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LIFE AND ACCIDENT AND HEALTH COMPANIES — ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2018

OF THE CONDITION AND AFFAIRS OF THE

GRANGE LIFE INSURANCE COMPANY

NAIC Group Code 00588 (Current Period), 00267 (Prior Period) NAIC Company Code 71218 Employer's ID Number 31-0739286

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

Country of Domicile United States

Incorporated/Organized 03/05/1968 Commenced Business 07/01/1968

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number)

Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address P.O. Box 1218 (Street and Number or P.O. Box), Columbus, OH, US 43216-1218 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number)

Columbus, OH, US 43206-1066 (City or Town, State, Country and Zip Code), 614-445-2900 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Arnold Laird (Name), 816-753-7000 (Area Code) (Telephone Number) (Extension)

david.laird@kclife.com (E-Mail Address) 816-531-8979 (Fax Number)

OFFICERS

Name	Title	Name	Title
David Arnold Laird #	Controller	Theresa M. Mason	President
Alan Craig Mason Jr. #	General Counsel & Secretary		

OTHER OFFICERS

Robert Philip Bixby #	Chairman	Walter Edwin Bixby #	Chief Executive Officer
Mark Alan Milton #	Actuary	Philip Alan Williams #	Chief Financial Officer

DIRECTORS OR TRUSTEES

Robert Philip Bixby #	Walter Edwin Bixby #	Theresa M. Mason #	Mark Alan Milton #
Philip Alan Williams #			

State of Ohio
County of Franklin
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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.

David Arnold Laird Controller	Theresa M. Mason President	Alan Craig Mason Jr. General Counsel & Secretary

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

a. Is this an original filing? Yes [X] No [ ]

b. If no:
1. State the amendment number
2. Date filed 02/25/2019
3. Number of pages attached

Teresa J. Burchwell, Notary Public
04/28/2022

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities	12,581,973	3.174	12,581,973		12,581,973	3.174
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	9,364,849	2.362	9,364,849		9,364,849	2.362
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.000			0	0.000
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	24,548,583	6.192	24,548,583		24,548,583	6.192
1.43 Revenue and assessment obligations	31,022,476	7.825	31,022,476		31,022,476	7.825
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.000			0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	12,775,211	3.222	12,775,211		12,775,211	3.222
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	58,311,514	14.708	58,311,514		58,311,514	14.708
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	48,796,540	12.308	48,796,540		48,796,540	12.308
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	132,156,909	33.335	132,156,909		132,156,909	33.335
2.2 Unaffiliated non-U.S. securities (including Canada)	21,180,430	5.342	21,180,430		21,180,430	5.342
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated		0.000			0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated		0.000			0	0.000
3.4 Other equity securities:						
3.41 Affiliated		0.000			0	0.000
3.42 Unaffiliated		0.000			0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties		0.000			0	0.000
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company		0.000	0		0	0.000
5.2 Property held for production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0		0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans	12,232,480	3.085	12,232,480		12,232,480	3.085
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	331,586	0.084	331,586		331,586	0.084
9. Securities Lending (Line 10, Asset Page reinvested collateral)		0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	33,150,469	8.362	33,150,469		33,150,469	8.362
11. Other invested assets		0.000			0	0.000
12. Total invested assets	396,453,020	100.000	396,453,020	0	396,453,020	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		322,856,463
2.	Cost of bonds and stocks acquired, Part 3, Column 7		88,133,309
3.	Accrual of discount		286,582
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		(936,956)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		58,736,460
7.	Deduct amortization of premium		1,275,806
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	256,353	256,353
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		667,704
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		350,738,485
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		350,738,485

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	70,743,362	68,672,319	70,816,744	71,650,567
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	70,743,362	68,672,319	70,816,744	71,650,567
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,522,203	2,616,555	2,528,525	2,500,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	22,026,380	22,712,348	22,177,986	21,985,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	102,109,202	101,083,576	102,678,097	99,502,101
	8. United States	132,156,908	133,659,094	133,852,434	126,129,196
Industrial and Miscellaneous, SVO Identified	9. Canada	9,137,596	9,301,782	9,282,514	9,045,000
Funds, Bank Loans and Hybrid Securities	10. Other Countries	12,042,834	11,910,407	12,274,384	11,393,600
(unaffiliated)	11. Totals	153,337,338	154,871,283	155,409,332	146,567,796
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	350,738,485	349,956,081	353,610,684	342,205,464
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	350,738,485	349,956,081	353,610,684	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	16,190,279	21,512,890	15,491,049	14,925,568	2,623,577	XXX	70,743,363	20.2	48,574,312	15.0	70,743,363	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	16,190,279	21,512,890	15,491,049	14,925,568	2,623,577	XXX	70,743,363	20.2	48,574,312	15.0	70,743,363	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1			1,500,854	1,021,349		XXX	2,522,203	0.7	3,536,465	1.1	2,522,203	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	0	1,500,854	1,021,349	0	XXX	2,522,203	0.7	3,536,465	1.1	2,522,203	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		1,499,710	9,636,816	8,320,397	2,569,458	XXX	22,026,380	6.3	23,812,780	7.4	22,026,380	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	1,499,710	9,636,816	8,320,397	2,569,458	XXX	22,026,380	6.3	23,812,780	7.4	22,026,380	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,273,245	28,838,044	28,129,947	25,214,322	10,653,644	XXX	102,109,202	29.1	109,767,399	34.0	102,109,202	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	9,273,245	28,838,044	28,129,947	25,214,322	10,653,644	XXX	102,109,202	29.1	109,767,399	34.0	102,109,202	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	774,910	12,997,722	33,251,426	34,313,748	8,216,464	XXX	89,554,269	25.5	69,994,278	21.7	76,436,520	13,117,749
6.2 NAIC 2	1,375,672	10,506,456	31,728,184	17,258,705	2,914,050	XXX	63,783,069	18.2	45,886,108	14.2	62,004,402	1,778,667
6.3 NAIC 3						XXX	0	0.0	14,804,712	4.6		
6.4 NAIC 4						XXX	0	0.0	6,167,209	1.9		
6.5 NAIC 5						XXX	0	0.0	312,420	0.1		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	2,150,582	23,504,178	64,979,610	51,572,453	11,130,514	XXX	153,337,338	43.7	137,164,727	42.5	138,440,922	14,896,416
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1						XXX	0	0.0	XXX	XXX		
10.2 NAIC 2						XXX	0	0.0	XXX	XXX		
10.3 NAIC 3						XXX	0	0.0	XXX	XXX		
10.4 NAIC 4						XXX	0	0.0	XXX	XXX		
10.5 NAIC 5						XXX	0	0.0	XXX	XXX		
10.6 NAIC 6						XXX	0	0.0	XXX	XXX		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 26,238,433	64,848,366	88,010,091	83,795,384	24,063,143	0	286,955,416	81.8	XXX	XXX	273,837,667	13,117,749
11.2 NAIC 2	(d) 1,375,672	10,506,456	31,728,184	17,258,705	2,914,050	0	63,783,069	18.2	XXX	XXX	62,004,402	1,778,667
11.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	27,614,105	75,354,822	119,738,275	101,054,089	26,977,193	0	(b) 350,738,485	100.0	XXX	XXX	335,842,069	14,896,416
11.8 Line 11.7 as a % of Col. 7	7.9	21.5	34.1	28.8	7.7	0.0	100.0	XXX	XXX	XXX	95.8	4.3
12. Total Bonds Prior Year												
12.1 NAIC 1	8,223,338	52,159,431	83,724,604	94,234,505	17,343,356	0	XXX	XXX	255,685,234	79.2	243,295,587	12,389,646
12.2 NAIC 2	20,350	7,622,319	16,345,780	18,127,100	3,770,559	0	XXX	XXX	45,886,108	14.2	42,913,783	2,972,325
12.3 NAIC 3	51,828	2,820,459	10,442,546	1,111,250	378,628	0	XXX	XXX	14,804,712	4.6	7,986,869	6,817,843
12.4 NAIC 4	234,528	2,686,433	3,046,248	200,000	0	0	XXX	XXX	6,167,209	1.9	2,616,640	3,550,569
12.5 NAIC 5	0	138,384	174,035	0	0	0	XXX	XXX	(c) 312,420	0.1	138,384	174,035
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	8,530,044	65,427,026	113,733,213	113,672,855	21,492,543	0	XXX	XXX	(b) 322,855,683	100.0	296,951,263	25,904,418
12.8 Line 12.7 as a % of Col. 9	2.6	20.3	35.2	35.2	6.7	0.0	XXX	XXX	100.0	XXX	92.0	8.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	26,044,067	61,062,120	81,545,989	81,122,349	24,063,143		273,837,667	78.1	243,295,587	75.4	273,837,667	XXX
13.2 NAIC 2	1,272,568	9,813,970	30,745,109	17,258,705	2,914,050		62,004,402	17.7	42,913,783	13.3	62,004,402	XXX
13.3 NAIC 3							0	0.0	7,986,869	2.5	0	XXX
13.4 NAIC 4							0	0.0	2,616,640	0.8	0	XXX
13.5 NAIC 5							0	0.0	138,384	0.0	0	XXX
13.6 NAIC 6							0	0.0	0	0.0	0	XXX
13.7 Totals	27,316,635	70,876,090	112,291,098	98,381,054	26,977,193	0	335,842,069	95.8	296,951,263	92.0	335,842,069	XXX
13.8 Line 13.7 as a % of Col. 7	8.0	21.0	33.0	29.0	8.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.0	20.0	32.0	28.0	8.0	0.0	96.0	XXX	XXX	XXX	96.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	194,367	3,786,246	6,464,102	2,673,035			13,117,749	3.7	12,389,646	3.8	XXX	13,117,749
14.2 NAIC 2	103,105	692,487	983,075				1,778,667	0.5	2,972,325	0.9	XXX	1,778,667
14.3 NAIC 3							0	0.0	6,817,843	2.1	XXX	0
14.4 NAIC 4							0	0.0	3,550,569	1.1	XXX	0
14.5 NAIC 5							0	0.0	174,035	0.1	XXX	0
14.6 NAIC 6							0	0.0	0	0.0	XXX	0
14.7 Totals	297,472	4,478,733	7,447,177	2,673,035	0	0	14,896,416	4.2	25,904,418	8.0	XXX	14,896,416
14.8 Line 14.7 as a % Col. 7	2.0	30.0	50.0	18.0	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	0.1	1.0	2.0	1.0	0.0	0.0	4.0	XXX	XXX	XXX	XXX	4.0

(a) Includes $ 14,896,416 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	9,993,924	2,588,049	2,476,763	6,888,086		XXX	21,946,822	6.3	17,563,934	5.4	21,946,822	
1.2 Residential Mortgage-Backed Securities	4,607,556	12,525,407	7,760,195	5,867,212	2,623,577	XXX	33,383,946	9.5	26,839,913	8.3	33,383,946	
1.3 Commercial Mortgage-Backed Securities	1,588,799	6,399,434	5,254,091	2,170,270		XXX	15,412,594	4.4	4,170,465	1.3	15,412,594	
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	16,190,279	21,512,890	15,491,049	14,925,568	2,623,577	XXX	70,743,362	20.2	48,574,312	15.0	70,743,362	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations			1,500,854	1,021,349		XXX	2,522,203	0.7	3,536,465	1.1	2,522,203	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	0	0	1,500,854	1,021,349	0	XXX	2,522,203	0.7	3,536,465	1.1	2,522,203	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations		1,499,710	9,636,816	8,320,397	2,569,458	XXX	22,026,380	6.3	23,812,780	7.4	22,026,380	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	0	1,499,710	9,636,816	8,320,397	2,569,458	XXX	22,026,380	6.3	23,812,780	7.4	22,026,380	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations			6,276,217	15,070,390	9,675,869	XXX	31,022,476	8.8	42,272,233	13.1	31,022,476	
5.2 Residential Mortgage-Backed Securities	9,273,245	28,838,044	21,853,730	10,143,932	977,775	XXX	71,086,725	20.3	67,495,166	20.9	71,086,725	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.5 Totals	9,273,245	28,838,044	28,129,947	25,214,322	10,653,644	XXX	102,109,201	29.1	109,767,399	34.0	102,109,201	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	2,150,582	23,504,178	64,979,610	51,572,453	11,130,514	XXX	153,337,338	43.7	137,164,727	42.5	138,440,922	14,896,416
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
6.5 Totals	2,150,582	23,504,178	64,979,610	51,572,453	11,130,514	XXX	153,337,338	43.7	137,164,727	42.5	138,440,922	14,896,416
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0	0	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans – Acquired						XXX	0	0.0	XXX	XXX		
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	12,144,506	27,591,938	84,870,259	82,872,675	23,375,841	XXX	230,855,220	65.8	XXX	XXX	215,958,804	14,896,416
11.2 Residential Mortgage-Backed Securities	13,880,801	41,363,450	29,613,925	16,011,143	3,601,352	XXX	104,470,672	29.8	XXX	XXX	104,470,672	0
11.3 Commercial Mortgage-Backed Securities	1,588,799	6,399,434	5,254,091	2,170,270	0	XXX	15,412,594	4.4	XXX	XXX	15,412,594	0
11.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0		0	0.0	XXX	XXX	0	0
11.7 Totals	27,614,106	75,354,822	119,738,275	101,054,088	26,977,193	0	350,738,486	100.0	XXX	XXX	335,842,070	14,896,416
11.8 Lines 11.7 as a % Col. 7	8.0	21.0	34.0	29.0	8.0	0.0	100.0	XXX	XXX	XXX	96.0	4.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	4,556,194	52,841,804	77,617,791	71,205,082	18,129,268	XXX	XXX	XXX	224,350,139	69.5	198,445,720	25,904,419
12.2 Residential Mortgage-Backed Securities	3,973,851	12,068,514	34,752,176	40,177,263	3,363,274	XXX	XXX	XXX	94,335,078	29.2	94,335,078	0
12.3 Commercial Mortgage-Backed Securities	0	516,709	1,363,246	2,290,510	0	XXX	XXX	XXX	4,170,465	1.3	4,170,465	0
12.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	8,530,045	65,427,027	113,733,213	113,672,855	21,492,542	0	XXX	XXX	322,855,682	100.0	296,951,263	25,904,419
12.8 Line 12.7 as a % of Col. 9	3.0	20.0	35.0	35.0	7.0	0.0	XXX	XXX	100.0	XXX	92.0	8.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	11,847,034	23,113,205	77,423,082	80,199,641	23,375,841	XXX	215,958,804	61.6	198,445,720	61.5	215,958,804	XXX
13.2 Residential Mortgage-Backed Securities	13,880,801	41,363,450	29,613,925	16,011,143	3,601,352	XXX	104,470,672	29.8	94,335,078	29.2	104,470,672	XXX
13.3 Commercial Mortgage-Backed Securities	1,588,799	6,399,434	5,254,091	2,170,270		XXX	15,412,594	4.4	4,170,465	1.3	15,412,594	XXX
13.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	27,316,634	70,876,089	112,291,098	98,381,054	26,977,193	0	335,842,070	95.8	296,951,263	92.0	335,842,070	XXX
13.8 Line 13.7 as a % of Col. 7	8.0	21.0	33.0	29.0	8.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.0	20.0	32.0	28.0	8.0	0.0	96.0	XXX	XXX	XXX	96.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	297,471	4,478,733	7,447,177	2,673,035		XXX	14,896,416	4.2	25,904,419	8.0	XXX	14,896,416
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						XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans						XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	297,471	4,478,733	7,447,177	2,673,035	0	0	14,896,416	4.2	25,904,419	8.0	XXX	14,896,416
14.8 Line 14.7 as a % of Col. 7	2.0	30.0	50.0	18.0	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	0.1	1.0	2.0	1.0	0.0	0.0	4.0	XXX	XXX	XXX	XXX	4.0

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Part 2 - Verification Between Yrs

NONE

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

Schedule BA - Part 3

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
Bonds - U.S. Governments - Issuer Obligations																					
3130A8-GX-5	FEDERAL HOME LOAN BANK 3 16/06/36			2	1FE	887,930	89.7550	897,550	1,000,000	888,179		249			3.000	3.926	JD	1,250	15,000	12/07/2018	06/16/2036
3130A9-X6-3	FEDERAL HOME LOAN BANK 2 25/11/31			2	1FE	1,997,520	96.0950	1,921,900	2,000,000	1,999,908		2,229			2.000	2.010	MN	4,000	40,000	11/03/2016	11/25/2031
3130A9-YG-0	FEDERAL HOME LOAN BANK 2 25/11/31			2	1FE	3,000,000	94.1000	2,823,000	3,000,000	3,000,000					2.000	2.010	MN	6,000	60,000	11/03/2016	11/25/2031
3130AD-SW-3	FEDERAL HOME LOAN BANK 3.5 13/03/26			2	1FE	998,500	100.0000	1,000,000	1,000,000	998,628		128			3.500	3.553	MS	10,500	17,500	03/21/2018	03/13/2026
3133EH-UW-1	FEDERAL FARM CREDIT BANK 2.74 15/05/25			2	1FE	976,000	98.0970	980,970	1,000,000	978,640		2,640			2.740	3.136	MN	3,501	27,400	02/09/2018	05/15/2025
3134GA-FP-4	FREDDIE MAC 2 28/08/31			2	1	1,000,000	94.9000	949,000	1,000,000	1,000,000		(1)			2.000	2.009	FA	6,833	20,000	08/18/2016	08/28/2031
3134GA-FX-7	FREDDIE MAC 2.15 27/08/27			2	1	499,375	91.7390	458,695	500,000	499,495		52			2.150	2.174	FA	3,703	10,750	08/19/2016	08/27/2027
912828-D2-3	US TREASURY N/B 1.625 30/04/19				1	9,975,000	99.7188	9,971,880	10,000,000	9,993,924		18,415			1.625	1.832	AO	27,679	162,500	12/21/2017	04/30/2019
912828-PC-8	US TREASURY N/B 2.625 15/11/20	SD			1	1,227,188	100.1836	1,202,203	1,200,000	1,207,873		(4,071)			2.625	2.281	MN	4,090	31,500	01/15/2014	11/15/2020
912828-SV-3	US TREASURY N/B 1.75 15/05/22	SD			1	1,337,617	97.6523	1,318,306	1,350,000	1,345,345		1,325			1.750	1.867	MN	3,491	22,603	04/16/2015	05/15/2022
912828-SV-3	US TREASURY N/B 1.75 15/05/22				1	34,563	97.6523	34,178	35,000	34,831		48			1.750	1.867	MN	531	731	04/16/2015	05/15/2022
0199999 - Bonds - U.S. Governments - Issuer Obligations						21,933,692	XXX	21,557,683	22,085,000	21,946,822	0	21,014	0	0	XXX	XXX	XXX	71,577	407,984	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
38373Q-HL-8	GOVERNMENT NATIONAL MORTGAGE A 5.5			4	1	667,809	112.8576	648,931	575,000	642,978		(15,808)			5.500	2.468	MON	2,635	31,625	01/04/2017	04/20/2033
38377Y-AP-5	GOVERNMENT NATIONAL MORTGAGE A 3.5			4	1	1,574,531	100.4474	1,506,711	1,500,000	1,549,997		(10,529)			3.500	2.786	MON	4,375	52,500	10/22/2015	09/20/2041
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2			4	1	283,714	97.2861	272,902	280,514	282,650		(649)			2.000	1.734	MON	468	5,610	06/20/2012	10/20/2040
38378D-BL-8	GOVERNMENT NATIONAL MORTGAGE A 4			4	1	124,395	101.3641	115,847	114,288	119,926		(2,787)			4.000	1.578	MON	381	4,571	07/11/2012	09/20/2040
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	170,938	98.4264	160,523	163,090	168,544		(1,607)			3.000	2.031	MON	408	4,893	12/07/2012	11/20/2042
38378K-RS-0	GOVERNMENT NATIONAL MORTGAGE A 2.3886			4	1	529,547	94.2005	518,103	550,000	540,531		4,112			2.389	3.190	MON	1,095	13,137	06/04/2015	07/16/2043
38378T-X2-1	GOVERNMENT NATIONAL MORTGAGE A 2.5			4	1	1,465,547	94.8298	1,422,447	1,500,000	1,477,140		5,360			2.500	2.860	MON	3,125	37,500	04/26/2016	07/20/2041
38378W-3A-9	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	1,995,000	94.4672	1,889,344	2,000,000	1,996,337		882			3.000	3.026	MON	5,000	60,000	02/18/2016	09/20/2043
38379F-DG-1	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	1,748,600	97.1255	1,642,392	1,691,000	1,730,282		(10,600)			3.000	2.344	MON	4,228	50,730	04/12/2016	05/20/2032
38379F-VF-3	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	4,489,142	95.9289	4,255,189	4,435,774	4,471,716		(9,962)			3.000	2.758	MON	11,089	133,073	04/14/2016	07/20/2045
38380A-A5-6	GOVERNMENT NATIONAL MORTGAGE A 4			4	1	2,452,396	107.5562	2,353,352	2,188,021	2,389,719		(54,423)			4.000	1.807	MON	7,293	85,654	09/20/2016	05/20/2045
38380B-N2-7	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	6,279,111	90.1978	5,703,810	6,323,668	6,286,373		6,091			3.000	3.088	MON	15,809	186,663	10/26/2016	09/20/2046
38380B-N4-3	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	5,270,587	89.9273	4,900,846	5,449,787	5,300,900		24,251			3.000	3.485	MON	13,624	160,868	11/08/2016	09/20/2046
38380Y-E9-2	GOVERNMENT NATIONAL MORTGAGE A 3			4	1	3,998,899	91.5609	4,213,836	4,602,222	4,001,691		2,792			3.000	4.262	MON	11,506	11,506	11/26/2018	09/20/2048
38381A-XQ-4	GOVERNMENT NATIONAL MORTGAGE A 3.5			4	1	2,425,000	99.4132	2,485,330	2,500,000	2,425,163		163			3.500	3.786	MON	7,292		12/12/2018	11/20/2048
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						33,475,215	XXX	32,089,563	33,873,364	33,383,946	0	(62,715)	0	0	XXX	XXX	XXX	88,328	838,329	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38378K-5X-3	GOVERNMENT NATIONAL MORTGAGE A 3.1448			4	1	4,187,500	96.5148	3,860,592	4,000,000	4,148,315		(22,150)			3.145	2.487	MON	10,483	125,832	11/02/2016	11/16/2054

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
38379U-6F-8	GOVERNMENT NATIONAL MORTGAGE A 2.4			4	1	4,610,739	94.3339	4,558,915	4,832,743	4,630,019		22,342			2.400	3.111	MON	9,665	86,989	03/22/2018	07/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35			4	1	4,708,492	96.1850	4,702,258	4,888,765	4,723,331		15,825			2.350	3.375	MON	9,574	38,295	08/27/2018	04/16/2052
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5			4	1	1,901,106	96.5805	1,903,308	1,970,696	1,910,929		10,680			2.500	3.337	MON	4,106	32,845	04/18/2018	11/16/2048
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						15,407,836	XXX	15,025,073	15,692,204	15,412,594	0	26,697	0	0	XXX	XXX	XXX	33,827	283,962	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						70,816,744	XXX	68,672,319	71,650,567	70,743,362	0	(15,004)	0	0	XXX	XXX	XXX	193,732	1,530,275	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
419791-YS-1	HAWAII ST 5.23			1	1FE	502,355	112.8850	564,425	500,000	501,171		(160)			5.230	5.249	FA	10,896	26,150	02/11/2010	02/01/2025
882723-B8-1	TEXAS ST 3.838			2	1FE	1,026,920	102.3170	1,023,170	1,000,000	1,021,349		(2,757)			3.838	3.671	AO	9,595	38,380	12/02/2016	10/01/2032
97705L-WN-3	WISCONSIN ST 5.2			2	1FE	999,250	102.8960	1,028,960	1,000,000	999,682		35			5.200	5.270	MN	8,667	52,000	09/16/2009	05/01/2026
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						2,528,525	XXX	2,616,555	2,500,000	2,522,203	0	(2,881)	0	0	XXX	XXX	XXX	29,158	116,530	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,528,525	XXX	2,616,555	2,500,000	2,522,203	0	(2,881)	0	0	XXX	XXX	XXX	29,158	116,530	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
033161-ZN-3	ANCHORAGE AK 5.368			1,2	1FE	1,016,090	103.3660	1,033,660	1,000,000	1,002,489		(1,875)			5.368	5.394	AO	13,420	53,680	03/23/2010	04/01/2026
03588E-4Q-3	ANNE ARUNDEL CNTY MD 5.35			2	1FE	1,024,970	102.8070	1,028,070	1,000,000	1,003,976		(3,010)			5.350	5.363	AO	13,375	53,500	10/28/2010	04/01/2028
180848-DV-2	CLARK CNTY NV 6.26			2	1FE	999,420	102.7180	1,027,180	1,000,000	999,710		50			6.260	6.359	MN	10,433	62,600	06/25/2009	11/01/2023
213633-GD-6	COOK CNTY IL CMNTY CONSOL SCH 5.391			2	1FE	1,008,540	102.1710	1,021,710	1,000,000	1,000,994		(1,028)			5.391	5.440	JD	4,493	53,910	10/21/2009	12/01/2024
236091-F3-3	DANE CNTY WI 5.05			2	1FE	713,928	100.1690	716,208	715,000	714,558		69			5.050	5.124	JD	3,009	36,108	09/22/2009	06/01/2024
266778-EJ-4	DURHAM NC 4.945			2	1FE	495,750	103.2380	516,190	500,000	497,004		183			4.945	5.074	AO	6,181	24,725	10/19/2010	10/01/2030
304639-MY-0	FAIRFIELD OH 5.54			2	1FE	750,000	104.4280	783,210	750,000	750,000					5.540	5.614	JD	3,463	41,550	06/16/2010	12/01/2026
358776-NK-4	FRISCO TX 3.5			2	1FE	2,017,880	93.5500	1,871,000	2,000,000	2,013,889		(1,695)			3.500	3.484	FA	26,444	70,000	06/28/2016	02/15/2041
360046-Q9-0	FULTON CNTY GA 5.148			1	1FE	1,000,310	114.8770	1,148,770	1,000,000	1,000,301		(9)			5.148	5.208	JJ	25,740	51,480	09/17/2010	07/01/2039
412486-5B-4	HARFORD CNTY MD 5.375			2	1FE	1,021,370	103.3310	1,033,310	1,000,000	1,003,927		(2,451)			5.375	5.380	JJ	26,875	53,750	06/02/2010	07/01/2026
497476-WY-3	KIRKLAND WA 5.25			2	1FE	1,156,263	104.4900	1,217,309	1,165,000	1,159,431		475			5.250	5.387	JD	5,097	61,163	12/08/2010	12/01/2027
548253-V2-6	LOWER MERION TWP PA 5.45			2	1FE	505,835	103.9430	519,715	500,000	501,492		(674)			5.450	5.488	JJ	12,565	27,250	04/20/2011	01/15/2031
562333-FV-1	MANCHESTER NH 5.15			2	1FE	499,500	102.8020	514,010	500,000	499,700		27			5.150	5.224	JJ	12,875	25,750	12/02/2010	07/01/2027
567609-CT-7	MARIEMONT OH CITY SCH DIST 5.9			2	1FE	414,335	104.7890	424,395	405,000	409,852		(2,341)			5.900	5.841	JD	1,991	23,895	08/19/2010	12/01/2030
591852-QH-4	MET COUNCIL MINNEAPOLIS-SAINT 5.2			2	1FE	970,000	104.7340	1,047,340	1,000,000	978,326		1,235			5.200	5.520	FA	21,667	52,000	02/16/2011	02/01/2031
609558-7C-9	MONMOUTH CNTY NJ 4.2			1	1FE	500,000	102.6500	513,250	500,000	500,000					4.200	4.236	JD	1,750	21,000	12/02/2010	12/01/2020
64966H-YL-8	NEW YORK NY 5.798			1	1FE	504,865	117.2100	586,050	500,000	503,070		(248)			5.798	5.774	MS	9,663	28,990	03/23/2010	03/01/2028
668180-DK-5	N WSTRN OH LOCAL SCH DIST CLAR 6.875			2	1FE	1,023,450	106.8390	1,068,390	1,000,000	1,005,774		(2,733)			6.875	6.937	JD	5,729	68,750	12/13/2010	12/01/2038
725277-CD-7	PITTSBURGH PA SCH DIST 5.202			2	1FE	1,005,000	101.6810	1,016,810	1,000,000	1,000,420		(600)			5.202	5.244	MS	17,340	52,020	10/06/2009	09/01/2024
741701-YH-3	PRINCE GEORGES CNTY MD 5			2	1FE	953,890	101.7790	1,017,790	1,000,000	969,379		2,061			5.000	5.450	MS	14,722	50,000	10/26/2009	09/15/2029
796269-UD-8	SAN ANTONIO TX INDEP SCH DIST 6.097			1,2	1FE	1,579,601	105.5780	1,530,881	1,450,000	1,513,901		(37,652)			6.097	5.682	FA	33,398	88,407	05/24/2011	08/15/2031
879709-N6-6	TEMPE AZ 5.719			2	1FE	1,027,920	103.7960	1,037,960	1,000,000	1,005,198		(3,235)			5.719	5.736	JJ	28,595	57,190	06/22/2010	07/01/2030
930863-S3-0	WAKE CNTY NC 5.3			2	1FE	992,030	102.9540	1,029,540	1,000,000	994,739		375			5.300	5.437	AO	13,250	53,000	03/24/2010	04/01/2029
940157-RF-9	WASHINGTON MD SUBURBAN SAN DIS 5			2	1FE	997,040	100.9600	1,009,600	1,000,000	998,250		163			5.000	5.087	JD	4,167	50,000	10/15/2009	06/01/2027
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						22,177,986	XXX	22,712,348	21,985,000	22,026,380	0	(52,913)	0	0	XXX	XXX	XXX	316,242	1,160,717	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						22,177,986	XXX	22,712,348	21,985,000	22,026,380	0	(52,913)	0	0	XXX	XXX	XXX	316,242	1,160,717	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					

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
018100-DU-8	ALLEN TX CMNTY DEV CORP 3.073			2	1FE	560,000	94.0700	526,792	560,000	560,000					3.073	3.088	MS	5,736	17,209	08/16/2016	09/01/2031
10901R-AV-1	BRIER CREEK IN SCH BLDG CORP 6.08			2	1FE	1,000,000	101.6970	1,016,970	1,000,000	1,000,000					6.080	6.169	JJ	28,036	60,800	05/13/2009	07/15/2024
143287-CB-4	CARMEL IN LOCAL PUBLIC IMPT BO 3.762			2	1FE	1,000,000	96.6060	966,060	1,000,000	1,000,000					3.762	3.797	JJ	17,347	37,620	07/21/2016	01/15/2041
143287-FH-8	CARMEL IN LOCAL PUBLIC IMPT BO 3.7			2	1FE	771,043	99.8940	784,168	785,000	771,614		571			3.700	3.886	JJ	13,393	17,024	02/08/2018	01/15/2034
15504R-ET-2	CENTRL PUGET SOUND WA REGL TRA 5.491			1	1FE	1,319,770	124.1920	1,241,920	1,000,000	1,294,885		(10,501)			5.491	3.434	MN	9,152	54,910	05/31/2016	11/01/2039
155675-BX-8	CENTRL UT WTR CONSERVANCY DIST 5.3			2	1FE	501,480	102.8900	514,450	500,000	500,227		(171)			5.300	5.361	AO	6,625	26,500	06/01/2010	10/01/2027
155888-AT-7	CENTRL WEBER UT SWR IMPT DIST 6.15			2	1FE	991,250	100.5350	1,005,350	1,000,000	994,141		401			6.150	6.306	MS	20,500	61,500	05/27/2009	03/01/2029
196632-HE-6	COLORADO SPRINGS CO UTILITIESR 6.013			1	1FE	1,579,360	125.7210	1,584,085	1,260,000	1,536,925		(8,612)			6.013	4.394	MN	9,681	75,764	03/08/2013	11/15/2039
407288-XY-0	HAMILTON CNTY OH SWR SYS REVEN 5.37			2	1FE	1,007,610	105.0400	1,050,400	1,000,000	1,004,307		(2,081)			5.370	5.401	JD	4,475	53,700	10/19/2010	12/01/2035
45506D-WV-3	INDIANA ST FIN AUTH REVENUE 3.066			1	1FE	1,033,410	96.7240	967,240	1,000,000	1,028,198		(2,284)			3.066	2.773	JJ	15,330	30,660	08/25/2016	07/01/2029
590545-SD-2	MESA AZ UTILITY SYS REVENUE 6			2	1FE	1,022,720	101.7340	1,017,340	1,000,000	1,001,466		(2,794)			6.000	6.055	JJ	30,000	60,000	05/07/2009	07/01/2024
61336P-DR-9	MONTGOMERY CNTY MD REVENUE 5			2	1FE	980,129	104.6600	1,020,435	975,000	976,452		(572)			5.000	5.044	MN	8,125	48,750	08/31/2011	05/01/2031
64469N-AG-4	NEW HAMPSHIRE ST FEDERAL HIGHW 4.984			1	1FE	984,920	109.2110	1,092,110	1,000,000	991,762		1,010			4.984	5.181	MS	16,613	49,840	11/12/2010	09/01/2025
64985H-WY-9	NEW YORK ST ENVRNMNTL FACS COR 2.72			1	1FE	885,437	93.6350	884,851	945,000	892,992		3,644			2.720	3.324	JJ	11,852	25,704	11/17/2016	07/15/2030
65830T-AF-2	NORTH CAROLINA ST TURNPIKE AUT 6			1,2	1FE	1,008,750	100.2960	1,002,960	1,000,000	1,000,003		(1,160)			6.000	6.087	JJ	30,000	60,000	07/17/2009	01/01/2025
677632-MV-0	OHIO ST UNIV 4.91			1	1FE	1,000,000	115.7140	1,157,140	1,000,000	1,000,000					4.910	4.970	JD	4,092	49,100	09/15/2010	06/01/2040
73358W-XP-4	PORT AUTH OF NEW YORK & NEW JE 4.823			2	1FE	2,121,700	104.9890	2,099,780	2,000,000	2,089,934		(12,036)			4.823	4.580	JD	8,038	96,460	04/04/2016	06/01/2045
795681-GM-1	SALT LAKE CNTY UT MUNI BLDG AU 5.82			1	1FE	1,022,680	118.4050	1,184,050	1,000,000	1,015,397		(1,042)			5.820	5.697	JD	4,850	58,200	01/25/2010	12/01/2029
796253-Y3-0	SAN ANTONIO TX ELEC & GAS REVE 5.808			1	1FE	2,167,891	126.8010	2,155,617	1,700,000	2,142,159		(12,690)			5.808	4.034	FA	41,140	98,736	11/15/2016	02/01/2041
79642B-LS-0	SAN ANTONIO TX WTR REVENUE 6.17			1,2	1FE	400,000	104.4700	417,880	400,000	400,000					6.170	6.263	MN	3,154	24,680	11/12/2010	05/15/2032
812631-HB-8	SEATTLE WA DRAIN & WSTWTR REVE 5			1	1FE	496,345	110.5490	552,745	500,000	498,224		255			5.000	5.132	MN	4,167	25,000	12/21/2009	11/01/2024
89602N-UN-2	TRIBOROUGH NY BRIDGE & TUNNEL 5.5			1	1FE	1,328,390	120.2840	1,202,840	1,000,000	1,306,002		(10,182)			5.500	3.437	MN	7,028	55,000	09/14/2016	11/15/2039
91476P-QY-7	UNIV OK REVENUES 3.375			2	1FE	1,381,217	94.3330	1,372,545	1,455,000	1,388,665		3,689			3.375	3.846	JJ	24,553	49,106	11/22/2016	07/01/2032
915217-SB-0	UNIV OF VIRGINIA VA UNIV REVEN 5			1	1FE	1,210,150	115.8040	1,158,040	1,000,000	1,193,910		(5,735)			5.000	3.716	MS	16,667	50,000	01/25/2016	09/01/2040
916277-KV-7	UPPER OCCOQUAN VA SEWAGE AUTH 5.3			1	1FE	750,000	117.4270	880,703	750,000	750,000					5.300	5.369	JJ	19,875	39,750	12/20/2010	07/01/2027
928172-WG-6	VIRGINIA ST PUBLIC BLDG AUTH P 5.9			1	1FE	977,621	121.3350	1,146,616	945,000	968,411		(1,390)			5.900	5.681	FA	23,231	55,755	11/12/2010	08/01/2030
938240-CN-6	WASHINGTON CNTY OR CLEAN WTR S 5.701			1	1FE	1,075,060	116.1850	1,161,850	1,000,000	1,052,539		(3,253)			5.701	5.153	AO	14,253	57,010	07/30/2010	10/01/2030
944088-AA-1	WAXAHACHIE TX EDU FIN CORP EDU 4.556			2	1FE	1,499,372	103.1250	1,443,750	1,400,000	1,471,221		(11,238)			4.556	4.131	FA	24,096	63,784	05/31/2016	08/15/2033
977100-DR-4	WISCONSIN ST GEN FUND ANNUAL A 3.294			1	1FE	1,188,665	90.5500	1,131,875	1,250,000	1,193,041		2,044			3.294	3.663	MN	6,863	41,175	11/18/2016	05/01/2037
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						31,264,969	XXX	31,740,561	29,425,000	31,022,476	0	(74,126)	0	0	XXX	XXX	XXX	428,870	1,443,736	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					

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
3128HX-SS-5	FREDDIEMAC STRIP 3			4	1	1,308,626	98.4280	1,237,027	1,256,784	1,297,669		(7,856)			3.000	2.296	MON	3,142	37,704	09/13/2012	08/15/2042
3128KJ-CZ-3	FREDDIE MAC 5.5 POOL ID A55488			4	1FE	70,531	106.7760	75,618	70,819	70,555		53			5.500	5.643	MON	325	3,895	12/13/2006	12/01/2036
3128MJ-BW-9	FREDDIE MAC 5.5 POOL ID G08052			4	1FE	89,368	107.9010	96,898	89,803	89,411		96			5.500	5.649	MON	412	4,939	11/20/2006	04/01/2035
3128P7-RY-1	FREDDIE MAC 3.5 POOL ID C91403			4	1	491,965	101.8200	465,295	456,978	485,001		(6,016)			3.500	2.088	MON	1,333	15,994	10/02/2012	03/01/2032
3128P7-S2-0	FREDDIE MAC 3.5 POOL ID C91437			4	1	371,455	101.8202	359,778	353,346	367,901		(3,278)			3.500	2.484	MON	1,031	12,367	04/16/2012	04/01/2032
31294M-A7-6	FREDDIE MAC 4 POOL ID E02730			4	1FE	96,278	102.5770	94,932	92,547	94,853		(1,010)			4.000	2.894	MON	308	3,702	11/24/2010	10/01/2025
3136A6-XB-5	FANNIE MAE 3			4	1	1,004,844	97.7652	977,652	1,000,000	1,002,235		(974)			3.000	2.887	MON	2,500	30,000	09/10/2015	05/25/2031
3136A7-ZV-7	FANNIE MAE 3.5			4	1	367,842	101.7297	364,855	358,652	365,305		(1,503)			3.500	3.052	MON	1,046	12,553	10/18/2013	03/25/2041
3136A9-BL-1	FANNIE MAE 3.5			4	1FE	563,991	101.2015	566,167	559,445	563,507		(675)			3.500	3.352	MON	1,632	19,581	05/11/2015	10/25/2042
3136AG-RG-9	FANNIE MAE 4.5			4	1	3,494,270	107.6333	3,523,590	3,273,699	3,467,246		(26,297)			4.500	3.532	MON	12,276	143,788	11/01/2016	10/25/2043
3136AJ-E9-3	FANNIE MAE 3.5			4	1FE	1,536,994	100.1903	1,505,860	1,503,000	1,520,973		(4,719)			3.500	3.158	MON	4,384	52,605	09/23/2014	11/25/2042
3136AP-2K-7	FANNIE MAE 3			4	1FE	1,999,688	95.5266	1,910,532	2,000,000	1,999,343		153			3.000	2.989	MON	5,000	60,000	01/21/2016	08/25/2035
3136AP-EM-0	FANNIE MAE 3			4	1FE	4,345,640	94.6344	4,148,772	4,384,000	4,358,259		6,252			3.000	3.134	MON	10,960	131,520	08/10/2015	07/25/2035
3136AP-GW-6	FANNIE MAE 3			4	1	2,054,688	96.3484	1,926,968	2,000,000	2,038,128		(8,233)			3.000	2.541	MON	5,000	60,000	05/04/2016	09/25/2038
3136AQ-LX-6	FANNIE MAE 3			4	1FE	1,507,266	95.2618	1,428,927	1,500,000	1,504,745		(1,182)			3.000	2.896	MON	3,750	45,000	03/16/2016	08/25/2034
3136AR-ZA-9	FANNIE MAE 3			4	1FE	4,180,522	94.8754	3,915,508	4,127,000	4,164,294		(6,588)			3.000	2.802	MON	10,318	123,810	04/01/2016	03/25/2036
3136AV-ZP-7	FANNIE MAE 3			4	1	2,832,579	90.3481	2,992,101	3,311,748	2,838,682		6,103			3.000	5.896	MON	8,279	8,279	11/19/2018	03/25/2047
31371N-CM-5	FANNIE MAE 5.5 POOL ID 256676			4	1FE	157,227	105.8000	155,327	146,812	154,233		(2,419)			5.500	3.398	MON	673	8,075	09/28/2010	04/01/2027
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127			4	1	82,870	103.3590	79,080	76,510	79,731		(2,109)			5.500	3.271	MON	351	4,208	12/14/2010	02/01/2023
3137A3-JW-0	FREDDIE MAC 3.5			4	1	354,940	101.4660	349,072	344,028	350,140		(2,144)			3.500	2.793	MON	1,003	12,041	08/03/2011	11/15/2025
3137A8-XZ-6	FREDDIE MAC 4.5			4	1	104,848	100.2021	98,489	98,290	100,893		(2,393)			4.500	1.781	MON	369	4,423	05/09/2011	10/15/2039
3137AG-CA-6	FREDDIE MAC 2.5			4	1	109,930	98.0324	104,197	106,288	108,313		(801)			2.500	1.735	MON	221	2,657	03/09/2012	10/15/2026
3137AM-K7-1	FREDDIE MAC 3			4	1FE	846,901	99.1357	839,581	846,901	846,901					3.000	2.981	MON	2,117	25,407	10/23/2013	02/15/2042
3137AN-QF-5	FREDDIE MAC 2.75			4	1	367,338	98.2904	354,875	361,048	364,487		(611)			2.750	2.535	MON	827	9,929	11/14/2014	04/15/2041
3137AN-VV-4	FREDDIE MAC 3			4	1	263,340	97.9556	257,956	263,340	263,340					3.000	2.980	MON	658	7,900	04/17/2012	01/15/2031
3137AT-2J-0	FREDDIE MAC 3			4	1FE	1,374,625	96.5187	1,351,262	1,400,000	1,380,228		4,164			3.000	3.307	MON	3,500	42,000	01/25/2017	08/15/2032
3137AX-RX-3	FREDDIE MAC 3.5			4	1FE	1,730,000	100.8016	1,743,868	1,730,000	1,730,000					3.500	3.486	MON	5,046	60,550	02/12/2013	01/15/2043
3137AX-TP-8	FREDDIE MAC 3			4	1FE	1,750,068	98.4163	1,733,184	1,761,075	1,751,383		2,332			3.000	3.139	MON	4,403	52,832	11/25/2014	01/15/2043
3137BA-AN-2	FREDDIE MAC 2.5			4	1	2,147,149	91.6810	2,099,137	2,289,610	2,175,014		23,864			2.500	3.611	MON	4,770	56,473	01/19/2017	01/15/2033
3137BJ-H4-8	FREDDIE MAC 4.5			4	1	4,115,539	107.0185	3,922,639	3,665,384	4,053,825		(38,690)			4.500	3.055	MON	13,745	164,942	09/06/2016	12/15/2053
3137BR-FP-5	FREDDIE MAC 3			4	1	2,990,625	96.3193	2,889,579	3,000,000	2,992,828		1,645			3.000	3.042	MON	7,500	90,000	11/22/2016	05/15/2035
3137BS-FA-6	FREDDIE MAC 3			4	1FE	3,588,098	94.4438	3,462,310	3,666,000	3,605,976		11,869			3.000	3.339	MON	9,165	109,980	11/22/2016	03/15/2045
3137BS-FF-5	FREDDIE MAC 3			4	1FE	2,988,750	95.9055	2,877,165	3,000,000	2,991,006		1,639			3.000	3.044	MON	7,500	90,000	11/18/2016	12/15/2039
3137BS-FR-9	FREDDIE MAC 3			4	1FE	1,864,154	91.2716	1,690,350	1,852,000	1,862,276		(1,287)			3.000	2.904	MON	4,630	55,560	10/26/2016	10/15/2046
3137FH-JW-4	FREDDIE MAC 3.5			4	1	4,841,816	101.1016	4,847,437	4,794,619	4,839,076		(4,688)			3.500	3.141	MON	13,984	55,937	08/22/2018	06/15/2040
3138L4-2C-6	FANNIE MAE 4.87 POOL ID AM4370			4	1FE	987,784	108.9360	932,909	856,382	963,937		(16,182)			4.870	2.716	MON	3,591	42,285	11/18/2016	09/01/2031
3138L4-6B-4	FANNIE MAE 4.5 POOL ID AM4465			4	1FE	2,235,291	106.3970	2,142,597	2,013,775	2,204,985		(24,096)			4.500	2.995	MON	7,552	90,620	11/16/2016	10/01/2033
3138L6-ES-3	FANNIE MAE 4.45 POOL ID AM5544			4	1FE	1,948,592	107.3410	1,855,112	1,728,242	1,915,539		(23,111)			4.450	2.865	MON	6,623	77,975	11/18/2016	03/01/2034
31393M-W9-8	FREDDIE MAC 4			4	1FE	346,427	103.7982	350,280	337,463	342,011		(1,041)			4.000	3.638	MON	1,125	13,499	08/08/2010	03/15/2033
31395B-D7-5	FANNIE MAE 4.5			4	1	195,869	101.4399	193,497	190,750	191,660		(490)			4.500	4.207	MON	715	8,584	03/15/2010	08/25/2023
31395E-YP-6	FREDDIE MAC 5.5			4	1FE	142,802	103.0780	141,621	137,392	139,235		(834)			5.500	4.836	MON	630	7,557	02/10/2009	08/15/2024
31396J-2L-8	FREDDIE MAC 5.5			4	1FE	146,466	106.3490	149,774	140,833	142,771		(621)			5.500	4.974	MON	645	7,746	02/23/2009	03/15/2026
31397S-5N-0	FANNIE MAE 3.5			4	1	531,172	102.0084	510,042	500,000	518,287		(4,312)			3.500	2.620	MON	1,458	17,500	09/30/2015	05/25/2031
31398L-BJ-6	FREDDIE MAC 4			4	1	238,689	101.8827	232,468	228,172	234,181		(2,152)			4.000	2.987	MON	761	9,127	01/22/2014	07/15/2039
31398T-B8-3	FANNIE MAE 4.5			4	1	2,268,125	108.1922	2,163,844	2,000,000	2,207,297		(20,955)			4.500	3.142	MON	7,500	90,000	12/14/2015	08/25/2030
31402R-JV-2	FANNIE MAE 5 POOL ID 735676			4	1FE	119,774	106.1695	122,789	115,654	119,167		(832)			5.000	4.189	MON	482	5,783	04/27/2009	07/01/2035
31403D-BW-8	FANNIE MAE 5.5 POOL ID 745353			4	1FE	112,007	107.6997	124,003	115,137	112,274		830			5.500	6.415	MON	528	6,333	04/25/2006	03/01/2036
31404A-GX-6	FANNIE MAE 5 POOL ID 762614			4	1FE	129,685	104.7530	134,089	128,005	128,322		(144)			5.000	4.873	MON	533	6,400	12/22/2003	12/01/2023
31404S-GD-1	FANNIE MAE 5 POOL ID 776996			4	1FE	96,192	106.1880	98,364	92,632	95,527		(995)			5.000	4.105	MON	386	4,631	09/28/2009	04/01/2034
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617			4	1	557,493	97.3980	542,140	556,623	557,274		(121)			2.500	2.453	MON	1,160	13,916	06/05/2013	06/01/2033
31417Y-2J-5	FANNIE MAE 4.5 POOL ID MA0776			4	1FE	361,344	104.5442	358,495	342,912	358,041		(3,970)			4.500	3.227	MON	1,286	15,431	06/22/2011	06/01/2031

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
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804			4	1	181,584	102.6920	181,096	176,349	180,507		(1,091)			4.000	3.315	MON	588	7,054	06/06/2011	07/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563			4	1	188,436	102.6917	187,645	182,726	187,109		(1,069)			4.000	3.336	MON	609	7,309	11/15/2010	11/01/2030
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059			4	1	369,204	101.8586	355,303	348,820	365,145		(3,775)			3.500	2.328	MON	1,017	12,209	05/30/2012	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029			4	1	338,270	101.8586	327,711	321,731	335,001		(2,839)			3.500	2.506	MON	938	11,261	04/16/2012	04/01/2032
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444			4	1	532,039	97.3980	500,974	514,358	528,818		(2,881)			2.500	1.884	MON	1,072	12,859	04/30/2013	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353			4	1	3,391,123	99.4820	3,292,279	3,309,421	3,381,879		(12,090)			3.000	2.571	MON	8,274	99,283	07/28/2015	08/01/2035
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						71,413,129	XXX	69,343,016	70,077,101	71,086,725	0	(188,075)	0	0	XXX	XXX	XXX	199,630	2,186,009	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						102,678,097	XXX	101,083,576	99,502,101	102,109,202	0	(262,202)	0	0	XXX	XXX	XXX	628,500	3,629,746	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
002824-BG-4	ABBOTT LABORATORIES 4.75 30/11/36			2	2FE	1,027,260	104.3936	1,043,936	1,000,000	1,027,135		(125)			4.750	4.578	MN	4,090	23,750	11/14/2018	11/30/2036
00287Y-AR-0	ABBVIE INC 4.5 14/05/35			2	2FE	757,605	92.5107	693,830	750,000	756,876		(293)			4.500	4.469	MN	4,406	33,750	05/19/2016	05/14/2035
00507V-AM-1	ACTIVISION BLIZZARD 3.4 15/06/27			2	2FE	464,285	94.2173	471,087	500,000	464,658		373			3.400	4.458	JD	756	8,500	11/19/2018	06/15/2027
008916-AC-2	AGRIUM INC 7.8 01/02/27		A		2FE	995,340	118.6460	889,845	750,000	907,113		(15,621)			7.800	4.712	FA	24,375	62,250	08/21/2012	02/01/2027
010392-EC-8	ALABAMA POWER CO 5.7 15/02/33				1FE	1,005,300	116.1523	1,161,523	1,000,000	1,003,565		(160)			5.700	5.742	FA	21,533	57,000	02/24/2003	02/15/2033
012725-AC-1	ALBEMARLE CORP 4.15 01/12/24			2	2FE	502,110	101.2932	506,466	500,000	502,095		(15)			4.150	4.109	JD	1,729		12/12/2018	12/01/2024
017475-AC-8	ALLEGIANCE CORP 7 15/10/26				2FE	1,014,863	109.4170	820,628	750,000	914,377		(17,831)			7.000	3.764	AO	11,083	52,500	10/25/2012	10/15/2026
01877K-AB-9	ALLIANCE PIPELINE LP 6.996 31/12/19				2FE	110,311	101.1320	101,649	100,511	103,105		(3,431)			6.996	3.480	JD	20	7,032	02/04/2015	12/31/2019
023135-AJ-5	AMAZON.COM INC 2.5 29/11/22			2	1FE	476,830	97.8061	489,031	500,000	486,964		3,077			2.500	3.238	MN	1,111	12,500	07/29/2015	11/29/2022
023135-AP-1	AMAZON.COM INC 4.8 05/12/34			2	1FE	530,230	107.1140	535,570	500,000	530,062		(168)			4.800	4.321	JD	1,733	12,000	11/14/2018	12/05/2034
029163-AD-4	MUNICH RE AMERICA CORP 7.45 15/12/26				1FE	1,012,635	121.0790	908,093	750,000	918,596		(17,534)			7.450	4.149	JD	2,483	55,875	02/05/2013	12/15/2026
03040W-AK-1	AMERICAN WATER CAP CORP 3.85 01/03/24			2	1FE	996,010	102.1674	1,021,674	1,000,000	997,774		381			3.850	3.923	MS	12,833	38,500	11/08/2013	03/01/2024
03040W-AN-5	AMERICAN WATER CAPITAL C 3 01/12/26			2	1FE	1,107,980	94.7162	1,051,350	1,110,000	1,108,366		180			3.000	3.043	JD	2,775	33,300	11/14/2016	12/01/2026
03073E-AJ-4	AMERISOURCEBERGEN CORP 3.5 15/11/21			2	1FE	855,899	100.3071	852,610	850,000	852,178		(780)			3.500	3.430	MN	3,801	29,750	11/05/2013	11/15/2021
031162-BA-7	AMGEN INC 6.4 01/02/39				2FE	1,055,290	119.4447	1,194,447	1,000,000	1,046,337		(1,156)			6.400	6.089	FA	26,667	64,000	01/21/2009	02/01/2039
032095-AG-6	AMPHENOL CORP 3.2 01/04/24			2	2FE	957,790	96.9640	969,640	1,000,000	958,651		861			3.200	4.123	AO	8,000		11/14/2018	04/01/2024
032654-AH-8	ANALOG DEVICES INC 2.875 01/06/23			2	2FE	479,695	96.6525	483,263	500,000	488,679		2,333			2.875	3.459	JD	1,198	14,375	12/10/2014	06/01/2023
036752-AG-8	ANTHEM INC 4.101 01/03/28			2	2FE	973,680	98.0136	980,136	1,000,000	974,129		449			4.101	4.496	MS	13,670		10/17/2018	03/01/2028
037389-BB-8	AON CORP 4.5 15/12/28			2	2FE	748,013	101.2309	759,232	750,000	748,024		12			4.500	4.584	JD	2,625		11/29/2018	12/15/2028
037833-BX-7	APPLE INC 4.65 23/02/46			2	1FE	1,038,070	105.8538	1,058,538	1,000,000	1,037,979		(91)			4.650	4.457	FA	16,533		11/14/2018	02/23/2046
038222-AK-1	APPLIED MATERIALS INC 5.1 01/10/35			2	1FE	1,163,640	106.4215	1,064,215	1,000,000	1,149,171		(6,475)			5.100	3.917	AO	12,750	51,000	09/14/2016	10/01/2035
03937L-AA-3	ARCH CAPITAL GROUP LTD 7.35 01/05/34		D		2FE	1,006,755	127.7651	958,238	750,000	983,799		(10,336)			7.350	4.563	MN	9,188	55,125	09/15/2016	05/01/2034
039483-BP-6	ARCHER-DANIELS-MIDLAND C 3.375 15/03/22			2	1FE	499,480	100.3809	501,905	500,000	499,491		11			3.375	3.439	MS	1,313		11/28/2018	03/15/2022
040555-CF-9	ARIZONA PUBLIC SERVICE 5.625 15/05/33				1FE	563,552	115.8600	528,322	456,000	557,521		(5,283)			5.625	3.656	MN	3,278	25,650	11/08/2017	05/15/2033
046353-AT-5	ASTRAZENECA PLC 4 17/01/29			2	2FE	964,920	98.4373	984,373	1,000,000	965,255		335			4.000	4.481	JJ	14,889		11/14/2018	01/17/2029
05348E-AW-9	AVALONBAY COMMUNITIES 3.5 15/11/25			2	1FE	992,340	98.6017	986,017	1,000,000	993,021		681			3.500	3.645	MN	4,472	35,000	03/20/2018	11/15/2025
05379B-AM-9	AVISTA CORP 5.7 01/07/37				1FE	854,020	113.8890	1,138,890	1,000,000	879,044		3,143			5.700	6.982	JJ	28,500	57,000	04/30/2008	07/01/2037

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
05541V-AE-6	BG ENERGY CAPITAL PLC 4 15/10/21		D		1FE	521,058	101.4012	507,006	500,000	508,046		(2,702)			4.000	3.414	AO	4,222	20,000	11/05/2013	10/15/2021
05565E-BE-4	BMW US CAPITAL LLC 3.95 14/08/28			2	1FE	490,560	97.5020	487,510	500,000	490,630		70			3.950	4.232	FA	7,516		11/26/2018	08/14/2028
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996 01/04/24				1FE	392,502	107.9435	423,681	392,502	392,502					5.996	6.076	AO	5,884	23,534	06/11/2007	04/01/2024
06048W-QR-4	BANK OF AMERICA CORP 3 30/04/30			2	1FE	750,000	89.6140	672,105	750,000	750,000					4.000	4.285	AO	3,813	22,500	04/29/2015	04/30/2030
06368B-GS-1	BANK OF MONTREAL 3.803 15/12/32		A	2	2FE	914,960	92.6000	926,000	1,000,000	915,472		512			4.204	4.851	JD	1,869	19,015	11/14/2018	12/15/2032
064159-HB-5	BANK OF NOVA SCOTIA 4.5 16/12/25		A		2FE	988,800	99.5719	995,719	1,000,000	988,964		164			4.500	4.742	JD	1,875	22,500	11/14/2018	12/16/2025
07330M-AB-3	BRANCH BANKING & TRUST 3.625 16/09/25			2	1FE	973,590	98.0277	980,277	1,000,000	974,001		411			3.625	4.112	MS	10,573		11/14/2018	09/16/2025
079857-AC-2	BELLSOUTH CAP FUNDING 6.04 15/11/26				2FE	1,115,000	108.7200	1,087,200	1,000,000	1,054,503		(5,461)			6.040	5.252	MN	7,718	60,400	05/02/2003	11/15/2026
09062X-AF-0	BIOGEN INC 4.05 15/09/25			2	1FE	1,038,010	99.5439	995,439	1,000,000	1,029,757		(4,031)			4.050	3.577	MS	11,925	40,500	11/21/2016	09/15/2025
09256B-AB-3	BLACKSTONE HOLDINGS FINA 5.875 15/03/21				1FE	494,180	105.2719	526,360	500,000	498,433		644			5.875	6.107	MS	8,649	29,375	01/19/2011	03/15/2021
097023-AQ-8	BOEING CO 7.5 15/08/42				1FE	1,157,340	141.8264	1,418,264	1,000,000	1,132,961		(2,335)			7.500	6.502	FA	28,333	75,000	02/26/2003	08/15/2042
10112R-AY-0	BOSTON PROPERTIES LP 2.75 01/10/26			2	2FE	489,975	90.3215	451,608	500,000	492,027		901			2.750	3.003	AO	3,438	13,750	09/13/2016	10/01/2026
112585-AH-7	BROOKFIELD ASSET MAN INC 4 15/01/25		A	2	1FE	761,250	97.5144	731,358	750,000	758,099		(1,227)			4.000	3.832	JJ	13,833	30,000	04/21/2016	01/15/2025
12189L-AJ-0	BURLINGTN NORTH SANTA FE 4.4 15/03/42			2	1FE	1,235,268	100.6875	1,237,449	1,229,000	1,235,261		(7)			4.400	4.411	MS	15,922		12/12/2018	03/15/2042
12572Q-AE-5	CME GROUP INC 3 15/09/22				1FE	996,910	99.6693	996,693	1,000,000	998,749		314			3.000	3.056	MS	8,833	30,000	09/05/2012	09/15/2022
12625G-AC-8	CNOOC FINANCE 2013 LTD 3 09/05/23				1FE	712,343	96.5170	723,878	750,000	729,861		4,188			3.000	3.708	MN	3,250	22,500	07/21/2014	05/09/2023
12626P-AF-0	CRH AMERICA INC 6.4 15/10/33				2FE	1,562,088	111.7990	1,397,488	1,250,000	1,543,937		(13,980)			6.400	4.287	AO	16,889	80,000	09/07/2017	10/15/2033
12641L-BU-6	CSX CORP 6.8 01/12/28				2FE	1,324,520	120.2170	1,202,170	1,000,000	1,227,369		(18,295)			6.800	4.039	JD	5,667	68,000	03/04/2013	12/01/2028
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30				2FE	349,399	111.0959	380,557	342,548	346,719		(567)			6.943	6.898	MON	1,387	23,783	09/22/2009	01/10/2030
13645R-AE-4	CANADIAN PACIFIC RR CO 5.75 15/03/33		A		2FE	927,200	113.6761	909,409	800,000	909,151		(5,390)			5.750	4.492	MS	13,544	46,000	06/16/2015	03/15/2033
14040H-BN-4	CAPITAL ONE FINANCIAL CO 3.75 09/03/27			2	2FE	697,448	92.8794	696,596	750,000	697,622		174			3.750	4.847	MS	8,750		12/14/2018	03/09/2027
141784-AM-0	CARGILL INC 7.41 18/06/27				1FE	661,650	123.9220	619,610	500,000	601,500		(9,625)			7.410	4.548	MN	4,734	37,050	11/17/2011	06/18/2027
14309U-AA-0	CARLYLE HOLDINGS FINANCE 3.875 01/02/23				2FE	198,731	100.4987	188,938	188,000	192,908		(1,107)			3.875	3.211	FA	3,035	7,285	04/30/2013	02/01/2023
149123-BN-0	CATERPILLAR INC 6.05 15/08/36				1FE	1,291,620	120.3336	1,203,336	1,000,000	1,266,162		(10,252)			6.050	3.979	FA	22,856	60,500	06/07/2016	08/15/2036
151020-AH-7	CELGENE CORP 3.25 15/08/22				2FE	585,210	98.1783	589,070	600,000	593,128		1,744			3.250	3.619	FA	7,367	19,500	02/21/2014	08/15/2022
166754-AP-6	CHEVRON PHILLIPS CHEM CO 3.4 01/12/26			2	1FE	986,780	97.3387	973,387	1,000,000	987,725		945			3.400	3.611	JD	2,833	34,000	04/11/2018	12/01/2026
16876A-AB-0	CHILDREN'S HOSPITAL MEDI 2.853 15/11/26			2	1FE	1,938,560	95.4040	1,908,080	2,000,000	1,949,999		5,492			2.853	3.239	MN	7,291	57,060	11/16/2016	11/15/2026
171340-AH-5	CHURCH & DWIGHT CO INC 2.875 01/10/22				2FE	678,307	98.3480	688,436	700,000	688,208		2,900			2.875	3.382	AO	5,031	20,125	06/10/2015	10/01/2022
17252M-AN-0	CINTAS CORPORATION NO. 2 3.7 01/04/27			2	2FE	964,080	97.6660	976,660	1,000,000	964,519		439			3.700	4.257	AO	9,250		11/14/2018	04/01/2027
172967-AR-2	CITIGROUP INC 6.625 15/01/28				2FE	1,078,650	114.6882	1,146,882	1,000,000	1,051,677		(4,207)			6.625	5.964	JJ	30,549	66,250	04/04/2011	01/15/2028
178566-AC-9	RBC USA HOLDCO CORP 5.25 15/09/20				1FE	788,452	103.0690	721,483	700,000	724,757		(13,892)			5.250	3.121	MS	10,821	36,750	02/24/2014	09/15/2020
191216-AV-2	COCA-COLA CO/THE 3.3 01/09/21				1FE	936,210	101.2730	1,012,730	1,000,000	980,475		6,786			3.300	4.108	MS	11,000	33,000	08/16/2011	09/01/2021
191219-AX-2	COCA-COLA REFRESH USA 6.7 15/10/36				1FE	669,940	129.1260	645,630	500,000	653,980		(5,684)			6.700	4.264	AO	7,072	33,500	01/28/2016	10/15/2036
20030N-CS-8	COMCAST CORP 3.95 15/10/25			2	1FE	498,840	101.1837	505,919	500,000	498,858		18			3.950	4.028	AO	4,718		11/14/2018	10/15/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
205887-AX-0	CONAGRA BRANDS INC 8.25 15/09/30				2FE	1,001,363	126.8183	951,137	750,000	937,117		(11,184)			8.250	5.423	MS	18,219	61,875	05/22/2012	09/15/2030
209111-EL-3	CONSOLIDATED EDISON CO O 5.85 15/03/36				1FE	1,160,450	117.8119	1,178,119	1,000,000	1,159,786		(664)			5.850	4.555	MS	17,225		11/19/2018	03/15/2036
21036P-BC-1	CONSTELLATION BRANDS INC 4.65 15/11/28			2	2FE	1,008,820	99.5885	995,885	1,000,000	1,008,782		(38)			4.650	4.589	MN	8,008		12/07/2018	11/15/2028
210518-DC-7	CONSUMERS ENERGY CO 3.8 15/11/28			2	1FE	498,760	102.4127	512,064	500,000	498,773		13			3.800	3.867	MN	2,533		10/29/2018	11/15/2028
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26				1FE	477,368	98.7500	480,409	486,490	481,000		863			4.000	4.271	AO	3,351	19,460	07/03/2013	04/29/2026
219350-AH-8	CORNING INC 6.85 01/03/29				2FE	1,199,590	118.6090	1,186,090	1,000,000	1,140,648		(10,309)			6.850	5.111	MS	22,833	68,500	06/20/2012	03/01/2029
224399-AP-0	CRANE CO 6.55 15/11/36				2FE	1,058,400	119.1650	1,191,650	1,000,000	1,051,253		(1,542)			6.550	6.167	MN	8,369	65,500	09/12/2013	11/15/2036
22541L-AE-3	CREDIT SUISSE USA INC 7.125 15/07/32				1FE	1,340,350	125.7803	1,257,803	1,000,000	1,306,087		(16,490)			7.125	4.190	JJ	32,854	71,250	11/10/2016	07/15/2032
231021-AJ-5	CUMMINS INC 7.125 01/03/28				1FE	1,385,591	123.8313	1,259,364	1,017,000	1,325,992		(28,417)			7.125	3.280	MS	24,154	72,461	11/08/2016	03/01/2028
256677-AD-7	DOLLAR GENERAL CORP 4.15 01/11/25			2	2FE	493,985	99.8266	499,133	500,000	494,076		91			4.150	4.396	MN	3,458		11/14/2018	11/01/2025
256677-AF-2	DOLLAR GENERAL CORP 4.125 01/05/28			2	2FE	487,590	97.0559	485,280	500,000	487,797		207			4.125	4.496	MN	3,438	11,516	10/17/2018	05/01/2028
256853-AA-0	DOLPHIN ENERGY LTD 5.888 15/06/19				1FE	43,709	100.5000	43,818	43,600	43,609		(20)			5.888	5.918	JD	114	2,567	08/19/2009	06/15/2019
257469-AJ-5	DOMINION ENERGY INC 5.25 01/08/33				2FE	990,000	107.1041	1,071,041	1,000,000	993,277		297			5.250	5.386	FA	21,875	52,500	12/02/2003	08/01/2033
260003-AC-2	DOVER CORP 6.65 01/06/28				2FE	981,930	119.2040	894,030	750,000	938,007		(16,545)			6.650	3.531	JD	4,156	49,875	04/05/2016	06/01/2028
263534-BR-9	E.I. DU PONT DE NEMOURS 5.6 15/12/36				1FE	1,206,296	128.9550	1,289,550	1,000,000	1,190,750		(7,049)			5.600	4.131	JD	2,489	56,000	09/21/2016	12/15/2036
26441Y-AZ-0	DUKE REALTY LP 3.25 30/06/26			2	2FE	495,350	95.1098	475,549	500,000	496,416		413			3.250	3.387	JD	45	16,250	06/16/2016	06/30/2026
26443C-AA-1	DUKE UNIVERSITY HEALTH 3.92 01/06/47			2	1FE	468,850	97.6103	488,052	500,000	468,918		68			3.920	4.347	JD	1,633	9,800	11/14/2018	06/01/2047
26884A-BK-8	ERP OPERATING LP 4.15 01/12/28			2	1FE	998,210	101.8983	1,018,983	1,000,000	998,222		12			4.150	4.215	JD	3,574		11/28/2018	12/01/2028
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26			2	2FE	947,600	99.2860	913,431	920,000	946,204		(1,396)			4.500	4.108	FA	17,250	20,700	04/13/2018	08/01/2026
278062-AD-6	EATON CORP 4 02/11/32				2FE	989,100	98.7614	987,614	1,000,000	991,498		448			4.000	4.122	MN	6,556	40,000	03/12/2013	11/02/2032
278865-BD-1	ECOLAB INC 3.25 01/12/27			2	1FE	950,630	96.5248	965,248	1,000,000	951,126		496			3.250	3.942	JD	2,708	16,250	11/19/2018	12/01/2027
29250N-AF-2	ENBRIDGE INC 4 01/10/23		A	2	2FE	495,005	100.4996	502,498	500,000	497,403		485			4.000	4.160	AO	5,000	20,000	09/25/2013	10/01/2023
29250N-AR-6	ENBRIDGE INC 3.7 15/07/27		A	2	2FE	473,450	94.7144	473,572	500,000	473,577		127			3.700	4.499	JJ	8,531		12/10/2018	07/15/2027
30040W-AG-3	EVERSOURCE ENERGY 3.8 01/12/23			2	2FE	996,380	100.9631	1,009,631	1,000,000	996,411		31			3.800	3.919	JD	1,900		12/10/2018	12/01/2023
302508-AQ-9	FMR LLC 7.57 15/06/29				1FE	934,673	130.4567	978,425	750,000	888,227		(9,656)			7.570	5.324	JD	2,523	56,775	08/20/2013	06/15/2029
316773-CU-2	FIFTH THIRD BANCORP 2.6 15/06/22			2	2FE	480,795	97.2748	486,374	500,000	481,409		614			2.600	3.791	JD	578	6,500	11/14/2018	06/15/2022
337738-AQ-1	FISERV INC 3.8 01/10/23			2	2FE	499,405	100.6227	503,114	500,000	499,417		12			3.800	3.860	AO	5,067		11/19/2018	10/01/2023
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30				1FE	745,850	100.0204	727,225	727,077	742,265		(2,257)			3.666	3.332	MON	1,925	26,655	08/17/2015	08/05/2030
34110Q-AL-2	DUKE ENERGY FLORIDA LLC 6.75 01/02/28				1FE	931,928	117.8200	883,650	750,000	897,178		(13,065)			6.750	4.178	FA	21,094	50,625	03/23/2016	02/01/2028
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35				1FE	809,132	104.7466	862,995	823,888	811,856		980			5.300	5.577	JD	1,941	43,666	02/16/2012	12/15/2035
36158F-AA-8	SWISS RE AMERICA HOLDING 7 15/02/26				1FE	899,562	118.2644	1,005,247	850,000	874,303		(2,599)			7.000	6.594	FA	22,478	59,500	05/17/2005	02/15/2026
373298-BR-8	GEORGIA-PACIFIC LLC 7.75 15/11/29				1FE	1,543,685	133.7062	1,579,070	1,181,000	1,443,088		(17,604)			7.750	5.132	MN	11,695	91,528	06/25/2012	11/15/2029
375558-BF-9	GILEAD SCIENCES INC 3.65 01/03/26			2	1FE	1,047,450	98.0201	980,201	1,000,000	1,037,361		(4,777)			3.650	3.079	MS	12,167	36,500	11/02/2016	03/01/2026
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38				1FE	860,417	113.6025	1,051,027	925,179	871,115		6,014			6.254	7.467	JJ	28,930	57,861	06/20/2008	07/01/2038
40414L-AK-5	HCP INC 4.2 01/03/24			2	2FE	515,460	100.2481	501,241	500,000	510,793		(1,963)			4.200	3.759	MS	7,000	21,000	07/18/2016	03/01/2024

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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
404280-AW-9	HSBC HOLDINGS PLC 4.3 08/03/26		D		1FE	1,071,110	98.6417	986,417	1,000,000	1,056,675		(6,841)			4.300	3.431	MS	13,497	43,000	11/02/2016	03/08/2026
40573L-AS-5	HALFMOON PARENT INC 4.375 15/10/28			2	2FE	982,865	100.5581	1,005,581	1,000,000	983,075		210			4.375	4.642	AO	12,639		11/14/2018	10/15/2028
406216-BD-2	HALLIBURTON CO 3.5 01/08/23			2	2FE	490,750	99.2622	496,311	500,000	490,876		126			3.500	3.976	FA	7,292		12/03/2018	08/01/2023
427866-AL-2	HERSHEY COMPANY 7.2 15/08/27				1FE	1,043,640	124.7777	935,833	750,000	987,788		(23,778)			7.200	3.021	FA	20,400	54,000	08/04/2016	08/15/2027
428236-BV-4	HP INC 4.65 09/12/21				2FE	708,701	103.2920	723,044	700,000	703,088		(961)			4.650	4.533	JD	1,989	32,550	05/23/2012	12/09/2021
443510-AG-7	HUBBELL INC 3.35 01/03/26			2	2FE	996,410	94.5357	945,357	1,000,000	997,155		345			3.350	3.413	MS	11,167	33,500	11/23/2016	03/01/2026
446150-AJ-3	HUNTINGTON BANCSHARES 3.15 14/03/21			2	2FE	499,015	99.5548	497,774	500,000	499,547		195			3.150	3.213	MS	4,681	15,750	03/09/2016	03/14/2021
458140-AN-0	INTEL CORP 4 15/12/32				1FE	862,444	102.4286	870,643	850,000	859,634		(510)			4.000	3.931	JD	1,511	34,000	12/05/2012	12/15/2032
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24				2FE	1,015,420	99.9471	999,471	1,000,000	1,013,793		(1,627)			4.200	3.947	AO	8,867	21,000	04/13/2018	04/15/2024
46625H-HF-0	JPMORGAN CHASE & CO 6.4 15/05/38				1FE	1,020,225	121.6056	912,042	750,000	998,875		(8,393)			6.400	3.974	MN	6,133	48,000	05/17/2016	05/15/2038
478165-AF-0	JOHNSON (S.C.) & SON INC 5.75 15/02/33				1FE	577,690	119.3590	596,795	500,000	577,391		(299)			5.750	4.323	FA	10,861		11/29/2018	02/15/2033
48248N-AA-8	KKR GROUP FINANCE CO 6.375 29/09/20				1FE	861,176	104.5433	836,346	800,000	814,736		(7,844)			6.375	5.311	MS	13,033	51,000	02/28/2012	09/29/2020
485134-BL-3	KANSAS CITY POWER & LT 7.15 01/04/19				1FE	504,385	101.0249	505,125	500,000	500,152		(575)			7.150	7.003	AO	8,938	35,750	03/24/2009	04/01/2019
49326E-EG-4	KEYCORP 4.1 30/04/28				2FE	987,410	100.1322	1,001,322	1,000,000	987,543		133			4.100	4.306	AO	6,947		11/14/2018	04/30/2028
494368-AS-2	KIMBERLY-CLARK CORP 6.375 01/01/28				1FE	399,087	118.4760	355,428	300,000	365,283		(6,049)			6.375	3.562	JJ	9,563	19,125	11/26/2012	01/01/2028
494386-AB-1	KIMBERLY-CLARK DE MEXICO 3.8 08/04/24		D		1FE	513,940	97.7360	488,680	500,000	508,144		(1,385)			3.800	3.490	AO	4,381	19,000	07/17/2014	04/08/2024
49456B-AP-6	KINDER MORGAN INC 4.3 01/03/28			2	2FE	963,680	97.8737	978,737	1,000,000	964,061		381			4.300	4.845	MS	14,333		11/14/2018	03/01/2028
501044-DJ-7	KROGER CO 3.7 01/08/27			2	2FE	472,975	94.4019	472,010	500,000	473,054		79			3.700	4.510	FA	7,708		12/17/2018	08/01/2027
50540R-AU-6	LABORATORY CORP OF AMER 3.6 01/09/27			2	2FE	470,340	95.2418	476,209	500,000	470,679		339			3.600	4.470	MS	6,000		11/14/2018	09/01/2027
505588-BJ-1	LACLEDE GAS CO 3.4 15/08/23			2	1FE	498,815	99.8420	499,210	500,000	499,403		117			3.400	3.455	FA	6,422	17,000	08/13/2013	08/15/2023
512807-AN-8	LAM RESEARCH CORP 3.8 15/03/25			2	2FE	696,143	100.0052	700,036	700,000	697,425		360			3.800	3.902	MS	7,832	26,600	05/05/2015	03/15/2025
539830-BB-4	LOCKHEED MARTIN CORP 4.07 15/12/42				2FE	474,835	95.4186	477,093	500,000	474,865		30			4.070	4.460	JD	904	10,175	12/10/2018	12/15/2042
54866N-BL-2	LOWE'S COMPANIES INC 7.59 18/06/27				2FE	384,495	119.6350	358,905	300,000	366,699		(6,352)			7.590	4.449	MS	7,590	22,770	01/29/2016	06/18/2027
54866N-BP-3	LOWE'S COMPANIES INC 7.2 01/09/27				2FE	1,199,260	116.4790	1,164,790	1,000,000	1,105,784		(9,199)			7.200	5.702	MS	24,000	72,000	09/22/2004	09/01/2027
55336V-AG-5	MPLX LP 4.875 01/12/24			2	2FE	509,155	101.7931	508,966	500,000	509,085		(70)			4.875	4.570	JD	2,031		12/10/2018	12/01/2024
55608J-AC-2	MACQUARIE GROUP LTD 6 14/01/20		D		2FE	496,840	102.6528	513,264	500,000	499,579		381			6.000	6.158	JJ	13,917	30,000	03/10/2010	01/14/2020
58013M-FB-5	MCDONALD'S CORP 3.5 01/03/27			2	2FE	481,970	97.1210	485,605	500,000	482,027		57			3.500	4.060	MS	5,833		12/17/2018	03/01/2027
581557-BN-4	MCKESSON CORP 4.75 30/05/29			2	2FE	999,100	100.6240	1,006,240	1,000,000	999,106		6			4.750	4.817	MN	4,090		11/28/2018	05/30/2029
585055-BT-2	MEDTRONIC INC 4.375 15/03/35				1FE	832,703	102.3840	767,880	750,000	825,164		(3,369)			4.375	3.587	MS	9,661	32,813	09/15/2016	03/15/2035
594918-BZ-6	MICROSOFT CORP 4.1 06/02/37			2	1FE	997,660	102.6161	1,026,161	1,000,000	997,669		9			4.100	4.160	FA	16,514		11/19/2018	02/06/2037
59562H-AJ-7	MIDAMERICAN FUNDING LLC 6.927 01/03/29				1FE	1,284,970	125.0670	1,250,670	1,000,000	1,205,704		(15,686)			6.927	4.431	MS	23,090	69,270	06/10/2013	03/01/2029
606822-AD-6	MITSUBISHI UFJ FIN GRP 3.85 01/03/26				1FE	733,964	99.4974	696,482	700,000	725,743		(3,135)			3.850	3.286	MS	8,983	26,950	04/18/2016	03/01/2026
60688Q-AS-4	MIZUHO BANK LTD 3.5 21/03/23				1FE	857,412	99.8270	848,530	850,000	853,507		(759)			3.500	3.420	MS	8,264	29,750	05/29/2013	03/21/2023
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23			2	2FE	498,730	100.1375	500,688	500,000	498,760		30			3.850	3.953	FA	8,021		11/19/2018	02/01/2023
615369-AP-0	MOODY'S CORPORATION 4.25 01/02/29			2	2FE	992,490	101.8490	1,018,490	1,000,000	992,511		21			4.250	4.390	FA	1,653		12/03/2018	02/01/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63254A-AE-8	NATIONAL AUSTRALIA BK/NY 3 20/01/23				1FE	472,710	98.0486	490,243	500,000	487,276		2,857			3.000	3.713	JJ	6,708	15,000	06/20/2013	01/20/2023
649322-AC-8	NY & PRESBYTERIAN HOSPIT 3.563 01/08/36				1FE	546,486	93.3438	560,063	600,000	546,633		147			3.563	4.334	FA	8,908		12/03/2018	08/01/2036
649840-CQ-6	NY STATE ELECTRIC & GAS 3.25 01/12/26			2	1FE	992,820	96.9735	969,735	1,000,000	994,131		637			3.250	3.361	JD	2,708	32,500	11/21/2016	12/01/2026
654106-AD-5	NIKE INC 3.625 01/05/43			2	1FE	654,011	92.3758	667,877	723,000	654,155		143			3.625	4.302	MN	4,368		11/26/2018	05/01/2043
656531-AD-2	EQUINOR ASA 7.15 15/11/25		D		1FE	1,051,260	119.2440	894,330	750,000	930,758		(23,105)			7.150	3.237	MN	6,852	53,625	05/22/2013	11/15/2025
665772-CA-5	NORTHERN STATES PWR-MINN 5.25 15/07/35				1FE	1,149,900	111.9416	1,119,416	1,000,000	1,131,989		(5,444)			5.250	4.182	JJ	24,208	52,500	07/15/2015	07/15/2035
665859-AN-4	NORTHERN TRUST CORP 2.375 02/08/22				1FE	724,283	97.1881	728,911	750,000	737,305		3,311			2.375	2.893	FA	7,372	17,813	11/19/2014	08/02/2022
665859-AS-3	NORTHERN TRUST CORP 3.375 08/05/32			2	1FE	696,278	93.0507	697,880	750,000	696,643		365			3.375	4.163	FMAN	3,727		11/15/2018	05/08/2032
666807-BP-6	NORTHROP GRUMMAN CORP 4.03 15/10/47			2	2FE	900,920	90.9510	909,510	1,000,000	901,097		177			4.030	4.711	AO	8,508		11/19/2018	10/15/2047
67066G-AE-4	NVIDIA CORP 3.2 16/09/26			2	1FE	933,830	94.8447	948,447	1,000,000	934,607		777			3.200	4.245	MS	9,333		11/19/2018	09/16/2026
67077M-AA-6	NUTRIEN LTD 6.5 15/05/19		A		2FE	520,780	101.1445	505,723	500,000	500,867		(2,333)			6.500	6.040	MN	4,153	32,500	05/08/2009	05/15/2019
67077M-AC-2	NUTRIEN LTD 3.625 15/03/24		A	2	2FE	960,812	97.1638	966,780	995,000	961,070		258			3.625	4.410	MS	10,620		12/12/2018	03/15/2024
677415-CF-6	OHIO POWER COMPANY 6.6 15/02/33				1FE	791,712	124.8440	749,064	600,000	779,934		(9,414)			6.600	3.866	FA	14,960	39,600	09/26/2017	02/15/2033
68233J-AH-7	ONCOR ELECTRIC DELIVERY 5.25 30/09/40				1FE	1,118,810	114.1359	1,141,359	1,000,000	1,118,458		(352)			5.250	4.445	MS	13,271		11/19/2018	09/30/2040
68235P-AF-5	ONE GAS INC 4.658 01/02/44			2	1FE	522,115	106.1124	530,562	500,000	522,082		(33)			4.658	4.414	FA	9,704		12/04/2018	02/01/2044
68235P-AG-3	ONE GAS INC 4.5 01/11/48			2	1FE	494,560	102.9348	514,674	500,000	494,573		13			4.500	4.619	MN	3,500		11/01/2018	11/01/2048
68389X-BE-4	ORACLE CORP 3.9 15/05/35			2	1FE	1,057,460	95.7224	957,224	1,000,000	1,054,520		(2,536)			3.900	3.490	MN	4,983	39,000	10/31/2017	05/15/2035
69349L-AR-9	PNC BANK NA 4.05 26/07/28				1FE	491,705	100.4536	502,268	500,000	491,790		85			4.050	4.305	JJ	8,719		11/14/2018	07/26/2028
693506-AQ-0	PPG INDUSTRIES INC 9 01/05/21				1FE	705,240	112.0410	560,205	500,000	565,408		(26,548)			9.000	3.160	MN	7,500	45,000	05/07/2013	05/01/2021
69351U-AV-5	PPL ELECTRIC UTILITIES 4.15 15/06/48			2	1FE	995,610	99.7349	997,349	1,000,000	995,612		2			4.150	4.219	JD	1,844		12/17/2018	06/15/2048
695156-AT-6	PACKAGING CORP OF AMERIC 3.4 15/12/27			2	2FE	460,130	93.7806	468,903	500,000	460,567		437			3.400	4.528	JD	756	8,500	11/14/2018	12/15/2027
712704-AA-3	PEOPLE'S UNITED FIN INC 3.65 06/12/22			2	2FE	517,110	100.0969	500,485	500,000	507,347		(1,849)			3.650	3.272	JD	1,267	18,250	04/17/2013	12/06/2022
718546-AK-0	PHILLIPS 66 4.65 15/11/34			2	1FE	861,624	97.4012	779,210	800,000	855,940		(2,574)			4.650	4.089	MN	4,753	37,200	09/20/2016	11/15/2034
720186-AE-5	PIEDMONT NATURAL GAS CO 6 19/12/33				1FE	995,260	113.3690	1,133,690	1,000,000	996,394		144			6.000	6.127	JJ	30,000	60,000	04/01/2010	12/19/2033
741503-AW-6	BOOKING HOLDINGS INC 3.65 15/03/25			2	2FE	630,344	97.3817	608,636	625,000	628,545		(525)			3.650	3.577	MS	6,717	22,813	05/06/2015	03/15/2025
743917-AH-9	PRUDENTIAL INSURANCE CO 8.3 01/07/25				1FE	469,865	123.4263	617,132	500,000	482,595		1,885			8.300	9.220	JJ	20,750	41,500	07/22/2009	07/01/2025
747525-AJ-2	QUALCOMM INC 4.65 20/05/35			2	1FE	789,105	96.5351	724,013	750,000	785,198		(1,520)			4.650	4.294	MN	3,972	34,875	04/28/2016	05/20/2035
74834L-AX-8	QUEST DIAGNOSTICS INC 3.5 30/03/25			2	2FE	758,355	97.5160	731,370	750,000	755,513		(816)			3.500	3.397	MS	6,635	26,250	04/21/2015	03/30/2025
759891-AA-2	RENRE NORTH AMERICA HLDG 5.75 15/03/20				1FE	545,960	102.3110	511,555	500,000	509,432		(7,457)			5.750	4.157	MS	8,465	28,750	09/03/2013	03/15/2020
77578J-AB-4	ROLLS-ROYCE PLC 3.625 14/10/25		D	2	1FE	525,692	95.8272	479,136	500,000	519,031		(2,597)			3.625	3.022	AO	3,877	18,125	05/11/2016	10/14/2025
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28			2	2FE	490,990	99.0037	495,019	500,000	491,080		90			4.200	4.476	MS	7,175		11/14/2018	09/15/2028
79466L-AF-1	SALESFORCE.COM INC 3.7 11/04/28			2	1FE	979,150	100.5285	1,005,285	1,000,000	979,509		359			3.700	4.005	AO	8,222		10/17/2018	04/11/2028
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23		D	2	1FE	746,243	100.4763	753,572	750,000	746,288		46			3.650	3.796	JD	2,281		12/04/2018	12/01/2023
808513-AZ-8	CHARLES SCHWAB CORP 4 01/02/29			2	1FE	497,985	101.6953	508,477	500,000	498,012		27			4.000	4.090	FA	3,389		10/29/2018	02/01/2029

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
826200-AD-9	SIEMENS FINANCIERINGSMAT 6.125 17/08/26		D		1FE	1,072,960	114.5705	1,145,705	1,000,000	1,041,740		(4,295)			6.125	5.520	FA	22,799	61,250	02/11/2010	08/17/2026
857477-BC-6	STATE STREET CORP 3.776 03/12/24			2	1FE	500,000	100.2380	501,190	500,000	500,000					3.776	3.718	JD	1,468		11/28/2018	12/03/2024
857477-BD-4	STATE STREET CORP 4.141 03/12/29			2	1FE	500,000	103.2190	516,095	500,000	500,000					4.141	4.130	JD	1,610		11/28/2018	12/03/2029
85771P-AK-8	EQUINOR ASA 2.65 15/01/24		D		1FE	744,264	96.7284	773,827	800,000	770,917		5,194			2.650	3.470	JJ	9,776	21,200	06/20/2013	01/15/2024
860630-AD-4	STIFEL FINANCIAL CORP 4.25 18/07/24				2FE	496,300	101.1278	505,639	500,000	497,547		382			4.250	4.395	JJ	9,622	21,250	08/05/2015	07/18/2024
863667-AF-8	STRYKER CORP 3.375 15/05/24			2	1FE	498,885	99.5759	497,880	500,000	499,295		118			3.375	3.431	MN	2,156	16,875	06/03/2015	05/15/2024
867229-AE-6	SUNCOR ENERGY INC 6.5 15/06/38		A		1FE	975,340	115.1724	1,151,724	1,000,000	979,382		500			6.500	6.802	JD	2,889	65,000	05/19/2008	06/15/2038
867914-AH-6	SUNTRUST BANKS INC 6 15/02/26				2FE	838,500	111.3320	1,113,320	1,000,000	909,562		9,200			6.000	7.814	FA	22,667	60,000	02/27/2008	02/15/2026
87305Q-CD-1	TTX CO 3.05 15/11/22				1FE	493,985	98.0499	490,250	500,000	496,641		801			3.050	3.259	MN	1,949	15,250	07/24/2015	11/15/2022
883556-BN-1	THERMO FISHER SCIENTIFIC 3 15/04/23			2	2FE	481,710	97.2888	486,444	500,000	481,999		289			3.000	3.952	AO	3,167		11/29/2018	04/15/2023
89236T-BK-0	TOYOTA MOTOR CREDIT CORP 3 20/06/29			2	1FE	739,875	97.0010	727,508	750,000	754,850		(10,149)			3.000	2.948	JD	688	22,500	08/19/2014	06/20/2029
893526-8Y-2	TRANSCANADA PIPELINES 7.125 15/01/19		A		2FE	773,258	100.1296	750,972	750,000	750,132		(3,057)			7.125	6.206	JJ	24,641	53,438	01/13/2009	01/15/2019
89352H-AK-5	TRANSCANADA PIPELINES 3.75 16/10/23		A	2	2FE	496,320	99.6366	498,183	500,000	496,366		46			3.750	3.955	AO	3,906		12/04/2018	10/16/2023
89417E-AJ-8	TRAVELERS COS INC 4.6 01/08/43				1FE	556,483	103.6864	551,612	532,000	556,465		(17)			4.600	4.340	FA	10,197		12/17/2018	08/01/2043
907818-EQ-7	UNION PACIFIC CORP 3.6 15/09/37			2	1FE	499,505	89.3727	446,864	500,000	499,528		17			3.600	3.639	MS	5,300	17,800	09/12/2017	09/15/2037
913017-BK-4	UNITED TECHNOLOGIES CORP 6.05 01/06/36				2FE	1,063,120	113.8366	910,693	800,000	1,039,475		(9,603)			6.050	3.736	JD	4,033	48,400	06/17/2016	06/01/2036
91324P-DP-4	UNITEDHEALTH GROUP INC 3.875 15/12/28				1FE	996,560	101.2941	1,012,941	1,000,000	996,570		10			3.875	3.955	JD	1,507		12/13/2018	12/15/2028
91412N-AF-7	UNIVERSITY OF CHICAGO 5.42 01/10/30				1FE	1,034,910	112.1140	1,121,140	1,000,000	1,024,104		(1,715)			5.420	5.179	AO	13,550	54,200	06/02/2010	10/01/2030
92343V-CK-8	VERIZON COMMUNICATIONS 4.862 21/08/46				2FE	491,745	98.2770	491,385	500,000	491,752		7			4.862	5.033	FA	8,779		12/11/2018	08/21/2046
92826C-AE-2	VISA INC 4.15 14/12/35			2	1FE	824,933	103.4210	775,658	750,000	817,269		(2,990)			4.150	3.476	JD	1,470	31,125	05/10/2016	12/14/2035
92857T-AH-0	VODAFONE GROUP PLC 7.875 15/02/30		D		2FE	739,205	124.5817	622,909	500,000	672,604		(12,068)			7.875	4.041	FA	14,875	39,375	11/29/2012	02/15/2030
94106L-AN-9	WASTE MANAGEMENT INC 7.75 15/05/32				2FE	1,338,300	132.7980	1,327,980	1,000,000	1,293,048		(15,291)			7.750	4.817	MN	9,903	77,500	11/23/2015	05/15/2032
957576-AA-9	WESTERN & SOUTHERN FIN 5.75 15/07/33				1FE	359,100	116.8246	584,123	500,000	386,425		3,810			5.750	8.680	JJ	13,257	28,750	12/11/2008	07/15/2033
960402-AS-4	CBS CORP 7.875 01/09/23				2FE	1,055,690	114.4667	1,144,667	1,000,000	1,020,266		(3,509)			7.875	7.464	MS	26,250	78,750	03/21/2002	09/01/2023
976826-BE-6	WISCONSIN POWER & LIGHT 6.375 15/08/37				1FE	2,010,330	126.2887	1,831,186	1,450,000	1,968,647		(18,979)			6.375	3.734	FA	34,921	92,438	11/01/2016	08/15/2037
981811-AD-4	WORTHINGTON INDUSTRIES 6.5 15/04/20				2FE	835,553	103.3450	775,088	750,000	768,183		(13,360)			6.500	4.577	AO	10,292	48,750	06/06/2013	04/15/2020
98385X-AQ-9	XTO ENERGY INC 6.375 15/06/38				1FE	1,377,920	129.5869	1,295,869	1,000,000	1,363,462		(12,470)			6.375	3.765	JD	2,833	63,750	10/31/2017	06/15/2038
983919-AJ-0	XILINX INC 2.95 01/06/24			2	1FE	948,790	95.4482	954,482	1,000,000	949,690		900			2.950	4.027	JD	2,458	14,750	11/19/2018	06/01/2024
98978V-AL-7	ZOETIS INC 3 12/09/27			2	2FE	496,410	92.3544	461,772	500,000	496,818		314			3.000	3.107	MS	4,542	15,000	09/12/2017	09/12/2027
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						155,409,332	XXX	154,871,283	146,567,796	153,337,338	0	(530,200)	0	0	XXX	XXX	XXX	1,742,386	5,181,000	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						155,409,332	XXX	154,871,283	146,567,796	153,337,338	0	(530,200)	0	0	XXX	XXX	XXX	1,742,386	5,181,000	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						233,314,504	XXX	233,498,430	222,562,796	230,855,220	0	(639,108)	0	0	XXX	XXX	XXX	2,588,233	8,309,967	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						104,888,344	XXX	101,432,578	103,950,464	104,470,672	0	(250,790)	0	0	XXX	XXX	XXX	287,958	3,024,339	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						15,407,836	XXX	15,025,073	15,692,204	15,412,594	0	26,697	0	0	XXX	XXX	XXX	33,827	283,962	XXX	XXX

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
8399999 Subtotals - Total Bonds						353,610,684	XXX	349,956,081	342,205,464	350,738,485	0	(863,201)	0	0	XXX	XXX	XXX	2,910,018	11,618,267	XXX	XXX

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

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. Governments								
3130A8-GX-5	FEDERAL HOME LOAN BANK 3 16/06/36		12/07/2018	THE BANK OF NEW YORK MELLON 4577400	XXX	887,930	1,000,000	14,500
3130AD-SW-3	FEDERAL HOME LOAN BANK 3.5 13/03/26		03/21/2018	STEPHENS INC	XXX	998,500	1,000,000	875
3133EH-UW-1	FEDERAL FARM CREDIT BANK 2.74 15/05/25		02/09/2018	D.A. DAVIDSON AND CO	XXX	976,000	1,000,000	6,622
38379U-6F-8	GOVERNMENT NATIONAL MORTGAGE A 2.4		03/22/2018	RBC CAPITAL MARKETS, LLC	XXX	4,677,421	4,902,636	8,498
38380A-A5-6	GOVERNMENT NATIONAL MORTGAGE A 4		09/20/2016	VARIOUS	XXX	85,654	85,654	
38380B-N2-7	GOVERNMENT NATIONAL MORTGAGE A 3		10/26/2016	VARIOUS	XXX	186,663	186,663	
38380B-N4-3	GOVERNMENT NATIONAL MORTGAGE A 3		11/08/2016	VARIOUS	XXX	160,868	160,868	
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35		08/27/2018	RBC CAPITAL MARKETS, LLC	XXX	4,735,168	4,916,462	9,307
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5		04/18/2018	RBC CAPITAL MARKETS, LLC	XXX	1,926,318	1,996,832	3,051
38380Y-E9-2	GOVERNMENT NATIONAL MORTGAGE A 3		11/26/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	3,998,899	4,602,222	10,739
38381A-XQ-4	GOVERNMENT NATIONAL MORTGAGE A 3.5		12/12/2018	WELLS FARGO BANK, N.A. 8831400	XXX	2,425,000	2,500,000	3,889
0599999 - Bonds - U.S. Governments						21,058,421	22,351,336	57,480
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
143287-FH-8	CARMEL IN LOCAL PUBLIC IMPT BO 3.7		02/08/2018	STEPHENS INC	XXX	771,043	785,000	4,679
3136AG-RG-9	FANNIE MAE 4.5		11/01/2016	VARIOUS	XXX	143,788	143,788	
3136AV-ZP-7	FANNIE MAE 3		11/19/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	2,832,579	3,311,748	6,072
3137BA-AN-2	FREDDIE MAC 2.5		01/19/2017	VARIOUS	XXX	56,473	56,473	
3137FH-JW-4	FREDDIE MAC 3.5		08/22/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	5,049,219	5,000,000	14,583
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						8,853,101	9,297,008	25,334
Bonds - Industrial and Miscellaneous (Unaffiliated)								
002824-BG-4	ABBOTT LABORATORIES 4.75 30/11/36		11/14/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	1,027,260	1,000,000	21,903
00507V-AM-1	ACTIVISION BLIZZARD 3.4 15/06/27		11/19/2018	MILLENNIUM ADVISORS, LLC	XXX	464,285	500,000	7,367
012725-AC-1	ALBEMARLE CORP 4.15 01/12/24		12/12/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	502,110	500,000	749
023135-AP-1	AMAZON.COM INC 4.8 05/12/34		11/14/2018	MARKETAXESS CORP	XXX	530,230	500,000	10,733
032095-AG-6	AMPHENOL CORP 3.2 01/04/24		11/14/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	957,790	1,000,000	4,000
036752-AG-8	ANTHEM INC 4.101 01/03/28		10/17/2018	MARKETAXESS CORP	XXX	973,680	1,000,000	5,468
037389-BB-8	AON CORP 4.5 15/12/28		11/29/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	748,013	750,000	
037833-BX-7	APPLE INC 4.65 23/02/46		11/14/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	1,038,070	1,000,000	10,721
039483-BP-6	ARCHER-DANIELS-MIDLAND C 3.375 15/03/22		11/28/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	499,480	500,000	
046353-AT-5	ASTRAZENECA PLC 4 17/01/29		11/14/2018	CITIGROUP GLOBAL MARKETS INC	XXX	964,920	1,000,000	9,889
05348E-AW-9	AVALONBAY COMMUNITIES 3.5 15/11/25		03/20/2018	D.A. DAVIDSON AND CO	XXX	992,340	1,000,000	12,347
05565E-BE-4	BMW US CAPITAL LLC 3.95 14/08/28		11/26/2018	BARCLAYS CAPITAL	XXX	490,560	500,000	5,706
06368B-GS-1	BANK OF MONTREAL 3.803 15/12/32	A	11/14/2018	BARCLAYS CAPITAL	XXX	914,960	1,000,000	15,951
064159-HB-5	BANK OF NOVA SCOTIA 4.5 16/12/25	A	11/14/2018	CITIGROUP GLOBAL MARKETS INC	XXX	988,800	1,000,000	18,750
07330M-AB-3	BRANCH BANKING & TRUST 3.625 16/09/25		11/14/2018	MARKETAXESS CORP	XXX	973,590	1,000,000	6,042
12189L-AJ-0	BURLINGTN NORTH SANTA FE 4.4 15/03/42		12/12/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	1,235,268	1,229,000	13,369
14040H-BN-4	CAPITAL ONE FINANCIAL CO 3.75 09/03/27		12/14/2018	U.S. BANK 3470206	XXX	697,448	750,000	7,734
166754-AP-6	CHEVRON PHILLIPS CHEM CO 3.4 01/12/26		04/11/2018	PERSHING LLC	XXX	986,780	1,000,000	12,467
17252M-AN-0	CINTAS CORPORATION NO. 2 3.7 01/04/27		11/14/2018	MARKETAXESS CORP	XXX	964,080	1,000,000	4,625
20030N-CS-8	COMCAST CORP 3.95 15/10/25		11/14/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	498,840	500,000	2,249
209111-EL-3	CONSOLIDATED EDISON CO O 5.85 15/03/36		11/19/2018	MARKETAXESS CORP	XXX	1,160,450	1,000,000	10,725
21036P-BC-1	CONSTELLATION BRANDS INC 4.65 15/11/28		12/07/2018	MARKETAXESS CORP	XXX	1,008,820	1,000,000	5,425
210518-DC-7	CONSUMERS ENERGY CO 3.8 15/11/28		10/29/2018	CITIGROUP GLOBAL MARKETS INC	XXX	498,760	500,000	
256677-AD-7	DOLLAR GENERAL CORP 4.15 01/11/25		11/14/2018	MILLENNIUM ADVISORS, LLC	XXX	493,985	500,000	865
256677-AF-2	DOLLAR GENERAL CORP 4.125 01/05/28		10/17/2018	R.W. PRESSPRICH	XXX	487,590	500,000	10,828
26443C-AA-1	DUKE UNIVERSITY HEALTH 3.92 01/06/47		11/14/2018	RAYMOND JAMES AND ASSOCIATES	XXX	468,850	500,000	8,983
26884A-BK-8	ERP OPERATING LP 4.15 01/12/28		11/28/2018	CITIGROUP GLOBAL MARKETS INC	XXX	998,210	1,000,000	
26969P-AA-6	EAGLE MATERIALS INC 4.5 01/08/26		04/13/2018	BREAN CAPITAL LLC	XXX	947,600	920,000	8,740
278865-BD-1	ECOLAB INC 3.25 01/12/27		11/19/2018	MARKETAXESS CORP	XXX	950,630	1,000,000	15,347
29250N-AR-6	ENBRIDGE INC 3.7 15/07/27	A	12/10/2018	FOX-PITT, KELTON LIMITED	XXX	473,450	500,000	7,554
30040W-AG-3	EVERSOURCE ENERGY 3.8 01/12/23		12/10/2018	BARCLAYS CAPITAL	XXX	996,380	1,000,000	
316773-CU-2	FIFTH THIRD BANCORP 2.6 15/06/22		11/14/2018	MARKETAXESS CORP	XXX	480,795	500,000	5,453
337738-AQ-1	FISERV INC 3.8 01/10/23		11/19/2018	MARKETAXESS CORP	XXX	499,405	500,000	2,956
40573L-AS-5	HALFMOON PARENT INC 4.375 15/10/28		11/14/2018	VARIOUS	XXX	982,865	1,000,000	5,530
406216-BD-2	HALLIBURTON CO 3.5 01/08/23		12/03/2018	JEFFERIES LLC	XXX	490,750	500,000	6,028
460690-BL-3	INTERPUBLIC GROUP COS 4.2 15/04/24		04/13/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,015,420	1,000,000	233
478165-AF-0	JOHNSON (S.C.) & SON INC 5.75 15/02/33		11/29/2018	PERSHING LLC	XXX	577,690	500,000	8,625
49326E-EG-4	KEYCORP 4.1 30/04/28		11/14/2018	PERSHING LLC	XXX	987,410	1,000,000	1,822
49456B-AP-6	KINDER MORGAN INC 4.3 01/03/28		11/14/2018	CITIGROUP GLOBAL MARKETS INC	XXX	963,680	1,000,000	8,958
501044-DJ-7	KROGER CO 3.7 01/08/27		12/17/2018	MARKETAXESS CORP	XXX	472,975	500,000	7,092

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
50540R-AU-6	LABORATORY CORP OF AMER 3.6 01/09/27		11/14/2018	WELLS FARGO BANK, N.A. 8831400	XXX	470,340	500,000	3,750
539830-BB-4	LOCKHEED MARTIN CORP 4.07 15/12/42		12/10/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	474,835	500,000	10,005
55336V-AG-5	MPLX LP 4.875 01/12/24		12/10/2018	MARKETAXESS CORP	XXX	509,155	500,000	745
58013M-FB-5	MCDONALD'S CORP 3.5 01/03/27		12/17/2018	MARKETAXESS CORP	XXX	481,970	500,000	5,250
581557-BN-4	MCKESSON CORP 4.75 30/05/29		11/28/2018	CITIGROUP GLOBAL MARKETS INC	XXX	999,100	1,000,000	
594918-BZ-6	MICROSOFT CORP 4.1 06/02/37		11/19/2018	SUNTRUST CAPITAL MKTS NEW YORK	XXX	997,660	1,000,000	11,958
608190-AJ-3	MOHAWK INDUSTRIES INC 3.85 01/02/23		11/19/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	498,730	500,000	5,882
615369-AP-0	MOODY'S CORPORATION 4.25 01/02/29		12/03/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	992,490	1,000,000	
649322-AC-8	NY & PRESBYTERIAN HOSPIT 3.563 01/08/36		12/03/2018	PERSHING LLC	XXX	546,486	600,000	7,304
654106-AD-5	NIKE INC 3.625 01/05/43		11/26/2018	BARCLAYS CAPITAL	XXX	654,011	723,000	1,966
665859-AS-3	NORTHERN TRUST CORP 3.375 08/05/32		11/15/2018	PERSHING LLC	XXX	696,278	750,000	773
666807-BP-6	NORTHROP GRUMMAN CORP 4.03 15/10/47		11/19/2018	MARKETAXESS CORP	XXX	900,920	1,000,000	4,030
67066G-AE-4	NVIDIA CORP 3.2 16/09/26		11/19/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	933,830	1,000,000	5,778
67077M-AA-6	NUTRIEN LTD 6.5 15/05/19	A	05/08/2009	VARIOUS	XXX	(500)		
67077M-AC-2	NUTRIEN LTD 3.625 15/03/24	A	12/12/2018	PERSHING LLC	XXX	960,812	995,000	8,917
68233J-AH-7	ONCOR ELECTRIC DELIVERY 5.25 30/09/40		11/19/2018	BARCLAYS CAPITAL	XXX	1,118,810	1,000,000	7,438
68235P-AF-5	ONE GAS INC 4.658 01/02/44		12/04/2018	PERSHING LLC	XXX	522,115	500,000	8,087
68235P-AG-3	ONE GAS INC 4.5 01/11/48		11/01/2018	U.S. BANK 3470206	XXX	494,560	500,000	
69349L-AR-9	PNC BANK NA 4.05 26/07/28		11/14/2018	SUMRIDGE PARNTERS LLC	XXX	491,705	500,000	6,188
69351U-AV-5	PPL ELECTRIC UTILITIES 4.15 15/06/48		12/17/2018	CITIGROUP GLOBAL MARKETS INC	XXX	995,610	1,000,000	461
695156-AT-6	PACKAGING CORP OF AMERIC 3.4 15/12/27		11/14/2018	MARKETAXESS CORP	XXX	460,130	500,000	7,131
776743-AF-3	ROPER TECHNOLOGIES INC 4.2 15/09/28		11/14/2018	CITIGROUP GLOBAL MARKETS INC	XXX	490,990	500,000	4,550
79466L-AF-1	SALESFORCE.COM INC 3.7 11/04/28		10/17/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	979,150	1,000,000	822
806854-AH-8	SCHLUMBERGER INVESTMENT 3.65 01/12/23	D	12/04/2018	MILLENNIUM ADVISORS, LLC	XXX	746,243	750,000	380
808513-AZ-8	CHARLES SCHWAB CORP 4 01/02/29		10/29/2018	CITIGROUP GLOBAL MARKETS INC	XXX	497,985	500,000	
857477-BC-6	STATE STREET CORP 3.776 03/12/24		11/28/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	500,000	500,000	
857477-BD-4	STATE STREET CORP 4.141 03/12/29		11/28/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	500,000	500,000	
883556-BN-1	THERMO FISHER SCIENTIFIC 3 15/04/23		11/29/2018	PERSHING LLC	XXX	481,710	500,000	2,000
89352H-AK-5	TRANSCANADA PIPELINES 3.75 16/10/23	A	12/04/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	496,320	500,000	2,604
89417E-AJ-8	TRAVELERS COS INC 4.6 01/08/43		12/17/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	556,483	532,000	9,381
91324P-DP-4	UNITEDHEALTH GROUP INC 3.875 15/12/28		12/13/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	996,560	1,000,000	
92343V-CK-8	VERIZON COMMUNICATIONS 4.862 21/08/46		12/11/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	491,745	500,000	7,563
983919-AJ-0	XILINX INC 2.95 01/06/24		11/19/2018	J.P. MORGAN CLEARING CORP. 514105	XXX	948,790	1,000,000	13,931
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						53,289,240	53,999,000	422,127
8399997 - Bonds - Subtotals - Bonds - Part 3						83,200,761	85,647,344	504,941
8399998 - Bonds - Summary item from Part 5 for Bonds						4,932,548	4,920,000	62,060
8399999 - Bonds - Subtotals - Bonds						88,133,309	90,567,344	567,001
9999999 Totals						88,133,309	XXX	567,001

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36204D-5J-4	GOVERNMENT NATIONAL MORTGAGE A 6.5 POOL		06/11/2018	VARIOUS	XXX	50,759	48,691	50,974	49,500		(136)		(136)		49,364		1,395	1,395	1,608	12/15/2023
36205G-AD-3	GOVERNMENT NATIONAL MOTGAGE A 5 POOL		06/11/2018	VARIOUS	XXX	46,899	44,784	44,868	44,837		(5)		(5)		44,832		2,066	2,066	1,181	01/15/2033
38378C-RT-6	GOVERNMENT NATIONAL MORTGAGE A 2		12/01/2018	MBS PAYDOWN	XXX	73,614	73,614	74,453	74,208		(76)		(76)		73,614			0	769	10/20/2040
38378D-BL-8	GOVERNMENT NATIONAL MORTGAGE A 4		12/01/2018	MBS PAYDOWN	XXX	36,731	36,731	39,979	38,880		(412)		(412)		36,731			0	779	09/20/2040
38378G-CY-2	GOVERNMENT NATIONAL MORTGAGE A 3		12/01/2018	MBS PAYDOWN	XXX	45,006	45,006	47,172	46,567		(160)		(160)		45,006			0	546	11/20/2042
38379U-6F-8	GOVERNMENT NATIONAL MORTGAGE A 2.4		12/01/2018	MBS PAYDOWN	XXX	69,893	69,893	66,682			149		149		69,893			0	702	07/16/2050
38380J-HK-7	GOVERNMENT NATIONAL MORTGAGE A 2.35		12/01/2018	MBS PAYDOWN	XXX	27,698	27,698	26,676			36		36		27,698			0	136	04/16/2052
38380J-XC-7	GOVERNMENT NATIONAL MORTGAGE A 2.5		12/01/2018	MBS PAYDOWN	XXX	26,135	26,135	25,212			66		66		26,135			0	246	11/16/2048
0599999 - Bonds - U.S. Governments						376,733	372,551	376,017	253,993	0	(538)	0	(538)	0	373,272	0	3,461	3,461	5,966	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
20772G-4Z-8	CONNECTICUT ST 5.632		07/24/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,098,820	1,000,000	1,015,730	1,011,381		(425)		(425)		1,010,956		87,864	87,864	36,764	12/01/2029
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,098,820	1,000,000	1,015,730	1,011,381	0	(425)	0	(425)	0	1,010,956	0	87,864	87,864	36,764	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
016140-MZ-5	ALICE TX 3.9		06/26/2018	STEPHENS INC	XXX	971,160	1,000,000	972,250	973,309		497		497		973,806		(2,646)	(2,646)	35,425	02/01/2036
567609-CT-7	MARIEMONT OH CITY SCH DIST 5.9		12/03/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,231	10,178		(53)		(53)		10,124		(124)	(124)	590	12/01/2030
930353-HK-6	WADSWORTH OH CITY SCH DIST 5.41		12/03/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	750,000	750,000				0		750,000			0	40,575	12/01/2021
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,731,160	1,760,000	1,732,481	1,733,487	0	444	0	444	0	1,733,930	0	(2,770)	(2,770)	76,590	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
199098-CE-2	COLUMBUS-FRANKLIN CNTY OH FINA 3.3		07/24/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,910,340	2,000,000	1,964,820	2,000,339		(339)	35,180	(35,519)		1,964,820		(54,480)	(54,480)	62,517	08/15/2027
31281B-MU-1	FREDDIE MAC 4.5 POOL ID N31271		06/11/2018	VARIOUS	XXX	17,913	17,690	17,895	17,881		(18)		(18)		17,863		50	50	423	01/01/2036
31281B-TW-0	FREDDIE MAC 5 POOL ID N31465		06/11/2018	VARIOUS	XXX	17,489	17,329	17,754	17,735		(46)		(46)		17,689		(200)	(200)	431	11/01/2037
3128HX-SS-5	FREDDIEMAC STRIP 3		12/01/2018	MBS PAYDOWN	XXX	235,237	235,237	244,941	243,027		(663)		(663)		235,237			0	3,748	08/15/2042
3128K9-QY-3	FREDDIE MAC 6 POOL ID A48571		06/11/2018	VARIOUS	XXX	59,480	55,770	55,735	55,706		2		2		55,708		3,771	3,771	1,773	05/01/2036
3128KJ-CZ-3	FREDDIE MAC 5.5 POOL ID A55488		12/01/2018	MBS PAYDOWN	XXX	17,770	17,770	17,698	17,705		9		9		17,770			0	776	12/01/2036
3128KJ-WA-6	FREDDIE MAC 5.5 POOL ID A56041		06/11/2018	VARIOUS	XXX	13,204	12,914	12,831	12,836		17		17		12,853		351	351	327	01/01/2037
3128MJ-BW-9	FREDDIE MAC 5.5 POOL ID G08052		12/01/2018	MBS PAYDOWN	XXX	18,159	18,159	18,072	18,076		9		9		18,159			0	534	04/01/2035
3128P7-RY-1	FREDDIE MAC 3.5 POOL ID C91403		12/01/2018	MBS PAYDOWN	XXX	72,566	72,566	78,122	77,290		(435)		(435)		72,566			0	1,345	03/01/2032
3128P7-S2-0	FREDDIE MAC 3.5 POOL ID C91437		12/01/2018	MBS PAYDOWN	XXX	62,385	62,385	65,582	65,098		(251)		(251)		62,385			0	1,105	04/01/2032
31292H-NB-6	FREDDIE MAC 6 POOL ID C01286		06/11/2018	VARIOUS	XXX	14,013	13,588	13,399	13,431		17		17		13,448		565	565	410	01/01/2032
31294M-A7-6	FREDDIE MAC 4 POOL ID E02730		12/01/2018	MBS PAYDOWN	XXX	26,660	26,660	27,735	27,429		(119)		(119)		26,660			0	513	10/01/2025
31335H-Q2-2	FREDDIE MAC 6.5 POOL ID C90473		06/11/2018	VARIOUS	XXX	4,413	4,517	4,582	4,538		(6)		(6)		4,532		(119)	(119)	143	08/01/2021
3133TK-G7-9	FREDDIE MAC 6.6		06/11/2018	VARIOUS	XXX	25,764	24,278	24,672	24,386		(13)		(13)		24,373		1,391	1,391	796	04/15/2029
3136A7-ZV-7	FANNIE MAE 3.5		12/01/2018	MBS PAYDOWN	XXX	57,707	57,707	59,186	58,852		(100)		(100)		57,707			0	979	03/25/2041
3136A9-BL-1	FANNIE MAE 3.5		12/01/2018	MBS PAYDOWN	XXX	57,514	57,514	57,982	57,959		(28)		(28)		57,514			0	996	10/25/2042
31371J-Q7-2	FANNIE MAE 8 POOL ID 253478		06/11/2018	VARIOUS	XXX	1,913	1,990	2,015	1,993		(1)		(1)		1,992		(79)	(79)	76	09/01/2020
31371J-S8-8	FANNIE MAE 7 POOL ID 253543		06/11/2018	VARIOUS	XXX	1,979	2,057	2,037	2,044		5		5		2,049		(70)	(70)	69	11/01/2020
31371K-UA-7	FANNIE MAE 5.5 POOL ID 254477		06/11/2018	VARIOUS	XXX	84,048	79,475	78,574	78,658		82		82		78,740		5,307	5,307	2,248	10/01/2032
31371L-DU-0	FANNIE MAE 4.5 POOL ID 254915		06/11/2018	VARIOUS	XXX	38,529	37,608	36,573	37,024		116		116		37,140		1,389	1,389	837	09/01/2023
31371L-HE-2	FANNIE MAE 5 POOL ID 255029		06/11/2018	VARIOUS	XXX	33,659	32,448	32,388	32,365		16		16		32,381		1,279	1,279	805	12/01/2023
31371L-HT-9	FANNIE MAE 4.5 POOL ID 255042		06/11/2018	VARIOUS	XXX	45,264	44,105	42,919	43,389		131		131		43,519		1,744	1,744	1,005	11/01/2023
31371N-CM-5	FANNIE MAE 5.5 POOL ID 256676		12/01/2018	MBS PAYDOWN	XXX	48,954	48,954	52,426	51,511		(385)		(385)		48,954			0	1,546	04/01/2027
31371N-SQ-9	FANNIE MAE 5.5 POOL ID 257127		12/01/2018	MBS PAYDOWN	XXX	19,336	19,336	20,944	20,464		(257)		(257)		19,336			0	563	02/01/2023
3137A3-JW-0	FREDDIE MAC 3.5		12/01/2018	MBS PAYDOWN	XXX	85,159	85,159	87,860	86,850		(268)		(268)		85,159			0	1,739	11/15/2025
3137A5-WW-0	FREDDIE MAC 4		06/11/2018	VARIOUS	XXX	43,559	43,745	44,963	44,263		(333)		(333)		43,929		(370)	(370)	727	12/15/2028
3137A8-XZ-6	FREDDIE MAC 4.5		12/01/2018	MBS PAYDOWN	XXX	63,359	63,359	67,586	65,573		(653)		(653)		63,359			0	1,439	10/15/2039
3137AG-CA-6	FREDDIE MAC 2.5		12/01/2018	MBS PAYDOWN	XXX	32,813	32,813	33,937	33,502		(98)		(98)		32,813			0	387	10/15/2026
3137AM-K7-1	FREDDIE MAC 3		12/01/2018	MBS PAYDOWN	XXX	161,262	161,262	161,262	161,262				0		161,262			0	2,631	02/15/2042
3137AN-QF-5	FREDDIE MAC 2.75		12/01/2018	MBS PAYDOWN	XXX	41,618	41,618	42,344	42,042		(43)		(43)		41,618			0	799	04/15/2041
3137AX-TP-8	FREDDIE MAC 3		12/01/2018	MBS PAYDOWN	XXX	634,603	634,603	630,637	631,296		458		458		634,603			0	12,114	01/15/2043
3137BJ-H4-8	FREDDIE MAC 4.5		12/01/2018	MBS PAYDOWN	XXX	97,008	97,008	108,922	108,039		(708)		(708)		97,008			0	3,387	12/15/2053
3137FH-JW-4	FREDDIE MAC 3.5		12/01/2018	MBS PAYDOWN	XXX	205,381	205,381	207,402			(74)		(74)		205,381			0	1,472	06/15/2040
3138L4-2C-6	FANNIE MAE 4.87 POOL ID AM4370		12/01/2018	MBS PAYDOWN	XXX	13,071	13,071	15,076	14,932		(115)		(115)		13,071			0	351	09/01/2031
3138L4-6B-4	FANNIE MAE 4.5 POOL ID AM4465		12/01/2018	MBS PAYDOWN	XXX	83,897	83,897	93,126	92,527		(468)		(468)		83,897			0	2,063	10/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138L6-ES-3	FANNIE MAE 4.45 POOL ID AM5544		12/01/2018	MBS PAYDOWN	XXX	28,549	28,549	32,189	31,971		(177)		(177)		28,549			0	700	03/01/2034
31393A-CF-2	FANNIE MAE 4		06/11/2018	VARIOUS	XXX	155,942	154,128	155,498	154,575		(39)		(39)		154,536		1,405	1,405	3,158	04/25/2033
31393J-HC-5	FREDDIE MAC 5		01/01/2018	MBS PAYDOWN	XXX	1,183	1,183	1,178	1,180		2		2		1,183			0	5	01/15/2018
31393M-W9-8	FREDDIE MAC 4		12/01/2018	MBS PAYDOWN	XXX	70,156	70,156	72,020	71,135		(96)		(96)		70,156			0	1,501	03/15/2033
31393V-MQ-1	FREDDIE MAC 4.5		05/01/2018	MBS PAYDOWN	XXX	5,536	5,536	5,387	5,523		13		13		5,536			0	59	06/15/2018
31395B-D7-5	FANNIE MAE 4.5		12/01/2018	MBS PAYDOWN	XXX	75,076	75,076	77,091	75,496		(85)		(85)		75,076			0	1,763	08/25/2023
31395E-YP-6	FREDDIE MAC 5.5		12/01/2018	MBS PAYDOWN	XXX	49,209	49,209	51,146	49,948		(127)		(127)		49,209			0	1,373	08/15/2024
31396J-2L-8	FREDDIE MAC 5.5		12/01/2018	MBS PAYDOWN	XXX	36,756	36,756	38,226	37,301		(76)		(76)		36,756			0	1,140	03/15/2026
31398L-BJ-6	FREDDIE MAC 4		12/01/2018	MBS PAYDOWN	XXX	60,068	60,068	62,837	61,818		(236)		(236)		60,068			0	1,171	07/15/2039
31402A-D6-0	FANNIE MAE 5 POOL ID 722925		06/11/2018	VARIOUS	XXX	28,203	27,382	27,741	27,558		(48)		(48)		27,510		693	693	606	07/01/2023
31402R-JV-2	FANNIE MAE 5 POOL ID 735676		12/01/2018	MBS PAYDOWN	XXX	23,955	23,955	24,809	24,713		(72)		(72)		23,955			0	602	07/01/2035
31403D-BW-8	FANNIE MAE 5.5 POOL ID 745353		12/01/2018	MBS PAYDOWN	XXX	34,067	34,067	33,141	33,200		107		107		34,067			0	985	03/01/2036
31403D-GZ-6	FANNIE MAE 5.5 POOL ID 745516		06/11/2018	VARIOUS	XXX	75,380	71,552	71,462	71,446		12		12		71,458		3,922	3,922	2,001	05/01/2036
31403D-TG-4	FANNIE MAE 6 POOL ID 745851		06/11/2018	VARIOUS	XXX	53,433	50,745	51,205	51,154		(55)		(55)		51,099		2,334	2,334	1,534	09/01/2036
31404A-GX-6	FANNIE MAE 5 POOL ID 762614		12/01/2018	MBS PAYDOWN	XXX	38,649	38,649	39,157	38,761		(21)		(21)		38,649			0	1,093	12/01/2023
31404S-GD-1	FANNIE MAE 5 POOL ID 776996		12/01/2018	MBS PAYDOWN	XXX	21,680	21,680	22,514	22,436		(94)		(94)		21,680			0	488	04/01/2034
31407U-EQ-6	FANNIE MAE 5.5 POOL ID 840843		06/11/2018	VARIOUS	XXX	63,469	60,527	59,468	59,538		86		86		59,624		3,844	3,844	1,691	12/01/2035
31409J-SF-8	FANNIE MAE 6 POOL ID 872718		06/11/2018	VARIOUS	XXX	49,838	46,927	46,604	46,622		10		10		46,633		3,205	3,205	1,499	06/01/2036
31409X-GG-8	FANNIE MAE 6 POOL ID 881399		06/11/2018	VARIOUS	XXX	27,649	26,353	26,226	26,227		17		17		26,244		1,405	1,405	771	05/01/2036
31411B-GM-9	FANNIE MAE 5.5 POOL ID 903004		06/11/2018	VARIOUS	XXX	13,008	12,726	12,652	12,660		5		5		12,665		343	343	371	12/01/2036
31411J-3H-7	FANNIE MAE 5.5 POOL ID 909900		06/11/2018	VARIOUS	XXX	53,925	51,743	51,233	51,261		65		65		51,326		2,599	2,599	1,400	03/01/2037
31416B-4A-3	FANNIE MAE 5.5 POOL ID 995517		06/11/2018	VARIOUS	XXX	79,651	77,484	83,767	81,352		(802)		(802)		80,550		(899)	(899)	2,117	01/01/2024
31417G-VK-9	FANNIE MAE 2.5 POOL ID AB9617		12/01/2018	MBS PAYDOWN	XXX	85,635	85,635	85,769	85,739		(7)		(7)		85,635			0	1,007	06/01/2033
31417Y-2J-5	FANNIE MAE 4.5 POOL ID MA0776		12/01/2018	MBS PAYDOWN	XXX	75,533	75,533	79,593	79,048		(376)		(376)		75,533			0	1,745	06/01/2031
31417Y-3N-5	FANNIE MAE 4 POOL ID MA0804		12/01/2018	MBS PAYDOWN	XXX	38,356	38,356	39,495	39,312		(100)		(100)		38,356			0	759	07/01/2031
31417Y-TV-9	FANNIE MAE 4 POOL ID MA0563		12/01/2018	MBS PAYDOWN	XXX	34,517	34,517	35,596	35,398		(91)		(91)		34,517			0	728	11/01/2030
31418A-E9-5	FANNIE MAE 3.5 POOL ID MA1059		12/01/2018	MBS PAYDOWN	XXX	64,320	64,320	68,079	67,497		(307)		(307)		64,320			0	1,170	05/01/2032
31418A-EB-0	FANNIE MAE 3.5 POOL ID MA1029		12/01/2018	MBS PAYDOWN	XXX	54,236	54,236	57,024	56,590		(214)		(214)		54,236			0	997	04/01/2032
31418A-TA-6	FANNIE MAE 2.5 POOL ID MA1444		12/01/2018	MBS PAYDOWN	XXX	78,059	78,059	80,742	80,371		(203)		(203)		78,059			0	1,055	05/01/2033
31418B-TK-2	FANNIE MAE 3 POOL ID MA2353		12/01/2018	MBS PAYDOWN	XXX	416,761	416,761	427,050	426,292		(672)		(672)		416,761			0	6,465	08/01/2035
43612P-AM-6	HOLLYWOOD BEACH FL CMNTY DEV D 6.25		07/19/2018	D.A. DAVIDSON AND CO.	XXX	1,156,000	1,000,000	1,180,440	1,149,782		(11,114)		(11,114)		1,138,668		17,332	17,332	50,694	10/01/2045
49151E-4L-4	KENTUCKY ST PROPERTY & BLDGS C 5.561		06/21/2018	FIRST TENNESSEE BANK N.A.	XXX	1,051,100	1,000,000	1,000,000	1,000,000				0		1,000,000		51,100	51,100	36,147	11/01/2022
491552-UY-9	KENTUCKY ST TURNPIKE AUTH ECON 5.244		06/21/2018	FIRST TENNESSEE BANK N.A.	XXX	533,010	500,000	500,000	500,000				0		500,000		33,010	33,010	25,783	07/01/2025
564393-HQ-2	MANSFIELD TX PARK FACS DEV COR 4.25		06/26/2018	STEPHENS INC.	XXX	1,662,856	1,675,000	1,710,962	1,707,612		(1,591)		(1,591)		1,706,021		(43,165)	(43,165)	64,662	08/01/2041
57419R-D5-1	MARYLAND ST CMNTY DEV ADMIN DE 3.463		06/27/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,065,773	1,115,000	1,085,832	1,087,561		775		775		1,088,335		(22,563)	(22,563)	31,963	09/01/2031
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE 3.797		06/27/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,428,525	1,500,000	1,500,000	1,500,000				0		1,500,000		(71,475)	(71,475)	47,146	03/01/2039
67884F-S9-8	OKLAHOMA DEV FIN AUTH LEASE RE 3.875		08/13/2018	D.A. DAVIDSON AND CO.	XXX	1,387,500	1,500,000	1,431,270	1,501,935		(97)	70,568	(70,665)		1,431,270		(43,770)	(43,770)	41,010	06/01/2046
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						14,523,588	14,583,839	14,769,397	14,613,033	0	(20,168)	105,748	(125,916)	0	14,623,736	0	(100,149)	(100,149)	448,432	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
16411Q-AA-9	CHENIERE ENERGY PARTNERS 5.25 01/10/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	73,815	75,000	75,000	75,000				0		75,000		(1,185)	(1,185)	3,106	10/01/2025
001084-AQ-5	AGCO CORP 5.875 01/12/21		05/08/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	538,750	500,000	531,640	523,020		(2,068)		(2,068)		520,952		(20,952)	(20,952)	51,561	12/01/2021
00130H-BU-8	AES CORP/THE 5.5 15/03/24		03/21/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	158,250	150,000	151,375	150,997		(27)		(27)		150,969		(969)	(969)	12,513	03/15/2024
001546-AV-2	AK STEEL CORP 6.375 15/10/25		06/28/2018	VARIOUS	XXX	93,523	100,000	100,031	100,027		(1)		(1)		100,026		(6,503)	(6,503)	3,905	10/15/2025
00164V-AD-5	AMC NETWORKS INC 5 01/04/24		06/28/2018	VARIOUS	XXX	73,628	75,000	76,250	76,159		(32)		(32)		76,126		(2,499)	(2,499)	2,823	04/01/2024
00164V-AE-3	AMC NETWORKS INC 4.75 01/08/25		02/02/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	24,750	25,000	25,000	25,000				0		25,000		(250)	(250)	620	08/01/2025
00213M-AK-0	APX GROUP INC 7.875 01/12/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,568	150,000	162,375	159,216		(1,800)		(1,800)		157,416		(8,848)	(8,848)	6,923	12/01/2022
002824-BL-3	ABBOTT LABORATORIES 3.25 15/04/23		10/29/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	752,224	750,000	750,846	750,754		(116)		(116)		750,638		(638)	(638)	27,480	04/15/2023
013817-AW-1	ARCONIC INC 5.125 01/10/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	222,289	225,000	223,125	223,615		80		80		223,695		(1,407)	(1,407)	8,680	10/01/2024
013822-AB-7	ALCOA NEDERLAND HOLDING 7 30/09/26	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	212,340	200,000	203,500	203,207		(85)		(85)		203,121		9,219	9,219	10,578	09/30/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
01877K-AB-9	ALLIANCE PIPELINE LP 6.996 31/12/19		12/31/2018	MBS PAYDOWN	XXX	102,858	102,858	112,886			(2,630)		(2,630)		102,858			0	5,397	12/31/2019
01959E-AC-2	ALLIED WORLD ASSURANCE 4.35 29/10/25	D	07/23/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	485,030	500,000	486,437	504,421		(247)	17,737	(17,984)		486,437		(1,407)	(1,407)	16,071	10/29/2025
02005N-AV-2	ALLY FINANCIAL INC 5.125 30/09/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	152,318	150,000	151,250	150,987		(64)		(64)		150,923		1,395	1,395	5,808	09/30/2024
032511-AN-7	ANADARKO PETROLEUM CORP 7.2 15/03/29		07/23/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	569,330	500,000	574,605	592,569		(3,079)	14,884	(17,964)		574,605		(5,275)	(5,275)	31,000	03/15/2029
037411-AK-1	APACHE CORP 7.95 15/04/26		08/24/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	868,259	700,000	915,117	873,062		(11,413)		(11,413)		861,648		(161,648)	(161,648)	216,025	04/15/2026
03938L-AP-9	ARCELORMITTAL 7 15/10/39	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	211,677	185,000	184,488	184,689		(28)		(28)		184,661		27,016	27,016	9,476	10/15/2039
043436-AN-4	ASBURY AUTOMOTIVE GROUP 6 15/12/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	197,840	200,000	210,875	208,254		(560)		(560)		207,694		(9,854)	(9,854)	6,567	12/15/2024
045054-AC-7	ASHTEAD CAPITAL INC 5.625 01/10/24		01/22/2018	VARIOUS	XXX	132,625	125,000	129,388	128,241		(28)		(28)		128,214		4,411	4,411	2,164	10/01/2024
05568Y-AA-6	BNSF RAILWAY CO 2007-1 P 5.996 01/04/24		10/01/2018	MBS PAYDOWN	XXX	47,405	47,405	47,405	47,405				0		47,405			0	1,428	04/01/2024
075887-AQ-2	BECTON DICKINSON 6.7 01/08/28		07/27/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	465,711	410,000	470,364	503,724		(3,544)	29,816	(33,360)		470,364		(4,654)	(4,654)	27,470	08/01/2028
075887-CE-7	BECTON DICKINSON AND CO 6.7 01/12/26		07/27/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	1,130,770	1,000,000	1,127,750	1,193,010		(8,951)	56,310	(65,260)		1,127,750		3,020	3,020	39,456	12/01/2026
093645-AH-2	BLOCK COMMUNICATIONS INC 6.875 15/02/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	199,840	200,000	203,563	203,297		(162)		(162)		203,134		(3,294)	(3,294)	12,108	02/15/2025
12008R-AJ-6	BUILDERS FIRSTSOURCE INC 5.625 01/09/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	97,170	100,000	100,375	100,338		(33)		(33)		100,305		(3,135)	(3,135)	4,703	09/01/2024
120111-BM-0	STANDARD INDUSTRIES INC 5.375 15/11/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	197,340	200,000	203,188	202,734		(294)		(294)		202,439		(5,099)	(5,099)	6,778	11/15/2024
122014-AJ-2	BURLINGTON RESOURCES INC 6.875 15/02/26		07/23/2018	STIFEL NICOLAUS & CO, INCORORATED	XXX	583,590	500,000	596,315	602,232		(5,333)	584	(5,917)		596,315		(12,725)	(12,725)	32,465	02/15/2026
1248EP-BM-4	CCO HLDGS LLC/CAP CORP 5.75 15/02/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	48,898	50,000	50,000	50,000				0		50,000		(1,103)	(1,103)	2,532	02/15/2026
1248EP-BR-3	CCO HLDGS LLC/CAP CORP 5.5 01/05/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	82,329	85,000	87,975	87,851		(72)		(72)		87,779		(5,449)	(5,449)	3,130	05/01/2026
12527G-AF-0	CF INDUSTRIES INC 5.15 15/03/34		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	124,092	135,000	123,400	123,858		204		204		124,062		30	30	5,543	03/15/2034
126307-AQ-0	CSC HOLDINGS LLC 5.5 15/04/27		06/18/2018	VARIOUS	XXX	195,031	200,000	200,000	200,000				0		200,000		(4,969)	(4,969)	6,283	04/15/2027
126650-BQ-2	CVS PASS-THROUGH TRUST 6.943 10/01/30		12/10/2018	MBS PAYDOWN	XXX	19,884	19,884	20,281	20,144		(16)		(16)		19,884			0	756	01/10/2030
12674T-AA-4	C&W SENIOR FINANCING DAC 6.875 15/09/27		06/28/2018	VARIOUS	XXX	169,974	175,000	175,000	175,000				0		175,000		(5,026)	(5,026)	9,868	09/15/2027
12686C-BB-4	CABLEVISION SYSTEMS CORP 5.875 15/09/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,568	150,000	149,925	150,070		(7)		(7)		150,063		(1,495)	(1,495)	7,026	09/15/2022
128195-AP-9	CALATLANTIC GROUP INC 5 15/06/27		02/20/2018	NORTHERN TRUST	XXX	149,222	150,000	150,594	150,574		(7)		(7)		150,566		(1,345)	(1,345)		06/15/2027
131347-CK-0	CALPINE CORP 5.25 01/06/26		06/28/2018	VARIOUS	XXX	46,898	50,000	50,000	50,000				0		50,000		(3,103)	(3,103)	1,539	06/01/2026
14161H-AJ-7	CARDTRONICS INC 5.125 01/08/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	119,900	125,000	123,000	123,699		128		128		123,827		(3,927)	(3,927)	5,890	08/01/2022
14161T-AA-0	CARDTRONICS INC / USA 5.5 01/05/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	90,170	100,000	95,844	95,895		225		225		96,120		(5,950)	(5,950)	3,682	05/01/2025
14309U-AA-0	CARLYLE HOLDINGS FINANCE 3.875 01/02/23		09/25/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	520,596	512,000	541,225	528,380		(2,209)		(2,209)		526,171		(14,171)	(14,171)	31,412	02/01/2023
144577-AF-0	CARRIZO OIL & GAS INC 7.5 15/09/20		06/28/2018	VARIOUS	XXX	76,101	75,000	77,438	76,278		(462)		(462)		75,816		(728)	(728)	4,100	09/15/2020
146900-AM-7	CASCADES INC 5.5 15/07/22	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	74,471	75,000	75,000	75,000				0		75,000		(529)	(529)	3,976	07/15/2022
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26		06/28/2018	VARIOUS	XXX	188,641	175,000	198,563	195,969		(2,033)		(2,033)		193,936		(5,294)	(5,294)	9,644	04/16/2026
15135U-AF-6	CENOVUS ENERGY INC 6.75 15/11/39	A	03/22/2018	MORGAN STANLEY AND CO., LLC 8983105	XXX	113,953	100,000	114,250	114,170		(79)		(79)		114,091		(138)	(138)	2,456	11/15/2039
156700-BA-3	CENTURYLINK INC 7.5 01/04/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	51,335	50,000	49,969	49,974		2		2		49,975		1,360	1,360	2,823	04/01/2024
163851-AD-0	CHEMOURS CO 7 15/05/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	90,563	85,000	83,938	84,059		50		50		84,108		6,455	6,455	3,752	05/15/2025
18538U-AC-0	CLEARWATER SEAFOODS INC 6.875 01/05/25	A	06/25/2018	VARIOUS	XXX	119,813	125,000	126,000	125,934		(36)		(36)		125,898		(6,086)	(6,086)	5,137	05/01/2025
20259B-AA-9	COMMERZBANK AG 8.125 19/09/23	D	06/28/2018	VARIOUS	XXX	171,501	150,000	175,125	166,856		(1,105)		(1,105)		165,751		5,750	5,750	8,768	09/19/2023
210795-QB-9	CONTL AIRLINES 2012-2 A 4 29/04/26		10/29/2018	MBS PAYDOWN	XXX	31,843	31,843	31,246	31,450		33		33		31,843			0	950	04/29/2026
212015-AQ-4	CONTINENTAL RESOURCES 4.9 01/06/44		04/26/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	190,938	200,000	136,813	138,095		222		222		138,317		52,620	52,620	3,740	06/01/2044
212015-AR-2	CONTINENTAL RESOURCES 4.375 15/01/28		04/16/2018	VARIOUS	XXX	50,063	50,000	50,000	50,000				0		50,000		63	63	784	01/15/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
21871N-AA-9	CORECIVIC INC 4.75 15/10/27		01/18/2018	ROBERT W. BAIRD & CO. INC.	XXX	97,563	100,000	100,000	100,000				0		100,000		(2,438)	(2,438)	1,286	10/15/2027
21925A-AE-5	CORNERSTONE CHEMICAL CO 6.75 15/08/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	121,463	125,000	125,425	125,406		(17)		(17)		125,389		(3,926)	(3,926)	7,570	08/15/2024
221644-AA-5	COTT HOLDINGS INC 5.5 01/04/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	72,690	75,000	75,000	75,000				0		75,000		(2,310)	(2,310)	3,105	04/01/2025
225310-AG-6	CREDIT ACCEPTANC 6.125 15/02/21		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	200,840	200,000	208,125	204,147		(2,227)		(2,227)		201,921		(1,081)	(1,081)	10,787	02/15/2021
226373-AL-2	CRESTWOOD MIDSTREAM PART 6.25 01/04/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	219,397	215,000	222,900	221,994		(582)		(582)		221,411		(2,015)	(2,015)	10,115	04/01/2023
23283P-AH-7	CYRUSONE LP/CYRUSONE FIN 5.375 15/03/27		05/22/2018	WELLS FARGO BANK, N.A.	XXX	100,750	100,000	100,000	100,000				0		100,000		750	750	3,718	03/15/2027
23371D-AB-0	DAE FUNDING LLC 5 01/08/24		06/28/2018	VARIOUS	XXX	47,835	50,000	50,000	50,000				0		50,000		(2,165)	(2,165)	2,278	08/01/2024
235822-AB-9	DANA FINANCING LUX SARL 5.75 15/04/25	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,005	150,000	153,250	153,179		(216)		(216)		152,962		(4,957)	(4,957)	6,157	04/15/2025
25272K-AK-9	DELL INT LLC / EMC CORP 6.02 15/06/26		06/27/2018	VARIOUS	XXX	209,982	200,000	222,840	222,212		(976)		(976)		221,236		(11,255)	(11,255)	5,694	06/15/2026
25470X-AY-1	DISH DBS CORP 7.75 01/07/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	217,925	250,000	264,199	262,927		(574)		(574)		262,353		(44,428)	(44,428)	19,429	07/01/2026
256853-AA-0	DOLPHIN ENERGY LTD 5.888 15/06/19		12/15/2018	MBS PAYDOWN	XXX	73,200	73,200	73,383			(24)		(24)		73,200				3,286	06/15/2019
28470R-AF-9	ELDORADO RESORTS INC 6 01/04/25		02/02/2018	CITIGROUP GLOBAL MARKETS INC.	XXX	52,000	50,000	52,750	52,695		(19)		(19)		52,677		(677)	(677)	1,042	04/01/2025
29273V-AD-2	ENERGY TRANSFER EQUITY 5.875 15/01/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	77,003	75,000	75,313	75,230		(17)		(17)		75,212		1,790	1,790	4,247	01/15/2024
29444U-AP-1	EQUINIX INC 5.75 01/01/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	50,585	50,000	51,688	51,607		(41)		(41)		51,566		(981)	(981)	2,883	01/01/2025
30227C-AB-3	ARCHROCK PARTNERS LP/FIN 6 01/04/21		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	99,420	100,000	97,063	97,825		284		284		98,108		1,312	1,312	4,517	04/01/2021
30283W-AC-8	FTS INTERNATIONAL INC 15/06/20		02/22/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	125,860	124,000	125,800	125,326		(361)		(361)		124,965		(965)	(965)	4,066	06/15/2020
31428X-AR-7	FEDEX CORP 8 15/01/19		11/14/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	504,330	500,000	622,195	525,232		(21,071)		(21,071)		504,161		(4,161)	(4,161)	57,552	01/15/2019
31430Q-BE-6	FELCOR LODGING LP 5.625 01/03/23		03/09/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	102,813	100,000	101,750	101,485		(46)		(46)		101,439		(1,439)	(1,439)	5,751	03/01/2023
31562Q-AF-4	FIAT CHRYSLER AUTOMOBILE 5.25 15/04/23	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	100,670	100,000	100,000	100,000				0		100,000		670	670	3,748	04/15/2023
336130-AB-5	FIRST QUALITY FINANCE CO 5 01/07/25		05/24/2018	WELLS FARGO BANK, N.A.	XXX	70,750	75,000	76,719	76,670		(60)		(60)		76,610		(5,860)	(5,860)	3,417	07/01/2025
33803W-AA-7	FISHERS LANE ASSOC LLC 3.666 05/08/30		12/05/2018	MBS PAYDOWN	XXX	49,067	49,067	50,334	50,175		(72)		(72)		49,067				980	08/05/2030
34407D-AB-5	FLY LEASING LTD 6.375 15/10/21	D	06/25/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	103,500	100,000	101,516	101,021		(168)		(168)		100,853		2,647	2,647	4,463	10/15/2021
347466-AE-4	IRWIN LAND LLC 5.3 15/12/35		12/15/2018	MBS PAYDOWN	XXX	29,250	29,250	28,727	28,803		25		25		29,250				1,167	12/15/2035
361841-AH-2	GLP CAPITAL LP / FIN II 5.375 15/04/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	149,505	150,000	161,125	160,495		(537)		(537)		159,958		(10,453)	(10,453)	5,756	04/15/2026
380355-AB-3	GOEASY LTD 7.875 01/11/22	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	79,815	75,000	75,000	75,000				0		75,000		4,815	4,815	3,954	11/01/2022
38113Y-AE-9	GOLDEN NUGGET INC 6.75 15/10/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	99,420	100,000	99,004	99,035		57		57		99,093		327	327	4,819	10/15/2024
38141G-CU-6	GOLDMAN SACHS GROUP INC 6.125 15/02/33		09/27/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	883,680	750,000	893,468	881,266		(4,563)		(4,563)		876,704		(126,704)	(126,704)	184,977	02/15/2033
39121J-AE-0	GREAT RIVER ENERGY 6.254 01/07/38		07/01/2018	MBS PAYDOWN	XXX	74,821	74,821	69,583	70,307		246		246		74,821				4,679	07/01/2038
39807U-AB-2	GREYSTAR REAL ESTATE PAR 5.75 01/12/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	72,690	75,000	75,000	75,000				0		75,000		(2,310)	(2,310)	2,611	12/01/2025
402635-AP-1	GULFPORT ENERGY CORP 6.375 15/01/26		06/28/2018	VARIOUS	XXX	72,128	75,000	75,063	75,059		(4)		(4)		75,055		(2,927)	(2,927)	3,466	01/15/2026
404119-BQ-1	HCA INC 5.25 15/04/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	125,525	125,000	134,625	133,261		(495)		(495)		132,766		(7,241)	(7,241)	4,685	04/15/2025
404119-BT-5	HCA INC 5.25 15/06/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	252,556	250,000	259,000	258,193		(368)		(368)		257,825		(5,269)	(5,269)	5,815	06/15/2026
412690-AF-6	HARLAND CLARKE HOLDINGS 8.375 15/08/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	97,920	100,000	104,906	104,697		(223)		(223)		104,473		(6,553)	(6,553)	7,375	08/15/2022
413875-AM-7	HARRIS CORPORATION 4.4 15/12/20		06/22/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	1,037,847	1,000,000	1,018,640	1,006,577		(1,008)		(1,008)		1,005,569		(5,569)	(5,569)	60,703	12/15/2020
421924-BK-6	ENCOMPASS HEALTH CORP 5.75 01/11/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	50,210	50,000	50,875	50,795		(84)		(84)		50,711		(501)	(501)	1,925	11/01/2024
421924-BT-7	ENCOMPASS HEALTH CORP 5.75 15/09/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	50,335	50,000	50,531	50,488		(19)		(19)		50,469		(134)	(134)	2,292	09/15/2025
428102-AA-5	HESS INF PART / FIN CORP 5.625 15/02/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	74,940	75,000	75,000	75,000				0		75,000		(60)	(60)	2,578	02/15/2026

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
431318-AN-4	HILCORP ENERGY I/HILCORP 5 01/12/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	121,775	125,000	123,125	123,226		105		105		123,331		(1,556)	(1,556)	3,663	12/01/2024
44047T-AD-1	HORIZON PHARMA INC 6.625 01/05/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	85,251	85,000	87,763	86,997		(126)		(126)		86,871		(1,621)	(1,621)	3,770	05/01/2023
44053F-AA-8	HORIZON PHARMA INC/HORIZ 8.75 01/11/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	53,523	50,000	52,438	52,256		(11)		(11)		52,245		1,277	1,277	2,929	11/01/2024
444454-AD-4	HUGHES SATELLITE SYSTEMS 5.25 01/08/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	69,878	75,000	75,000	75,000				0		75,000		(5,123)	(5,123)	3,620	08/01/2026
451102-AX-5	ICAHN ENTERPRISES/FIN 6 01/08/20		06/28/2018	VARIOUS	XXX	50,648	50,000	48,250	48,738		229		229		48,967		1,681	1,681	2,758	08/01/2020
451102-BF-3	ICAHN ENTERPRISES/FIN 5.875 01/02/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	100,420	100,000	96,250	97,090		318		318		97,409		3,011	3,011	5,402	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES/FIN 6.25 01/02/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	51,023	50,000	50,000	50,000				0		50,000		1,023	1,023	2,873	02/01/2022
457153-AG-9	INGRAM MICRO INC 5.45 15/12/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	98,778	100,000	100,156	100,148		(9)		(9)		100,138		(1,360)	(1,360)	2,982	12/15/2024
460599-AC-7	INTERNATIONAL GAME TECH 6.5 15/02/25		06/28/2018	VARIOUS	XXX	103,170	100,000	107,500	106,906		(447)		(447)		106,459		(3,289)	(3,289)	4,640	02/15/2025
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24	D	06/28/2018	VARIOUS	XXX	94,500	100,000	101,188	101,115		(59)		(59)		101,055		(6,555)	(6,555)	2,063	06/26/2024
46122X-AA-1	INTREPID AVIATION GRP HL 6.875 15/02/19		05/31/2018	JEFFERIES LLC	XXX	98,875	100,000	102,313	100,640		(640)		(640)		100,000		(1,125)	(1,125)	5,519	02/15/2019
466253-AA-9	J2 CLOUD LLC/GLOBAL INC 6 15/07/25		06/28/2018	VARIOUS	XXX	202,016	200,000	200,000	200,000				0		200,000		2,016	2,016	11,588	07/15/2025
47010B-AF-1	JAGUAR LAND ROVER AUTOMO 4.5 01/10/27	D	06/28/2018	VARIOUS	XXX	116,960	125,000	125,000	125,000				0		125,000		(8,040)	(8,040)	2,781	10/01/2027
48238T-AA-7	KAR AUCTION SERVICES INC 5.125 01/06/25		01/18/2018	BANC OF AMERICA SECURITIES GDP	XXX	50,250	50,000	50,000	50,000				0		50,000		250	250	363	06/01/2025
50106G-AA-0	KRONOS ACQUISITION HOLDI 9 15/08/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	68,190	75,000	75,000	75,000				0		75,000		(6,810)	(6,810)	5,944	08/15/2023
50212Y-AB-0	LPL HOLDINGS INC 5.75 15/09/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	121,463	125,000	128,750	128,643		(7)		(7)		128,636		(7,173)	(7,173)	5,730	09/15/2025
505742-AD-8	LADDER CAP FIN LLLP/CORP 5.875 01/08/21		06/25/2018	DEUTSCHE BANK SECURITIES INC	XXX	41,000	40,000	38,500	39,027		120		120		39,148		1,852	1,852	2,128	08/01/2021
513075-BE-0	LAMAR MEDIA CORP 5 01/05/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	75,878	75,000	76,781	76,518		(99)		(99)		76,419		(541)	(541)	2,510	05/01/2023
513075-BL-4	LAMAR MEDIA CORP 5.75 01/02/26		06/20/2018	OPPENHEIMER AND CO, INC.	XXX	102,250	100,000	102,313	101,982		(83)		(83)		101,899		351	351	5,111	02/01/2026
526057-BW-3	LENNAR CORP 4.875 15/12/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,193	150,000	149,460	149,592		30		30		149,622		(1,430)	(1,430)	4,002	12/15/2023
527298-BK-8	LEVEL 3 FINANCING INC 5.375 15/01/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	63,486	65,000	65,488	65,428		(67)		(67)		65,361		(1,876)	(1,876)	3,368	01/15/2024
527298-BM-4	LEVEL 3 FINANCING INC 5.25 15/03/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	47,648	50,000	51,688	51,632		(47)		(47)		51,585		(3,937)	(3,937)	1,874	03/15/2026
53219L-AN-9	LIFEPOINT HEALTH INC 5.875 01/12/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	99,295	100,000	101,250	101,098		(129)		(129)		100,969		(1,674)	(1,674)	3,443	12/01/2023
53219L-AQ-2	LIFEPOINT HEALTH INC 5.375 01/05/24		05/04/2018	J.P. MORGAN SECURITIES LLC	XXX	47,688	50,000	50,000	50,000				0		50,000		(2,313)	(2,313)	1,396	05/01/2024
552676-AR-9	MDC HOLDINGS INC 5.5 15/01/24		06/25/2018	J.P. MORGAN SECURITIES LLC	XXX	100,750	100,000	106,188	105,707		(430)		(430)		105,277		(4,527)	(4,527)	5,225	01/15/2024
55305B-AQ-4	M/I HOMES INC 5.625 01/08/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	46,835	50,000	50,000	50,000				0		50,000		(3,165)	(3,165)	2,570	08/01/2025
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27		06/28/2018	VARIOUS	XXX	95,170	100,000	100,000	100,000				0		100,000		(4,830)	(4,830)	3,903	10/15/2027
561233-AB-3	MALLINCKRODT FIN/SB 4.875 15/04/20		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	44,233	45,000	45,000	45,000				0		45,000		(767)	(767)	1,566	04/15/2020
561233-AC-1	MALLINCKRODT FIN/SB 5.5 15/04/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	68,357	85,000	85,938	85,729		(29)		(29)		85,700		(17,343)	(17,343)	3,337	04/15/2025
57665R-AG-1	MATCH GROUP INC 5 15/12/27		02/05/2018	J.P. MORGAN SECURITIES LLC	XXX	49,781	50,000	49,514	49,516		4		4		49,519		262	262	434	12/15/2027
58502B-AA-4	MEDNAX INC 5.25 01/12/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	122,556	125,000	125,938	125,729		(86)		(86)		125,643		(3,086)	(3,086)	3,846	12/01/2023
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25	D	06/28/2018	VARIOUS	XXX	70,814	75,000	75,188	75,179		(15)		(15)		75,164		(4,350)	(4,350)	2,092	06/06/2025
609453-AG-0	MONITRONICS INTL INC 9.125 01/04/20		06/28/2018	VARIOUS	XXX	37,355	50,000	48,938	49,227		107		107		49,334		(11,979)	(11,979)	2,693	04/01/2020
61945C-AD-5	MOSAIC CO 5.45 15/11/33		06/29/2018	STIFEL NICOLAUS & CO,INCORORATED	XXX	1,011,020	1,000,000	1,082,620	1,077,217		(1,757)		(1,757)		1,075,461		(64,441)	(64,441)	34,517	11/15/2033
626717-AH-5	MURPHY OIL CORP 6.875 15/08/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	105,170	100,000	103,375	102,727		(27)		(27)		102,700		2,470	2,470	6,054	08/15/2024
626717-AJ-1	MURPHY OIL CORP 5.75 15/08/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	99,420	100,000	100,000	100,000				0		100,000		(580)	(580)	5,015	08/15/2025
626738-AC-2	MURPHY OIL USA INC 6 15/08/23		06/28/2018	VARIOUS	XXX	76,815	75,000	78,500	77,721		(380)		(380)		77,341		(526)	(526)	3,963	08/15/2023
626738-AD-0	MURPHY OIL USA INC 5.625 01/05/27		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	24,543	25,000	25,000	25,000				0		25,000		(458)	(458)	941	05/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
62943W-AB-5	CLEARWAY ENERGY OP LLC 5.375 15/08/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	99,639	100,000	100,000	100,000				0		100,000		(361)	(361)	4,733	08/15/2024
62957H-AC-9	NABORS INDUSTRIES INC 5.5 15/01/23		06/28/2018	VARIOUS	XXX	145,005	150,000	142,750	142,931		604		604		143,536		1,469	1,469	7,952	01/15/2023
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		06/28/2018	VARIOUS	XXX	72,878	75,000	69,938	70,632		258		258		70,889		1,988	1,988	3,023	10/25/2024
644535-AF-3	NEW GOLD INC 6.25 15/11/22	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	201,840	200,000	203,719	202,825		(348)		(348)		202,477		(637)	(637)	7,882	11/15/2022
651290-AR-9	NEWFIELD EXPLORATION CO 5.375 01/01/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	127,400	125,000	133,375	133,260		(458)		(458)		132,802		(5,402)	(5,402)	6,737	01/01/2026
65341E-AA-8	NEXTEER AUTO GROUP LTD 5.875 15/11/21		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	102,920	100,000	100,875	100,523		(93)		(93)		100,430		2,490	2,490	3,705	11/15/2021
65489D-AA-2	MCLAREN FINANCE PLC 5.75 01/08/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	198,310	200,000	205,750	205,750		(4,200)		(4,200)		201,550		(3,240)	(3,240)	10,925	08/01/2022
654902-AE-5	NOKIA OYJ 4.375 12/06/27	D	05/01/2018	J.P. MORGAN SECURITIES LLC	XXX	185,500	200,000	205,156	205,004		(150)		(150)		204,854		(19,354)	(19,354)	3,427	06/12/2027
66977W-AQ-2	NOVA CHEMICALS CORP 4.875 01/06/24	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	47,398	50,000	50,000	50,000				0		50,000		(2,603)	(2,603)	1,429	06/01/2024
66977W-AR-0	NOVA CHEMICALS CORP 5.25 01/06/27	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	70,440	75,000	75,000	75,000				0		75,000		(4,560)	(4,560)	2,308	06/01/2027
67051X-AA-2	NUFARM AUSTRALIA LIMITED 6.375 15/10/19	D	05/18/2018	SECURITY CALLED BY ISSUER at 101.594	XXX	152,391	150,000	156,750	152,438		(1,170)		(1,170)		151,268		(1,268)	(1,268)	8,049	10/15/2019
67059T-AD-7	NUSTAR LOGISTICS LP 6.75 01/02/21		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	130,525	125,000	127,500	126,193		(180)		(180)		126,013		4,512	4,512	7,758	02/01/2021
677071-AN-2	OHANA MILITARY COMM LLC 5.558 01/10/36		06/28/2018	D.A. DAVIDSON AND CO.	XXX	1,120,810	1,000,000	1,083,000	1,075,111		(1,875)		(1,875)		1,073,236		47,574	47,574	41,839	10/01/2036
680665-AJ-5	OLIN CORP 5.125 15/09/27		04/27/2018	CITIGROUP GLOBAL MARKETS INC	XXX	122,188	125,000	125,063	125,059		(2)		(2)		125,057		(2,869)	(2,869)	4,022	09/15/2027
683715-AA-4	OPEN TEXT CORP 5.625 15/01/23	A	06/28/2018	VARIOUS	XXX	76,440	75,000	75,000	75,000				0		75,000		1,440	1,440	4,066	01/15/2023
683715-AB-2	OPEN TEXT CORP 5.875 01/06/26	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	76,630	75,000	77,063	76,887		(43)		(43)		76,845		(215)	(215)	2,583	06/01/2026
69145L-AA-2	OXFORD FIN LLC/CO-ISS II 6.375 15/12/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	50,835	50,000	50,625	50,621		(35)		(35)		50,586		249	249	1,709	12/15/2022
70014L-AB-6	PARK AEROSPACE HOLDINGS 5.5 15/02/24	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	198,840	200,000	207,500	207,005		(504)		(504)		206,500		(7,660)	(7,660)	9,686	02/15/2024
70457L-AA-2	PEABODY ENERGY CORP 6 31/03/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	25,480	25,000	25,000	25,000				0		25,000		480	480	1,133	03/31/2022
72348Y-AA-3	PINNACLE ENTERTAINMENT I 5.625 01/05/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	130,056	125,000	124,906	124,917		5		5		124,922		5,134	5,134	4,707	05/01/2024
727493-AB-4	PLANTRONICS INC 5.5 31/05/23		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	124,744	125,000	127,275	126,876		(185)		(185)		126,691		(1,947)	(1,947)	4,335	05/31/2023
727610-AN-7	PLASTIPAK HOLDINGS INC 6.25 15/10/25		05/15/2018	JEFFERIES LLC	XXX	48,375	50,000	50,406	50,397		(1)		(1)		50,397		(2,022)	(2,022)	1,866	10/15/2025
73102Q-AA-4	POLAR TANKERS INC 5.951 10/05/37		06/25/2018	BREAN CAPITAL LLC	XXX	1,120,140	1,000,000	993,750	994,914		134		134		995,048		125,092	125,092	37,524	05/10/2037
737446-AK-0	POST HOLDINGS INC 5 15/08/26		06/22/2018	WELLS FARGO BANK, N.A.	XXX	93,750	100,000	99,813	99,835		8		8		99,843		(6,093)	(6,093)	4,306	08/15/2026
74733V-AD-2	QEP RESOURCES INC 5.625 01/03/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	95,670	100,000	101,188	101,172		(61)		(61)		101,111		(5,441)	(5,441)	3,453	03/01/2026
77714P-AB-5	SEMGROUP/ROSE ROCK FIN 5.625 15/07/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	145,755	150,000	152,003	150,971		(183)		(183)		150,788		(5,033)	(5,033)	8,133	07/15/2022
780099-CE-5	ROYAL BK SCOTLND GRP PLC 6.125 15/12/22	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	157,386	150,000	160,500	156,863		(623)		(623)		156,239		1,147	1,147	5,028	12/15/2022
780099-CH-8	ROYAL BK SCOTLND GRP PLC 5.125 28/05/24	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	50,310	50,000	50,890	50,807		(55)		(55)		50,752		(442)	(442)	1,523	05/28/2024
78412F-AP-9	SESI LLC 7.125 15/12/21		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	116,921	115,000	100,106	103,707		1,056		1,056		104,763		12,158	12,158	4,484	12/15/2021
78442F-ET-1	NAVIENT CORP 6.125 25/03/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,755	150,000	152,969	152,896		(199)		(199)		152,697		(3,942)	(3,942)	7,069	03/25/2024
78573N-AB-8	SABRE GLBL INC 5.25 15/11/23		06/28/2018	VARIOUS	XXX	125,838	125,000	126,500	126,338		(4)		(4)		126,334		(497)	(497)	4,138	11/15/2023
81180W-AL-5	SEAGATE HDD CAYMAN 4.75 01/01/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	95,670	100,000	97,250	97,515		151		151		97,666		(1,996)	(1,996)	4,763	01/01/2025
82845L-AA-8	SILVERSEA CRUISE FINANCE 7.25 01/02/25		06/28/2018	VARIOUS	XXX	80,940	75,000	75,000	75,000				0		75,000		5,940	5,940	4,999	02/01/2025
82967N-AW-8	SIRIUS XM RADIO INC 5.375 15/07/26		05/09/2018	VARIOUS	XXX	73,750	75,000	75,000	75,000				0		75,000		(1,250)	(1,250)	3,232	07/15/2026
82967N-BA-5	SIRIUS XM RADIO INC 5 01/08/27		04/25/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	95,000	100,000	100,000	100,000				0		100,000		(5,000)	(5,000)	4,056	08/01/2027
85207U-AH-8	SPRINT CORP 7.125 15/06/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	148,755	150,000	149,625	149,670		21		21		149,690		(935)	(935)	5,848	06/15/2024
857449-AB-8	STATE STREET BANK & TRST 5.25 15/10/18		10/15/2018	MATURITY	XXX	500,000	500,000	498,535	499,894		106		106		500,000			0	26,250	10/15/2018

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
864486-AH-8	SUBURBAN PROPANE PARTNRS 5.5 01/06/24		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	72,503	75,000	75,063	75,044		(5)		(5)		75,039		(2,537)	(2,537)	2,418	06/01/2024
86765L-AG-2	SUNOCO LP/FINANCE CORP 6.375 01/04/23		01/23/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	52,761	50,000	51,375	51,201		(1,201)		(1,201)		50,000			0	3,753	04/01/2023
871829-AN-7	SYSCO CORPORATION 6.625 17/03/39		03/23/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	947,492	700,000	906,010	892,933		(1,247)		(1,247)		891,686		(191,686)	(191,686)	271,452	03/17/2039
87264A-AN-5	T-MOBILE USA INC 6.375 01/03/25		06/28/2018	VARIOUS	XXX	51,835	50,000	53,750	52,800		(355)		(355)		52,444		(609)	(609)	2,665	03/01/2025
87264A-AQ-8	T-MOBILE USA INC 6 15/04/24		01/23/2018	BANC OF AMERICA SECURITIES GDP	XXX	26,625	25,000	25,000	25,000				0		25,000		1,625	1,625	417	04/15/2024
87264A-AS-4	T-MOBILE USA INC 5.125 15/04/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	175,415	175,000	175,000	175,000				0		175,000		415	415	6,403	04/15/2025
87305R-AH-2	TTM TECHNOLOGIES INC 5.625 01/10/25		04/27/2018	BARCLAYS BANK PLC 196101	XXX	24,500	25,000	25,000	25,000				0		25,000		(500)	(500)	832	10/01/2025
878742-AW-5	TECK RESOURCES LIMITED 6.25 15/07/41	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	49,710	50,000	55,875	55,843		(66)		(66)		55,777		(6,067)	(6,067)	3,012	07/15/2041
878742-AY-1	TECK RESOURCES LIMITED 3.75 01/02/23	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	189,340	200,000	192,000	193,256		604		604		193,860		(4,520)	(4,520)	6,896	02/01/2023
87927Y-AA-0	TELECOM ITALIA SPA 5.303 30/05/24	D	06/28/2018	VARIOUS	XXX	196,795	200,000	200,000	200,000				0		200,000		(3,205)	(3,205)	5,686	05/30/2024
88033G-BU-3	TENET HEALTHCARE CORP 4.75 01/06/20		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	55,094	55,000	55,138	55,051		(10)		(10)		55,041		53	53	1,531	06/01/2020
88033G-CP-3	TENET HEALTHCARE CORP 7.5 01/01/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	104,170	100,000	106,625	105,244		(743)		(743)		104,502		(332)	(332)	7,521	01/01/2022
88160R-AE-1	TESLA INC 5.3 15/08/25		02/09/2018	MERRILL LYNCH PIECE FENNER & SMITH	XXX	93,375	100,000	100,000	100,000				0		100,000		(6,625)	(6,625)	2,565	08/15/2025
88947E-AR-1	TOLL BROS FINANCE CORP 4.875 15/11/25		06/15/2018	BARCLAYS BANK PLC 196101	XXX	169,750	175,000	175,281	175,228		(13)		(13)		175,216		(5,466)	(5,466)	5,071	11/15/2025
892231-AA-9	TOWNSQUARE MEDIA INC 6.5 01/04/23		06/27/2018	ROBERT W. BAIRD CO.INCORPORATED	XXX	90,875	100,000	100,938	100,146		(30)		(30)		100,115		(9,240)	(9,240)	4,821	04/01/2023
893830-BB-4	TRANSOCEAN INC 8.375 15/12/21		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	106,920	100,000	92,000	94,726		564		564		95,290		11,630	11,630	4,583	12/15/2021
901109-AF-5	TUTOR PERINI CORP 6.875 01/05/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	149,130	150,000	154,781	154,644		(123)		(123)		154,520		(5,390)	(5,390)	6,904	05/01/2025
90320L-AG-2	UPC HOLDING BV 5.5 15/01/28	D	06/07/2018	VARIOUS	XXX	182,000	200,000	200,000	200,000				0		200,000		(18,000)	(18,000)	7,043	01/15/2028
904678-AF-6	UNICREDIT SPA 5.861 19/06/32	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	88,352	100,000	106,175	105,988		(255)		(255)		105,733		(17,381)	(17,381)	3,142	06/19/2032
907818-DA-3	UNION PACIFIC CORP 5.7 15/08/18		08/15/2018	MATURITY	XXX	1,000,000	1,000,000	991,000	999,255		745		745		1,000,000			0	57,000	08/15/2018
911365-BG-8	UNITED RENTALS NORTH AM 4.875 15/01/28		01/10/2018	JP MORGAN	XXX	173,688	175,000	175,438	175,431		(1)		(1)		175,429		(1,742)	(1,742)	3,578	01/15/2028
912909-AK-4	UNITED STATES STEEL CORP 8.375 01/07/21		04/12/2018	SECURITY CALLED BY ISSUER at 100.000	XXX	106,437	99,000	100,250	99,919		(95)		(95)		99,824		(824)	(824)	13,909	07/01/2021
912920-AC-9	QWEST CORP 6.875 15/09/33		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	205,900	220,000	221,038	219,393		11		11		219,404		(13,504)	(13,504)	12,058	09/15/2033
913026-AT-7	UNITED TELEPHONE FLORIDA 8.375 15/01/25		08/08/2018	D.A. DAVIDSON AND CO.	XXX	808,520	697,000	863,520	808,235		(8,007)		(8,007)		800,227		8,293	8,293	62,427	01/15/2025
91359P-AJ-9	UNIVERSAL HOSPITAL SERVI 7.625 15/08/20		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	84,720	85,000	82,025	82,915		366		366		83,281		1,439	1,439	5,707	08/15/2020
913903-AT-7	UNIVERSAL HEALTH SVCS 5 01/06/26		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	145,380	150,000	154,875	154,728		(135)		(135)		154,593		(9,213)	(9,213)	4,396	06/01/2026
918370-AB-3	VTR FINANCE BV 6.875 15/01/24	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	190,561	190,000	199,950	197,926		(1,118)		(1,118)		196,808		(6,248)	(6,248)	12,591	01/15/2024
91911K-AK-8	BAUSCH HEALTH COS INC 7 15/03/24		06/28/2018	VARIOUS	XXX	156,818	150,000	159,363	158,727		(758)		(758)		157,969		(1,151)	(1,151)	8,371	03/15/2024
91911K-AN-2	BAUSCH HEALTH COS INC 5.5 01/11/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	24,543	25,000	25,000	25,000				0		25,000		(458)	(458)	974	11/01/2025
920253-AF-8	VALMONT INDUSTRIES INC 5 01/10/44		06/28/2018	D.A. DAVIDSON AND CO.	XXX	710,010	750,000	736,358	737,079		116		116		737,195		(27,185)	(27,185)	28,229	10/01/2044
92240M-BF-4	VECTOR GROUP LTD 6.125 01/02/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	207,034	215,000	217,075	217,017		(38)		(38)		216,980		(9,945)	(9,945)	12,108	02/01/2025
9226AP-AA-3	VENATOR FIN SARL/VENATOR 5.75 15/07/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	95,350	100,000	100,438	100,417		(33)		(33)		100,384		(5,034)	(5,034)	5,558	07/15/2025
92343E-AL-6	VERISIGN INC 4.75 15/07/27		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	96,045	100,000	103,500	103,441		(109)		(109)		103,333		(7,288)	(7,288)	4,710	07/15/2027
92660F-AK-0	VIDEOTRON LTD / LTEE 5.125 15/04/27	A	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	120,863	125,000	128,188	128,126		(130)		(130)		127,997		(7,134)	(7,134)	4,573	04/15/2027
92676X-AD-9	VIKING CRUISES LTD 5.875 15/09/27		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	165,673	175,000	175,000	175,000				0		175,000		(9,328)	(9,328)	8,054	09/15/2027
92769X-AM-7	VIRGIN MEDIA SECURED FIN 5.5 15/08/26	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	234,800	250,000	252,875	252,609		(69)		(69)		252,539		(17,739)	(17,739)	12,108	08/15/2026
94707V-AC-4	WEATHERFORD BERMUDA 4.5 15/04/22		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	92,420	100,000	88,125	89,157		1,106		1,106		90,263		2,157	2,157	3,213	04/15/2022
94974B-GP-9	WELLS FARGO & COMPANY 3.55 29/09/25		07/25/2018	BREAN CAPITAL LLC	XXX	827,773	850,000	823,969	855,554		(312)	31,274	(31,586)		823,969		3,804	3,804	24,978	09/29/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
950399-AB-1	WELLTEC A/S 9.5 01/12/22	D	06/28/2018	VARIOUS	XXX	150,630	150,000	148,539	148,560		118		118		148,678		1,952	1,952	8,471	12/01/2022
96926D-AR-1	WILLIAM LYON HOMES INC 5.875 31/01/25		03/14/2018	ROBERT W. BAIRD CO. INCORPORATED	XXX	98,063	100,000	100,438	100,409		(15)		(15)		100,395		(2,332)	(2,332)	3,680	01/31/2025
973147-AD-3	WIND TRE SPA 5 20/01/26	D	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	77,670	100,000	95,375	95,389		231		231		95,620		(17,950)	(17,950)	3,319	01/20/2026
983130-AV-7	WYNN LAS VEGAS LLC/CORP 5.5 01/03/25		06/28/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	147,255	150,000	144,594	145,438		261		261		145,699		1,556	1,556	6,898	03/01/2025
98954N-AA-7	ZIGGO BV 5.5 15/01/27	D	04/26/2018	GOLDMAN, SACHS AND CO. 8944407	XXX	164,719	175,000	175,000	175,000				0		175,000		(10,281)	(10,281)	7,620	01/15/2027
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						36,144,729	35,100,328	36,715,647	36,403,947	0	(101,049)	150,605	(251,654)	0	36,334,774	0	(857,750)	(857,750)	2,228,327	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						53,875,030	52,816,718	54,609,271	54,015,841	0	(121,736)	256,353	(378,089)	0	54,076,669	0	(869,344)	(869,344)	2,796,080	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						4,860,649	4,920,000	4,932,548		0	(4,287)	0	(4,287)	0	4,928,261	0	(67,612)	(67,612)	125,123	XXX
8399999 - Bonds - Subtotals - Bonds						58,735,679	57,736,718	59,541,819	54,015,841	0	(126,023)	256,353	(382,375)	0	59,004,930	0	(936,956)	(936,956)	2,921,202	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates																				
66718*-10-4	Northview Insurance Agency Inc.		08/10/2018	CORPORATE ACTIONS	5.000	781	XXX	781	781				0		781			0		XXX
9199999 - Common Stocks - Parent, Subsidiaries, and Affiliates						781	XXX	781	781	0	0	0	0	0	781	0	0	0	0	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						781	XXX	781	781	0	0	0	0	0	781	0	0	0	0	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						781	XXX	781	781	0	0	0	0	0	781	0	0	0	0	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						781	XXX	781	781	0	0	0	0	0	781	0	0	0	0	XXX
9999999 Totals						58,736,460	XXX	59,542,600	54,016,622	0	(126,023)	256,353	(382,375)	0	59,005,711	0	(936,956)	(936,956)	2,921,202	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00101J-AF-3	ADT SEC CORP 3.5 15/07/22		03/26/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	93,906	93,670	94,241		334		334			(571)	(571)	1,624	707
00164V-AD-5	AMC NETWORKS INC 5 01/04/24		02/14/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	75,000	73,438	73,628	73,520		83		83			107	107	2,823	1,399
05545M-AA-0	BBA US HOLDINGS INC 5.375 01/05/26		04/20/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	75,000	75,188	75,035	75,181		(6)		(6)			(147)	(147)	739	
08580B-AA-4	BERRY PETROLEUM CO LLC 7 15/02/26		02/02/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,000	51,210	50,000				0			1,210	1,210	1,400	
103557-AA-2	BOYNE USA INC 7.25 01/05/25		03/27/2018	WELLS FARGO BANK, N.A.	03/27/2018	ROBERT W. BAIRD CO.INCORPORATED	25,000	25,000	25,406	25,000				0			406	406		
1248EP-BP-7	CCO HLDGS LLC/CAP CORP 5.875 01/04/24		04/13/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	103,125	100,295	103,106		(19)		(19)			(2,811)	(2,811)	1,485	261
12505J-AA-1	CBL & ASSOCIATES LP 5.25 01/12/23		03/16/2018	CANTOR FITZGERALD AND CO	05/01/2018	CREDIT SUISSE AG, NEW YORK BRANCH	25,000	21,781	20,875	21,835		53		53			(960)	(960)	554	397
131347-CK-0	CALPINE CORP 5.25 01/06/26		01/26/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO	100,000	99,101	93,795	99,141		40		40			(5,346)	(5,346)	3,077	587
151290-BU-6	CEMEX SAB DE CV 7.75 16/04/26		03/29/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	25,000	27,719	26,949	27,585		(134)		(134)			(636)	(636)	1,378	893
163851-AE-8	CHEMOURS CO 5.375 15/05/27		02/16/2018	GOLDMAN, SACHS AND CO. 8944407	06/20/2018	GOLDMAN, SACHS AND CO. 8944407	70,000	70,475	68,250	70,461		(14)		(14)			(2,211)	(2,211)	2,260	996
17302W-AA-6	CITGO HOLDING INC 10.75 15/02/20		05/22/2018	DEUTSCHE BANK SECURITIES INC	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	125,000	133,875	133,181	133,344		(531)		(531)			(163)	(163)	3,434	1,971
212015-AN-1	CONTINENTAL RESOURCES 3.8 01/06/24		04/26/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	125,000	120,938	121,415	121,038		101		101			377	377	2,784	1,966
212015-AR-2	CONTINENTAL RESOURCES 4.375 15/01/28		03/27/2018	GOLDMAN, SACHS AND CO. 8944407	04/16/2018	BARCLAYS BANK PLC 196101	75,000	73,125	75,000	73,133		8		8			1,867	1,867	1,185	1,012
23371D-AB-0	DAE FUNDING LLC 5 01/08/24		02/20/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	75,000	72,938	71,753	73,038		100		100			(1,285)	(1,285)	1,573	177
25470X-AW-5	DISH DBS CORP 5.875 15/11/24		04/13/2018	J.P. MORGAN SECURITIES LLC	06/18/2018	CREDIT SUISSE AG, NEW YORK BRANCH	100,000	92,750	89,250	92,902		152		152			(3,652)	(3,652)	3,509	2,481
268648-AN-2	EMC CORP 3.375 01/06/23		06/27/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	200,000	187,625	186,910	187,782		157		157			(872)	(872)	2,269	1,767
319963-BP-8	FIRST DATA CORPORATION 7 01/12/23		05/01/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	52,438	51,835	52,244		(193)		(193)			(409)	(409)	2,051	1,478
32008D-AA-4	FIRST DATA CORPORATION 5 15/01/24		03/21/2018	J.P. MORGAN SECURITIES LLC	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	100,500	99,170	100,454		(46)		(46)			(1,284)	(1,284)	2,319	944
336130-AA-7	FIRST QUALITY FINANCE CO 4.625 15/05/21		05/24/2018	WELLS FARGO BANK, N.A.	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	150,000	148,375	146,505	148,424		49		49			(1,919)	(1,919)	906	231
36164Y-AB-7	GCP APPLIED TECHNOLOGIES 5.5 15/04/26		03/26/2018	MERRILL LYNCH PIECE FENNER & SMITH	04/11/2018	MERRILL LYNCH PIECE FENNER & SMITH	25,000	25,000	25,063	25,000				0			63	63	11	
402635-AP-1	GULFPORT ENERGY CORP 6.375 15/01/26		01/02/2018	JP MORGAN	06/28/2018	GOLDMAN, SACHS AND CO	50,000	50,625	48,085	50,595		(30)		(30)			(2,510)	(2,510)	2,311	735
404121-AG-0	HCA INC 5.875 01/05/23		04/13/2018	CREDIT SUISSE AG, NEW YORK BRANCH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	125,000	131,875	129,275	131,621		(254)		(254)			(2,346)	(2,346)	4,916	3,386
44332P-AD-3	HUB INTERNATIONAL LTD 7 01/05/26		04/18/2018	MERRILL LYNCH PIECE FENNER & SMITH	04/18/2018	MERRILL LYNCH PIECE FENNER & SMITH	25,000	25,000	25,313	25,000				0			313	313		
451102-AX-5	ICAHN ENTERPRISES/FIN 6 01/08/20		03/23/2018	BARCLAYS BANK PLC 196101	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,938	50,648	50,794		(143)		(143)			(147)	(147)	1,258	467
45332J-AA-0	RACKSPACE HOSTIN 8.625 15/11/24		05/02/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	101,406	100,475	101,365		(42)		(42)			(890)	(890)	5,439	4,007
460599-AC-7	INTERNATIONAL GAME TECH 6.5 15/02/25		03/23/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	107,500	103,170	107,184		(316)		(316)			(4,014)	(4,014)	3,557	388
46115H-AT-4	INTESA SANPAOLO SPA 5.017 26/06/24	D	03/23/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	98,400	90,050	98,457		57		57			(8,407)	(8,407)	2,592	1,268
526057-CU-6	LENNAR CORP 5 15/06/27		02/20/2018	NORTHERN TRUST	04/13/2018	VARIOUS	150,000	149,072	147,688	149,084		12		12			(1,396)	(1,396)	2,524	
527298-BF-9	LEVEL 3 FINANCING INC 5.125 01/05/23		05/30/2018	WELLS FARGO BANK, N.A.	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	75,000	73,688	73,430	73,708		20		20			(277)	(277)	1,292	961
53219L-AM-1	LIFEPOINT HEALTH INC 5.5 01/12/21		05/23/2018	WELLS FARGO BANK, N.A.	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,375	50,085	50,350		(25)		(25)			(265)	(265)	1,612	1,329
55342U-AH-7	MPT OPER PARTNERSP/FINL 5 15/10/27		02/21/2018	BARCLAYS BANK PLC 196101	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	48,250	47,585	48,301		51		51			(716)	(716)	1,951	1,031
57665R-AF-3	MATCH GROUP INC 6.375 01/06/24		03/26/2018	DEUTSCHE BANK SECURITIES INC	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	107,250	104,420	106,705		(545)		(545)			(2,285)	(2,285)	3,736	2,045
58547D-AA-7	MELCO RESORTS FINANCE 4.875 06/06/25	D	03/06/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	49,125	47,209	49,158		33		33			(1,949)	(1,949)	1,395	586
589433-AA-9	MEREDITH CORP 6.875 01/02/26		01/19/2018	CREDIT SUISSE FIRST BOSTON	01/19/2018	ROBERT W. BAIRD & CO. INC	25,000	25,000	25,625	25,000				0			625	625		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
626738-AC-2	MURPHY OIL USA INC 6 15/08/23		06/01/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	103,313	102,420	103,158		(155)		(155)			(738)	(738)	2,283	1,600
62957H-AC-9	NABORS INDUSTRIES INC 5.5 15/01/23		05/25/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	49,250	48,335	49,263		13		13			(928)	(928)	1,276	1,031
63938C-AB-4	NAVIENT CORP 5.875 25/10/24		05/11/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	125,000	124,063	121,463	124,078		16		16			(2,616)	(2,616)	1,367	408
644274-AF-9	NEW ENTERPRISE STONE & L 6.25 15/03/26		03/12/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,188	50,460	50,178		(10)		(10)			282	282	955	9
683715-AA-4	OPEN TEXT CORP 5.625 15/01/23	A	05/10/2018	BARCLAYS BANK PLC 196101	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	51,750	50,960	51,682		(68)		(68)			(722)	(722)	1,305	930
70014L-AA-8	PARK AEROSPACE HOLDINGS 5.25 15/08/22	D	03/01/2018	CITIGROUP GLOBAL MARKETS INC.	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,063	49,273	50,058		(4)		(4)			(786)	(786)	999	146
761735-AT-6	REYNOLDS GRP ISS/REYNOLD 5.125 15/07/23		02/13/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,125	49,335	50,112		(13)		(13)			(777)	(777)	1,189	214
78442F-AZ-1	NAVIENT CORP 5.625 01/08/33		01/25/2018	BANC OF AMERICA SECURITIES GDP	05/11/2018	GOLDMAN, SACHS AND CO.	125,000	114,531	107,813	114,648		117		117			(6,835)	(6,835)	5,547	3,477
785712-AE-0	SABLE INTL FINANCE LTD 6.875 01/08/22	D	05/11/2018	THE BANK OF NEW YORK MELLON 4577400	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	52,625	51,898	52,596		(29)		(29)			(699)	(699)	1,442	993
78573N-AA-0	SABRE GLBL INC 5.375 15/04/23		05/14/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	150,000	152,563	151,380	152,516		(47)		(47)			(1,136)	(1,136)	2,396	900
78573N-AB-8	SABRE GLBL INC 5.25 15/11/23		05/09/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,813	50,335	50,804		(8)		(8)			(469)	(469)	1,655	1,283
82845L-AA-8	SILVERSEA CRUISE FINANCE 7.25 01/02/25		03/21/2018	WELLS FARGO BANK, N.A.	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	25,000	26,688	26,980	26,641		(46)		(46)			339	339	760	262
82967N-AS-7	SIRIUS XM RADIO INC 6 15/07/24		05/09/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	175,000	179,625	178,798	178,866		(759)		(759)			(68)	(68)	4,871	3,058
85172F-AL-3	SPRINGLEAF FINANCE CORP 5.625 15/03/23		05/09/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	150,000	148,625	148,193	148,680		55		55			(487)	(487)	2,508	930
85172F-AM-1	SPRINGLEAF FINANCE CORP 6.875 15/03/25		03/08/2018	BARCLAYS BANK PLC 196101	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,000	49,585	50,000				0			(415)	(415)	1,050	
86765L-AH-0	SUNOCO LP/FINANCE CORP 4.875 15/01/23		01/09/2018	CREDIT SUISSE FIRST BOSTON	06/28/2018	GOLDMAN, SACHS AND CO.	25,000	25,000	23,980	25,000				0			(1,020)	(1,020)	538	
87264A-AN-5	T-MOBILE USA INC 6.375 01/03/25		04/27/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	52,500	51,835	52,388		(112)		(112)			(553)	(553)	1,071	531
87264A-AV-7	T-MOBILE USA INC 4.75 01/02/28		01/22/2018	DEUTSCHE BANK SECURITIES INC.	06/28/2018	GOLDMAN, SACHS AND CO.	25,000	25,000	23,199	25,000				0			(1,801)	(1,801)	518	
893647-AW-7	TRANSDIGM INC 6 15/07/22		05/31/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	100,000	101,500	101,170	100,015		(1,485)		(1,485)			1,155	1,155	2,783	2,317
89376V-AA-8	TRANSMONTAIGE PARTNERS 6.125 15/02/26		02/07/2018	VARIOUS	02/13/2018	ROBERT W. BAIRD CO.INCORPORATED	50,000	50,313	50,313	50,312				0				0	26	
89421U-AA-5	TRAVELPORT CORP FIN 6 15/03/26	D	03/12/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	150,000	150,438	150,609	150,415		(22)		(22)			194	194	2,650	
911365-BB-9	UNITED RENTALS NORTH AM 5.75 15/11/24		03/22/2018	MERRILL LYNCH PIECE FENNER & SMITH	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	200,000	208,156	203,590	207,598		(558)		(558)			(4,008)	(4,008)	7,251	4,149
914906-AR-3	UNIVISION COMMUNICATIONS 5.125 15/05/23		03/09/2018	CITIGROUP GLOBAL MARKETS INC.	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	150,000	145,688	143,130	145,906		219		219			(2,776)	(2,776)	4,847	2,520
91740P-AA-6	USA COM PART/USA COM FIN 6.875 01/04/26		03/09/2018	J.P. MORGAN SECURITIES LLC	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	50,000	50,000	51,710	50,000				0			1,710	1,710	945	
91911K-AK-8	BAUSCH HEALTH COS INC 7 15/03/24		02/12/2018	VARIOUS	06/28/2018	GOLDMAN, SACHS AND CO.	75,000	80,250	78,409	79,900		(350)		(350)			(1,491)	(1,491)	4,185	1,784
950399-AB-1	WELLTEC A/S 9.5 01/12/22	D	05/15/2018	GOLDMAN, SACHS AND CO. 8944407	06/28/2018	GOLDMAN, SACHS AND CO. 8944407	25,000	25,563	25,105	25,545		(17)		(17)			(440)	(440)	1,412	1,115
983130-AX-3	WYNN LAS VEGAS LLC/CORP 5.25 15/05/27		03/21/2018	WELLS FARGO BANK, N.A.	05/15/2018	MORGAN STANLEY AND CO., LLC 8983105	50,000	48,125	48,125	48,148		23		23			(23)	(23)	1,327	933
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,920,000	4,932,548	4,860,649	4,928,261	0	(4,287)	0	(4,287)	0	0	(67,612)	(67,612)	125,123	62,060
8399998 - Bonds - Subtotals - Bonds							4,920,000	4,932,548	4,860,649	4,928,261	0	(4,287)	0	(4,287)	0	0	(67,612)	(67,612)	125,123	62,060
9999999 Totals								4,932,548	4,860,649	4,928,261	0	(4,287)	0	(4,287)	0	0	(67,612)	(67,612)	125,123	62,060

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
PNC Bank	Columbus, Ohio					18,074,726	XXX
Fifth Third Bank	Cincinnati, Ohio					155,874	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	18,230,600	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	18,230,600	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	0	0	18,230,600	XXX

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

1. January	18,584,110	4. April	7,489,511	7. July	10,059,290	10. October	12,180,903
2. February	21,385,610	5. May	5,597,408	8. August	10,497,375	11. November	8,866,370
3. March	15,032,765	6. June	8,239,019	9. September	12,073,121	12. December	18,230,600

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 SVO								
665279-87-3			11/30/2018		XXX	14,919,869	40,147	261,876
8599999 - Exempt Money Market Mutual Funds - as Identified by SVO						14,919,869	40,147	261,876
8899999 Total Cash Equivalents						14,919,869	40,147	261,876

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance; State Deposit			99,516	97,652
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Life Insurance; State Deposit			2,203,032	2,178,726
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance; State Deposit			250,671	244,131
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	2,553,219	2,520,509
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

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