	67
Schedule P–Part 4D–Workers' Compensation (Excluding Excess Workers Compensation)	67
Schedule P–Part 4E–Commercial Multiple Peril	67
Schedule P–Part 4F–Section 1–Medical Professional Liability–Occurrence	68
Schedule P–Part 4F–Section 2–Medical Professional Liability–Claims-Made	68
Schedule P–Part 4G–Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	68
Schedule P–Part 4H–Section 1–Other Liability–Occurrence	68
Schedule P–Part 4H–Section 2–Other Liability–Claims-Made	68
Schedule P–Part 4I–Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	69
Schedule P–Part 4J–Auto Physical Damage	69
Schedule P–Part 4K–Fidelity/Surety	69
Schedule P–Part 4L–Other (Including Credit, Accident and Health)	69
Schedule P–Part 4M–International	69
Schedule P–Part 4N–Reinsurance – Nonproportional Assumed Property	70
Schedule P–Part 4O–Reinsurance – Nonproportional Assumed Liability	70
Schedule P–Part 4P–Reinsurance – Nonproportional Assumed Financial Lines	70
Schedule P–Part 4R–Section 1–Products Liability–Occurrence	71
Schedule P–Part 4R–Section 2–Products Liability–Claims-Made	71
Schedule P–Part 4S–Financial Guaranty/Mortgage Guaranty	71
Schedule P–Part 4T–Warranty	71
Schedule P–Part 5A–Homeowners/Farmowners	72
Schedule P–Part 5B–Private Passenger Auto Liability/Medical	73
Schedule P–Part 5C–Commercial Auto/Truck Liability/Medical	74
Schedule P–Part 5D–Workers' Compensation (Excluding Excess Workers Compensation)	75
Schedule P–Part 5E–Commercial Multiple Peril	76
Schedule P–Part 5F–Medical Professional Liability–Claims-Made	78
Schedule P–Part 5F–Medical Professional Liability–Occurrence	77
Schedule P–Part 5H–Other Liability–Claims-Made	80
Schedule P–Part 5H–Other Liability–Occurrence	79
Schedule P–Part 5R–Products Liability–Claims-Made	82
Schedule P–Part 5R–Products Liability–Occurrence	81
Schedule P–Part 5T–Warranty	83
Schedule P–Part 6C–Commercial Auto/Truck Liability/Medical	84
Schedule P–Part 6D–Workers' Compensation (Excluding Excess Workers Compensation)	84
Schedule P–Part 6E–Commercial Multiple Peril	85
Schedule P–Part 6H–Other Liability–Claims-Made	86
Schedule P–Part 6H–Other Liability–Occurrence	85
Schedule P–Part 6M–International	86
Schedule P–Part 6N–Reinsurance – Nonproportional Assumed Property	87
Schedule P–Part 6O–Reinsurance – Nonproportional Assumed Liability	87
Schedule P–Part 6R–Products Liability–Claims-Made	88
Schedule P–Part 6R–Products Liability–Occurrence	88
Schedule P–Part 7A–Primary Loss Sensitive Contracts	89
Schedule P–Part 7B–Reinsurance Loss Sensitive Contracts	91
Schedule P Interrogatories	93
Schedule T–Exhibit of Premiums Written	94
Schedule T–Part 2–Interstate Compact	95
Schedule Y–Information Concerning Activities of Insurer Members of a Holding Company Group	96
Schedule Y–Detail of Insurance Holding Company System	97
Schedule Y–Part 2–Summary of Insurer's Transactions With Any Affiliates	98
Statement of Income	4
Summary Investment Schedule	SI01
Supplemental Exhibits and Schedules Interrogatories	99
Underwriting and Investment Exhibit Part 1	6
Underwriting and Investment Exhibit Part 1A	7
Underwriting and Investment Exhibit Part 1B	8
Underwriting and Investment Exhibit Part 2	9
Underwriting and Investment Exhibit Part 2A	10
Underwriting and Investment Exhibit Part 3	11