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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE

UnitedHealthcare Community Plan of Ohio, Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 12323 Employer's ID Number 56-2451429

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 03/29/2004 Commenced Business 10/01/2005

Statutory Home Office 5900 Parkwood Place (Street and Number), Dublin, OH, US 43016 (City or Town, State, Country and Zip Code)

Main Administrative Office 9800 Health Care Lane MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-931-4014 (Area Code) (Telephone Number)

Mail Address 9800 Health Care Lane MN006-W500 (Street and Number or P.O. Box), Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 9800 Health Care Lane MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-931-4014 (Area Code) (Telephone Number)

Internet Website Address www.uhccommunityplan.com

Statutory Statement Contact Sean Michael Thayer (Name), 952-931-4873 (Area Code) (Telephone Number)
sean_thayer@uhc.com (E-mail Address), 952-931-4651 (FAX Number)

OFFICERS

President, Chief Executive Officer	Michael Barrett Roaldi #	Chief Financial Officer	Dale Ray Moore
Secretary	Shawn Patrice Neddo #	Treasurer	Peter Marshall Gill

OTHER

Nyle Brent Cottington, Vice President
Heather Anastasia Lang, Assistant Secretary

DIRECTORS OR TRUSTEES

Richard Gordon Dunlop
Brendan Paul Hostetler #
Jean Kalbacher #

State of Ohio
County of Franklin

State of Ohio
County of Franklin

State of Ohio
County of Franklin

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from 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.

Michael Barrett Roaldi
President, Chief Executive Officer

Shawn Patrice Neddo
Secretary

Dale Ray Moore
Chief Financial Officer

Subscribed and sworn to before me this 22 day of Jan 2020

DALE E. LEHMANN, Attorney at Law
Notary Public, State of Ohio
My Commission Has No Expiration
Under Section 147.03 R.C.

Subscribed and sworn to before me this 24 day of Jan 2020

DALE E. LEHMANN, Attorney at Law
Notary Public, State of Ohio
My Commission Has No Expiration
Under Section 147.03 R.C.

Subscribed and sworn to before me this 24 day of Jan 2020

DALE E. LEHMANN, Attorney at Law
Notary Public, State of Ohio
My Commission Has No Expiration
Under Section 147.03 R.C.

...original filing? ..... Yes [X] No [ ]

1. State the amendment number.....
2. Date filed.....
3. Number of pages attached.....

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	8,735,478	2.030	8,735,478	0	8,735,478	2.030
	1.02 All other governments	0	0.000	0	0	0	0.000
	1.03 U.S. states, territories and possessions, etc. guaranteed	5,607,479	1.303	5,607,479	0	5,607,479	1.303
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	9,895,941	2.300	9,895,941	0	9,895,941	2.300
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	97,382,613	22.630	97,382,613	0	97,382,613	22.630
	1.06 Industrial and miscellaneous	209,984,401	48.798	209,984,401	0	209,984,401	48.798
	1.07 Hybrid securities	0	0.000	0	0	0	0.000
	1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	1.09 SVO identified funds	0	0.000	0	0	0	0.000
	1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
	1.11 Total long-term bonds	331,605,912	77.061	331,605,912	0	331,605,912	77.061
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
	3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
	3.05 Mutual funds	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Total common stocks	0	0.000	0	0	0	0.000
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000	0	0	0	0.000
	4.02 Residential mortgages	0	0.000	0	0	0	0.000
	4.03 Commercial mortgages	0	0.000	0	0	0	0.000
	4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
	4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	5.02 Properties held for production of income	0	0.000	0	0	0	0.000
	5.03 Properties held for sale	0	0.000	0	0	0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,017,865	0.237	1,017,865	0	1,017,865	0.237
	6.02 Cash equivalents (Schedule E, Part 2)	97,316,045	22.615	97,316,045	0	97,316,045	22.615
	6.03 Short-term investments (Schedule DA)	377,707	0.088	377,707	0	377,707	0.088
	6.04 Total cash, cash equivalents and short-term investments	98,711,617	22.939	98,711,617	0	98,711,617	22.939
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10.	Receivables for securities	0	0.000	0	0	0	0.000
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13.	Total invested assets	430,317,529	100.000	430,317,529	0	430,317,529	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		335,601,623
2.	Cost of bonds and stocks acquired, Part 3, Column 7		123,794,656
3.	Accrual of discount		238,658
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		1,128,393
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		127,125,545
7.	Deduct amortization of premium		2,031,869
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		331,605,916
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		331,605,916

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	8,735,477	8,888,933	8,926,198	8,682,772
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	8,735,477	8,888,933	8,926,198	8,682,772
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,607,478	5,847,848	5,829,644	4,700,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	9,895,942	10,246,667	10,431,971	8,765,000
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	97,382,612	99,883,096	99,767,172	91,237,975
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	182,401,240	187,860,478	182,699,882	181,445,766
	9.	Canada	7,784,354	7,994,820	7,780,527	7,769,716
	10.	Other Countries	19,798,810	20,201,018	19,784,405	19,815,356
	11.	Totals	209,984,404	216,056,316	210,264,814	209,030,838
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	331,605,913	340,922,860	335,219,799	322,416,585
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	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	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	0	0	0	
	22.	Other Countries	0	0	0	
	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	331,605,913	340,922,860	335,219,799	

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	1,962,880	6,564,698	1,822,942	188,132	831	XXX	10,539,483	3.2	20,595,474	6.0	10,539,483	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,962,880	6,564,698	1,822,942	188,132	831	XXX	10,539,483	3.2	20,595,474	6.0	10,539,483	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	558,873	5,048,606	0	0	XXX	5,607,479	1.7	13,841,912	4.0	5,607,479	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	558,873	5,048,606	0	0	XXX	5,607,479	1.7	13,841,912	4.0	5,607,479	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	4,641,326	5,254,615	0	0	XXX	9,895,941	3.0	16,629,256	4.8	9,895,941	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	4,641,326	5,254,615	0	0	XXX	9,895,941	3.0	16,629,256	4.8	9,895,941	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	9,196,618	39,058,098	33,559,105	10,292,881	2,513,410	XXX	94,620,112	28.3	104,420,501	30.2	94,620,111	1
5.2 NAIC 2	0	1,663,437	1,099,064	0	0	XXX	2,762,501	0.8	2,815,477	0.8	2,762,501	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	9,196,618	40,721,535	34,658,169	10,292,881	2,513,410	XXX	97,382,613	29.2	107,235,978	31.0	97,382,612	1

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 & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	20,824,017	90,934,655	54,252,998	1,015,000	0	XXX	167,026,670	50.0	141,212,098	40.8	133,333,414	33,693,256
6.2 NAIC 2	1,838,206	21,241,502	19,321,609	934,121	0	XXX	43,335,438	13.0	46,363,703	13.4	40,810,628	2,524,810
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	22,662,223	112,176,157	73,574,607	1,949,121	0	XXX	210,362,108	63.0	187,575,801	54.2	174,144,042	36,218,066
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	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) 31,983,515	141,757,650	99,938,266	11,496,013	2,514,241	0	287,689,685	86.2	XXX	XXX	253,996,428	33,693,257
11.2 NAIC 2	(d) 1,838,206	22,904,939	20,420,673	934,121	0	0	46,097,939	13.8	XXX	XXX	43,573,129	2,524,810
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	33,821,721	164,662,589	120,358,939	12,430,134	2,514,241	0	(b) 333,787,624	100.0	XXX	XXX	297,569,557	36,218,067
11.8 Line 11.7 as a % of Col. 7	10.1	49.3	36.1	3.7	0.8	0.0	100.0	XXX	XXX	XXX	89.1	10.9
12. Total Bonds Prior Year												
12.1 NAIC 1	44,005,111	149,799,132	88,508,638	12,057,660	2,328,700	0	XXX	XXX	296,699,241	85.8	260,227,328	36,471,913
12.2 NAIC 2	1,097,629	26,090,072	21,601,479	390,000	0	0	XXX	XXX	49,179,180	14.2	47,223,617	1,955,563
12.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	45,102,740	175,889,204	110,110,117	12,447,660	2,328,700	0	XXX	XXX	(b) 345,878,421	100.0	307,450,945	38,427,476
12.8 Line 12.7 as a % of Col. 9	13.0	50.9	31.8	3.6	0.7	0.0	XXX	XXX	100.0	XXX	88.9	11.1
13. Total Publicly Traded Bonds												
13.1 NAIC 1	24,714,829	119,045,914	96,710,432	11,011,013	2,514,241	0	253,996,429	76.1	260,227,328	75.2	253,996,429	XXX
13.2 NAIC 2	1,708,298	22,255,937	18,674,773	934,121	0	0	43,573,129	13.1	47,223,617	13.7	43,573,129	XXX
13.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	26,423,127	141,301,851	115,385,205	11,945,134	2,514,241	0	297,569,558	89.1	307,450,945	88.9	297,569,558	XXX
13.8 Line 13.7 as a % of Col. 7	8.9	47.5	38.8	4.0	0.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.9	42.3	34.6	3.6	0.8	0.0	89.1	XXX	XXX	XXX	89.1	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,268,686	22,711,736	3,227,834	485,000	0	0	33,693,256	10.1	36,471,913	10.5	XXX	33,693,256
14.2 NAIC 2	129,908	649,002	1,745,900	0	0	0	2,524,810	0.8	1,955,563	0.6	XXX	2,524,810
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	7,398,594	23,360,738	4,973,734	485,000	0	0	36,218,066	10.9	38,427,476	11.1	XXX	36,218,066
14.8 Line 14.7 as a % of Col. 7	20.4	64.5	13.7	1.3	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	2.2	7.0	1.5	0.1	0.0	0.0	10.9	XXX	XXX	XXX	XXX	10.9

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 461,397 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.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,181,713 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,804,006	5,984,564	1,142,106	0	0	XXX	8,930,676	2.7	20,105,183	5.8	8,930,675	1
1.02 Residential Mortgage-Backed Securities	66,160	180,204	108,572	63,027	831	XXX	418,794	0.1	490,290	0.1	418,795	(1)
1.03 Commercial Mortgage-Backed Securities	92,715	399,930	572,264	125,105	0	XXX	1,190,014	0.4	0	0.0	1,190,013	1
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,962,881	6,564,698	1,822,942	188,132	831	XXX	10,539,484	3.2	20,595,473	6.0	10,539,483	1
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	558,873	5,048,606	0	0	XXX	5,607,479	1.7	13,841,912	4.0	5,607,479	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	558,873	5,048,606	0	0	XXX	5,607,479	1.7	13,841,912	4.0	5,607,479	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	4,641,326	5,254,615	0	0	XXX	9,895,941	3.0	16,629,256	4.8	9,895,941	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	0	4,641,326	5,254,615	0	0	XXX	9,895,941	3.0	16,629,256	4.8	9,895,941	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,025,563	19,804,299	19,795,956	1,765,000	1,160,000	XXX	43,550,818	13.0	64,465,981	18.6	43,550,817	1
5.02 Residential Mortgage-Backed Securities	6,950,930	17,647,604	10,793,410	7,656,061	1,239,129	XXX	44,287,134	13.3	32,885,723	9.5	44,287,134	0
5.03 Commercial Mortgage-Backed Securities	1,220,126	3,269,633	4,068,803	871,820	114,280	XXX	9,544,662	2.9	9,884,273	2.9	9,544,662	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	9,196,619	40,721,536	34,658,169	10,292,881	2,513,409	XXX	97,382,614	29.2	107,235,977	31.0	97,382,613	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,703,515	76,139,986	65,642,335	1,949,121	0	XXX	148,434,957	44.5	117,947,168	34.1	135,576,156	12,858,801
6.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.03 Commercial Mortgage-Backed Securities	456,468	9,551,036	4,929,716	0	0	XXX	14,937,220	4.5	15,561,775	4.5	14,543,490	393,730
6.04 Other Loan-Backed and Structured Securities	17,502,239	26,485,136	3,002,556	0	0	XXX	46,989,931	14.1	54,066,858	15.6	24,024,396	22,965,535
6.05 Totals	22,662,222	112,176,158	73,574,607	1,949,121	0	XXX	210,362,108	63.0	187,575,801	54.2	174,144,042	36,218,066
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 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 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	7,533,084	107,129,048	96,883,618	3,714,121	1,160,000	XXX	216,419,871	64.8	XXX	XXX	203,561,068	12,858,803
11.02 Residential Mortgage-Backed Securities	7,017,090	17,827,808	10,901,982	7,719,088	1,239,960	XXX	44,705,928	13.4	XXX	XXX	44,705,929	(1)
11.03 Commercial Mortgage-Backed Securities	1,769,309	13,220,599	9,570,783	996,925	114,280	XXX	25,671,896	7.7	XXX	XXX	25,278,165	393,731
11.04 Other Loan-Backed and Structured Securities	17,502,239	26,485,136	3,002,556	0	0	XXX	46,989,931	14.1	XXX	XXX	24,024,396	22,965,535
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	33,821,722	164,662,591	120,358,939	12,430,134	2,514,240	0	333,787,626	100.0	XXX	XXX	297,569,558	36,218,068
11.09 Line 11.08 as a % of Col. 7	10.1	49.3	36.1	3.7	0.8	0.0	100.0	XXX	XXX	XXX	89.1	10.9
12. Total Bonds Prior Year												
12.01 Issuer Obligations	24,436,721	124,764,188	81,598,591	2,190,000	0	XXX	XXX	XXX	232,989,500	67.4	219,917,542	13,071,958
12.02 Residential Mortgage-Backed Securities	3,448,645	10,839,812	8,592,877	8,278,724	2,215,955	XXX	XXX	XXX	33,376,013	9.6	33,376,013	0
12.03 Commercial Mortgage-Backed Securities	1,706,701	5,090,206	16,557,460	1,978,936	112,745	XXX	XXX	XXX	25,446,048	7.4	25,049,901	396,147
12.04 Other Loan-Backed and Structured Securities	15,510,673	35,194,996	3,361,189	0	0	XXX	XXX	XXX	54,066,858	15.6	29,107,491	24,959,367
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	45,102,740	175,889,202	110,110,117	12,447,660	2,328,700	0	XXX	XXX	345,878,419	100.0	307,450,947	38,427,472
12.09 Line 12.08 as a % of Col. 9	13.0	50.9	31.8	3.6	0.7	0.0	XXX	XXX	100	XXX	88.9	11.1
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	5,903,411	98,455,250	94,813,286	3,229,121	1,160,000	XXX	203,561,068	61.0	219,917,542	63.6	203,561,068	XXX
13.02 Residential Mortgage-Backed Securities	7,017,089	17,827,808	10,901,982	7,719,088	1,239,960	XXX	44,705,927	13.4	33,376,013	9.6	44,705,927	XXX
13.03 Commercial Mortgage-Backed Securities	1,769,309	12,826,868	9,570,783	996,925	114,280	XXX	25,278,165	7.6	25,049,901	7.2	25,278,165	XXX
13.04 Other Loan-Backed and Structured Securities	11,733,318	12,191,925	99,153	0	0	XXX	24,024,396	7.2	29,107,491	8.4	24,024,396	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	26,423,127	141,301,851	115,385,204	11,945,134	2,514,240	0	297,569,556	89.1	307,450,947	88.9	297,569,556	XXX
13.09 Line 13.08 as a % of Col. 7	8.9	47.5	38.8	4.0	0.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	7.9	42.3	34.6	3.6	0.8	0.0	89.1	XXX	XXX	XXX	89.1	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,629,673	8,673,798	2,070,332	485,000	0	XXX	12,858,803	3.9	13,071,958	3.8	XXX	12,858,803
14.02 Residential Mortgage-Backed Securities	1	0	0	0	0	XXX	1	0.0	0	0.0	XXX	1
14.03 Commercial Mortgage-Backed Securities	0	393,731	0	0	0	XXX	393,731	0.1	396,147	0.1	XXX	393,731
14.04 Other Loan-Backed and Structured Securities	5,768,921	14,293,211	2,903,403	0	0	XXX	22,965,535	6.9	24,959,367	7.2	XXX	22,965,535
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	7,398,595	23,360,740	4,973,735	485,000	0	0	36,218,070	10.9	38,427,472	11.1	XXX	36,218,070
14.09 Line 14.08 as a % of Col. 7	20.4	64.5	13.7	1.3	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.2	7.0	1.5	0.1	0.0	0.0	10.9	XXX	XXX	XXX	XXX	10.9

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	10,276,795	10,276,795	0	0	0
2. Cost of short-term investments acquired	100,912	100,912	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	10,000,000	10,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	377,707	377,707	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	377,707	377,707	0	0	0

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

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	79,713,057	1	79,713,056	0
2. Cost of cash equivalents acquired	2,160,886,374	60,721,308	2,100,165,066	0
3. Accrual of discount	47,674	47,674	0	0
4. Unrealized valuation increase (decrease)	1,401	0	1,401	0
5. Total gain (loss) on disposals	2,618	(81)	2,699	0
6. Deduct consideration received on disposals	2,143,335,077	58,964,895	2,084,370,182	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	97,316,047	1,804,007	95,512,040	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	97,316,047	1,804,007	95,512,040	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-6B-1	US Treasury Note				1	1,141,465	105.9240	1,218,126	1,150,000	1,142,106	0	641	0	0	2.625	2.710	FA	11,402	15,094	02/28/2019	02/15/2029
912828-QN-3	US Treasury Note	SD			1	3,253,594	102.0400	3,061,200	3,000,000	3,064,097	0	(45,891)	0	0	3.125	1.543	MN	12,105	93,750	10/08/2015	05/15/2021
912828-RC-6	US Treasury Note	SD			1	406,125	100.8350	403,340	400,000	402,280	0	(1,374)	0	0	2.125	1.767	FA	3,211	8,500	02/24/2017	08/15/2021
912828-RR-3	US Treasury Note				1	319,576	100.7870	322,518	320,000	319,914	0	45	0	0	2.000	2.015	MN	826	6,400	12/27/2011	11/15/2021
912828-WJ-5	US Treasury Note				1	461,848	103.4080	465,336	450,000	460,524	0	(1,324)	0	0	2.500	1.939	MN	1,453	5,625	05/31/2019	05/15/2024
912828-YV-6	US Treasury Note				1	1,737,559	99.1080	1,734,390	1,750,000	1,737,749	0	190	0	0	1.500	1.649	MN	2,295	0	12/02/2019	11/30/2024
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						7,320,167	XXX	7,204,910	7,070,000	7,126,670	0	(47,713)	0	0	XXX	XXX	XXX	31,292	129,369	XXX	XXX
3620A5-A8-2	GNMA Pool 719231 MBS			4	1	92,216	108.7680	94,402	86,792	91,747	0	(124)	0	0	4.500	3.209	MON	325	3,906	08/16/2013	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS			4	1	117,043	106.4210	116,308	109,290	116,242	0	(185)	0	0	4.000	2.644	MON	364	4,372	06/17/2013	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS			4	1	97,812	108.7750	99,754	91,707	97,264	0	(149)	0	0	4.500	3.143	MON	344	4,127	08/06/2013	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS			4	1	114,121	108.7430	116,388	107,031	113,541	0	(145)	0	0	4.500	3.121	MON	401	4,816	08/13/2013	01/15/2041
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						421,192	XXX	426,852	394,820	418,794	0	(603)	0	0	XXX	XXX	XXX	1,434	17,221	XXX	XXX
38380K-GF-6	GNMA GNR 2017-172 PA RMBS			4	1	1,184,839	103.2200	1,257,171	1,217,952	1,190,013	0	4,279	0	0	3.000	3.440	MON	3,045	36,539	09/20/2018	02/20/2047
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						1,184,839	XXX	1,257,171	1,217,952	1,190,013	0	4,279	0	0	XXX	XXX	XXX	3,045	36,539	XXX	XXX
0599999. Total - U.S. Government Bonds						8,926,198	XXX	8,888,933	8,682,772	8,735,477	0	(44,037)	0	0	XXX	XXX	XXX	35,771	183,129	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-8R-4	CALIFORNIA ST GO Cont Call			2	1FE	939,983	125.9510	944,633	750,000	895,928	0	(17,497)	0	0	5.000	2.200	FA	15,625	37,500	06/06/2017	08/01/2028
13063D-QR-2	CALIFORNIA ST GO Cont Call			2	1FE	1,316,320	129.6220	1,296,220	1,000,000	1,307,844	0	(8,476)	0	0	5.000	1.580	AO	14,444	0	09/06/2019	10/01/2032
20772K-GD-5	CONNECTICUT ST GO Cont Call			2	1FE	229,987	123.7910	241,392	195,000	227,780	0	(2,207)	0	0	5.000	2.920	AO	2,058	4,983	04/02/2019	04/15/2035
20772K-GE-3	CONNECTICUT ST GO Cont Call			2	1FE	182,951	123.4150	191,293	155,000	181,194	0	(1,757)	0	0	5.000	2.910	AO	1,636	3,961	04/10/2019	04/15/2036
419791-5Y-0	HAWAII ST GO Cont Call			2	1FE	605,985	116.4760	582,380	500,000	558,873	0	(12,051)	0	0	5.000	2.280	FA	10,417	25,000	12/09/2015	08/01/2027
677522-B7-8	OHIO ST GO Non Call				1FE	293,195	122.8350	307,088	250,000	287,485	0	(5,413)	0	0	5.000	2.431	MN	2,083	11,076	11/29/2018	05/01/2026
677522-ZN-7	OHIO ST GO Non Call				1FE	1,003,213	126.4120	1,074,502	850,000	985,108	0	(15,682)	0	0	5.000	2.691	MS	14,167	34,826	10/26/2018	09/01/2027
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1FE	1,258,010	121.0340	1,210,340	1,000,000	1,163,266	0	(25,285)	0	0	5.000	2.091	JJ	25,000	50,000	02/17/2016	07/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						5,829,644	XXX	5,847,848	4,700,000	5,607,478	0	(88,368)	0	0	XXX	XXX	XXX	85,430	167,346	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						5,829,644	XXX	5,847,848	4,700,000	5,607,478	0	(88,368)	0	0	XXX	XXX	XXX	85,430	167,346	XXX	XXX
181059-SZ-0	CLARK CNTY NV SC GO Non Call				1FE	286,570	112.3900	269,736	240,000	262,229	0	(6,128)	0	0	5.000	2.200	JD	533	12,000	11/13/2015	06/15/2023
181059-VP-8	CLARK CNTY NV SC GO Non Call				1FE	1,176,263	105.5200	1,107,960	1,050,000	1,092,132	0	(28,222)	0	0	5.000	2.180	JD	2,333	52,500	11/29/2016	06/15/2021
194475-TU-3	CLG STATION TX I GO Non Call				1FE	2,951,664	122.8340	2,948,016	2,400,000	2,794,255	0	(54,498)	0	0	5.000	2.310	FA	45,333	120,000	01/12/2017	08/15/2026
199492-YH-6	COLUMBUS OH GO Non Call				1FE	656,519	119.4310	656,871	550,000	652,901	0	(3,618)	0	0	5.000	1.300	AO	5,729	0	10/22/2019	04/01/2025
421207-BG-5	HAYWARD CA AREA GO Cont Call			2	1FE	358,310	120.5630	373,745	310,000	347,539	0	(4,311)	0	0	5.000	3.190	FA	6,458	15,500	05/12/2017	08/01/2042
64966J-RH-1	NEW YORK NY GO Cont Call			2	1FE	1,166,590	106.7340	1,067,340	1,000,000	1,047,931	0	(26,575)	0	0	5.000	2.190	AO	12,500	50,000	05/07/2015	10/01/2026
672325-D9-5	OAKLAND CA UNIF GO Cont Call			1	1FE	181,879	124.8090	180,973	145,000	173,322	0	(3,397)	0	0	5.000	2.191	FA	3,021	7,250	06/06/2017	08/01/2028
758449-PR-7	REEDY CREEK FL I GO Cont Call			2	1FE	1,093,450	112.9010	1,129,010	1,000,000	1,036,747	0	(9,884)	0	0	5.000	3.841	JD	4,167	50,000	08/29/2013	06/01/2024
79623P-DA-0	SAN ANTONIO TX Rev Bond Non Call			2	1FE	1,295,890	127.8450	1,278,450	1,000,000	1,286,599	0	(9,291)	0	0	5.000	1.740	FA	16,944	0	08/14/2019	08/01/2033
969887-4X-3	WILLIAMSON CNTY GO Non Call				1FE	1,264,836	115.3800	1,234,566	1,070,000	1,202,287	0	(30,593)	0	0	5.000	1.870	FA	20,211	53,500	12/05/2017	02/15/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,431,971	XXX	10,246,667	8,765,000	9,895,942	0	(176,517)	0	0	XXX	XXX	XXX	117,229	360,750	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						10,431,971	XXX	10,246,667	8,765,000	9,895,942	0	(176,517)	0	0	XXX	XXX	XXX	117,229	360,750	XXX	XXX
01728A-4V-5	ALLEGHENY CNTY P Rev Bond Cont Call			2	1FE	598,471	124.9350	612,182	490,000	592,920	0	(5,551)	0	0	5.000	2.510	JJ	14,360	0	05/16/2019	07/15/2034
091096-NF-0	BIRMINGHAM AL WT Rev Bond Non Call				1FE	120,000	99.8240	119,789	120,000	120,000	0	0	0	0	2.463	2.463	JJ	287	0	11/06/2019	01/01/2026
11506K-EY-3	BROWARD CNTY FL Rev Bond Cont Call			2	1FE	1,265,950	124.6230	1,246,230	1,000,000	1,260,400	0	(5,550)	0	0	5.000	2.020	MS	13,194	0	10/08/2019	09/01/2030
167593-KT-8	CHICAGO IL O'HAR Rev Bond Cont Call			2	1FE	579,635	107.0530	567,381	530,000	546,573	0	(7,880)	0	0	5.000	3.370	JJ	13,250	26,500	07/17/2015	01/01/2025
235036-4S-6	DALLAS-FORT WORT Rev Bond Cont Call			2	1FE	645,000	97.9840	631,997	645,000	645,000	0	0	0	0	2.624	2.624	MN	2,821	3,244	08/08/2019	11/01/2031
235036-4T-4	DALLAS-FORT WORT Rev Bond Cont Call			2	1FE	220,000	97.8560	215,283	220,000	220,000	0	0	0	0	2.704	2.704	MN	991	1,140	08/08/2019	11/01/2032
249182-KK-1	DENVER CITY & CN Rev Bond Non Call				1FE	192,497	116.9240	192,925	165,000	184,765	0	(3,781)	0	0	5.000	2.381	MN	1,054	8,250	11/30/2017	11/15/2024
341271-AB-0	FLORIDA ST BRD O Rev Bond MW			2	1FE	945,000	101.2210	956,538	945,000	945,000	0	0	0	0	2.638	2.638	JJ	12,465	24,929	02/23/2016	07/01/2021
34160W-ZG-2	FLORIDA ST DEPT Rev Bond Non Call				1FE	1,850,145	113.3860	1,700,790	1,500,000	1,685,421	0	(51,369)	0	0	5.000	1.371	JJ	37,500	75,000	08/31/2016	07/01/2023
349515-RL-2	FORT WORTH TX WT Rev Bond Non Call				1FE	1,785,705	111.9310	1,678,965	1,500,000	1,607,255	0	(32,569)	0	0	5.000	2.600	FA	28,333	75,000	02/05/2014	02/15/2023
353187-EJ-2	FRANKLIN CNTY OH Rev Bond Call				1FE	1,050,000	100.0000	1,050,000	1,050,000	1,050,000	0	0	0	0	1.680	2.088	MON	1,110	10,330	04/18/2019	05/15/2053
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1FE	2,253,128	121.0530	2,136,585	1,765,000	2,074,213	0	(49,771)	0	0	5.000	1.820	MN	14,708	88,250	04/14/2016	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41422E-JQ-7	HARRIS CNTY TX M Rev Bond Cont Call			2	1FE	814,463	128.3260	795,621	620,000	809,747	0	(4,716)	0	0	5.000	1.620	MN	8,181	0	09/05/2019	11/01/2033
45203H-FL-1	ILLINOIS ST FIN Rev Bond Non Call				1FE	1,165,450	102.8590	1,028,590	1,000,000	1,025,563	0	(33,664)	0	0	5.000	1.550	AO	12,500	50,000	09/25/2015	10/01/2020
45470R-CS-3	INDIANA ST FIN A Rev Bond Non Call				1FE	1,915,155	118.2160	1,773,240	1,500,000	1,753,326	0	(49,382)	0	0	5.000	1.430	JD	6,250	75,000	08/19/2016	12/01/2024
45506D-5R-2	INDIANA ST FIN A Rev Bond Cont Call			2	1FE	1,290,930	127.3670	1,273,670	1,000,000	1,284,395	0	(6,535)	0	0	5.000	1.621	FA	11,250	0	10/04/2019	02/01/2032
45528U-D9-9	INDIANAPOLIS IN Rev Bond Non Call				1FE	1,029,896	124.8600	998,880	800,000	1,021,720	0	(8,176)	0	0	5.000	1.670	JJ	14,333	0	08/14/2019	01/01/2029
46246K-5A-6	IOWA ST FIN AUTH Rev Bond Non Call				1FE	1,132,650	120.2360	1,202,360	1,000,000	1,113,967	0	(16,780)	0	0	5.000	2.951	FA	18,889	36,806	10/31/2018	02/15/2026
523510-ER-2	LEE CNTY FL SOL Rev Bond Non Call				2FE	1,797,675	111.7170	1,675,755	1,500,000	1,663,437	0	(41,558)	0	0	5.000	1.970	AO	18,750	75,000	08/25/2016	10/01/2023
544445-GL-7	LOS ANGELES CA D Rev Bond Non Call				1FE	1,169,000	126.0200	1,260,200	1,000,000	1,151,861	0	(15,762)	0	0	5.000	2.940	MN	6,389	50,139	11/28/2018	05/15/2028
56682H-BL-2	MARICOPA CNTY AZ Rev Bond Non Call				1FE	1,145,850	103.7860	1,037,860	1,000,000	1,036,125	0	(35,642)	0	0	5.000	1.351	JJ	25,000	50,000	10/13/2016	01/01/2021
59333P-4R-6	MIAMI-DADE CNTY Rev Bond Cont Call			2	1FE	406,801	104.6120	423,679	405,000	406,704	0	(97)	0	0	3.555	3.504	AO	3,599	4,839	05/10/2019	10/01/2034
59334D-HZ-0	MIAMI-DADE CNTY Rev Bond Cont Call			2	1FE	1,172,570	119.9320	1,199,320	1,000,000	1,102,600	0	(16,081)	0	0	5.000	3.041	AO	12,500	50,000	05/26/2015	10/01/2026
59447T-QC-0	MICHIGAN ST FIN Rev Bond Non Call				1FE	1,481,313	117.7450	1,471,813	1,250,000	1,417,167	0	(31,927)	0	0	5.000	2.120	JD	5,208	62,500	12/08/2017	12/01/2024
59447T-QD-8	MICHIGAN ST FIN Rev Bond Non Call				1FE	270,686	120.7420	271,670	225,000	259,757	0	(5,442)	0	0	5.000	2.200	JD	938	11,250	12/08/2017	12/01/2025
59447T-UF-8	MICHIGAN ST FIN Rev Bond Cont Call			2	1FE	110,000	101.1360	111,250	110,000	110,000	0	0	0	0	2.862	2.862	MS	1,049	1,181	04/03/2019	09/01/2049
64577B-5M-2	NEW JERSEY ST EC Rev Bond Non Call				2FE	1,111,040	118.7330	1,187,330	1,000,000	1,099,064	0	(11,418)	0	0	5.000	3.480	JD	2,222	52,361	12/12/2018	06/15/2027
646080-RC-7	NEW JERSEY ST HG Rev Bond Non Call				1FE	1,127,550	106.8200	1,068,200	1,000,000	1,040,163	0	(20,122)	0	0	5.000	2.830	JD	4,167	50,000	05/13/2015	12/01/2021
66285W-SG-2	N TX TOLLWAY AUT Rev Bond Cont Call			2	1FE	984,808	120.1190	960,952	800,000	920,413	0	(18,511)	0	0	5.000	2.300	JJ	20,000	40,000	05/05/2016	01/01/2028
662903-PS-6	N TEXAS ST MUNI Rev Bond Cont Call			2	1FE	1,187,090	119.3570	1,193,570	1,000,000	1,110,040	0	(17,611)	0	0	5.000	2.881	MS	16,667	50,000	05/21/2015	09/01/2027
70879Q-CB-7	PENNSYLVANIA ST Rev Bond Call			1	1FE	500,000	106.7520	533,760	500,000	500,000	0	0	0	0	3.550	3.550	AO	4,438	18,095	08/15/2018	10/01/2033
70917S-5B-5	PENNSYLVANIA ST Rev Bond Cont Call MW			2	1FE	340,000	98.6580	335,437	340,000	340,000	0	0	0	0	2.565	2.564	FA	3,319	0	08/07/2019	08/15/2032
709221-VE-2	PENNSYLVANIA ST Rev Bond Cont Call			2	1FE	1,045,403	123.6170	1,100,191	890,000	1,025,311	0	(12,874)	0	0	5.250	3.270	JD	3,894	46,725	05/17/2018	12/01/2044
717817-TY-6	PHILADELPHIA PA Rev Bond Non Call				1FE	309,434	120.7660	313,992	260,000	298,605	0	(5,403)	0	0	5.000	2.510	JJ	6,500	13,000	12/15/2017	07/01/2026
73358W-PQ-1	PORT AUTH OF NEW Rev Bond Non Call				1FE	562,524	110.6210	525,450	475,000	512,771	0	(12,414)	0	0	5.000	2.170	JD	1,979	23,750	11/05/2015	12/01/2022
796253-2K-7	SAN ANTONIO TX E Rev Bond MW			1	1FE	1,556,496	111.7570	1,508,720	1,350,000	1,478,605	0	(40,191)	0	0	5.000	1.810	FA	28,125	67,500	01/12/2018	02/01/2023
79625G-AG-8	SAN ANTONIO TX E Rev Bond Non Call				1FE	1,763,565	126.2190	1,893,285	1,500,000	1,734,782	0	(25,545)	0	0	5.000	2.821	FA	31,250	53,333	10/25/2018	02/01/2028
79625G-BH-5	SAN ANTONIO TX E Rev Bond Non Call				1FE	1,221,220	119.4910	1,194,910	1,000,000	1,215,321	0	(5,899)	0	0	4.000	1.460	FA	10,667	0	08/22/2019	02/01/2029
812643-GR-9	SEATTLE WA MUNI Rev Bond Cont Call			2	1FE	616,615	109.2240	546,120	500,000	531,044	0	(12,347)	0	0	5.000	2.341	JD	2,083	25,000	07/05/2012	06/01/2023
837227-V2-0	SOUTH CENTRAL CT Rev Bond Non Call				1FE	2,705,714	113.7660	2,599,553	2,285,000	2,460,866	0	(46,098)	0	0	5.000	2.731	FA	47,604	114,250	04/02/2014	08/01/2023
91417K-ZG-9	UNIV OF COLORADO Rev Bond Cont Call			2	1FE	871,455	113.2000	849,000	750,000	827,832	0	(21,870)	0	0	5.000	1.850	JD	3,125	37,500	12/22/2017	06/01/2037
92778L-CH-1	VIRGINIA ST CMWL Rev Bond Non Call				1FE	1,048,723	105.6880	998,752	945,000	990,129	0	(29,434)	0	0	5.000	1.760	JJ	23,625	47,250	12/19/2017	07/01/2021
95632C-DD-8	WEST TRAVIS CNTY Rev Bond Non Call				1FE	1,173,860	116.0150	1,160,150	1,000,000	1,123,821	0	(25,204)	0	0	5.000	2.170	FA	18,889	50,000	12/14/2017	08/15/2024
977123-4H-6	WISCONSIN ST HLT Rev Bond Cont Call			2	1FE	1,254,890	125.9800	1,259,800	1,000,000	1,254,136	0	(754)	0	0	5.000	2.150	JD	1,528	0	11/20/2019	12/15/2031
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						45,788,357	XXX	44,861,745	38,935,000	43,550,819	0	(727,928)	0	0	XXX	XXX	XXX	514,991	1,468,122	XXX	XXX
3128MJ-2S-8	FHLMC Pool G08784 MBS			4	1	383,499	104.0510	388,355	373,235	383,383	0	(116)	0	0	3.500	2.973	MON	1,089	6,532	06/17/2019	10/01/2047
3128MJ-3N-8	FHLMC Pool G08804 MBS			4	1	834,031	104.0520	881,109	846,799	834,177	0	93	0	0	3.500	3.803	MON	2,470	29,638	09/26/2018	03/01/2048
3128MJ-VZ-0	FHLMC Pool G08631 MBS			4	1	423,779	102.5210	425,228	414,771	423,140	0	(31)	0	0	3.000	2.651	MON	1,037	12,443	04/07/2015	03/01/2045
3128MJ-YD-6	FHLMC Pool G08707 MBS			4	1	744,891	105.7750	753,978	712,815	744,424	0	(467)	0	0	4.000	2.975	MON	2,376	14,256	06/11/2019	05/01/2046
3128MJ-Z3-7	FHLMC Pool G08761 MBS			4	1	390,634	103.8720	394,960	380,237	390,520	0	(114)	0	0	3.500	2.970	MON	1,109	6,654	06/18/2019	05/01/2047
3128MJ-ZM-5	FHLMC Pool G08747 MBS			4	1	409,272	102.4810	420,215	410,041	409,276	0	3	0	0	3.000	3.030	MON	1,025	9,226	03/25/2019	01/01/2047
3128MJ-ZW-3	FHLMC Pool G08756 MBS			4	1	853,169	102.4540	863,046	842,376	852,999	0	(170)	0	0	3.000	2.796	MON	2,106	12,636	06/07/2019	04/01/2047
3128PR-LN-7	FHLMC Pool J12133 MBS			4	1	175,438	104.2840	174,736	167,558	171,569	0	(318)	0	0	4.000	2.803	MON	559	6,702	07/20/2010	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS			4	1	47,452	103.0780	46,905	45,504	47,232	0	(12)	0	0	3.000	2.371	MON	114	1,365	12/18/2012	11/01/2042
3132AD-TZ-1	FHLMC Pool ZT1468 MBS			4	1	771,146	103.0630	764,890	742,156	770,977	0	(169)	0	0	3.000	2.372	MON	1,855	7,422	08/28/2019	11/01/2046
3132DM-A6-2	FHLMC Pool SD0029 MBS			4	1	444,035	103.1900	439,423	425,837	443,934	0	(101)	0	0	3.000	2.336	MON	1,065	4,258	08/28/2019	12/01/2047
3132DM-A8-8	FHLMC Pool SD0031 MBS			4	1	67,980	102.9730	67,299	65,356	67,965	0	(15)	0	0	3.000	2.368	MON	163	654	08/29/2019	08/01/2046
3132HQ-DB-5	FHLMC Pool Q13698 MBS			4	1	117,619	103.0410	115,735	112,319	117,098	0	30	0	0	3.000	2.220	MON	281	3,370	12/17/2012	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS			4	1	84,162	103.0600	82,854	80,394	83,747	0	(14)	0	0	3.000	2.298	MON	201	2,412	12/17/2012	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS			4	1	201,641	105.4740	205,177	194,528	201,190	0	(36)	0	0	3.500	2.845	MON	567	6,808	12/09/2015	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS			4	1	877,120	104.7870	881,773	841,488	874,954	0	57	0	0	3.500	2.730	MON	2,454	29,452	12/15/2014	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS			4	1	3,620,925	105.3990	3,640,652	3,454,158	3,610,699	0	(243)	0	0	3.500	2.622	MON	10,075	120,895	04/30/2015	02/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS			4	1	629,089	105.5790	641,293	607,403	628,041	0	65	0	0	3.500	2.834	MON	1,772	21,259	07/28/2015	06/01/2045
3132QR-TW-0	FHLMC Pool Q35064 MBS			4	1	193,876	105.4180	196,063	185,986	193,474	0	(13)	0	0	3.500	2.781	MON	542	6,510	10/30/2015	08/01/2045
3132WH-5N-1	FHLMC Pool Q44452 MBS			4	1	389,531	102.4820	401,112	391,396	389,545	0	15	0	0	3.000	3.080	MON	978	6,849	05/21/2019	11/01/2046
3132XC-R3-1	FHLMC Pool G67706 MBS			4	1	1,242,221	105.8610	1,319,977	1,246,901	1,242,300	0	32	0	0	3.500	3.569	MON	3,637	43,642	05/02/2018	12/01/2047
3132XU-FH-3	FHLMC Pool Q51967 MBS			4	1	457,106	103.9100	482,135	463,994	457,193	0	57	0	0	3.500	3.782	MON	1,353	16,240	09/26/2018	11/01/2047
3132Y1-YV-4	FHLMC Pool Q57923 MBS			4	1	322,257	104.0040	326,004	313,454	321,937	0	(320)	0	0	4.000	2.693	MON	1,045	8,359	04/02/2019	08/01/2048

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31334X-KT-5	FHLMC Pool QA1206 MBS			4	1	61,340	102.6360	61,030	59,463	61,332	0	(8)	0	0	3.000	2.467	MON	149	595	08/29/2019	07/01/2049
31334Y-VF-1	FHLMC Pool QA2414 MBS			4	1	52,409	103.1920	52,151	50,538	52,401	0	(8)	0	0	3.000	2.398	MON	126	505	08/29/2019	09/01/2049
31334Y-VH-7	FHLMC Pool QA2416 MBS			4	1	92,358	102.9450	91,848	89,221	92,344	0	(14)	0	0	3.000	2.431	MON	223	892	08/29/2019	09/01/2049
3138A2-BQ-1	FNMA Pool AH0946 MBS			4	1	17,952	107.2570	18,319	17,079	17,868	0	1	0	0	4.000	3.012	MON	57	683	06/11/2013	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS			4	1	537,804	110.2790	541,323	490,865	533,785	0	(389)	0	0	5.000	3.074	MON	2,045	24,543	12/06/2013	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS			4	1	314,905	108.9080	317,735	291,748	312,977	0	(167)	0	0	4.500	2.956	MON	1,094	13,129	02/05/2014	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS			4	1	25,924	107.2530	26,343	24,562	25,801	0	4	0	0	4.000	2.941	MON	82	982	06/10/2013	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS			4	1	613,845	108.8800	622,539	571,767	610,192	0	(299)	0	0	4.500	3.075	MON	2,144	25,729	12/02/2013	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS			4	1	99,632	107.2590	101,504	94,634	99,156	0	3	0	0	4.000	2.983	MON	315	3,785	06/13/2013	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS			4	1	81,672	107.2550	83,129	77,506	81,276	0	6	0	0	4.000	2.965	MON	258	3,100	06/11/2013	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1	175,109	109.8950	173,340	157,733	174,462	0	39	0	0	5.000	2.413	MON	657	7,887	07/30/2015	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS			4	1	552,879	102.9880	563,764	547,405	552,416	0	(61)	0	0	3.000	2.828	MON	1,369	16,422	11/03/2015	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1	703,658	102.9460	699,152	679,145	702,393	0	(245)	0	0	3.000	2.451	MON	1,698	20,374	11/04/2016	10/01/2046
3138LR-Q5-4	FNMA Pool AO1375 MBS			4	1	28,326	104.5310	27,983	26,770	28,168	0	8	0	0	3.500	2.514	MON	78	937	08/20/2012	08/01/2042
3138LT-WL-8	FNMA Pool AO3350 MBS			4	1	341,504	107.1080	335,769	313,486	340,056	0	(207)	0	0	4.000	2.307	MON	1,045	12,539	07/22/2016	05/01/2042
3138LX-N7-0	FNMA Pool AO6713 MBS			4	1	655,140	107.0030	660,174	616,965	653,580	0	(399)	0	0	4.000	2.779	MON	2,057	24,679	04/26/2017	06/01/2042
3138LY-HB-6	FNMA Pool AO7425 MBS			4	1	73,774	105.8060	73,796	69,747	73,360	0	19	0	0	3.500	2.527	MON	203	2,441	08/20/2012	08/01/2042
3138M1-JG-4	FNMA Pool AO9262 MBS			4	1	70,773	105.4010	70,717	67,093	70,390	0	14	0	0	3.500	2.578	MON	196	2,348	08/20/2012	07/01/2042
3138MH-3J-0	FNMA Pool AQ2600 MBS			4	1	40,801	105.8070	40,170	37,965	40,508	0	3	0	0	3.500	2.296	MON	111	1,329	01/03/2013	12/01/2042
3138ML-FS-8	FNMA Pool AQ4676 MBS			4	1	44,248	103.6890	42,785	41,263	43,963	0	16	0	0	3.500	2.242	MON	120	1,444	01/03/2013	11/01/2042
3138MN-R2-8	FNMA Pool AQ6804 MBS			4	1	60,102	105.4120	59,012	55,982	59,691	0	14	0	0	3.500	2.270	MON	163	1,959	01/03/2013	11/01/2042
3138MS-A4-1	FNMA Pool AQ9926 MBS			4	1	61,824	102.9940	60,543	58,784	61,499	0	(2)	0	0	3.000	2.190	MON	147	1,763	12/17/2012	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS			4	1	18,618	102.9420	18,256	17,735	18,515	0	(6)	0	0	3.000	2.275	MON	44	532	12/17/2012	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS			4	1	234,684	102.8700	240,312	233,607	234,578	0	(15)	0	0	3.000	2.914	MON	584	7,008	12/09/2015	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS			4	1	423,365	107.0280	430,901	402,605	421,841	0	15	0	0	4.000	3.024	MON	1,342	16,104	02/04/2014	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1	302,215	109.6610	296,731	270,590	300,779	0	40	0	0	5.000	2.271	MON	1,127	13,529	05/15/2015	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS			4	1	222,938	106.6290	232,166	217,733	222,551	0	7	0	0	3.500	3.058	MON	635	7,621	07/02/2014	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS			4	1	505,194	102.4560	512,475	500,192	504,838	0	(19)	0	0	3.000	2.814	MON	1,250	15,006	11/01/2015	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS			4	1	608,353	105.5110	614,929	582,809	606,843	0	118	0	0	3.500	2.678	MON	1,700	20,398	12/18/2014	12/01/2044
3138WK-3E-3	FNMA Pool AS9796 MBS			4	1	492,719	105.3310	521,184	494,806	492,735	0	9	0	0	3.500	3.559	MON	1,443	17,318	09/06/2018	06/01/2047
3138WV-FU-0	FNMA Pool AT7378 MBS			4	1	190,450	108.5990	191,978	176,777	189,602	0	16	0	0	4.500	2.810	MON	663	7,955	02/04/2014	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS			4	1	486,368	106.6150	493,699	463,069	484,786	0	(24)	0	0	4.000	2.982	MON	1,544	18,523	02/05/2014	12/01/2043
3138Y3-2C-4	FNMA Pool AX2570 MBS			4	1	3,567,612	107.4750	3,702,126	3,444,632	3,565,347	0	(2,270)	0	0	4.000	3.271	MON	11,482	103,339	03/07/2019	11/01/2044
3138YE-HD-2	FNMA Pool AY1127 MBS			4	1	618,215	105.5160	626,664	593,903	616,753	0	(27)	0	0	3.500	2.734	MON	1,732	20,787	09/02/2015	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1	390,289	106.4810	389,535	365,825	388,987	0	(85)	0	0	4.000	2.728	MON	1,219	14,633	11/05/2015	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS			4	1	351,806	105.5160	356,053	337,438	350,991	0	(12)	0	0	3.500	2.707	MON	984	11,810	11/03/2015	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS			4	1	288,978	107.0760	290,115	270,943	288,143	0	(29)	0	0	4.000	2.701	MON	903	10,838	11/17/2015	10/01/2045
3140E0-6Q-3	FNMA Pool AZ8078 MBS			4	1	61,374	105.3580	62,213	59,049	61,239	0	(7)	0	0	3.500	2.791	MON	172	2,067	11/04/2015	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS			4	1	583,461	104.4200	581,712	557,086	582,368	0	6	0	0	3.500	2.610	MON	1,625	19,498	03/23/2016	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS			4	1	709,972	107.1870	712,305	664,544	707,926	0	(164)	0	0	3.500	2.318	MON	1,938	23,259	06/15/2016	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS			4	1	314,699	105.8010	311,217	294,154	313,804	0	(93)	0	0	3.500	2.228	MON	858	10,295	08/11/2016	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS			4	1	646,659	102.9060	636,698	618,720	645,173	0	(229)	0	0	3.000	2.302	MON	1,547	18,561	08/05/2016	08/01/2046
3140H1-WJ-5	FNMA Pool BJ0648 MBS			4	1	571,250	103.7950	592,052	570,403	571,197	0	(19)	0	0	3.500	3.454	MON	1,664	19,964	04/06/2018	03/01/2048
3140J5-SF-7	FNMA Pool BM1417 MBS			4	1	745,846	103.1910	788,940	764,541	746,290	0	202	0	0	3.000	3.371	MON	1,911	22,936	03/16/2018	04/01/2047
3140J7-2S-3	FNMA Pool BM3484 MBS			4	1	719,778	102.9400	761,219	739,478	720,211	0	189	0	0	3.000	3.414	MON	1,849	22,184	03/16/2018	02/01/2048
3140J7-N8-4	FNMA Pool BM3114 MBS			4	1	2,039,575	102.9440	2,098,312	2,038,301	2,039,412	0	(62)	0	0	3.000	2.979	MON	5,096	61,149	12/19/2017	03/01/2047
3140J8-VQ-3	FNMA Pool BM4222 MBS			4	1	850,693	102.9720	850,917	826,354	850,508	0	(185)	0	0	3.000	2.495	MON	2,066	6,198	09/23/2019	01/01/2044
3140JA-PG-7	FNMA Pool BM5822 MBS			4	1	784,836	102.4110	795,923	777,186	784,744	0	(92)	0	0	3.000	2.834	MON	1,943	11,658	06/19/2019	11/01/2048
3140Q8-KG-9	FNMA Pool CA1194 MBS			4	1	1,125,611	107.3540	1,169,464	1,089,356	1,124,859	0	(266)	0	0	4.000	3.316	MON	3,631	43,574	03/16/2018	02/01/2048
3140Q9-ZD-8	FNMA Pool CA2539 MBS			4	1	331,572	103.9360	334,381	321,719	331,542	0	(30)	0	0	4.000	2.629	MON	1,072	7,507	05/29/2019	10/01/2048
3140QA-AJ-9	FNMA Pool CA2708 MBS			4	1	1,027,254	104.8860	1,053,373	1,004,304	1,026,832	0	(421)	0	0	4.000	3.329	MON	3,348	33,477	02/12/2019	05/01/2048
3140X4-D8-6	FNMA Pool FM1026 MBS			4	1	759,826	104.3240	767,963	736,132	759,513	0	(313)	0	0	3.500	2.880	MON	2,147	12,882	06/13/2019	02/01/2048
3140X4-DF-0	FNMA Pool FM1001 MBS			4	1	389,637	103.7720	392,856	378,576	389,557	0	(81)	0	0	3.500	2.925	MON	1,104	6,625	06/25/2019	11/01/2048
3140X4-PB-6	FNMA Pool FM1317 MBS			4	1	703,463	105.9330	704,578	665,115	703,080	0	(382)	0	0	4.000	2.737	MON	2,217	4,434	10/11/2019	10/01/2048
3140X4-TQ-9	FNMA Pool FM1458 MBS			4	1	792,419	105.4220	792,892	752,111	791,596	0	(824)	0	0	4.500	1.224	MON	2,820	8,461	09/18/2019	04/01/2049
3140X4-VZ-6	FNMA Pool FM1531 MBS			4	1	834,474	105.3220	839,346	796,931	834,282	0	(192)	0	0	3.500	2.698	MON	2,324	6,973	09/25/2019	03/01/2048
31416V-Y6-5	FNMA Pool AB0732 MBS			4	1	270,110	107.2410	272,548	254,146	269,271	0	(261)	0	0	4.000	2.713	MON	847	10,166	07/18/2017	06/01/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
31417A-4Z-9	FNMA Pool AB4439 MBS			4	1	129,524	105.4110	128,995	122,373	128,790	0	56	0	0	3.500	2.479	MON	357	4,283	08/20/2012	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS			4	1	324,476	107.1710	326,186	304,360	323,161	0	(117)	0	0	4.000	2.725	MON	1,015	12,174	12/09/2015	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS			4	1	635,827	103.0600	634,802	615,953	634,537	0	(282)	0	0	3.000	2.496	MON	1,540	18,479	06/23/2016	04/01/2043
31418C-4G-6	FNMA Pool MA3522 MBS			4	1	330,708	105.5010	335,961	318,443	330,471	0	(237)	0	0	4.500	2.183	MON	1,194	10,747	03/19/2019	11/01/2048
31418C-ZJ-6	FNMA Pool MA3444 MBS			4	1	323,647	105.5400	328,957	311,690	323,395	0	(252)	0	0	4.500	2.176	MON	1,169	10,519	03/18/2019	08/01/2048
31418D-CB-6	FNMA Pool MA3665 MBS			4	1	366,249	105.2330	368,516	350,190	366,106	0	(144)	0	0	4.500	1.794	MON	1,313	7,879	06/25/2019	05/01/2049
31418D-FT-4	FNMA Pool MA3777 MBS			4	1	836,623	105.5290	835,843	792,048	836,122	0	(501)	0	0	4.500	1.317	MON	2,970	8,911	09/23/2019	09/01/2049
31418V-CB-6	FNMA Pool AD7265 MBS			4	1	57,734	104.2430	57,472	55,132	56,466	0	(101)	0	0	4.000	2.778	MON	184	2,205	07/20/2010	07/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						44,355,953	XXX	45,088,810	42,909,486	44,287,133	0	(10,543)	0	0	XXX	XXX	XXX	128,783	1,258,113	XXX	XXX
3136A5-M4-5	FNMA FNR 2012-53 PL RMBS			4	1	1,095,000	112.6790	1,126,790	1,000,000	1,071,005	0	(9,615)	0	0	4.000	3.228	MON	3,333	40,000	05/07/2015	05/25/2042
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS			4	1	211,902	102.8130	209,264	203,538	207,872	0	(668)	0	0	3.000	2.509	MON	509	6,106	04/09/2015	04/25/2045
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS			4	1	844,588	103.7730	864,300	832,876	839,712	0	(2,879)	0	0	3.500	3.170	MON	2,429	29,151	02/08/2018	04/25/2047
3137BG-QJ-1	FHLMC FHR 4456 RMBS			4	1	296,232	104.2150	288,858	277,176	285,629	0	(2,229)	0	0	3.500	2.563	MON	808	9,701	04/23/2015	05/15/2044
3137BH-YG-6	FHLMC FHR 4477 RMBS			4	1	739,069	104.1900	726,017	696,824	715,705	0	(5,285)	0	0	3.500	2.662	MON	2,032	24,389	05/11/2015	07/15/2044
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS			4	1	415,946	103.0290	420,166	407,814	412,705	0	(862)	0	0	2.830	2.573	MON	962	12,028	06/01/2016	05/25/2030
3137F4-J7-8	FHLMC FHR 4775 HB RMBS			4	1	1,015,133	103.0660	1,046,904	1,015,767	1,014,782	0	(248)	0	0	3.500	3.502	MON	2,963	35,552	05/16/2018	05/15/2045
3137FA-MT-2	FHLMC FHR 4709 EA RMBS			4	1	599,371	102.5890	617,883	602,288	600,112	0	392	0	0	3.000	3.094	MON	1,506	18,069	02/02/2018	01/15/2046
3137FC-LD-4	FHLMC MF FHMS K071 A2 CMBS			4	1	516,973	106.3230	542,247	510,000	515,568	0	(736)	0	0	3.286	3.119	MON	1,397	16,759	01/19/2018	11/25/2027
3137FE-S5-0	FHLMC FHR 4767 LA CMBS			4	1	1,297,406	103.0130	1,342,373	1,303,111	1,298,293	0	865	0	0	3.500	3.590	MON	3,801	45,609	09/21/2018	08/15/2046
3137FE-SL-5	FHLMC FHLMC 4767 PA CMBS			4	1	683,651	104.3650	702,623	673,237	679,444	0	(2,529)	0	0	3.500	3.147	MON	1,964	23,563	02/02/2018	02/15/2047
3137FJ-EH-8	FHLMC MF Pool K081 A2 CMBS			4	1	1,425,325	110.6950	1,549,730	1,400,000	1,422,193	0	(2,575)	0	0	3.900	3.673	MON	4,550	54,600	10/03/2018	08/25/2028
35563P-JK-6	FHLMC FHLMC 2019-1 M55D RMBS			4	1	482,266	105.2090	495,386	470,858	481,640	0	(625)	0	0	4.000	3.765	MON	1,570	15,695	03/07/2019	07/25/2058
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,622,862	XXX	9,932,541	9,393,489	9,544,660	0	(26,994)	0	0	XXX	XXX	XXX	27,824	331,222	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						99,767,172	XXX	99,883,096	91,237,975	97,382,612	0	(765,465)	0	0	XXX	XXX	XXX	671,598	3,057,457	XXX	XXX
00108W-AH-3	AEP TEXAS Corp Note Call MW			2	1FE	473,528	108.6960	516,306	475,000	473,670	0	142	0	0	3.950	3.989	JD	1,564	18,763	01/24/2019	06/01/2028
00138C-AK-4	AIG Corp Note Non Call Prv Plc				1FE	424,877	100.5430	427,308	425,000	424,896	0	20	0	0	2.300	2.310	JJ	4,860	0	06/25/2019	07/01/2022
00206R-CM-2	AT&T INC Corp Note Call MW			1	2FE	889,733	102.2030	909,607	890,000	889,915	0	32	0	0	3.000	3.004	JD	74	26,700	04/23/2015	06/30/2022
00206R-CN-0	AT&T INC Corp Note Call MW			2	2FE	575,610	104.8210	602,721	575,000	576,587	0	174	0	0	3.400	3.333	MN	2,498	16,575	07/30/2019	05/15/2025
00206R-CS-9	AT&T INC Corp Note Call MW			2	2FE	165,520	104.3770	172,222	165,000	165,331	0	(112)	0	0	3.600	3.523	FA	2,211	5,940	03/27/2018	02/17/2023
00206R-HV-7	AT&T INC Corp Note Call MW			2	2FE	202,815	101.9840	203,968	200,000	202,603	0	(212)	0	0	2.950	2.724	JJ	2,721	2,950	05/31/2019	07/15/2026
002824-BA-7	ABBOTT LABS Corp Note MW			2	1FE	257,760	101.6270	269,312	265,000	260,861	0	1,781	0	0	2.550	3.291	MS	1,990	6,758	03/27/2018	03/15/2022
002824-BF-6	ABBOTT LABS Corp Note Call MW			2	1FE	248,106	109.2770	251,337	230,000	247,122	0	(983)	0	0	3.750	2.529	MN	743	4,313	07/26/2019	11/30/2026
00287Y-AQ-2	ABBVIE INC Corp Note Call MW			1	2FE	554,029	105.5440	585,769	555,000	554,436	0	94	0	0	3.600	3.621	MN	2,609	19,980	05/05/2015	05/14/2025
00287Y-BQ-1	ABBVIE INC Corp Note Call MW			1	2FE	324,711	100.6850	327,226	325,000	324,717	0	6	0	0	2.600	2.619	MN	939	0	11/12/2019	11/21/2024
010392-FK-9	ALABAMA POWER CO Corp Note MW			2	1FE	428,783	105.5180	453,727	430,000	429,470	0	124	0	0	3.550	3.584	JD	1,272	15,265	12/03/2013	12/01/2023
015271-AR-0	ALEXANDRIA REAL Corp Note Call MW			2	2FE	339,130	104.3640	349,619	335,000	339,013	0	(117)	0	0	3.375	3.248	FA	5,213	0	07/24/2019	08/15/2031
020002-AZ-4	Allstate Corp Note MW 15BP			2	1FE	98,178	103.8510	103,851	100,000	99,295	0	189	0	0	3.150	3.368	JD	140	3,150	07/25/2013	06/15/2023
025816-BK-4	AMERICAN EXPRESS Corp Note Call			2	2FE	348,345	105.6960	369,936	350,000	349,109	0	162	0	0	3.625	3.682	JD	916	12,688	12/02/2014	12/05/2024
025816-BU-2	AMERICAN EXPRESS Corp Note Call			2	1FE	649,890	101.9140	662,441	650,000	649,948	0	36	0	0	3.375	3.381	MN	2,681	21,938	05/14/2018	05/17/2021
0258M0-EL-9	AMERICAN EXPRESS Corp Note Call			2	1FE	1,166,935	106.1950	1,228,676	1,157,000	1,166,551	0	(781)	0	0	3.300	3.169	MN	6,151	38,181	04/08/2019	05/03/2027
02665W-BH-3	AMERICAN HONDA F Corp Note MW			2	1FE	263,984	99.8480	279,574	280,000	265,409	0	1,425	0	0	2.300	3.171	MS	2,004	3,220	04/04/2019	09/09/2026
02665W-CP-4	AMERICAN HONDA F Corp Note MW			2	1FE	1,279,386	103.0450	1,318,976	1,280,000	1,279,591	0	194	0	0	3.375	3.392	JD	2,520	43,200	10/03/2018	12/10/2021
02665W-DC-2	AMERICAN HONDA F Corp Note MW			2	1FE	754,721	100.4200	758,171	755,000	754,738	0	18	0	0	2.050	2.062	JJ	4,772	0	09/05/2019	01/10/2023
026874-CU-9	AMER INTL GROUP Corp Note MW 50BP			2	2FE	396,061	106.7460	384,286	360,000	379,143	0	(7,582)	0	0	4.875	2.589	JD	1,463	17,550	09/21/2017	06/01/2022
03027X-AP-5	AMERICAN TOWER Corp Note Call				2FE	503,854	104.8370	529,427	505,000	504,108	0	101	0	0	3.550	3.577	JJ	8,267	17,928	06/27/2017	07/15/2027
03073E-AM-7	ABC-CALL12/17 Corp Note Call MW			2	2FE	482,000	103.9860	483,535	465,000	475,336	0	(1,938)	0	0	3.250	2.762	MS	5,038	15,113	06/07/2016	03/01/2025
031162-CQ-1	AMGEN INC Corp Note Call MW			2	2FE	256,025	105.2800	263,200	250,000	255,751	0	(274)	0	0	3.200	2.861	MN	1,311	4,000	07/30/2019	11/02/2027
035242-AL-0	ABIBB-CALL04/18 Corp Note Call MW			2	2FE	634,064	103.5870	660,885	638,000	635,347	0	801	0	0	3.300	3.443	FA	8,773	21,054	05/24/2018	02/01/2023
035242-AP-1	ABIBB-CALL04/18 Corp Note Call MW			2	2FE	484,551	106.1340	520,057	490,000	485,680	0	620	0	0	3.650	3.814	FA	7,452	17,885	02/28/2018	02/01/2026
037735-CU-9	APPALACHIAN PWR Corp Note Call MW			2	1FE	1,693,965	103.9420	1,767,014	1,700,000	1,696,500	0	578	0	0	3.400	3.442	JD	4,817	57,800	05/11/2015	06/01/2025
037833-AK-6	APPLE INC Corp Note MW 15BP			2	1FE	604,872	101.7020	610,212	600,000	604,357	0	(515)	0	0	2.400	2.173	MN	2,320	7,200	07/30/2019	05/03/2023
037833-CU-2	APPLE INC Corp Note Call MW			2	1FE	1,223,675	103.4200	1,292,750	1,250,000	1,229,485	0	4,309	0	0	2.850	3.257	MN	4,948	35,625	08/23/2018	05/11/2024
037833-DK-3	APPLE INC Corp Note Call MW			2	1FE	341,897	104.8760	340,847	325,000	341,169	0	(728)	0	0	3.000	2.285	MN	1,300	4,875	08/13/2019	11/13/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
038222-AL-9	APPLIED MATERIAL Corp Note Call MW			2	1FE	562,382	106.0220	592,663	559,000	562,101	0	(281)	0	0	3.300	3.211	AO	4,612	9,224	04/05/2019	04/01/2027
039483-BP-6	ARCHER-DANIELS Corp Note Call MW			2	1FE	273,702	103.1550	273,361	265,000	272,332	0	(1,370)	0	0	3.375	2.035	MS	2,633	4,472	08/02/2019	03/15/2022
052769-AC-0	AUTODESK INC Corp Note Call MW			2	2FE	274,604	100.3280	275,902	275,000	274,962	0	82	0	0	3.125	3.156	JD	382	8,594	06/02/2015	06/15/2020
053332-AL-6	AUTOZONE INC Corp Note Call MW 25BP			2	2FE	103,486	101.1510	101,151	100,000	100,329	0	(539)	0	0	4.000	3.436	MN	511	4,000	07/29/2013	11/15/2020
053332-AR-3	AUTOZONE INC Corp Note Call MW			2	2FE	1,291,516	104.2360	1,349,856	1,295,000	1,293,005	0	340	0	0	3.250	3.282	AO	8,885	42,088	04/20/2015	04/15/2025
053332-AT-9	AUTOZONE INC Corp Note Call MW			2	2FE	477,535	103.1290	515,645	500,000	483,695	0	2,255	0	0	3.125	3.710	AO	3,038	15,625	03/06/2017	04/21/2026
05348E-AU-3	AVALONBAY COMMUN Corp Note Call MW			2	1FE	297,753	105.6500	316,950	300,000	298,803	0	221	0	0	3.500	3.590	MN	1,342	10,500	11/12/2014	11/15/2024
05348E-BF-5	AVALONBAY COMMUN Corp Note Call MW			2	1FE	796,379	105.7220	819,346	775,000	795,648	0	(730)	0	0	3.300	2.961	JD	2,131	13,924	08/14/2019	06/01/2029
05523U-AM-2	BAE SYSTEMS HLDG Corp Note Call MW Prv Plc			2	2FE	129,542	100.6890	130,896	130,000	129,908	0	94	0	0	2.850	2.926	JD	165	3,705	12/03/2015	12/15/2020
05531F-BE-2	BB&T CORPORATION Corp Note Call			2	1FE	1,031,320	107.3110	1,073,110	1,000,000	1,027,991	0	(3,329)	0	0	3.700	3.127	JD	2,672	37,000	04/16/2019	06/05/2025
05531F-BG-7	BB&T CORPORATION Corp Note Call			2	1FE	511,630	102.4830	512,415	500,000	510,500	0	(1,130)	0	0	3.050	2.142	JD	466	7,625	09/24/2019	06/20/2022
05531F-BH-5	BB&T CORPORATION Corp Note Call MW			2	1FE	502,520	101.2620	506,310	500,000	502,339	0	(181)	0	0	2.500	2.390	FA	5,278	0	08/13/2019	08/01/2024
05565E-AF-2	BMW US CAP LLC Corp Note Call MW Prv Plc			2	1FE	264,335	100.1420	265,376	265,000	264,824	0	135	0	0	2.000	2.053	AO	1,178	5,300	04/04/2016	04/11/2021
05565E-AU-9	BMW US CAP LLC Corp Note MW Prv Plc			2	1FE	89,946	101.5070	91,356	90,000	89,976	0	18	0	0	3.100	3.121	AO	612	2,790	04/05/2018	04/12/2021
06051G-FF-1	BANK OF AMER CRP Corp Note Non Call				1FE	181,987	107.1420	192,856	180,000	181,056	0	(224)	0	0	4.000	3.849	AO	1,800	7,200	07/13/2015	04/01/2024
06051G-FX-2	BANK OF AMER CRP Corp Note MW			2	1FE	364,390	106.3320	388,112	365,000	364,592	0	57	0	0	3.500	3.520	AO	2,555	12,775	04/14/2016	04/19/2026
06051G-GF-0	BANK OF AMER CRP Corp Note Call MW			2	1FE	2,182,344	107.6280	2,308,621	2,145,000	2,179,345	0	(2,999)	0	0	3.824	3.565	JJ	36,683	41,012	04/05/2019	01/20/2028
06051G-GK-9	BANK OF AMER CRP Corp Note Call MW			2	1FE	400,824	101.7740	417,273	410,000	403,838	0	1,730	0	0	2.881	3.365	AO	2,198	11,812	03/27/2018	04/24/2023
06051G-GL-7	BANK OF AMER CRP Corp Note Call MW			2	1FE	260,000	106.8910	277,917	260,000	260,000	0	0	0	0	3.705	3.705	AO	1,793	9,633	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW			2	1FE	486,206	105.9680	508,646	480,000	484,942	0	(564)	0	0	3.593	3.437	JJ	7,665	17,246	09/01/2017	07/21/2028
06051G-HB-8	BANK OF AMER CRP Corp Note Call			2	1FE	575,000	100.0120	575,069	575,000	575,000	0	0	0	0	2.661	2.557	FMAN	2,422	19,302	01/31/2018	02/05/2026
06051G-HV-4	BANK OF AMER CRP Corp Note Call MW			2	1FE	160,000	103.4340	165,494	160,000	160,000	0	0	0	0	3.194	3.194	JJ	2,243	0	07/18/2019	07/23/2030
06406R-AB-3	BANK OF NY MELLO Corp Note Call			2	1FE	1,016,090	106.0710	1,060,710	1,000,000	1,014,800	0	(1,290)	0	0	3.442	3.207	FA	13,768	17,210	04/10/2019	02/07/2028
06406R-AE-7	BANK OF NY MELLO Corp Note Call			2	1FE	529,194	102.6990	544,305	530,000	529,490	0	156	0	0	2.950	2.983	JJ	6,601	15,635	01/22/2018	01/29/2023
06406R-AG-2	BANK OF NY MELLO Corp Note Non Call				1FE	200,284	104.8910	209,782	200,000	200,200	0	(56)	0	0	3.500	3.468	AO	1,225	7,000	05/24/2018	04/28/2023
084670-BS-6	BERKSHIRE HATHWY Corp Note				1FE	525,230	105.3790	526,895	500,000	523,887	0	(1,343)	0	0	3.125	2.294	MS	4,601	7,813	08/14/2019	03/15/2026
097023-CH-6	BOEING CO Corp Note Call MW			2	1FE	743,904	103.1850	769,760	746,000	744,084	0	180	0	0	3.100	3.145	MN	3,854	11,499	04/30/2019	05/01/2026
10373Q-AB-6	BP CAP MKTS AMER Corp Note Call MW			2	1FE	1,235,000	108.2010	1,336,282	1,235,000	1,235,000	0	0	0	0	3.796	3.796	MS	13,022	46,881	09/18/2018	09/21/2025
10373Q-AE-0	BP CAP MKTS AMER Corp Note Call			2	1FE	333,600	113.0490	339,147	300,000	332,187	0	(1,413)	0	0	4.234	2.819	MN	1,941	6,351	07/24/2019	11/06/2028
110122-CA-4	BRISTOL-MYERS Corp Note Call MW Prv Plc			2	1FE	219,402	104.9470	230,883	220,000	219,454	0	52	0	0	3.200	3.243	JD	313	4,087	05/07/2019	06/15/2026
12189L-AM-3	BURLINGTON NORTH Corp Note Call MW 20BP			2	1FE	273,512	102.8200	287,896	280,000	277,073	0	851	0	0	3.000	3.347	MS	2,473	8,400	07/30/2015	03/15/2023
126650-BZ-2	CVS HEALTH CORP Corp Note Call MW 20BP			2	2FE	239,666	101.6290	243,910	240,000	239,893	0	35	0	0	2.750	2.766	JD	550	6,600	11/26/2012	12/01/2022
126650-CK-4	CVS HEALTH CORP Corp Note Call MW			2	2FE	574,615	103.2250	593,544	575,000	574,751	0	93	0	0	3.500	3.518	JJ	9,000	20,125	08/22/2018	07/20/2022
126650-CT-5	CVS HEALTH CORP Corp Note Call				2FE	338,030	100.1750	350,613	350,000	344,513	0	3,728	0	0	2.125	3.268	JD	620	7,438	03/28/2018	06/01/2021
126650-CV-0	CVS HEALTH CORP Corp Note Call MW			2	2FE	258,153	104.1630	260,408	250,000	257,227	0	926	0	0	3.700	2.723	MS	2,878	4,625	07/30/2019	03/09/2023
126650-CX-6	CVS HEALTH CORP Corp Note Call MW			2	2FE	552,126	109.2120	611,587	560,000	553,314	0	658	0	0	4.300	4.475	MS	6,421	24,080	03/06/2018	03/25/2028
126650-DC-1	CVS HEALTH CORP Corp Note MW			2	2FE	609,930	101.6630	609,978	600,000	608,117	0	(1,813)	0	0	3.350	2.188	MS	6,253	0	09/23/2019	03/09/2021
133131-AX-0	CAMDEN PROP TRST Corp Note Call MW			2	1FE	255,353	104.1410	260,353	250,000	255,158	0	194	0	0	3.150	2.894	JJ	4,244	0	07/30/2019	07/01/2029
14040H-BU-8	CAPITAL ONE FINL Corp Note Call			2	2FE	529,369	102.8170	544,930	530,000	529,600	0	122	0	0	3.200	3.226	JJ	7,114	16,960	01/25/2018	01/30/2023
14042R-NW-7	CAPITAL ONE NA Corp Note Call			2	2FE	249,885	100.1920	250,480	250,000	249,897	0	12	0	0	2.150	2.166	MS	1,717	0	09/03/2019	09/06/2022
14912L-6T-3	CATERPILLAR FINL Corp Note MW			2	1FE	541,671	100.2210	560,235	559,000	542,936	0	1,265	0	0	2.400	2.881	FA	5,292	6,708	06/03/2019	08/09/2026
14913Q-2L-2	CATERPILLAR FINL Corp Note MW			2	1FE	649,558	104.7540	680,901	650,000	649,693	0	84	0	0	3.450	3.465	MN	2,865	22,425	05/09/2018	05/15/2023
14913Q-2N-8	CATERPILLAR FINL Corp Note Call MW			1	1FE	284,781	102.2180	291,321	285,000	284,875	0	71	0	0	3.150	3.177	MS	2,843	8,978	09/04/2018	09/07/2021
14913Q-3A-5	CATERPILLAR FINL Corp Note MW			2	1FE	848,819	100.1890	851,607	850,000	848,942	0	124	0	0	1.900	1.948	MS	5,159	0	09/03/2019	09/06/2022
17275R-BL-5	CISCO SYSTEMS Corp Note Call MW			2	1FE	516,945	101.9280	509,640	500,000	516,069	0	(876)	0	0	2.500	1.967	MS	3,507	6,250	08/14/2019	09/20/2026
172967-GL-9	CITIGROUP INC Corp Note Non Call				1FE	199,526	103.6970	207,394	200,000	199,833	0	49	0	0	3.375	3.403	MS	2,250	6,750	02/14/2013	03/01/2023
172967-JP-7	CITIGROUP INC Corp Note Non Call				1FE	1,048,047	104.9460	1,101,933	1,050,000	1,048,882	0	189	0	0	3.300	3.322	AO	6,160	34,650	04/22/2015	04/27/2025
172967-KU-4	CITIGROUP INC Corp Note Non Call				2FE	406,920	109.0910	436,364	400,000	405,596	0	540	0	0	4.125	3.931	JJ	7,150	16,500	06/07/2017	07/25/2028
172967-LM-1	CITIGROUP INC Corp Note Call MW			2	1FE	265,000	101.7800	269,717	265,000	265,000	0	0	0	0	2.876	2.876	JJ	3,324	7,621	07/17/2017	07/24/2023
172967-LW-9	CITIGROUP INC Corp Note Call			1	1FE	390,000	109.5700	427,323	390,000	390,000	0	0	0	0	4.075	4.075	AO	3,002	15,893	04/16/2018	04/23/2029
172967-LZ-2	CITIGROUP INC Corp Note Call MW			2	1FE	855,479	105.7850	888,594	840,000	852,829	0	(2,650)	0	0	4.044	3.562	JD	2,831	33,970	03/27/2019	06/01/2024
17325F-AE-8	CITIBANK NA Corp Note Call			2	1FE	249,893	100.0550	250,138	250,000	249,984	0	36	0	0	2.100	2.115	JD	277	5,250	06/06/2017	06/12/2020
17325F-AS-7	CITIBANK NA Corp Note Call MW			2	1FE	524,286	105.8670	555,802	525,000	524,411	0	125	0	0	3.650	3.680	JJ	8,410	9,581	01/15/2019	01/23/2024
174610-AR-6	CITIZENS FIN GRP Corp Note MW			1	2FE	249,495	101.8570	254,643	250,000	249,524	0	29	0	0	2.850	2.882	JJ	3,088	0	07/22/2019	07/27/2026
20030N-BF-7	COMCAST CORP Corp Note MW			2	1FE	95,630	102.8460	102,846	100,000	98,442	0	479	0	0	2.850	3.394	JJ	1,314	2,850	07/26/2013	01/15/2023
20030N-CH-2	COMCAST CORP Corp Note Call MW			2	1FE	253,103	107.5620	273,207	254,000	253,238	0	77	0	0	3.550	3.592	MN	1,503	9,017	02/01/2018	05/01/2028
20030N-CR-0	COMCAST CORP Corp Note Call MW			2	1FE	345,748	106.6080	346,476	325,000	344,112	0	(1,636)	0	0	3.700	2.227	AO	2,539	6,013	08/13/2019	04/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-CS-8	COMCAST CORP Corp Note Call MW			2	1FE	319,606	109.1370	349,238	320,000	319,671	0	52	0	0	3.950	3.970	AO	2,668	12,991	10/02/2018	10/15/2025
20268J-AB-9	COMMONSPIRIT Corp Note Call MW			2	2FE	664,000	100.6700	668,449	664,000	664,000	0	0	0	0	3.347	3.347	AO	8,025	0	08/07/2019	10/01/2029
202795-HV-5	COMMONWEALTH EDI Corp Note MW 15BP			2	1FE	34,992	100.7320	35,256	35,000	34,999	0	1	0	0	4.000	4.003	FA	583	1,400	07/26/2010	08/01/2020
205887-CA-8	CONAGRA BRANDS Corp Note Call MW			2	2FE	340,365	107.6830	344,586	320,000	338,658	0	(1,707)	0	0	4.300	2.834	MN	2,293	6,880	07/30/2019	05/01/2024
224044-CG-0	COXENT-CALL09/17 Corp Note Call MW Prv Plc			2	2FE	397,464	103.2820	413,128	400,000	398,097	0	248	0	0	3.350	3.430	MS	3,946	13,400	06/07/2017	09/15/2026
22822V-AA-9	CROWN CASTLE INT Corp Note Call MW			2	2FE	500,840	101.3650	506,825	500,000	500,379	0	(344)	0	0	3.400	3.327	FA	6,422	17,000	08/22/2018	02/15/2021
233851-BV-5	DAIMLER FINANCE Corp Note MW Prv Plc			1	1FE	1,497,060	100.1390	1,502,085	1,500,000	1,499,764	0	611	0	0	2.450	2.492	MN	4,390	36,750	05/11/2015	05/18/2020
233851-CS-1	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	257,132	101.2270	258,129	255,000	255,954	0	(455)	0	0	2.850	2.658	JJ	3,533	7,268	05/02/2017	01/06/2022
233851-DU-5	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	419,845	100.7380	423,100	420,000	419,864	0	19	0	0	2.550	2.563	FA	4,046	0	08/12/2019	08/15/2022
233851-DX-9	DAIMLER FINANCE Corp Note MW Prv Plc			2	1FE	424,265	100.8710	428,702	425,000	424,311	0	46	0	0	2.700	2.739	JD	542	3,793	08/12/2019	06/14/2024
24422E-TH-2	JOHN DEERE CAP Corp Note Non Call				1FE	729,967	102.2310	762,643	746,000	731,274	0	1,307	0	0	2.650	2.989	JD	1,153	19,769	05/13/2019	06/10/2026
24422E-UK-3	JOHN DEERE CAP Corp Note Non Call				1FE	479,851	102.3060	491,069	480,000	479,915	0	48	0	0	3.125	3.136	MS	4,625	15,000	09/05/2018	09/10/2021
24422E-UQ-0	JOHN DEERE CAP Corp Note Non Call				1FE	178,190	102.7950	179,891	175,000	177,350	0	(840)	0	0	3.200	2.516	JJ	2,660	2,800	04/03/2019	01/10/2022
24422E-UX-5	JOHN DEERE CAP Corp Note Non Call				1FE	509,230	102.2730	511,365	500,000	508,494	0	(736)	0	0	2.600	2.173	MS	4,117	3,250	08/13/2019	03/07/2024
24422E-UY-3	JOHN DEERE CAP Corp Note Non Call				1FE	628,509	102.6370	645,587	629,000	628,529	0	19	0	0	2.800	2.809	JJ	7,974	0	07/15/2019	07/18/2029
25389J-AU-0	DIGITAL REALTY Corp Note Call MW			2	2FE	340,511	104.0720	348,641	335,000	340,314	0	(197)	0	0	3.600	3.398	JJ	6,600	0	07/23/2019	07/01/2029
254687-DK-9	WALT DISNEY CO Corp Note Call MW			2	1FE	654,064	107.8210	706,228	655,000	654,078	0	14	0	0	3.375	3.398	MN	2,825	0	11/22/2019	11/15/2026
25468P-CW-4	WALT DISNEY CO Corp Note MW 15BP			2	1FE	505,920	101.4950	507,475	500,000	505,268	0	(652)	0	0	2.350	1.976	JD	979	5,875	08/14/2019	12/01/2022
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	1FE	303,481	98.2550	304,591	310,000	305,582	0	620	0	0	1.850	2.083	JJ	2,406	5,735	07/07/2016	07/30/2026
25746U-CJ-6	DOMINION ENERGY Corp Note Call MW			2	2FE	274,607	99.9640	274,901	275,000	274,869	0	79	0	0	2.000	2.030	FA	2,078	5,500	08/04/2016	08/15/2021
26078J-AB-6	DOWDUPONT Corp Note Call MW			2	2FE	850,000	106.9630	909,186	850,000	850,000	0	0	0	0	4.205	4.204	MN	4,567	34,452	11/14/2018	11/15/2023
26441C-AN-5	DUKE ENERGY COR Corp Note Call MW			2	2FE	184,307	105.9700	190,746	180,000	182,228	0	(505)	0	0	3.750	3.420	AO	1,425	6,750	08/14/2015	04/15/2024
26441Y-AY-3	DUKE REALTY Corp Note Call MW			2	2FE	296,385	106.2750	318,825	300,000	298,058	0	352	0	0	3.750	3.896	JD	938	11,250	11/12/2014	12/01/2024
26442C-AY-0	DUKE ENERGY CAR Corp Note Call MW			2	1FE	249,693	99.3040	248,260	250,000	249,703	0	10	0	0	2.450	2.464	FA	2,331	0	08/12/2019	08/15/2029
26875P-AK-7	EOG RESOURCES Corp Note Call MW 20BP			2	1FE	278,834	101.8600	305,580	300,000	291,982	0	2,322	0	0	2.625	3.515	MS	2,319	7,875	11/29/2013	03/15/2023
26875P-AP-6	EOG RESOURCES Corp Note Call MW			2	1FE	70,927	109.9010	71,436	65,000	70,558	0	(370)	0	0	4.150	2.552	JJ	1,244	0	07/30/2019	01/15/2026
26884A-BD-4	ERP OPERATING LP Corp Note Call MW			2	2FE	527,085	105.0800	556,924	530,000	528,310	0	279	0	0	3.375	3.440	JD	1,491	17,888	05/11/2015	06/01/2025
26884A-BL-6	ERP OPERATING LP Corp Note Call MW			2	1FE	355,614	103.5260	362,341	350,000	355,401	0	(213)	0	0	3.000	2.809	JJ	5,396	0	07/24/2019	07/01/2029
278865-AL-4	ECOLAB INC Corp Note MW			2	1FE	149,272	104.7180	144,511	138,000	141,653	0	(1,809)	0	0	4.350	2.932	JD	384	6,003	07/24/2015	12/08/2021
29273R-BG-3	ENERGY TRAN PTNR Corp Note Call MW			2	2FE	188,952	108.2650	200,290	185,000	187,768	0	(409)	0	0	4.750	4.455	JJ	4,052	8,788	12/09/2016	01/15/2026
29379V-AU-7	ENTERPRISE PRODU Corp Note MW			2	2FE	818,112	104.2400	833,920	800,000	811,309	0	(5,058)	0	0	4.050	3.354	FA	12,240	32,400	08/22/2018	02/15/2022
29379V-BB-8	ENTERPRISE PRODU Corp Note Call MW			2	2FE	179,660	106.1780	191,120	180,000	179,844	0	34	0	0	3.900	3.923	FA	2,652	7,020	02/05/2014	02/15/2024
29379V-BL-6	ENTERPRISE PRODU Corp Note Call MW			1	2FE	289,718	107.9290	296,805	275,000	286,409	0	(1,460)	0	0	3.950	3.270	FA	4,104	10,863	09/05/2017	02/15/2027
29717P-AU-1	ESSEX PORTFOLIO Corp Note Call MW			2	2FE	345,212	101.1850	354,148	350,000	345,365	0	153	0	0	3.000	3.155	JJ	4,200	0	07/29/2019	01/15/2030
29736R-AN-0	ESTEE LAUDER CO Corp Note Call MW			2	1FE	149,132	100.3700	150,555	150,000	149,150	0	18	0	0	2.000	2.122	JD	333	0	11/19/2019	12/01/2024
30040W-AC-2	EVERSOURCE ENERG Corp Note Call MW			2	2FE	254,643	101.4830	258,782	255,000	254,837	0	71	0	0	2.750	2.780	MS	2,065	7,013	03/02/2017	03/15/2022
30161M-AL-7	EXELON GENERATIO Corp Note Call MW			2	2FE	177,899	104.5830	188,249	180,000	179,304	0	263	0	0	4.250	4.418	JD	340	7,650	02/05/2014	06/15/2022
30161N-AU-5	EXELON CORP Corp Note Call MW			2	2FE	444,321	104.4630	443,968	425,000	443,209	0	(1,112)	0	0	3.400	2.628	AO	3,051	7,225	08/02/2019	04/15/2026
30231G-BC-5	EXXON MOBIL CORP Corp Note Call				1FE	500,000	100.3150	501,575	500,000	500,000	0	0	0	0	2.019	2.019	FA	3,786	0	08/13/2019	08/16/2024
313747-AS-6	FEDERAL REALTY I Corp Note Call			2	1FE	138,240	102.1320	142,985	140,000	139,493	0	185	0	0	3.000	3.147	FA	1,750	4,200	07/16/2012	08/01/2022
31428X-BV-7	FEDEX CORP Corp Note Call			2	2FE	348,831	99.9880	349,958	350,000	348,876	0	45	0	0	3.100	3.139	FA	4,732	0	07/22/2019	08/05/2029
31620M-AK-2	FIDELITY NATL IN Corp Note Call MW			2	2FE	646,114	104.1090	676,709	650,000	647,279	0	765	0	0	3.500	3.636	AO	4,803	22,750	08/22/2018	04/15/2023
31620M-BJ-4	FIDELITY NATL IN Corp Note Call MW			2	2FE	84,852	109.4230	93,010	85,000	84,860	0	8	0	0	3.750	3.771	MN	354	1,594	05/14/2019	05/21/2029
316773-CL-2	FIFTH THIRD BANK Corp Note Call			2	2FE	427,202	103.1120	438,226	425,000	426,381	0	(613)	0	0	3.500	3.341	MS	4,380	14,875	08/22/2018	03/15/2022
345397-YS-6	FORD MOTOR CRED Corp Note Non Call				2FE	500,000	99.8240	499,120	500,000	500,000	0	0	0	0	2.343	2.343	MN	1,920	11,715	10/30/2017	11/02/2020
361448-BC-6	GATX CORP Corp Note Call MW			2	2FE	650,000	109.3540	710,801	650,000	650,000	0	0	0	0	4.550	4.550	MN	4,436	29,575	05/03/2018	11/07/2028
369550-BD-9	GENERAL DYNAMICS Corp Note Call MW			2	1FE	199,232	104.4820	208,964	200,000	199,470	0	146	0	0	3.375	3.459	MN	863	6,750	05/08/2018	05/15/2023
369604-BD-4	GEN ELECTRIC CO Corp Note MW			2	2FE	452,060	101.3620	466,265	460,000	453,699	0	1,639	0	0	2.700	3.221	AO	2,829	12,420	03/26/2019	10/09/2022
37045X-BW-5	GEN MOTORS FIN Corp Note Call MW			2	2FE	259,558	104.5460	271,820	260,000	259,715	0	60	0	0	3.950	3.978	AO	2,225	10,270	04/10/2017	04/13/2024
375558-AW-3	GILEAD SCIENCES Corp Note Call MW			2	1FE	342,950	106.0370	344,620	325,000	341,471	0	(1,479)	0	0	3.700	2.365	AO	3,006	6,013	08/13/2019	04/01/2024
375558-BF-9	GILEAD SCIENCES Corp Note Call MW			2	1FE	378,647	107.6150	382,033	355,000	370,505	0	(2,368)	0	0	3.650	2.843	MS	4,319	12,958	06/07/2016	03/01/2026
38141G-GQ-1	GOLDMAN SACHS GP Corp Note Non Call				1FE	181,968	104.9490	167,918	160,000	165,726	0	(3,514)	0	0	5.250	2.902	JJ	3,593	8,400	02/10/2015	07/27/2021
38141G-WC-4	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	473,480	101.2480	480,928	475,000	474,293	0	290	0	0	3.000	3.067	AO	2,573	14,250	01/23/2017	04/26/2022
38141G-WQ-3	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	390,000	103.5040	403,666	390,000	390,000	0	0	0	0	3.272	3.272	MS	3,261	12,761	09/26/2017	09/29/2025
38141G-WU-4	GOLDMAN SACHS GP Corp Note Non Call				1FE	489,441	100.6220	493,048	490,000	489,622	0	113	0	0	2.660	3.106	FMAN	1,339	16,218	06/04/2018	02/23/2023
38141G-WZ-3	GOLDMAN SACHS GP Corp Note Call MW			2	1FE	268,048	110.2040	275,510	250,000	267,273	0	(775)	0	0	4.223	3.269	MN	1,760	5,279	07/22/2019	05/01/2029
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	1FE	369,702	105.8300	370,405	350,000	363,145	0	(2,003)	0	0	3.750	3.050	FA	4,594	13,125	08/04/2016	02/25/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
38145G-AH-3	GOLDMAN SACHS GP Corp Note MW Call			1	1FE	309,197	105.1770	326,049	310,000	309,419	0	73	0	0	3.500	3.531	MN	1,356	10,850	11/10/2016	11/16/2026
40414L-AG-4	HCP INC Corp Note MW 30BP			2	2FE	181,788	102.3550	189,357	185,000	183,820	0	430	0	0	3.150	3.410	FA	2,428	5,828	12/11/2014	08/01/2022
40414L-AN-9	HCP INC Corp Note Call MW			2	2FE	991,260	107.4950	1,074,950	1,000,000	994,851	0	833	0	0	4.000	4.107	JD	3,333	40,000	05/14/2015	06/01/2025
42217K-BF-2	HEALTH CARE REIT Corp Note Call MW			2	2FE	284,151	107.6420	312,162	290,000	286,402	0	579	0	0	4.000	4.259	JD	967	11,600	11/09/2015	06/01/2025
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1FE	232,424	99.9230	234,819	235,000	233,211	0	244	0	0	2.125	2.248	MS	1,470	4,994	09/06/2016	09/15/2026
438516-BU-9	HONEYWELL INTL Corp Note Call MW			2	1FE	423,483	102.3850	435,136	425,000	423,536	0	53	0	0	2.700	2.741	FA	4,558	0	07/30/2019	08/15/2029
44644A-AD-9	HUNTINGTON NATL Corp Note Call			2	1FE	419,051	101.6960	427,123	420,000	419,555	0	313	0	0	3.250	3.330	MN	1,782	13,650	05/08/2018	05/14/2021
459200-JR-3	IBM CORP Corp Note MW			2	1FE	1,129,720	106.0560	1,186,767	1,119,000	1,128,853	0	(867)	0	0	3.300	3.160	JJ	15,797	18,464	04/04/2019	01/27/2027
459200-JZ-5	IBM CORP Corp Note MW			1	1FE	888,345	105.4630	938,621	890,000	888,478	0	134	0	0	3.300	3.330	MN	3,753	14,685	05/08/2019	05/15/2026
459745-GF-6	INTL LEASE FIN Corp Note Non Call				2FE	200,269	105.7340	174,461	165,000	173,078	0	(8,229)	0	0	8.250	3.002	JD	605	13,613	07/27/2016	12/15/2020
46625H-JH-4	JPMORGAN CHASE Corp Note Non Call				1FE	164,454	103.2150	170,305	165,000	164,814	0	57	0	0	3.200	3.239	JJ	2,288	5,280	01/28/2013	01/25/2023
46625H-JJ-0	JPMORGAN CHASE Corp Note Non Call				1FE	186,016	103.9250	207,850	200,000	194,569	0	1,486	0	0	3.375	4.258	MN	1,125	6,750	07/25/2013	05/01/2023
46625H-JX-9	JPMORGAN CHASE Corp Note Non Call				1FE	424,516	105.9880	423,952	400,000	422,658	0	(1,858)	0	0	3.625	2.255	MN	1,933	7,250	08/13/2019	05/13/2024
46625H-JZ-4	JPMORGAN CHASE Corp Note Non Call				1FE	283,511	109.5250	306,670	280,000	282,444	0	(300)	0	0	4.125	3.980	JD	513	11,550	03/07/2016	12/15/2026
46647P-AH-9	JPMORGAN CHASE Corp Note Call MW			2	1FE	402,056	103.6630	414,652	400,000	401,318	0	(291)	0	0	3.220	3.135	MS	4,293	12,880	06/07/2017	03/01/2025
46647P-AU-0	JPMORGAN CHASE Corp Note Call MW			2	1FE	2,767,435	105.3970	2,898,418	2,750,000	2,763,008	0	(3,353)	0	0	3.797	3.654	JJ	45,828	104,418	08/23/2018	07/23/2024
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW			2	1FE	373,800	113.7420	398,097	350,000	372,236	0	(1,564)	0	0	4.452	3.613	JD	1,125	15,582	03/27/2019	12/05/2029
46647P-BD-7	JPMORGAN CHASE Corp Note Call MW			2	1FE	263,665	107.6700	269,175	250,000	263,144	0	(521)	0	0	3.702	3.051	MN	1,414	4,628	07/22/2019	05/06/2030
46849L-TB-7	JACKSON NAT LIFE Corp Note Non Call Prv Plc				1FE	1,297,868	102.0180	1,326,234	1,300,000	1,298,948	0	700	0	0	3.300	3.358	JD	2,383	42,900	06/06/2018	06/11/2021
46849L-TE-1	JACKSON NAT LIFE Corp Note Non Call Prv Plc				1FE	674,386	102.8210	694,042	675,000	674,567	0	181	0	0	3.300	3.332	FA	9,281	11,138	01/29/2019	02/01/2022
49271V-AG-5	KEURIG DR PEPPER Corp Note Call MW			2	2FE	420,284	105.4640	421,856	400,000	417,981	0	(2,303)	0	0	4.057	2.632	MN	1,623	8,114	07/18/2019	05/25/2023
49326E-EF-6	KEYCORP Corp Note Non Call				2FE	249,955	100.6760	251,690	250,000	249,993	0	9	0	0	2.900	2.904	MS	2,135	7,250	09/08/2015	09/15/2020
49327M-2Q-6	KEY BANK NA Corp Note Non Call				1FE	249,428	101.1310	252,828	250,000	249,775	0	115	0	0	2.500	2.549	MN	677	6,250	11/17/2016	11/22/2021
49327M-2S-2	KEY BANK NA Corp Note				1FE	264,913	101.0350	267,743	265,000	264,956	0	17	0	0	2.400	2.407	JD	389	6,360	06/06/2017	06/09/2022
49327M-2W-3	KEY BANK NA Corp Note Non Call				1FE	439,938	102.1680	449,539	440,000	439,970	0	20	0	0	3.350	3.355	JD	655	14,740	06/06/2018	06/15/2021
494550-BL-9	KINDER MORGAN EN Corp Note Call MW			2	2FE	100,088	104.2100	104,210	100,000	100,035	0	(11)	0	0	3.950	3.936	MS	1,317	3,950	07/26/2013	09/01/2022
494550-BM-7	KINDER MORGAN EN Corp Note Call MW 30BP			2	2FE	194,856	103.1470	206,294	200,000	196,503	0	1,031	0	0	3.450	4.052	FA	2,607	6,900	05/18/2018	02/15/2023
49456B-AF-8	KINDER MORGAN Corp Note Call MW			2	2FE	136,117	108.4820	141,027	130,000	134,295	0	(747)	0	0	4.300	3.591	JD	466	5,590	06/26/2017	06/01/2025
49456B-AP-6	KINDER MORGAN Corp Note Call MW			2	2FE	378,564	109.0590	414,424	380,000	378,783	0	122	0	0	4.300	4.347	MS	5,447	16,340	02/22/2018	03/01/2028
532457-BP-2	ELI LILLY & CO Corp Note Call MW			1	1FE	1,874,177	104.8020	1,953,509	1,864,000	1,873,361	0	(816)	0	0	3.100	3.021	MN	7,384	57,784	04/04/2019	05/15/2027
532457-BV-9	ELI LILLY & CO Corp Note Call MW			2	1FE	723,884	107.8170	781,673	725,000	723,979	0	95	0	0	3.375	3.393	MS	7,205	13,798	02/20/2019	03/15/2029
534187-BE-8	LINCOLN NATL CRP Corp Note MW			2	2FE	184,704	104.0860	192,559	185,000	184,834	0	29	0	0	3.350	3.369	MS	1,928	6,198	03/04/2015	03/09/2025
534187-BJ-7	LINCOLN NATL CRP Corp Note Call MW			2	2FE	249,740	100.7030	251,758	250,000	249,744	0	4	0	0	3.050	3.062	JJ	2,796	0	08/12/2019	01/15/2030
539830-BF-5	LOCKHEED MARTIN Corp Note Call MW			2	1FE	703,780	100.5400	703,780	700,000	702,855	0	(925)	0	0	2.500	1.990	MN	1,847	8,750	09/23/2019	11/23/2020
539830-BH-1	LOCKHEED MARTIN Corp Note Call MW			2	1FE	266,380	107.2640	268,160	250,000	265,341	0	(1,039)	0	0	3.550	2.408	JJ	4,092	0	07/25/2019	01/15/2026
55336V-AQ-3	MPLX LP Corp Note Call MW			2	2FE	469,676	102.6970	482,676	470,000	469,801	0	58	0	0	3.375	3.389	MS	4,671	15,863	02/05/2018	03/15/2023
565849-AP-1	MARATHON OIL COR Corp Note Call			2	2FE	264,268	108.7240	271,810	250,000	263,571	0	(697)	0	0	4.400	3.549	JJ	5,072	0	07/24/2019	07/15/2027
56585A-AG-7	MARATHON PETRO Corp Note Call MW			2	2FE	269,869	105.0170	288,797	275,000	272,139	0	544	0	0	3.625	3.869	MS	2,935	9,969	07/23/2015	09/15/2024
571748-AZ-5	MARSH & MCLENNAN Corp Note Call MW			2	1FE	278,944	107.4440	300,843	280,000	279,325	0	95	0	0	3.750	3.794	MS	3,121	10,500	11/09/2015	03/14/2026
571748-BF-8	MARSH & MCLENNAN Corp Note Call MW			2	1FE	180,302	106.6580	181,319	170,000	179,404	0	(898)	0	0	3.875	2.455	MS	1,940	4,392	07/30/2019	03/15/2024
571903-AS-2	MARRIOTT INTL Corp Note Call MW			2	2FE	498,335	103.6700	518,350	500,000	498,869	0	156	0	0	3.125	3.164	JD	694	15,625	06/07/2016	06/15/2026
57636Q-AM-6	MASTERCARD INC Corp Note Call MW			2	1FE	474,345	104.3360	495,596	475,000	474,378	0	34	0	0	2.950	2.966	JD	1,168	7,045	05/28/2019	06/01/2029
58013M-FF-6	MCDONALD'S CORP Corp Note Call MW			2	2FE	284,078	109.3140	300,614	275,000	283,387	0	(690)	0	0	3.800	3.360	AO	2,613	10,450	03/26/2019	04/01/2028
581557-BE-4	MCKESSON CORP Corp Note Call MW			2	2FE	182,702	105.2310	189,416	180,000	181,382	0	(317)	0	0	3.796	3.587	MS	2,012	6,833	07/24/2015	03/15/2024
585055-BR-6	MEDTRONIC INC Corp Note MW			2	1FE	515,325	102.8390	514,195	500,000	513,133	0	(2,192)	0	0	3.150	1.926	MS	4,638	7,875	08/14/2019	03/15/2022
58942H-AC-5	MERCY HEALTH Corp Note MW			2	1FE	225,000	111.9810	251,957	225,000	225,000	0	0	0	0	4.302	4.302	JJ	4,840	5,216	12/10/2018	07/01/2028
59156R-BF-4	MET-CALL08/18 Corp Note MW			2	1FE	178,090	103.3260	185,987	180,000	179,267	0	233	0	0	3.048	3.206	MJSD	244	5,486	07/31/2014	12/15/2022
59217G-CR-8	MET LIFE GLOB Corp Note Non Call Prv Plc				1FE	1,084,447	102.7800	1,115,163	1,085,000	1,084,667	0	179	0	0	3.450	3.468	AO	8,526	37,433	10/03/2018	10/09/2021
59524Q-AA-3	MID-ATLANTIC INT Corp Note Non Call Prv Plc				1FE	104,974	109.3990	114,869	105,000	104,978	0	2	0	0	4.100	4.103	MN	550	4,305	05/07/2018	05/15/2028
617446-7X-1	MORGAN STANLEY Corp Note Non Call				2FE	284,288	112.6320	304,106	270,000	279,393	0	(1,371)	0	0	5.000	4.325	MN	1,388	13,500	03/09/2016	11/24/2025
617446-8G-7	MORGAN STANLEY Corp Note Call MW			2	1FE	606,819	113.0400	621,720	550,000	604,570	0	(2,250)	0	0	4.431	3.163	JJ	10,696	0	07/23/2019	01/23/2030
61744Y-AH-1	MORGAN STANLEY Corp Note Non Call				1FE	487,284	101.8320	493,885	485,000	486,146	0	(460)	0	0	2.750	2.647	MN	1,556	13,338	06/14/2017	05/19/2022
61744Y-AN-8	MORGAN STANLEY Corp Note MW			1	1FE	240,399	102.8460	251,973	245,000	241,993	0	915	0	0	3.125	3.552	JJ	3,360	7,656	03/27/2018	01/23/2023
61746B-DJ-2	MORGAN STANLEY Corp Note MW			2	1FE	501,940	104.7570	523,785	500,000	501,340	0	(395)	0	0	3.750	3.659	FA	6,563	18,750	05/24/2018	02/25/2023
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1FE	1,535,612	103.2270	1,620,664	1,570,000	1,539,104	0	3,105	0	0	3.125	3.462	JJ	20,988	28,672	04/05/2019	07/27/2026
65473Q-BE-2	NI-CALL07/18 Corp Note Call			2	2FE	363,409	105.1700	383,871	365,000	363,542	0	134	0	0	3.490	3.552	MN	1,628	12,739	04/05/2019	05/15/2027
655844-BL-1	NORFOLK SOUTHERN Corp Note Call MW			2	2FE	190,214	102.5020	205,004	200,000	196,435	0	1,063	0	0	2.903	3.511	FA	2,193	5,806	07/26/2013	02/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BZ-0	NORFOLK SOUTHERN Corp Note Call MW			2	2FE	274,377	109.8560	291,118	265,000	273,795	0	(582)	0	0	3.800	3.341	FA	4,196	5,035	05/01/2019	08/01/2028
666807-BQ-4	NORTHROP GRUMMAN Corp Note Call MW			2	2FE	437,553	101.4950	456,728	450,000	441,451	0	2,882	0	0	2.550	3.269	AO	2,423	11,475	08/22/2018	10/15/2022
67103H-AE-7	O'REILLY AUTOMOT Corp Note Call			2	2FE	465,662	105.7930	497,227	470,000	466,868	0	441	0	0	3.550	3.671	MS	4,913	16,685	03/06/2017	03/15/2026
67103H-AF-4	O'REILLY AUTOMOT Corp Note Call MW			2	2FE	214,656	106.7050	229,416	215,000	214,729	0	30	0	0	3.600	3.619	MS	2,580	7,740	08/10/2017	09/01/2027
68389X-BS-3	ORACLE CORP Corp Note Call MW			2	1FE	484,234	103.9190	504,007	485,000	484,453	0	103	0	0	2.950	2.975	MN	1,828	14,308	11/07/2017	11/15/2024
693475-AT-2	PNC FINANCIAL Corp Note Call			1	1FE	402,228	104.8600	419,440	400,000	401,720	0	(206)	0	0	3.150	3.084	MN	1,470	12,600	06/07/2017	05/19/2027
693475-AX-3	PNC FINANCIAL Corp Note Call			2	1FE	169,675	101.3380	172,275	170,000	169,694	0	19	0	0	2.600	2.630	JJ	1,940	0	07/18/2019	07/23/2026
693476-BN-2	PNC FUNDING CORP Corp Note Call			2	1FE	99,444	102.7320	102,732	100,000	99,862	0	60	0	0	3.300	3.366	MS	1,036	3,300	03/05/2012	03/08/2022
69352P-AF-0	PPL CAPITAL FDG Corp Note Call MW 25BP			2	2FE	191,590	103.2430	206,486	200,000	196,713	0	883	0	0	3.400	3.919	JD	567	6,800	07/26/2013	06/01/2023
69353R-EY-0	PNC BANK NA Corp Note Call			2	1FE	249,628	101.2030	253,008	250,000	249,850	0	75	0	0	2.550	2.582	JD	390	6,375	12/06/2016	12/09/2021
69353R-FG-8	PNC BANK NA Corp Note Call			2	1FE	1,307,205	104.3370	1,361,598	1,305,000	1,307,032	0	(173)	0	0	3.100	3.075	AO	7,417	40,455	04/10/2019	10/25/2027
69353R-FL-7	PNC BANK NA Corp Note Call			2	1FE	649,259	104.9050	681,883	650,000	649,477	0	141	0	0	3.500	3.525	JD	1,453	22,750	06/05/2018	06/08/2023
69371R-P2-6	PACCAR FINL CORP Corp Note Non Call				1FE	664,827	101.7530	676,657	665,000	664,920	0	57	0	0	3.100	3.109	MN	2,920	20,615	05/07/2018	05/10/2021
695114-CP-1	PACIFICORP Corp Note MW 15BP			2	1FE	159,859	101.9510	163,122	160,000	159,968	0	15	0	0	2.950	2.960	FA	1,967	4,720	01/03/2012	02/01/2022
709599-AW-4	PENSKE TRUCK LE Corp Note Call MW Prv Plc			2	2FE	314,039	102.0760	321,539	315,000	314,310	0	88	0	0	3.400	3.436	MN	1,369	10,710	10/26/2016	11/15/2026
709599-BB-9	PENSKE TRUCK LE Corp Note Call MW Prv Plc			1	2FE	648,674	105.0470	682,806	650,000	649,002	0	221	0	0	3.900	3.941	FA	10,563	25,350	05/07/2018	02/01/2024
713448-EL-8	PEPSICO INC Corp Note Call MW			1	1FE	428,915	102.0920	438,996	430,000	428,956	0	40	0	0	2.625	2.654	JJ	4,766	0	07/26/2019	07/29/2029
717081-EA-7	PFIZER INC Corp Note MW			2	1FE	335,095	105.0920	341,549	325,000	334,575	0	(519)	0	0	3.000	2.535	JD	433	4,875	07/30/2019	12/15/2026
717081-EN-9	PFIZER INC Corp Note Call MW			1	1FE	568,843	104.3010	594,516	570,000	569,132	0	220	0	0	3.200	3.244	MS	5,371	18,645	09/04/2018	09/15/2023
718549-AF-5	PHILLIPS 66 PTNR Corp Note Call			2	2FE	387,333	104.1240	406,084	390,000	387,778	0	227	0	0	3.750	3.832	MS	4,875	14,625	01/24/2018	03/01/2028
74251V-AR-3	PRINCIPAL FINL Corp Note Call MW			2	1FE	333,667	108.9960	365,137	335,000	333,740	0	73	0	0	3.700	3.748	MN	1,584	6,370	05/07/2019	05/15/2029
74256L-AW-9	PRINCIPAL LFE II Corp Note Non Call Prv Plc				1FE	383,830	100.5680	387,187	385,000	384,542	0	234	0	0	2.375	2.440	MN	1,016	9,144	11/14/2016	11/21/2021
744320-BT-1	PRUDENTIAL FIN Corp Note Call MW 40BP			2	1FE	214,624	104.9780	209,956	200,000	203,679	0	(1,868)	0	0	4.500	3.477	MN	1,125	9,000	07/25/2013	11/16/2021
744560-BY-1	PUBLIC SERVICE Corp Note Call MW			2	1FE	373,534	105.4460	395,423	375,000	373,617	0	83	0	0	3.200	3.246	MN	1,533	6,233	05/06/2019	05/15/2029
747525-AE-3	QUALCOMM INC Corp Note MW			2	1FE	1,419,460	102.5120	1,455,670	1,420,000	1,419,803	0	78	0	0	3.000	3.006	MN	4,852	42,600	05/13/2015	05/20/2022
756109-AR-5	REALTY INCOME Corp Note Call MW			2	1FE	252,294	110.0410	269,600	245,000	250,374	0	(711)	0	0	4.125	3.744	AO	2,134	10,106	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME Corp Note Call MW			2	1FE	172,674	103.2580	180,702	175,000	173,322	0	210	0	0	3.000	3.153	JJ	2,421	5,250	10/04/2016	01/15/2027
756109-AW-4	REALTY INCOME Corp Note Call MW			2	1FE	332,680	105.6050	343,216	325,000	332,385	0	(294)	0	0	3.250	2.966	JD	469	5,164	07/24/2019	06/15/2029
75884R-AV-5	REGENCY CENTERS Corp Note Call MW			2	2FE	259,530	104.9160	262,290	250,000	259,019	0	(511)	0	0	3.600	3.011	FA	3,750	4,500	07/23/2019	02/01/2027
760759-AM-2	REPUBLIC SVCS Corp Note Call MW			2	2FE	106,118	107.6790	107,679	100,000	102,268	0	(668)	0	0	4.750	3.971	MN	607	4,750	07/26/2013	05/15/2023
760759-AT-7	REPUBLIC SVCS Corp Note Call MW			2	2FE	183,494	110.1510	192,764	175,000	182,892	0	(602)	0	0	3.950	3.312	MN	883	6,913	04/10/2019	05/15/2028
771196-BN-1	ROCHE HLDGS INC Corp Note Call MW Prv Plc			1	1FE	1,284,653	104.4240	1,341,848	1,285,000	1,284,737	0	65	0	0	3.250	3.256	MS	12,065	41,763	09/10/2018	09/17/2023
776743-AH-9	ROPER TECHNOLOGI Corp Note Call MW			2	2FE	204,621	100.5920	206,214	205,000	204,646	0	25	0	0	2.350	2.389	MS	1,673	0	08/19/2019	09/15/2024
78355H-KA-6	RYDER SYSTEM INC Corp Note Call MW			2	2FE	409,541	100.4590	411,882	410,000	409,936	0	95	0	0	2.875	2.899	MS	3,929	11,788	08/17/2015	09/01/2020
78355H-KF-5	RYDER SYSTEM INC Corp Note Call MW			1	2FE	481,801	100.4900	502,450	500,000	487,551	0	4,378	0	0	2.500	3.487	MS	4,167	12,500	09/06/2018	09/01/2022
78355H-KN-8	RYDER SYSTEM INC Corp Note Call MW			2	2FE	74,939	100.4900	75,368	75,000	74,944	0	5	0	0	2.500	2.517	MS	745	0	08/01/2019	09/01/2024
78409V-AK-0	S&P GLOBAL INC Corp Note Call MW			2	1FE	399,464	110.8840	413,597	373,000	396,816	0	(2,648)	0	0	4.400	3.196	FA	6,200	8,206	04/05/2019	02/15/2026
824348-BJ-4	SHERWIN-WILLIAMS Corp Note Call MW			2	2FE	343,851	101.3610	349,695	345,000	343,884	0	33	0	0	2.950	2.989	FA	3,534	0	08/12/2019	08/15/2029
828807-CS-4	SIMON PROP GP LP Corp Note MW			2	1FE	687,772	105.2990	684,444	650,000	685,143	0	(2,628)	0	0	3.375	2.170	AO	5,484	10,969	08/14/2019	10/01/2024
842400-GD-9	SOUTHERN CAL ED Corp Note Call MW			2	1FE	549,962	100.5120	552,816	550,000	549,989	0	5	0	0	2.400	2.401	FA	5,500	13,200	01/13/2015	02/01/2022
842587-CV-7	SOUTHERN CO Corp Note Call MW			2	2FE	433,160	104.1520	442,646	425,000	432,697	0	(463)	0	0	3.250	2.931	JJ	6,906	0	07/25/2019	07/01/2026
857477-AW-3	STATE STREET CRP Corp Note Non Call				1FE	1,324,220	101.7660	1,373,841	1,350,000	1,326,751	0	2,415	0	0	2.650	2.947	MN	4,174	35,775	04/05/2019	05/19/2026
857477-AZ-6	STATE STREET CRP Corp Note Call			2	1FE	719,963	101.3920	735,092	725,000	721,602	0	940	0	0	2.653	2.799	MN	2,458	19,234	03/27/2018	05/15/2023
86765B-AN-9	SUNOCO LOGISTICS Corp Note Call MW			2	2FE	192,935	105.1460	205,035	195,000	193,445	0	325	0	0	4.250	4.458	AO	2,072	8,288	06/12/2018	04/01/2024
86765B-AT-6	SUNOCO LOGISTICS Corp Note Call MW			2	2FE	114,650	103.8560	119,434	115,000	114,757	0	32	0	0	3.900	3.937	JJ	2,068	4,485	07/07/2016	07/15/2026
87612E-BH-8	TARGET CORP Corp Note Call MW			2	1FE	181,813	108.6520	195,574	180,000	181,697	0	(115)	0	0	3.375	3.254	AO	1,283	3,341	04/02/2019	04/15/2029
882508-BG-8	TEXAS INSTRUMENT Corp Note Call MW			2	1FE	154,518	98.7160	153,010	155,000	154,532	0	14	0	0	2.250	2.285	MS	1,133	0	08/26/2019	09/04/2029
883556-BN-1	THERMO FISHER Corp Note Call MW			2	2FE	104,488	102.8150	107,956	105,000	104,746	0	72	0	0	3.000	3.078	AO	665	3,150	04/04/2016	04/15/2023
88579Y-BB-6	3M CO Corp Note Call MW			2	1FE	294,280	104.6500	308,718	295,000	294,437	0	124	0	0	3.250	3.300	FA	3,649	8,789	09/11/2018	02/14/2024
891906-AE-9	TOTAL SYSTEM SVC Corp Note Call MW			2	2FE	279,765	105.2160	294,605	280,000	279,841	0	43	0	0	4.000	4.018	JD	933	11,200	05/09/2018	06/01/2023
89236T-EM-3	TOYOTA MTR CRED Corp Note MW			2	1FE	1,114,311	105.4210	1,179,661	1,119,000	1,114,687	0	375	0	0	3.050	3.105	JJ	16,117	17,065	04/04/2019	01/11/2028
89236T-EU-5	TOYOTA MTR CRED Corp Note Non Call				1FE	524,790	101.5110	532,933	525,000	524,908	0	69	0	0	2.950	2.964	AO	3,356	15,488	04/10/2018	04/13/2021
893574-AK-9	TRANSCONT GAS PL Corp Note Call MW			2	2FE	195,955	106.3550	209,519	197,000	196,075	0	94	0	0	4.000	4.068	MS	2,320	7,880	09/21/2018	03/15/2028
907818-FB-9	UNION PAC CORP Corp Note Call MW			2	2FE	349,833	109.2610	355,098	325,000	348,851	0	(982)	0	0	3.700	2.766	MS	4,008	6,413	07/26/2019	03/01/2029
90932M-AA-3	UNTD AIR 19-2 A Corp Note MW			1	1FE	255,000	100.5180	256,321	255,000	255,000	0	0	0	0	2.900	2.900	MN	2,219	0	09/03/2019	05/01/2028
911312-BT-2	UNITED PARCEL Corp Note Call			2	1FE	169,854	100.5440	170,925	170,000	169,864	0	11	0	0	2.200	2.218	MS	1,403	0	08/13/2019	09/01/2024
91159H-HR-4	US BANCORP Corp Note Call			2	1FE	1,001,680	105.0780	1,050,780	1,000,000	1,001,543	0	(137)	0	0	3.150	3.124	AO	5,600	31,500	04/05/2019	04/27/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-HV-5	US BANCORP Corp Note Call			2	1FE	449,879	104.9740	472,383	450,000	449,899	0	21	0	0	3.375	3.381	FA	6,159	7,636	01/28/2019	02/05/2024
913017-BV-0	UNITED TECH CORP Corp Note MW 20BP			2	2FE	468,988	102.5490	471,725	460,000	464,327	0	(1,711)	0	0	3.100	2.695	JD	1,188	14,260	03/10/2017	06/01/2022
913017-CN-7	UNITED TECH CORP Corp Note Call MW			1	2FE	249,480	102.7790	256,948	250,000	249,666	0	71	0	0	2.800	2.833	MN	1,108	7,000	05/01/2017	05/04/2024
92277G-AH-0	VENTAS REALTY LP Corp Note Call MW			2	2FE	511,616	102.5610	528,189	515,000	513,247	0	472	0	0	3.125	3.230	JD	715	16,094	05/25/2016	06/15/2023
92277G-AM-9	VENTAS REALTY LP Corp Note Call MW			2	2FE	476,318	107.2120	514,618	480,000	476,897	0	314	0	0	4.000	4.094	MS	6,400	19,200	02/13/2018	03/01/2028
92343V-DD-3	VERIZON COMM INC Corp Note Call MW			2	2FE	309,210	101.5330	314,752	310,000	309,457	0	74	0	0	2.625	2.654	FA	3,074	8,138	07/27/2016	08/15/2026
92343V-DW-1	VERIZON COMM INC Corp Note MW			2	2FE	849,966	102.6270	877,461	855,000	852,044	0	1,270	0	0	3.125	3.289	MS	7,793	26,719	08/22/2018	03/16/2022
92343V-ES-9	VERIZON COMM INC Corp Note Call MW			2	2FE	283,173	110.3660	303,507	275,000	282,632	0	(541)	0	0	3.875	3.508	FA	4,233	5,328	03/26/2019	02/08/2029
92343V-EU-4	VERIZON COMM INC Corp Note Call MW			2	2FE	270,574	111.7900	279,475	250,000	270,033	0	(541)	0	0	4.016	3.053	JD	781	5,020	09/10/2019	12/03/2029
927804-FX-7	VIRGINIA EL&PWR Corp Note Call MW			2	1FE	229,788	106.9390	245,960	230,000	229,840	0	19	0	0	3.500	3.511	MS	2,370	8,050	03/13/2017	03/15/2027
927804-FZ-2	VIRGINIA EL&PWR Corp Note Call MW			2	1FE	1,360,097	108.7710	1,419,462	1,305,000	1,356,560	0	(3,537)	0	0	3.800	3.234	AO	12,398	24,795	05/09/2019	04/01/2028
927804-GB-4	VIRGINIA EL&PWR Corp Note Call MW			2	1FE	174,939	102.5340	179,435	175,000	174,942	0	3	0	0	2.875	2.879	JJ	2,390	0	07/08/2019	07/15/2029
92826C-AD-4	VISA INC Corp Note Call MW			2	1FE	528,990	105.6890	528,445	500,000	527,306	0	(1,684)	0	0	3.150	2.127	JD	744	7,875	08/14/2019	12/14/2025
929089-AB-6	VOYA FINANCIAL Corp Note MW			2	2FE	264,229	105.6250	279,906	265,000	264,471	0	71	0	0	3.650	3.685	JD	430	9,673	06/06/2016	06/15/2026
931142-EL-3	WALMART INC Corp Note Call			2	1FE	519,450	103.7270	518,635	500,000	517,999	0	(1,451)	0	0	2.850	1.996	JJ	6,848	0	08/14/2019	07/08/2024
94106L-AY-5	WASTE MANAGEMENT Corp Note Call MW 20BP			2	2FE	93,570	102.3000	102,300	100,000	97,865	0	736	0	0	2.900	3.738	MS	854	2,900	07/29/2013	09/15/2022
94106L-BF-5	WASTE MANAGEMENT Corp Note Call MW			2	2FE	249,985	103.3220	258,305	250,000	249,990	0	5	0	0	2.950	2.951	JD	328	4,159	05/14/2019	06/15/2024
949746-SK-8	WELLS FARGO CO Corp Note Call			2	1FE	1,717,800	102.0950	1,786,663	1,750,000	1,727,126	0	6,963	0	0	3.069	3.523	JJ	23,422	53,708	08/24/2018	01/24/2023
94974B-FY-1	WELLS FARGO CO Corp Note Non Call				1FE	281,944	107.8320	296,538	275,000	279,677	0	(632)	0	0	4.100	3.799	JD	877	11,275	03/09/2016	06/03/2026
94974B-GL-8	WELLS FARGO CO Corp Note Non Call				1FE	548,580	109.5630	547,815	500,000	535,306	0	(4,062)	0	0	4.300	3.239	JJ	9,496	21,500	08/04/2016	07/22/2027
96950F-AL-8	WILLIAMS PARTNER Corp Note Call MW			2	2FE	255,195	107.0770	267,693	250,000	253,730	0	(935)	0	0	4.500	4.054	MN	1,438	11,250	05/25/2018	11/15/2023
98389B-AS-9	XCEL ENERGY INC Corp Note Call MW			2	2FE	404,887	100.4010	406,624	405,000	404,972	0	23	0	0	2.400	2.406	MS	2,862	9,720	03/03/2016	03/15/2021
06367W-MQ-3	BANK OF MONTREAL Corp Note Non Call		A		1FE	680,657	101.2150	683,201	675,000	680,246	0	(411)	0	0	2.500	2.317	JD	141	8,438	08/13/2019	06/28/2024
064159-MK-9	BANK NOVA SCOTIA Corp Note Non Call		A		1FE	544,229	104.7670	560,503	535,000	542,889	0	(1,340)	0	0	3.400	3.016	FA	7,074	9,095	03/26/2019	02/11/2024
064159-QE-9	BANK NOVA SCOTIA Corp Note Non Call		A		1FE	354,953	101.7600	356,160	350,000	354,708	0	(245)	0	0	2.700	2.477	FA	3,990	0	08/13/2019	08/03/2026
67077M-AL-2	NUTRIEN LTD Corp Note Call MW		A	1	2FE	247,575	103.5930	264,162	255,000	249,251	0	979	0	0	3.375	3.858	MS	2,534	8,606	04/10/2018	03/15/2025
78012K-ZG-5	ROYAL BK CANADA Corp Note Non Call		A		1FE	124,971	101.8000	127,250	125,000	124,988	0	6	0	0	2.750	2.755	FA	1,432	3,438	01/25/2017	02/01/2022
78013X-W2-0	ROYAL BK CANADA Corp Note Non Call		A		1FE	1,082,743	105.7080	1,146,932	1,085,000	1,083,265	0	422	0	0	3.700	3.746	AO	9,590	40,145	10/01/2018	10/05/2023
78013X-ZU-5	ROYAL BK CANADA Corp Note Non Call		A		1FE	1,352,669	101.5130	1,375,501	1,355,000	1,352,871	0	202	0	0	2.550	2.587	JJ	15,837	0	07/09/2019	07/16/2024
89114Q-BZ-0	TORONTO DOM BANK Corp Note Non Call		A		1FE	649,708	102.1320	663,858	650,000	649,855	0	96	0	0	3.250	3.266	JD	1,174	21,125	06/05/2018	06/11/2021
89114Q-C4-8	TORONTO DOM BANK Corp Note Non Call		A		1FE	1,258,200	105.3330	1,316,663	1,250,000	1,256,099	0	(1,589)	0	0	3.500	3.353	JJ	19,688	43,750	08/23/2018	07/19/2023
89114Q-CA-4	TORONTO DOM BANK Corp Note Non Call		A		1FE	428,685	102.4140	435,260	425,000	428,391	0	(294)	0	0	2.650	2.459	JD	594	5,631	07/30/2019	06/12/2024
00507U-AF-8	ACTAVIS FUNDING Corp Note Call MW		D	2	2FE	242,603	105.0220	262,555	250,000	244,385	0	1,117	0	0	3.850	4.411	JD	428	9,625	05/18/2018	06/15/2024
00772B-AF-8	AERCAP IRELAND Corp Note MW		D	2	2FE	292,467	103.2170	294,168	285,000	288,379	0	(2,362)	0	0	4.500	3.605	MN	1,639	12,825	03/27/2018	05/15/2021
01609W-AT-9	ALIBABA GROUP Corp Note Call MW		D	2	1FE	270,636	104.1530	286,421	275,000	270,974	0	338	0	0	3.400	3.614	JD	649	9,350	03/28/2019	12/06/2027
05578A-AA-6	BPCE Corp Note Non Call Prv Plc		D		1FE	327,179	101.6300	335,379	330,000	328,243	0	547	0	0	2.750	2.935	JJ	4,285	9,075	01/08/2018	01/11/2023
05971K-AD-1	BANCO SANTANDER Corp Note Non Call		D		1FE	400,000	101.3990	405,596	400,000	400,000	0	0	0	0	2.706	2.706	JD	120	5,412	06/20/2019	06/27/2024
06738E-BB-0	BARCLAYS PLC Corp Note Call MW		D	2	2FE	245,000	105.4240	258,289	245,000	245,000	0	0	0	0	4.338	4.338	MN	1,329	10,628	05/09/2018	05/16/2024
225401-AM-0	CREDIT SUISSE Corp Note Call MW Prv Plc		D	2	2FE	850,000	100.3460	852,941	850,000	850,000	0	0	0	0	2.593	2.593	MS	6,735	0	09/04/2019	09/11/2025
25243Y-AY-5	DIAGEO CAP PLC Corp Note Call MW		D	2	1FE	648,551	105.3400	684,710	650,000	648,947	0	261	0	0	3.500	3.547	MS	6,509	22,750	05/15/2018	09/18/2023
404280-BJ-7	HSBC HOLDINGS Corp Note Call		D	2	1FE	635,000	102.2860	649,516	635,000	635,000	0	0	0	0	3.262	3.262	MS	6,214	20,714	03/06/2017	03/13/2023
404280-BS-7	HSBC HOLDINGS Corp Note Call		D	2	1FE	245,000	105.2020	257,745	245,000	245,000	0	0	0	0	3.950	3.950	MN	1,156	9,678	05/10/2018	05/18/2024
404280-CC-1	HSBC HOLDINGS Corp Note Call		D	2	1FE	370,000	107.7700	398,749	370,000	370,000	0	0	0	0	3.973	3.973	MN	1,593	7,350	05/15/2019	05/22/2030
456837-AP-8	ING GROEP NV Corp Note Non Call		D		1FE	374,438	104.7180	392,693	375,000	374,514	0	76	0	0	3.550	3.583	AO	3,032	6,656	04/02/2019	04/09/2024
456873-AD-0	INGERSOLL-RAND Corp Note Call MW		D	2	2FE	264,495	107.3400	268,350	250,000	263,962	0	(533)	0	0	3.800	3.083	MS	2,639	4,750	07/29/2019	03/21/2029
539439-AP-4	LLOYDS BK GR PLC Corp Note Call		D	2	1FE	205,000	101.4990	208,073	205,000	205,000	0	0	0	0	2.907	2.907	MN	894	5,959	10/31/2017	11/07/2023
53944V-AP-4	LLOYDS BANK PLC Corp Note Non Call		D		1FE	524,360	101.6300	533,558	525,000	524,704	0	211	0	0	3.300	3.343	MN	2,599	17,325	05/01/2018	05/07/2021
53944Y-AC-7	LLOYDS BK GR PLC Corp Note Non Call		D		1FE	472,975	101.6040	477,539	470,000	471,341	0	(634)	0	0	3.000	2.854	JJ	6,658	14,100	05/02/2017	01/11/2022
606822-BA-1	MITSUB UFJ FIN Corp Note		D		1FE	851,326	105.3380	895,373	850,000	851,014	0	(256)	0	0	3.761	3.725	JJ	13,764	31,969	09/04/2018	07/26/2023
654740-BJ-7	NISSAN MOTOR ACC Corp Note MW Prv Plc		C	2	1FE	294,991	102.0830	301,145	295,000	294,995	0	3	0	0	3.650	3.651	MS	2,991	10,768	09/18/2018	09/21/2021
74977R-DF-8	COOPERATIEVE RAB Corp Note Non Call Prv Plc		D		1FE	794,113	101.1630	805,257	796,000	794,271	0	157	0	0	2.625	2.676	JJ	9,229	0	07/15/2019	07/22/2024
82481L-AB-5	SHIRE ACQ INV IE Corp Note Call MW		D	2	2FE	483,980	100.5680	502,840	500,000	490,827	0	5,066	0	0	2.400	3.506	MS	3,267	12,000	08/22/2018	09/23/2021
82481L-AC-3	SHIRE ACQ INV IE Corp Note Call MW		D	2	2FE	329,501	101.8920	356,622	350,000	335,192	0	3,603	0	0	2.875	4.112	MS	2,739	10,063	05/24/2018	09/23/2023
86562M-AN-0	SUMITOMO MITSUI Corp Note Non Call		D		1FE	1,314,568	104.6940	1,366,257	1,305,000	1,313,850	0	(718)	0	0	3.446	3.337	JJ	21,236	22,485	04/18/2019	01/11/2027
86562M-AQ-3	SUMITOMO MITSUI Corp Note Non Call		D		1FE	260,000	101.7140	264,456	260,000	260,000	0	0	0	0	2.784	2.784	JJ	3,398	7,238	07/06/2017	07/12/2022
86562M-AX-8	SUMITOMO MITSUI Corp Note Non Call		D		1FE	293,292	102.5700	307,710	300,000	295,475	0	1,382	0	0	3.102	3.630	JJ	4,239	9,306	05/24/2018	01/17/2023
86562M-BA-7	SUMITOMO MITSUI Corp Note Non Call		D		1FE	490,000	100.8400	494,116	490,000	490,000	0	0	0	0	2.826	3.202	JAJO	2,769	16,891	07/12/2018	07/19/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89153V-AS-8	TOTAL CAP INTL Corp Note Call MW		D	2	1FE	426,373	101.2430	430,283	425,000	426,268	0	(105)	0	0	2.434	2.368	JJ	4,914	0	07/24/2019	01/10/2025
89641U-AA-9	TRINITY ACQ PLC Corp Note MW		D	2	2FE	119,327	107.3880	128,866	120,000	119,720	0	70	0	0	4.625	4.696	FA	2,097	5,550	08/08/2013	08/15/2023
902613-AA-6	UBS GROUP Corp Note Call Prv Plc		D	2	1FE	485,000	101.8530	493,987	485,000	485,000	0	0	0	0	3.126	3.126	FA	5,812	0	08/06/2019	08/13/2030
904764-AX-5	UNILEVER CAPITAL Corp Note Call MW		C	1	1FE	247,518	102.3150	255,788	250,000	248,404	0	341	0	0	2.600	2.757	MN	1,011	6,500	05/02/2017	05/05/2024
980236-AQ-6	WOODSIDE FINANCE Corp Note Call MW Prv Plc		D	2	2FE	183,730	109.5690	197,224	180,000	183,493	0	(237)	0	0	4.500	4.237	MS	2,633	4,050	03/26/2019	03/04/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						148,114,454	XXX	153,345,283	147,318,000	148,057,251	0	(45,732)	0	0	XXX	XXX	XXX	1,221,708	3,750,588	XXX	XXX
125284-AA-7	CGDB Commercial CGDB 2019-MOB A CMBS Prv Plc			4	1FM	460,000	99.9680	459,853	460,000	460,000	0	0	0	0	2.690	2.705	MON	516	833	11/12/2019	11/15/2036
12591K-AD-7	COMM MORTGAGE TR COMM 2013-CR12 A3 CMBS			4	1FM	1,011,991	104.3970	1,043,967	1,000,000	1,006,171	0	(4,376)	0	0	3.765	3.399	MON	3,138	37,650	05/09/2018	10/10/2046
12592M-BK-5	COMM MORTGAGE TR COMM 2014-LC17 A5 CMBS			4	1FM	342,164	106.0530	344,672	325,000	335,781	0	(2,162)	0	0	3.917	3.154	MON	1,061	12,730	12/09/2016	10/10/2047
12592R-BF-5	COMM MORTGAGE TR COMM 2014-CR21 A3 CMBS			4	1FM	845,654	104.7800	832,118	794,158	812,879	0	(14,151)	0	0	3.528	2.548	MON	2,335	28,092	04/14/2015	12/10/2047
12593A-BA-2	COMM MORTGAGE TR COMM 2015-CR23 A4 CMBS			4	1FM	496,405	105.3580	510,986	485,000	492,430	0	(1,347)	0	0	3.497	3.184	MON	1,413	16,960	12/09/2016	05/10/2048
12593J-BF-2	COMM MORTGAGE TR COMM 2015-CR24 A5 CMBS			4	1FM	227,936	106.4590	239,533	225,000	227,230	0	(393)	0	0	3.696	3.505	MON	693	8,316	03/05/2018	08/10/2048
12594J-AA-3	COMM MORTGAGE TR COMM 2016-GCT A CMBS Prv Plc			4	1FM	401,688	100.2490	390,971	390,000	393,730	0	(2,417)	0	0	2.681	2.042	MON	871	10,456	07/25/2016	08/10/2029
126281-AZ-7	CSAIL COMMERCIAL CSAIL 2015-C1 A4 CMBS			4	1FM	951,293	105.0110	945,099	900,000	927,464	0	(5,266)	0	0	3.505	2.831	MON	2,629	31,545	04/10/2015	04/15/2050
12632Q-AX-1	COMM MORTGAGE TR COMM 2014-CR18 A5 CMBS			4	1FM	977,484	105.9570	953,613	900,000	939,391	0	(8,507)	0	0	3.828	2.760	MON	2,871	34,452	04/13/2015	07/15/2047
12636L-AY-6	CSAIL COMMERCIAL MORTGAGE TR CSAIL 2016-C5 A5 CMBS			1	1FM	1,513,019	106.5060	1,597,588	1,500,000	1,510,440	0	(1,944)	0	0	3.757	3.621	MON	4,696	56,351	08/28/2018	11/15/2025
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS			4	1FM	161,996	99.8390	161,737	161,998	161,934	0	(27)	0	0	2.121	2.109	MON	286	3,436	10/19/2017	10/12/2050
36252T-AS-4	GS MORTGAGE SECU GSMS 2016-GS2 AAB CMBS			4	1FM	973,789	102.3660	1,023,660	1,000,000	981,072	0	4,471	0	0	2.922	3.465	MON	2,435	29,220	05/04/2018	05/10/2049
46590K-AD-6	JP MORGAN CHASE JPMCC 2015-JP1 A4 CMBS			4	1FM	180,448	106.5650	186,489	175,000	178,673	0	(608)	0	0	3.650	3.249	MON	532	6,387	12/09/2016	01/15/2049
46643A-BD-4	JPMBB COMMERCIAL JPMBB 2014-C23 A4 CMBS			4	1FM	165,788	105.4280	168,685	160,000	162,986	0	(949)	0	0	3.670	3.025	MON	489	5,871	12/12/2016	09/15/2047
46643G-AE-0	JPMBB COMMERCIAL JPMBB 2014-C24 A5 CMBS			4	1FM	951,328	105.6780	951,102	900,000	927,224	0	(5,464)	0	0	3.639	2.947	MON	2,729	32,747	05/04/2015	11/15/2047
46645J-AD-4	JPMBB COMMERCIAL JPMBB 2015-C33 A4 CMBS			4	1FM	354,703	107.1670	375,085	350,000	353,599	0	(617)	0	0	3.770	3.573	MON	1,100	13,194	03/09/2018	12/15/2048
46645L-AY-3	JPMBB COMMERCIAL JPMBB 2016-C1 A5 CMBS			4	1FM	127,715	106.2570	132,821	125,000	126,840	0	(297)	0	0	3.576	3.304	MON	373	4,470	12/09/2016	03/15/2049
61763M-AF-7	MORGAN STANLEY B MSBAM 2014-C16 A5 CMBS			4	1FM	929,023	105.8460	899,691	850,000	889,436	0	(8,835)	0	0	3.892	2.723	MON	2,757	33,082	04/13/2015	06/15/2047
92890K-AZ-8	WF-RBS COMMERCIA WFRBS 2014-C22 A4 CMBS			4	1FM	951,328	104.6650	941,985	900,000	921,483	0	(10,378)	0	0	3.488	2.686	MON	2,616	31,392	04/10/2015	09/15/2057
92939F-AU-3	WF-RBS COMMERCIA WFRBS 2014-C21 A5 CMBS			4	1FM	520,645	105.5720	527,860	500,000	512,652	0	(2,705)	0	0	3.678	3.066	MON	1,533	18,390	12/09/2016	08/15/2047
94989A-AU-9	WELLS FARGO COMM WFCM 2014-LC18 A5 CMBS			4	1FM	224,420	104.7350	235,654	225,000	224,489	0	39	0	0	3.405	3.450	MON	638	7,661	03/06/2018	12/15/2047
94989J-AZ-9	WELLS FARGO COMM WFCM 2015-C28 A4 CMBS			4	1FM	1,498,533	105.6610	1,584,913	1,500,000	1,498,425	0	(84)	0	0	3.540	3.559	MON	4,425	53,100	08/28/2018	05/15/2048
96221T-AE-7	WF-RBS COMMERCIA WFRBS 2014-LC14 A5 CMBS			4	1FM	938,752	106.4160	904,536	850,000	892,890	0	(10,231)	0	0	4.045	2.699	MON	2,865	34,383	04/13/2015	03/15/2047
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						15,206,102	XXX	15,412,618	14,676,156	14,937,219	0	(76,248)	0	0	XXX	XXX	XXX	43,001	510,718	XXX	XXX
02005A-GU-6	Ally Master Owne AMOT 2018-2 A ABS			4	1FE	984,991	101.8720	1,003,439	985,000	984,900	0	(57)	0	0	3.290	3.307	MON	1,440	32,406	05/22/2018	05/15/2023
02005A-GZ-5	Ally Master Owne AMOT 2018-3 A ABS			4	1FE	1,235,000	100.0660	1,235,815	1,235,000	1,235,000	0	0	0	0	2.060	2.069	MON	1,131	32,557	08/07/2018	07/15/2022
02582J-JH-4	American Express AMXCA 2018-8 A ABS			4	1FE	891,879	102.2440	912,016	892,000	891,928	0	40	0	0	3.180	3.206	MON	1,261	28,366	09/17/2018	04/15/2024
03065F-AF-9	AmeriCredit Auto AMCAR 2017-1 C ABS			4	1FE	414,911	100.6190	417,569	415,000	414,972	0	21	0	0	2.710	2.731	MON	406	11,247	02/13/2017	08/18/2022
03065M-AF-4	AmeriCredit Auto AMCAR 2015-4 C ABS			4	1FE	176,257	100.0740	176,420	176,290	176,275	0	(1)	0	0	2.880	2.900	MON	324	5,077	11/03/2015	07/08/2021
03066G-AB-5	AmeriCredit Auto AMCAR 2019-1 A2A ABS			4	1FE	435,367	100.3450	436,893	435,391	435,357	0	(10)	0	0	2.930	2.947	MON	461	9,745	03/05/2019	06/20/2022
03066L-AB-4	AmeriCredit Auto AMCAR 2018-2 A2A ABS			4	1FE	350,037	100.1090	350,447	350,065	350,029	0	(13)	0	0	2.860	2.877	MON	362	10,012	08/08/2018	11/18/2021
03330A-AA-0	ANCHORAGE CAPITAL CLO LTD ANCHC 2014-3RA A CLO Prv Plc			4	1FE	870,870	99.1820	862,886	870,000	870,631	0	(142)	0	0	2.986	2.978	JAJO	4,690	31,475	05/04/2018	01/28/2031
05564U-AM-2	BMW FLOORPLAN MA BMWFT 2018-1 A1 ABS Prv Plc			4	1FE	469,893	101.5740	477,398	470,000	469,906	0	8	0	0	3.150	3.173	MON	658	14,805	06/06/2018	05/15/2023
08180X-AN-2	BENEFIT STREET PARTNERS CLO BSP 2015-8A A1AR CLO Prv Plc			4	1FE	505,253	99.8560	504,271	505,000	505,193	0	(40)	0	0	3.066	3.068	JAJO	3,097	18,504	06/06/2018	01/20/2031
12510F-AB-0	CCG Receivables CCG 2019-2 A2 ABS			4	1FE	899,909	99.9830	899,847	900,000	899,913	0	4	0	0	2.110	2.123	MON	897	1,583	11/05/2019	03/15/2027
12549B-AQ-1	CHOLAMANDALAM INVESTMENT CIFC 2013-2A A1LR CLO Prv Plc			4	1FE	201,100	100.0330	200,065	200,000	200,806	0	(166)	0	0	3.213	3.129	JAJO	1,339	7,583	03/20/2018	10/18/2030
12652V-AC-1	CNH 2018-A B CNH 2018-A A3 ABS			4	1FE	954,795	101.2740	967,167	955,000	954,888	0	58	0	0	3.120	3.147	MON	1,324	29,796	05/16/2018	07/17/2023
14314R-AC-6	CarMax Auto Owne CARMX 2017-4 A3 ABS			4	1FE	822,426	100.1070	835,976	835,083	830,940	0	5,671	0	0	2.110	2.890	MON	783	17,620	07/19/2018	10/17/2022
14686X-AB-5	Carvana Auto Rec CRVNA 2019-3A A2 ABS Prv Plc			4	1FE	859,951	100.0540	860,464	860,000	859,956	0	5	0	0	2.420	2.434	MON	925	4,509	09/17/2019	04/15/2022
165183-BG-8	Chesapeake Fundi CFII 2018-1A A1 ABS Prv Plc			4	1FE	1,043,188	101.2440	1,056,199	1,043,222	1,043,186	0	(4)	0	0	3.040	3.059	MON	1,410	31,714	04/11/2018	04/15/2030
165183-BN-3	Chesapeake Fundi CFII 2018-2A A1 ABS Prv Plc			4	1FE	1,065,056	101.4360	1,080,475	1,065,180	1,065,104	0	31	0	0	3.230	3.255	MON	1,529	34,405	08/07/2018	08/15/2030
17305E-GR-0	Citibank Credit CCCIT 2018-A6 ABS			4	1FE	1,505,975	103.7820	1,556,728	1,500,000	1,504,130	0	(1,328)	0	0	3.210	3.111	JD	3,210	48,150	08/22/2018	12/07/2024
254683-BX-2	Discover Card Ex DCENT 2017-A2 A2 ABS			4	1FE	1,466,775	101.0010	1,515,013	1,500,000	1,479,421	0	9,511	0	0	2.390	3.097	MON	1,593	35,850	08/28/2018	07/15/2024
26245M-AC-5	DRYDEN SENIOR LOAN FUND DRSLF 2018-55A A1 Prv Plc			4	1FE	475,000	99.4080	472,187	475,000	475,000	0	0	0	0	3.021	3.032	JAJO	3,109	17,094	05/09/2018	04/15/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29373F-AB-0	Enterprise Fleet EFF 2018-2 A2 ABS Prv Plc			4	1FE	1,072,321	100.7970	1,081,031	1,072,484	1,072,390	0	42	0	0	3.140	3.166	MON	1,029	33,676	07/25/2018	02/20/2024
29374W-AB-2	Enterprise Fleet EFF 2019-3 A2 ABS Prv Plc			4	1FE	699,889	99.9990	699,993	700,000	699,896	0	7	0	0	2.060	2.075	MON	441	2,003	10/22/2019	05/20/2025
34528F-AD-0	Ford Credit Auto FORDO 2018-A A3 ABS			4	1FE	916,136	100.9460	923,756	915,099	915,466	0	(451)	0	0	3.030	2.993	MON	1,232	27,728	07/19/2018	11/15/2022
34528Q-EC-4	Ford Credit Floo FORDF 2015-5 A ABS			4	1FE	237,028	100.2370	240,569	240,000	239,180	0	1,226	0	0	2.390	2.937	MON	255	5,736	03/20/2018	08/15/2022
34528Q-FP-4	Ford Credit Floo FORDF 2017-2 A1 ABS			4	1FE	909,865	100.1190	911,083	910,000	909,966	0	46	0	0	2.160	2.175	MON	874	19,656	10/03/2017	09/15/2022
34528Q-FY-5	Ford Credit Floo FORDF 2018-1 A1 ABS			4	1FE	920,014	101.0590	934,796	925,000	922,414	0	1,701	0	0	2.950	3.166	MON	1,213	27,288	07/26/2018	05/15/2023
34530U-AA-9	Ford Credit Auto FORDR 2016-1 A ABS Prv Plc			4	1FE	679,607	100.3780	697,627	695,000	684,682	0	3,703	0	0	2.310	2.898	MON	714	16,055	07/31/2018	08/15/2027
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS			4	1FE	131,399	99.9050	133,852	133,979	133,492	0	945	0	0	1.690	2.641	MON	101	2,264	03/21/2018	11/15/2021
34532E-AE-5	Ford Credit Auto FORDO 2016-B A4 ABS			4	1FE	211,408	99.9210	212,278	212,446	212,359	0	296	0	0	1.520	1.709	MON	144	3,229	06/09/2017	08/15/2021
34532T-AD-4	Ford Credit Auto FORDO 2018-B A3 ABS			4	1FE	839,856	101.7970	855,095	840,000	839,909	0	42	0	0	3.240	3.268	MON	1,210	27,216	10/16/2018	04/15/2023
361886-BK-9	GMF FLOORPLAN OW GFORT 2018-2 A1 ABS Prv Plc			4	1FE	744,990	101.2380	754,223	745,000	744,995	0	3	0	0	3.130	3.151	MON	1,036	23,319	03/21/2018	03/15/2023
36255K-AD-3	GM Financial Aut GMALT 2018-2 A3 ABS			4	1FE	625,802	100.3260	627,879	625,838	625,812	0	3	0	0	3.060	3.081	MON	585	19,151	06/19/2018	06/21/2021
36256U-AC-2	GM Financial Aut GMALT 2019-1 A2B ABS			4	1FE	455,541	100.0370	455,710	455,541	455,541	0	0	0	0	2.005	2.013	MON	304	9,450	02/13/2019	04/20/2021
38013M-AE-6	GM Financial Aut GMALT 2017-2 A4 ABS			4	1FE	540,257	100.0050	540,393	540,366	540,331	0	10	0	0	2.180	2.197	MON	360	11,780	06/07/2017	06/21/2021
38137H-BU-1	GOLDENTREE LOAN OP GLD 2015-11A AR2 CLO PRV PLC			4	1FE	251,000	99.7100	249,276	250,000	250,733	0	(154)	0	0	3.073	3.014	JAJO	1,601	9,124	03/22/2018	01/18/2031
39154T-AQ-1	GREAT AMERICA LE GALC 2018-1 A3 ABS Prv Plc			4	1FE	533,549	100.2410	534,903	533,617	533,585	0	17	0	0	2.600	2.618	MON	617	13,874	02/05/2018	06/15/2021
43811B-AC-8	Honda Auto Recei HAROT 2017-2 A3 ABS			4	1FE	201,785	99.9100	201,621	201,802	201,795	0	2	0	0	1.680	1.688	MON	151	3,390	06/20/2017	08/16/2021
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS			4	1FE	133,529	100.0610	133,629	133,548	133,542	0	6	0	0	2.050	2.063	MON	76	2,738	11/22/2017	11/22/2021
43814U-AG-4	Honda Auto Recei HAROT 2018-2 A3 ABS			4	1FE	984,979	100.9290	994,151	985,000	984,968	0	(6)	0	0	3.010	3.028	MON	1,071	29,649	05/22/2018	05/18/2022
43814W-AB-1	Honda Auto Recei HAROT 2019-1 A2 ABS			4	1FE	926,682	100.3910	930,365	926,742	926,687	0	5	0	0	2.750	2.767	MON	920	20,601	02/19/2019	09/20/2021
43815M-AC-0	Honda Auto Recei HAROT 2019-2 A3 ABS			4	1FE	929,965	101.1900	941,067	930,000	929,967	0	1	0	0	2.520	2.534	MON	651	13,150	05/21/2019	06/21/2023
44891J-AB-4	Hyundai Auto Rec HART 2019-B A2 ABS			4	1FE	719,955	100.1240	720,893	720,000	719,960	0	4	0	0	1.930	1.942	MON	618	1,505	10/29/2019	07/15/2022
448969-AB-1	HALST 2019-A A2 HALST 2019-A A2 ABS			4	1FE	630,060	100.4690	633,023	630,068	630,045	0	(15)	0	0	2.920	2.935	MON	818	15,076	02/12/2019	07/15/2021
50117P-AC-3	Kubota Credit Ow KCOT 2018-1A A3 ABS Prv Plc			4	1FE	900,457	101.1810	910,629	900,000	900,194	0	(195)	0	0	3.100	3.097	MON	1,240	27,900	08/16/2018	08/15/2022
55320R-AG-2	MP CLO MANAGEMENT MP7 2015-1A ARR CLO PRV PLC			4	1FE	900,000	99.9520	899,565	900,000	900,000	0	0	0	0	3.083	3.095	JAJO	5,781	35,850	08/14/2018	10/18/2028
58768U-AK-9	Mercedes-Benz Ma MBMOT 2018-BA A ABS PRV PLC			4	1FE	890,000	100.1530	891,362	890,000	890,000	0	0	0	0	2.080	2.089	MON	823	23,642	05/08/2018	05/15/2023
58769T-AB-1	MERCEDES-BENZ AUTO REC MBART 2019-1 A2A ABS			4	1FE	864,917	100.1960	866,695	865,000	864,932	0	15	0	0	2.040	2.056	MON	784	3,921	09/18/2019	06/15/2022
65478G-AE-0	Nissan Auto Rece NAROT 2017-B A4 ABS			4	1FE	477,769	100.0720	490,353	490,000	484,782	0	3,551	0	0	1.950	2.829	MON	425	9,555	03/22/2018	10/16/2023
65479B-AD-2	Nissan Auto Leas NALT 2017-B A3 ABS			4	1FE	58,025	99.9990	58,035	58,036	58,031	0	0	0	0	2.050	2.064	MON	53	1,190	10/03/2017	09/15/2020
69335P-CV-5	PFS Financing Co PFSFC 2018-D A ABS Prv Plc			4	1FE	1,349,933	101.2190	1,366,453	1,350,000	1,349,970	0	21	0	0	3.190	3.213	MON	1,914	43,065	04/11/2018	04/17/2023
784456-AB-1	SMB Private Educ SMB 2014-A A2A ABS Prv Plc			4	1FE	646,338	100.5050	650,466	647,198	646,697	0	288	0	0	3.050	3.119	MON	877	19,739	09/27/2018	05/15/2026
80285H-AC-4	Santander Drive SDART 2019-1 A2B ABS			4	1FE	75,047	100.0050	75,051	75,047	75,047	0	0	0	0	2.010	2.018	MON	67	1,567	02/12/2019	01/18/2022
80285M-AE-9	Santander Drive SDART 2018-4 A3 ABS			4	1FE	84,839	100.0340	84,868	84,839	84,829	0	(9)	0	0	3.010	3.021	MON	114	2,554	08/13/2018	03/15/2022
89231A-AB-7	Toyota Auto Rece TAOT 2018-C A2A ABS			4	1FE	446,980	100.2130	447,974	447,022	446,993	0	5	0	0	2.770	2.788	MON	550	12,382	08/14/2018	08/16/2021
92347Y-AB-0	Verizon Owner Tr VZOT 2019-A A1B ABS			4	1FE	900,000	100.0760	900,684	900,000	900,000	0	0	0	0	2.095	2.104	MON	628	18,104	03/05/2019	09/20/2023
92888B-AC-3	Volvo Financial VFET 2019-2A A3 ABS Prv Plc			4	1FE	874,877	100.0570	875,499	875,000	874,883	0	6	0	0	2.040	2.054	MON	793	1,587	11/05/2019	11/15/2023
96524W-AS-3	Whitehorse Ltd WITEH 2014-1A AR CKI Prv Plc			4	1FE	141,218	99.7450	140,857	141,218	141,218	0	0	0	0	2.809	2.818	FMAN	672	1,138	08/20/2019	05/01/2026
98163E-AB-2	World Omni Auto WOART 2018-C A2 ABS			4	1FE	510,485	100.1580	511,296	510,490	510,465	0	(17)	0	0	2.800	2.813	MON	635	14,294	07/24/2018	01/18/2022
136452-AD-1	Canadian Pacer A CPART 2017-1A A3 ABS Prv Plc		A	4	1FE	248,284	99.9950	248,272	248,284	248,284	0	0	0	0	2.050	2.057	MON	170	5,090	10/04/2017	03/19/2021
136452-AE-9	Canadian Pacer A CPART 2017-1A A4 ABS Prv Plc		A	4	1FE	601,422	100.1060	610,647	610,000	607,075	0	4,013	0	0	2.286	3.015	MON	465	13,945	08/16/2018	01/19/2022
81376N-AD-7	Securitized Term SSTRT 2017-2A A3 ABS Prv Plc		A	4	1FE	206,432	99.9900	206,411	206,432	206,432	0	0	0	0	2.040	2.047	MON	70	4,211	09/27/2017	04/26/2021
03331J-AA-0	ANCHORAGE CAP CLO LTD ANCHC 2018-10A A1A CLO PRV PLC		D	4	1FE	338,368	99.2310	337,384	340,000	338,446	0	78	0	0	3.186	3.295	JAJO	2,347	3,044	09/18/2019	10/15/2031
12518X-AA-5	CENT CLO LP CECLO 2013-19A A1A CLO Prv Plc		D	4	1FE	438,135	99.9850	440,711	440,780	439,917	0	280	0	0	3.258	3.374	JAJO	2,553	17,221	05/07/2015	10/29/2025
12550L-AJ-1	CIFC Funding Ltd CLO CIFC 2015-2A AR CLO Prv Plc		D	4	1FE	787,998	99.8730	787,001	787,998	787,998	0	0	0	0	2.781	2.791	JAJO	4,748	26,440	12/12/2017	04/15/2027
14310K-AS-0	Carlyle Gbl Mrkt Strat CGMS 2013-4A A1RR CLO PRV PLC		D	4	1FE	410,513	99.3360	407,277	410,000	410,376	0	(75)	0	0	2.986	2.975	JAJO	2,653	14,671	03/22/2018	01/15/2031
14311A-AS-1	CARLYLE GLOBAL MKT STRATEGIES CGMS 2014-5A A1RR CLO PRV PLC		D	4	1FE	718,416	99.7760	718,387	720,000	718,497	0	81	0	0	3.126	3.184	JAJO	4,877	6,336	09/18/2019	07/15/2031
14315L-AA-2	Carlyle Gbl Mrkt Strat CGMS 2014-3RA A1A CLO Prv Plc		D	2	1FE	1,000,000	99.6000	996,000	1,000,000	1,000,000	0	0	0	0	2.986	2.996	JAJO	5,391	36,178	05/23/2018	07/27/2031
150323-AN-3	Cedar Funding Limited CEDF 2014-4A AR CLO Prv Plc		D	4	1FE	250,188	100.2210	250,554	250,000	250,176	0	(12)	0	0	3.164	3.155	JAJO	1,538	2,229	09/26/2019	07/23/2030
15032A-AN-7	Cedar Funding LLC CEDF 2016-5A A1R CLO Prv Plc		D	4	1FE	253,853	99.3640	253,379	255,000	253,920	0	68	0	0	3.102	3.209	JAJO	1,670	2,218	09/03/2019	07/17/2031
81882L-AN-6	Shackleton CLO Ltd SHACK 2016-9A CLO Prv Plc		D	4	1FE	500,000	99.8990	499,495	500,000	500,000	0	0	0	0	3.096	3.108	JAJO	3,096	4,307	10/07/2019	10/20/2028
87248B-AQ-7	TICP CLO LTD TICP 2015-1A AR CLO Prv Plc		D	4	1FE	895,579	99.9510	895,140	895,579	895,579	0	0	0	0	2.766	2.775	JAJO	4,954	30,100	02/02/2018	07/20/2027
92915U-AB-0	VOYA CLO LTD VOYA 2017-2A A1 CLO Prv Plc		D	4	1FE	249,938	99.9960	249,991	250,000	249,943	0	5	0	0	3.196	3.214	JAJO	1,731	2,245	08/26/2019	06/07/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94950G-AJ-6	Wellfleet CLO Ltd.		D	4	1FE	1,000,000	99.9500	999,494	1,000,000	1,000,000	0	0	0	0	3.153	3.166	JAJO	6,168	0	10/11/2019	04/20/2029
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						46,944,261	XXX	47,298,418	47,036,684	46,989,934	0	29,124	0	0	XXX	XXX	XXX	103,757	1,144,879	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						210,264,817	XXX	216,056,319	209,030,840	209,984,404	0	(92,856)	0	0	XXX	XXX	XXX	1,368,466	5,406,185	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7699999. Total - Issuer Obligations						217,484,593	XXX	221,506,453	206,788,000	214,238,160	0	(1,086,258)	0	0	XXX	XXX	XXX	1,970,650	5,876,175	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						44,777,145	XXX	45,515,662	43,304,306	44,705,927	0	(11,146)	0	0	XXX	XXX	XXX	130,217	1,275,334	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						26,013,803	XXX	26,602,330	25,287,597	25,671,892	0	(98,963)	0	0	XXX	XXX	XXX	73,870	878,479	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						46,944,261	XXX	47,298,418	47,036,684	46,989,934	0	29,124	0	0	XXX	XXX	XXX	103,757	1,144,879	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						335,219,802	XXX	340,922,863	322,416,587	331,605,913	0	(1,167,243)	0	0	XXX	XXX	XXX	2,278,494	9,174,867	XXX	XXX

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

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
912828-6B-1	US Treasury Note 2.625% 02/15/29		02/28/2019	Goldman Sachs		1,141,465	1,150,000	1,167
912828-WJ-5	US Treasury Note 2.500% 05/15/24		05/31/2019	JP Morgan Chase		461,848	450,000	581
912828-YV-6	US Treasury Note 1.500% 11/30/24		12/02/2019	CitiGroup		1,737,559	1,750,000	215
0599999. Subtotal - Bonds - U.S. Governments						3,340,872	3,350,000	1,963
13063D-QR-2	CALIFORNIA ST GO Cont Call 5.000% 10/01/32		09/06/2019	Jefferies and Company		1,316,320	1,000,000	0
20772K-GD-5	CONNECTICUT ST GO Cont Call 5.000% 04/15/35		04/02/2019	Barclays Group Inc.		229,987	195,000	0
20772K-GE-3	CONNECTICUT ST GO Cont Call 5.000% 04/15/36		04/10/2019	Barclays Group Inc.		182,951	155,000	22
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,729,258	1,350,000	22
199492-YH-6	COLUMBUS OH GO Non Call 5.000% 04/01/25		10/22/2019	Barclays Group Inc.		656,519	550,000	535
79623P-DA-0	SAN ANTONIO TX Rev Bond Non Call 5.000% 08/01/33		08/14/2019	CitiGroup		1,295,890	1,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,952,409	1,550,000	535
01728A-4V-5	ALLEGHENY CNTY P Rev Bond Cont Call 5.000% 07/15/34		05/16/2019	RBC Capital Markets		598,471	490,000	0
091096-NF-0	BIRMINGHAM AL WT Rev Bond Non Call 2.463% 01/01/26		11/06/2019	Piper Capital Management		120,000	120,000	0
11506K-EY-3	BROWARD CNTY FL Rev Bond Cont Call 5.000% 09/01/30		10/08/2019	RBC Capital Markets		1,265,950	1,000,000	1,944
235036-4S-6	DALLAS-FORT WORT Rev Bond Cont Call 2.624% 11/01/31		08/08/2019	JP Morgan Chase		645,000	645,000	0
235036-4T-4	DALLAS-FORT WORT Rev Bond Cont Call 2.704% 11/01/32		08/08/2019	JP Morgan Chase		220,000	220,000	0
3128MJ-2S-8	FHLMC Pool G08784 MBS 3.500% 10/01/47		06/17/2019	Morgan Stanley		383,499	373,235	617
3128MJ-YD-6	FHLMC Pool G08707 MBS 4.000% 05/01/46		06/11/2019	Nomura Securities		744,891	712,815	950
3128MJ-Z3-7	FHLMC Pool G08761 MBS 3.500% 05/01/47		06/18/2019	CitiGroup		390,634	380,237	665
3128MJ-ZM-5	FHLMC Pool G08747 MBS 3.000% 01/01/47		03/25/2019	Goldman Sachs		409,272	410,041	854
3128MJ-ZW-3	FHLMC Pool G08756 MBS 3.000% 04/01/47		06/07/2019	Morgan Stanley		853,169	842,376	632
3132AD-TZ-1	FHLMC Pool ZT1468 MBS 3.000% 11/01/46		08/28/2019	Credit Suisse		771,146	742,156	1,732
3132DM-A6-2	FHLMC Pool SD0029 MBS 3.000% 12/01/47		08/28/2019	Morgan Stanley		444,035	425,837	994
3132DM-A8-8	FHLMC Pool SD0031 MBS 3.000% 08/01/46		08/29/2019	Morgan Stanley		67,980	65,356	158
3132WH-5N-1	FHLMC Pool Q44452 MBS 3.000% 11/01/46		05/21/2019	Nomura Securities		389,531	391,396	718
3132Y1-YV-4	FHLMC Pool Q57923 MBS 4.000% 08/01/48		04/02/2019	Goldman Sachs		322,257	313,454	70
31334X-KT-5	FHLMC Pool QA1206 MBS 3.000% 07/01/49		08/29/2019	CitiGroup		61,340	59,463	144
31334Y-VF-1	FHLMC Pool QA2414 MBS 3.000% 09/01/49		08/29/2019	Sun Trust		52,409	50,538	122
31334Y-VH-7	FHLMC Pool QA2416 MBS 3.000% 09/01/49		08/29/2019	Sun Trust		92,358	89,221	216
3138Y3-2C-4	FNMA Pool AX2570 MBS 4.000% 11/01/44		03/07/2019	Morgan Stanley		3,567,616	3,444,632	4,593
3140J8-VQ-3	FNMA Pool BM4222 MBS 3.000% 01/01/44		09/23/2019	Merrill Lynch		850,693	826,354	1,584
3140JA-PG-7	FNMA Pool BM5822 MBS 3.000% 11/01/48		06/19/2019	Credit Suisse		784,836	777,186	1,231
3140Q9-ZD-8	FNMA Pool CA2539 MBS 4.000% 10/01/48		05/29/2019	Nomura Securities		331,572	321,719	1,037
3140QA-AJ-9	FNMA Pool CA2708 MBS 4.000% 05/01/48		02/12/2019	Barclays Group Inc.		1,027,254	1,004,304	1,339
3140X4-D8-6	FNMA Pool FM1026 MBS 3.500% 02/01/48		06/13/2019	Harris Nesbitt Corp		759,826	736,132	930
3140X4-DF-0	FNMA Pool FM1001 MBS 3.500% 11/01/48		06/25/2019	JP Morgan Chase		389,637	378,576	920
3140X4-PB-6	FNMA Pool FM1317 MBS 4.000% 10/01/48		10/11/2019	JP Morgan Chase		703,463	665,115	1,035
3140X4-TQ-9	FNMA Pool FM1458 MBS 4.500% 04/01/49		09/18/2019	JP Morgan Chase		792,419	752,111	1,692
3140X4-VZ-6	FNMA Pool FM1531 MBS 3.500% 03/01/48		09/25/2019	Wachovia Bank		834,474	796,931	1,937
31418C-4G-6	FNMA Pool MA3522 MBS 4.500% 11/01/48		03/19/2019	Merrill Lynch		330,708	318,443	756
31418C-ZJ-6	FNMA Pool MA3444 MBS 4.500% 08/01/48		03/18/2019	Morgan Stanley		323,647	311,690	701
31418D-CB-6	FNMA Pool MA3665 MBS 4.500% 05/01/49		06/25/2019	JP Morgan Chase		366,249	350,190	1,094
31418D-FT-4	FNMA Pool MA3777 MBS 4.500% 09/01/49		09/23/2019	Various		836,623	792,048	2,277
353187-EJ-2	FRANKLIN CNTY OH Rev Bond Call 1.680% 05/15/53		04/18/2019	CitiGroup		1,050,000	1,050,000	742
35563P-JK-6	FHLMC FHLMC 2019-1 M55D RMBS 4.000% 07/25/58		03/07/2019	Merrill Lynch		482,266	470,858	2,197
41422E-JQ-7	HARRIS CNTY TX M Rev Bond Cont Call 5.000% 11/01/33		09/05/2019	Merrill Lynch		814,463	620,000	0
45506D-5R-2	INDIANA ST FIN A Rev Bond Cont Call 5.000% 02/01/32		10/04/2019	Morgan Stanley		1,290,930	1,000,000	0
45528U-D9-9	INDIANAPOLIS IN Rev Bond Non Call 5.000% 01/01/29		08/14/2019	CitiGroup		1,029,896	800,000	0
59333P-4R-6	MIAMI-DADE CNTY Rev Bond Cont Call 3.555% 10/01/34		05/10/2019	Raymond James & Assoc		406,801	405,000	0
59447T-UF-8	MICHIGAN ST FIN Rev Bond Cont Call 2.862% 09/01/49		04/03/2019	CitiGroup		110,000	110,000	0
70917S-5B-5	PENNSYLVANIA ST Rev Bond Cont Call MW 2.565% 08/15/32		08/07/2019	Goldman Sachs		340,000	340,000	0
79625G-BH-5	SAN ANTONIO TX E Rev Bond Non Call 4.000% 02/01/29		08/22/2019	Goldman Sachs		1,221,220	1,000,000	0
97712D-4H-6	WISCONSIN ST HLT Rev Bond Cont Call 5.000% 12/15/31		11/20/2019	Merrill Lynch		1,254,890	1,000,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						27,731,425	25,602,414	33,881
00108W-AH-3	AEP TEXAS Corp Note Call MW 3.950% 06/01/28		01/24/2019	Tax Free Exchange		473,528	475,000	2,762
00138C-AK-4	AIG Corp Note Non Call Prv Plc 2.300% 07/01/22		06/25/2019	JP Morgan Chase		424,877	425,000	0
00206R-CN-0	AT&T INC Corp Note Call MW 3.400% 05/15/25		07/30/2019	Wachovia Bank		180,166	175,000	1,256
00206R-HV-7	AT&T INC Corp Note Call MW 2.950% 07/15/26		05/31/2019	Tax Free Exchange		202,815	200,000	2,294
002824-BF-6	ABBOTT LABS Corp Note Call MW 3.750% 11/30/26		07/26/2019	Morgan Stanley		248,106	230,000	1,438
00287Y-BQ-1	ABBVIE INC Corp Note Call MW 2.600% 11/21/24		11/12/2019	Morgan Stanley		324,711	325,000	0
015271-AR-0	ALEXANDRIA REAL Corp Note Call MW 3.375% 08/15/31		07/24/2019	Sun Trust		339,130	335,000	327
0258M0-EL-9	AMERICAN EXPRESS Corp Note Call 3.300% 05/03/27		04/08/2019	Credit Suisse		944,694	932,000	13,413
02665W-BH-3	AMERICAN HONDA F Corp Note MW 2.300% 09/09/26		04/04/2019	US Bank		263,984	280,000	519
02665W-DC-2	AMERICAN HONDA F Corp Note MW 2.050% 01/10/23		09/05/2019	Mizuho Investor Sec Co		754,721	755,000	0

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
03066G-AB-5	AmeriCredit Auto AMCAR 2019-1 A2A ABS 2.930% 06/20/22		03/05/2019	JP Morgan Chase		435,367	435,391	0
031162-CQ-1	AMGEN INC Corp Note Call MW 3.200% 11/02/27		07/30/2019	Morgan Stanley		256,025	250,000	1,978
037833-AK-6	APPLE INC Corp Note MW 15BP 2.400% 05/03/23		07/30/2019	BNP Paribar Securities Corp		604,872	600,000	3,520
037833-DK-3	APPLE INC Corp Note Call MW 3.000% 11/13/27		08/13/2019	Credit Suisse		341,897	325,000	2,492
038222-AL-9	APPLIED MATERIAL Corp Note Call MW 3.300% 04/01/27		04/05/2019	Credit Suisse		562,382	559,000	410
039483-BP-6	ARCHER-DANIELS Corp Note Call MW 3.375% 03/15/22		08/02/2019	JP Morgan Chase		273,702	265,000	3,485
05348E-BF-5	AVALONBAY COMMUN Corp Note Call MW 3.300% 06/01/29		08/14/2019	Various		796,379	775,000	2,711
05531F-BE-2	BB&T CORPORATION Corp Note Call 3.700% 06/05/25		04/16/2019	Morgan Stanley		1,031,320	1,000,000	13,669
05531F-BG-7	BB&T CORPORATION Corp Note Call 3.050% 06/20/22		09/24/2019	Merrill Lynch		511,630	500,000	4,067
05531F-BH-5	BB&T CORPORATION Corp Note Call MW 2.500% 08/01/24		08/13/2019	Toronto Dominion Sec		502,520	500,000	556
06051G-GF-0	BANK OF AMER CRP Corp Note Call MW 3.824% 01/20/28		04/05/2019	Merrill Lynch		2,182,344	2,145,000	18,000
06051G-HV-4	BANK OF AMER CRP Corp Note Call MW 3.194% 07/23/30		07/18/2019	Merrill Lynch		160,000	160,000	0
06406R-AB-3	BANK OF NY MELLO Corp Note Call 3.442% 02/07/28		04/10/2019	Deutsche Bank		1,016,090	1,000,000	6,215
084670-BS-6	BERKSHIRE HATHWY Corp Note 3.125% 03/15/26		08/14/2019	Wachovia Bank		525,230	500,000	6,554
097023-CH-6	BOEING CO Corp Note Call MW 3.100% 05/01/26		04/30/2019	CitiGroup		743,904	746,000	0
10373Q-AE-0	BP CAP MKTS AMER Corp Note Call 4.234% 11/06/28		07/24/2019	Deutsche Bank		333,600	300,000	2,823
110122-CA-4	BRISTOL-MYERS Corp Note Call MW Prv Plc 3.200% 06/15/26		05/07/2019	Morgan Stanley		219,402	220,000	0
12510F-AB-0	CCG Receivables CCG 2019-2 A2 ABS 2.110% 03/15/27		11/05/2019	JP Morgan Chase		899,909	900,000	0
125284-AA-7	CGDB Commercial CGDB 2019-MOB A CMBS Prv Plc 2.690% 11/15/36		11/12/2019	CitiGroup		460,000	460,000	0
126650-CV-0	CVS HEALTH CORP Corp Note Call MW 3.700% 03/09/23		07/30/2019	Jane Street Execution Services		258,153	250,000	3,649
126650-DC-1	CVS HEALTH CORP Corp Note MW 3.350% 03/09/21		09/23/2019	Morgan Stanley		609,930	600,000	893
133131-AX-0	CAMDEN PROP TRST Corp Note Call MW 3.150% 07/01/29		07/30/2019	Sun Trust		255,353	250,000	963
14042R-NW-7	CAPITAL ONE NA Corp Note Call 2.150% 09/06/22		09/03/2019	Morgan Stanley		249,885	250,000	0
14686X-AB-5	Carvana Auto Rec CRVNA 2019-3A A2 ABS Prv Plc 2.420% 04/15/22		09/17/2019	Credit Suisse		859,951	860,000	0
14912L-6T-3	CATERPILLAR FINL Corp Note MW 2.400% 08/09/26		06/03/2019	Barclays Group Inc.		541,671	559,000	4,323
14913Q-3A-5	CATERPILLAR FINL Corp Note MW 1.900% 09/06/22		09/03/2019	Barclays Group Inc.		848,819	850,000	0
17275R-BL-5	CISCO SYSTEMS Corp Note Call MW 2.500% 09/20/26		08/14/2019	CitiGroup		516,945	500,000	5,069
172967-LZ-2	CITIGROUP INC Corp Note Call MW 4.044% 06/01/24		03/27/2019	ScotiaMcleod Corporation		455,479	440,000	5,832
17325F-AS-7	CITIBANK NA Corp Note Call MW 3.650% 01/23/24		01/15/2019	CitiGroup		524,286	525,000	0
174610-AR-6	CITIZENS FIN GRP Corp Note MW 2.850% 07/27/26		07/22/2019	Barclays Group Inc.		249,495	250,000	0
20030N-CR-0	COMCAST CORP Corp Note Call MW 3.700% 04/15/24		08/13/2019	Mitsubishi Bank LTD		345,748	325,000	4,008
20268J-AB-9	COMMONSPIRIT Corp Note Call MW 3.347% 10/01/29		08/07/2019	CitiGroup		664,000	664,000	0
205887-CA-8	CONAGRA BRANDS Corp Note Call MW 4.300% 05/01/24		07/30/2019	Wachovia Bank		340,365	320,000	3,440
233851-DU-5	DAIMLER FINANCE Corp Note MW Prv Plc 2.550% 08/15/22		08/12/2019	Merrill Lynch		419,845	420,000	0
233851-DX-9	DAIMLER FINANCE Corp Note MW Prv Plc 2.700% 06/14/24		08/12/2019	Merrill Lynch		424,265	425,000	0
24422E-TH-2	JOHN DEERE CAP Corp Note Non Call 2.650% 06/10/26		05/13/2019	Various		729,967	746,000	8,482
24422E-UQ-0	JOHN DEERE CAP Corp Note Non Call 3.200% 01/10/22		04/03/2019	Various		178,190	175,000	1,248
24422E-UX-5	JOHN DEERE CAP Corp Note Non Call 2.600% 03/07/24		08/13/2019	Goldman Sachs		509,230	500,000	2,456
24422E-UY-3	JOHN DEERE CAP Corp Note Non Call 2.800% 07/18/29		07/15/2019	Mitsubishi Bank LTD		628,509	629,000	0
25389J-AU-0	DIGITAL REALTY Corp Note Call MW 3.600% 07/01/29		07/23/2019	Sun Trust		340,511	335,000	1,374
254687-DK-9	WALT DISNEY CO Corp Note Call MW 3.375% 11/15/26		11/22/2019	Tax Free Exchange		654,064	655,000	430
25468P-CW-4	WALT DISNEY CO Corp Note MW 15BP 2.350% 12/01/22		08/14/2019	Jane Street Execution Services		505,920	500,000	2,448
26442C-AY-0	DUKE ENERGY CAR Corp Note Call MW 2.450% 08/15/29		08/12/2019	Barclays Group Inc.		249,693	250,000	0
26875P-AP-6	EOG RESOURCES Corp Note Call MW 4.150% 01/15/26		07/30/2019	Merrill Lynch		70,927	65,000	120
26884A-BL-6	ERP OPERATING LP Corp Note Call MW 3.000% 07/01/29		07/24/2019	CitiGroup		355,614	350,000	875
29374W-AB-2	Enterprise Fleet EFF 2019-3 A2 ABS Prv Plc 2.060% 05/20/25		10/22/2019	Mitsubishi Bank LTD		699,889	700,000	0
29717P-AU-1	ESSEX PORTFOLIO Corp Note Call MW 3.000% 01/15/30		07/29/2019	Wachovia Bank		345,212	350,000	0
29736R-AN-0	ESTEE LAUDER CO Corp Note Call MW 2.000% 12/01/24		11/19/2019	JP Morgan Chase		149,132	150,000	0
30161N-AU-5	EXELON CORP Corp Note Call MW 3.400% 04/15/26		08/02/2019	Deutsche Bank		444,321	425,000	4,455
30231G-BC-5	EXXON MOBIL CORP Corp Note Call 2.019% 08/16/24		08/13/2019	Morgan Stanley		500,000	500,000	0
31428X-BV-7	FEDEX CORP Corp Note Call 3.100% 08/05/29		07/22/2019	JP Morgan Chase		348,831	350,000	0
31620M-BJ-4	FIDELITY NATL IN Corp Note Call MW 3.750% 05/21/29		05/14/2019	JP Morgan Chase		84,852	85,000	0
36256U-AC-2	GM Financial Aut GMALT 2019-1 A2B ABS 2.005% 04/20/21		02/13/2019	Wachovia Bank		455,541	455,541	0
369604-BD-4	GEN ELECTRIC CO Corp Note MW 2.700% 10/09/22		03/26/2019	Market Axess		452,060	460,000	5,831
375558-AW-3	GILEAD SCIENCES Corp Note Call MW 3.700% 04/01/24		08/13/2019	Janney Montgomery, Scott		342,950	325,000	4,476
38141G-WZ-3	GOLDMAN SACHS GP Corp Note Call MW 4.223% 05/01/29		07/22/2019	Goldman Sachs		268,048	250,000	2,434
43814W-AB-1	Honda Auto Recei HAROT 2019-1 A2 ABS 2.750% 09/20/21		02/19/2019	Merrill Lynch		926,682	926,742	0
43815M-AC-0	Honda Auto Recei HAROT 2019-2 A3 ABS 2.520% 06/21/23		05/21/2019	JP Morgan Chase		929,965	930,000	0
438516-BU-9	HONEYWELL INTL Corp Note Call MW 2.700% 08/15/29		07/30/2019	Wachovia Bank		423,483	425,000	0
44891J-AB-4	Hyundai Auto Rec HART 2019-B A2 ABS 1.930% 07/15/22		10/29/2019	RBC Capital Markets		719,955	720,000	0
448969-AB-1	HALST 2019-A A2 HALST 2019-A A2 ABS 2.920% 07/15/21		02/12/2019	CitiGroup		630,060	630,068	0
459200-JR-3	IBM CORP Corp Note MW 3.300% 01/27/27		04/04/2019	Mizuho Investor Sec Co		1,129,720	1,119,000	7,283
459200-JZ-5	IBM CORP Corp Note MW 3.300% 05/15/26		05/08/2019	JP Morgan Chase		888,345	890,000	0
46625H-JX-9	JPMORGAN CHASE Corp Note Non Call 3.625% 05/13/24		08/13/2019	US Bank		424,516	400,000	3,706
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW 4.452% 12/05/29		03/27/2019	Credit Suisse		373,800	350,000	4,934

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46647P-BD-7	JPMORGAN CHASE Corp Note Call MW 3.702% 05/06/30		07/22/2019	JP Morgan Chase		263,665	250,000	2,005
46849L-TE-1	JACKSON NAT LIFE Corp Note Non Call Prv Plc 3.300% 02/01/22		01/29/2019	Morgan Stanley		674,386	675,000	0
49271V-AG-5	KEURIG DR PEPPER Corp Note Call MW 4.057% 05/25/23		07/18/2019	Various		420,284	400,000	2,493
532457-BP-2	ELI LILLY & CO Corp Note Call MW 3.100% 05/15/27		04/04/2019	JP Morgan Chase		1,874,177	1,864,000	22,953
532457-BV-9	ELI LILLY & CO Corp Note Call MW 3.375% 03/15/29		02/20/2019	Merrill Lynch		723,884	725,000	0
534187-BJ-7	LINCOLN NATL CRP Corp Note Call MW 3.050% 01/15/30		08/12/2019	Wachovia Bank		249,740	250,000	0
539830-BF-5	LOCKHEED MARTIN Corp Note Call MW 2.500% 11/23/20		09/23/2019	Morgan Stanley		703,780	700,000	5,931
539830-BH-1	LOCKHEED MARTIN Corp Note Call MW 3.550% 01/15/26		07/25/2019	Credit Suisse		266,380	250,000	345
565849-AP-1	MARATHON OIL COR Corp Note Call 4.400% 07/15/27		07/24/2019	Barclays Group Inc.		264,268	250,000	336
571748-BF-8	MARSH & MCLENNAN Corp Note Call MW 3.875% 03/15/24		07/30/2019	Wachovia Bank		180,302	170,000	3,587
57636Q-AM-6	MASTERCARD INC Corp Note Call MW 2.950% 06/01/29		05/28/2019	US Bank		474,345	475,000	0
58013M-FF-6	MCDONALD'S CORP Corp Note Call MW 3.800% 04/01/28		03/26/2019	Goldman Sachs		284,078	275,000	5,138
585055-BR-6	MEDTRONIC INC Corp Note MW 3.150% 03/15/22		08/14/2019	Deutsche Bank		515,325	500,000	6,606
58769T-AB-1	MERCEDES-BENZ AUTO REC MBART 2019-1 A2A ABS 2.040% 06/15/22		09/18/2019	Mizuho Investor Sec Co		864,917	865,000	0
617446-8G-7	MORGAN STANLEY Corp Note Call MW 4.431% 01/23/30		07/23/2019	Various		606,819	550,000	135
61761J-3R-8	MORGAN STANLEY Corp Note MW 3.125% 07/27/26		04/05/2019	Morgan Stanley		1,272,414	1,305,000	8,156
65473Q-BE-2	NI-CALL07/18 Corp Note Call 3.490% 05/15/27		04/05/2019	Merrill Lynch		363,409	365,000	5,095
655844-BZ-0	NORFOLK SOUTHERN Corp Note Call MW 3.800% 08/01/28		05/01/2019	Various		274,377	265,000	2,639
693475-AX-3	PNC FINANCIAL Corp Note Call 2.600% 07/23/26		07/18/2019	JP Morgan Chase		169,675	170,000	0
69353R-FG-8	PNC BANK NA Corp Note Call 3.100% 10/25/27		04/10/2019	Pershing		1,307,205	1,305,000	18,767
713448-EL-8	PEPSICO INC Corp Note Call MW 2.625% 07/29/29		07/26/2019	Various		428,915	430,000	9
717081-EA-7	PFIZER INC Corp Note MW 3.000% 12/15/26		07/30/2019	Morgan Stanley		335,095	325,000	1,246
74251V-AR-3	PRINCIPAL FINL Corp Note Call MW 3.700% 05/15/29		05/07/2019	CitiGroup		333,667	335,000	0
74456Q-BY-1	PUBLIC SERVICE Corp Note Call MW 3.200% 05/15/29		05/06/2019	Mizuho Investor Sec Co		373,534	375,000	0
756109-AW-4	REALTY INCOME Corp Note Call MW 3.250% 06/15/29		07/24/2019	Sun Trust		332,680	325,000	1,086
75884R-AV-5	REGENCY CENTERS Corp Note Call MW 3.600% 02/01/27		07/23/2019	Wachovia Bank		259,530	250,000	4,350
760759-AT-7	REPUBLIC SVCS Corp Note Call MW 3.950% 05/15/28		04/10/2019	Various		183,494	175,000	2,809
776743-AH-9	ROPER TECHNOLOGI Corp Note Call MW 2.350% 09/15/24		08/19/2019	JP Morgan Chase		204,621	205,000	0
78355H-KN-8	RYDER SYSTEM INC Corp Note Call MW 2.500% 09/01/24		08/01/2019	US Bank		74,939	75,000	0
78409V-AK-0	S&P GLOBAL INC Corp Note Call MW 4.400% 02/15/26		04/05/2019	Merrill Lynch		399,464	373,000	2,462
80285H-AC-4	Santander Drive SDART 2019-1 A2B ABS 2.010% 01/18/22		02/12/2019	Wachovia Bank		75,047	75,047	0
824348-BJ-4	SHERWIN-WILLIAMS Corp Note Call MW 2.950% 08/15/29		08/12/2019	CitiGroup		343,851	345,000	0
828807-CS-4	SIMON PROP GP LP Corp Note MW 3.375% 10/01/24		08/14/2019	Merrill Lynch		687,772	650,000	8,227
842587-CV-7	SOUTHERN CO Corp Note Call MW 3.250% 07/01/26		07/25/2019	Jefferies and Company		433,160	425,000	1,074
857477-AW-3	STATE STREET CRP Corp Note Non Call 2.650% 05/19/26		04/05/2019	Credit Suisse		974,710	1,000,000	10,306
87612E-BH-8	TARGET CORP Corp Note Call MW 3.375% 04/15/29		04/02/2019	BNP Paribar Securities Corp		181,813	180,000	118
882508-BG-8	TEXAS INSTRUMENT Corp Note Call MW 2.250% 09/04/29		08/26/2019	Merrill Lynch		154,518	155,000	0
89236T-EM-3	TOYOTA MTR CRED Corp Note MW 3.050% 01/11/28		04/04/2019	Mitsubishi Bank LTD		1,114,311	1,119,000	8,248
907818-FB-9	UNION PAC CORP Corp Note Call MW 3.700% 03/01/29		07/26/2019	Amherst Sec Group		349,833	325,000	5,378
90932M-AA-3	UNTD AIR 19-2 A Corp Note MW 2.900% 05/01/28		09/03/2019	Credit Suisse		255,000	255,000	0
911312-BT-2	UNITED PARCEL Corp Note Call 2.200% 09/01/24		08/13/2019	Morgan Stanley		169,854	170,000	0
91159H-HR-4	US BANCORP Corp Note Call 3.150% 04/27/27		04/05/2019	US Bank		1,001,680	1,000,000	14,175
91159H-HV-5	US BANCORP Corp Note Call 3.375% 02/05/24		01/28/2019	US Bank		449,879	450,000	0
92343V-ES-9	VERIZON COMM INC Corp Note Call MW 3.875% 02/08/29		03/26/2019	Barclays Group Inc.		283,173	275,000	1,480
92343V-EU-4	VERIZON COMM INC Corp Note Call MW 4.016% 12/03/29		09/10/2019	Tax Free Exchange		270,574	250,000	2,705
92347Y-AB-0	Verizon Owner Tr VZOT 2019-A A1B ABS 2.095% 09/20/23		03/05/2019	CitiGroup		900,000	900,000	0
927804-FZ-2	VIRGINIA EL&PWR Corp Note Call MW 3.800% 04/01/28		05/09/2019	Jefferies and Company		1,360,097	1,305,000	5,786
927804-GB-4	VIRGINIA EL&PWR Corp Note Call MW 2.875% 07/15/29		07/08/2019	Merrill Lynch		174,939	175,000	0
92826C-AD-4	VISA INC Corp Note Call MW 3.150% 12/14/25		08/14/2019	Goldman Sachs		528,990	500,000	2,713
92888B-AC-3	Volvo Financial VFET 2019-2A A3 ABS Prv Plc 2.040% 11/15/23		11/05/2019	Merrill Lynch		874,877	875,000	0
931142-EL-3	WALMART INC Corp Note Call 2.850% 07/08/24		08/14/2019	SumRidge Partners		519,450	500,000	1,504
94106L-BF-5	WASTE MANAGEMENT Corp Note Call MW 2.950% 06/15/24		05/14/2019	Credit Suisse		249,985	250,000	0
96524W-AS-3	Whitehorse Ltd WITEH 2014-1A AR CKI Prv Plc 2.809% 05/01/26		08/20/2019	Morgan Stanley		141,218	141,218	260
06367W-MQ-3	BANK OF MONTREAL Corp Note Non Call 2.500% 06/28/24	A	08/13/2019	HSBC Securities Inc		680,657	675,000	2,203
064159-MK-9	BANK NOVA SCOTIA Corp Note Non Call 3.400% 02/11/24	A	03/26/2019	Harris Nesbitt Corp		544,229	535,000	2,375
064159-QE-9	BANK NOVA SCOTIA Corp Note Non Call 2.700% 08/03/26	A	08/13/2019	Barclays Group Inc.		354,953	350,000	420
78013X-ZU-5	ROYAL BK CANADA Corp Note Non Call 2.550% 07/16/24	A	07/09/2019	RBC Capital Markets		1,352,669	1,355,000	0
89114Q-CA-4	TORONTO DOM BANK Corp Note Non Call 2.650% 06/12/24	A	07/30/2019	Morgan Stanley		428,685	425,000	1,533
01609W-AT-9	ALIBABA GROUP Corp Note Call MW 3.400% 12/06/27	D	03/28/2019	HSBC Securities Inc		270,636	275,000	2,935
03331J-AA-0	ANCHORAGE CAP CLO LTD ANCHC 2018-10A A1A CLO PRV PLC 3.186% 10/15/31	D	09/18/2019	Merrill Lynch		338,368	340,000	2,217
05971K-AD-1	BANCO SANTANDER Corp Note Non Call 2.706% 06/27/24	D	06/20/2019	Merrill Lynch		400,000	400,000	0
14311A-AS-1	CARLYLE GLOBAL MKT STRATEGIES CGMS 2014-5A A1RR CLO PRV PLC 3.126% 07/15/31	D	09/18/2019	Merrill Lynch		718,416	720,000	4,614
150323-AN-3	Cedar Funding Limited CEDF 2014-4A AR CLO Prv Plc 3.164% 07/23/30	D	09/26/2019	Merrill Lynch		250,188	250,000	1,672
15032A-AN-7	Cedar Funding LLC CEDF 2016-5A A1R CLO Prv Plc 3.102% 07/17/31	D	09/03/2019	Merrill Lynch		253,853	255,000	1,205
225401-AM-0	CREDIT SUISSE Corp Note Call MW Prv Plc 2.593% 09/11/25	D	09/04/2019	Credit Suisse		850,000	850,000	0

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
404280-CC-1	HSBC HOLDINGS Corp Note Call 3.973% 05/22/30	D	05/15/2019	HSBC Securities Inc		370,000	370,000	0
456837-AP-8	ING GROEP NV Corp Note Non Call 3.550% 04/09/24	D	04/02/2019	CitiGroup		374,438	375,000	0
456873-AD-0	INGERSOLL-RAND Corp Note Call MW 3.800% 03/21/29	D	07/29/2019	US Bank		264,495	250,000	3,431
74977R-DF-8	COOPERATIEVE RAB Corp Note Non Call Prv Plc 2.625% 07/22/24	D	07/15/2019	Goldman Sachs		794,113	796,000	0
81882L-AN-6	Shackleton CLO Ltd SHACK 2016-9A CLO Prv Plc 3.096% 10/20/28	D	10/07/2019	Goldman Sachs		500,000	500,000	3,739
86562M-AN-0	SUMITOMO MITSUI Corp Note Non Call 3.446% 01/11/27	D	04/18/2019	Various		1,314,568	1,305,000	12,720
89153V-AS-8	TOTAL CAP INTL Corp Note Call MW 2.434% 01/10/25	D	07/24/2019	JP Morgan Chase		426,373	425,000	460
902613-AA-6	UBS GROUP Corp Note Call Prv Plc 3.126% 08/13/30	D	08/06/2019	UBS Financial Services		485,000	485,000	0
92915U-AB-0	VOYA CLO LTD VOYA 2017-2A A1 CLO Prv Plc 3.196% 06/07/30	D	08/26/2019	Mitsubishi Bank LTD		249,938	250,000	1,074
94950G-AJ-6	Wellfleet CLO Ltd. 3.153% 04/20/29	D	10/11/2019	CitiGroup		1,000,000	1,000,000	0
980236-AQ-6	WOODSIDE FINANCE Corp Note Call MW Prv Plc 4.500% 03/04/29	D	03/26/2019	Mitsubishi Bank LTD		183,730	180,000	540
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						76,916,891	76,070,007	366,478
8399997. Total - Bonds - Part 3						111,670,855	107,922,421	402,879
8399998. Total - Bonds - Part 5						12,123,801	12,005,903	10,948
8399999. Total - Bonds						123,794,656	119,928,324	413,827
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						123,794,656	XXX	413,827

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	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
3620A5-A8-2	GNMA Pool 719231 MBS 4.500% 07/15/40		12/01/2019	Paydown		16,544	16,544	17,578	17,512	0	(968)	0	(968)	0	16,544	0	0	0	445	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS 4.000% 10/15/39		12/01/2019	Paydown		10,835	10,835	11,603	11,543	0	(708)	0	(708)	0	10,835	0	0	0	228	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS 4.500% 04/15/40		12/01/2019	Paydown		20,517	20,517	21,883	21,793	0	(1,276)	0	(1,276)	0	20,517	0	0	0	592	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS 4.500% 01/15/41		12/01/2019	Paydown		18,870	18,870	20,121	20,044	0	(1,174)	0	(1,174)	0	18,870	0	0	0	520	01/15/2041
38380K-GF-6	GNMA GNR 2017-172 PA RMBS 3.000% 02/20/47		12/01/2019	Paydown		172,422	172,422	167,734	167,861	0	4,561	0	4,561	0	172,422	0	0	0	2,895	02/20/2047
912828-2R-0	US Treasury Note 2.250% 08/15/27		09/19/2019	Morgan Stanley		2,999,831	2,895,000	2,891,438	2,891,865	0	156	0	156	0	2,892,021	0	107,810	107,810	71,510	08/15/2027
912828-R3-6	US Treasury Note 1.625% 05/15/26		09/10/2019	Various		6,515,473	6,500,000	6,563,984	6,549,133	0	(4,349)	0	(4,349)	0	6,544,785	0	(29,312)	(29,312)	86,209	05/15/2026
912828-S2-7	US Treasury Note 1.125% 06/30/21		03/25/2019	Barclays Group Inc.		1,394,418	1,430,000	1,436,871	1,433,475	0	(320)	0	(320)	0	1,433,156	0	(38,738)	(38,738)	3,777	06/30/2021
912828-S4-3	US Treasury Note 0.750% 07/15/19		06/05/2019	CitiGroup		2,146,473	2,150,000	2,148,740	2,149,768	0	186	0	186	0	2,149,954	0	(3,481)	(3,481)	14,388	07/15/2019
912828-S7-6	US Treasury Note 1.125% 07/31/21		08/12/2019	Morgan Stanley		1,783,688	1,800,000	1,806,680	1,803,502	0	(828)	0	(828)	0	1,802,674	0	(18,986)	(18,986)	20,965	07/31/2021
912828-X8-8	US Treasury Note 2.375% 05/15/27		09/19/2019	Merrill Lynch		1,499,239	1,435,000	1,445,258	1,443,929	0	(730)	0	(730)	0	1,443,199	0	56,040	56,040	28,895	05/15/2027
0599999. Subtotal - Bonds - U.S. Governments						16,578,310	16,449,188	16,531,890	16,510,425	0	(5,450)	0	(5,450)	0	16,504,977	0	73,333	73,333	230,424	XXX
13063C-4L-1	CALIFORNIA ST GO Non Call 5.000% 08/01/24		06/06/2019	Morgan Stanley		1,771,455	1,500,000	1,798,395	1,721,191	0	(16,503)	0	(16,503)	0	1,704,688	0	66,767	66,767	64,375	08/01/2024
373384-6Q-4	GEORGIA ST GO Non Call 5.000% 12/01/21		07/22/2019	JP Morgan Chase		2,180,000	2,000,000	2,337,580	2,198,894	0	(37,530)	0	(37,530)	0	2,161,364	0	18,636	18,636	64,722	12/01/2021
574193-MP-0	MARYLAND ST GO Non Call 5.000% 06/01/21		02/27/2019	Merrill Lynch		1,180,850	1,100,000	1,313,972	1,205,816	0	(7,032)	0	(7,032)	0	1,198,784	0	(17,934)	(17,934)	13,750	06/01/2021
604129-VC-7	MINNESOTA ST GO Cont Call 5.000% 08/01/24		06/06/2019	JP Morgan Chase		1,041,040	1,000,000	1,175,630	1,031,487	0	(8,618)	0	(8,618)	0	1,022,869	0	18,171	18,171	42,917	08/01/2024
644682-X2-7	NEW HAMPSHIRE ST GO Non Call 5.000% 03/01/19		03/01/2019	Maturity		1,000,000	1,000,000	1,149,710	1,006,371	0	(6,371)	0	(6,371)	0	1,000,000	0	0	0	25,000	03/01/2019
658256-W7-3	NORTH CAROLINA S GO Non Call 5.000% 06/01/23		06/19/2019	Jefferies and Company		569,555	500,000	622,330	568,748	0	(7,061)	0	(7,061)	0	561,687	0	7,869	7,869	13,889	06/01/2023
70914P-D3-3	PENNSYLVANIA ST GO Non Call 5.000% 09/15/19		03/25/2019	JP Morgan Chase		1,015,680	1,000,000	1,120,060	1,027,742	0	(9,235)	0	(9,235)	0	1,018,507	0	(2,827)	(2,827)	26,667	09/15/2019
882723-RA-9	TEXAS ST GO Non Call 5.000% 04/01/23		08/01/2019	Raymond James & Assoc		1,139,000	1,000,000	1,202,950	1,115,074	0	(15,407)	0	(15,407)	0	1,099,667	0	39,333	39,333	42,222	04/01/2023
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						9,897,580	9,100,000	10,720,627	9,875,323	0	(107,757)	0	(107,757)	0	9,767,566	0	130,015	130,015	293,542	XXX
194740-HB-5	COLLIN CNTY TX GO Non Call 4.000% 02/15/21		06/06/2019	Wachovia Bank		781,365	750,000	840,075	785,799	0	(7,319)	0	(7,319)	0	778,480	0	2,885	2,885	24,583	02/15/2021
303820-6L-3	FAIRFAX CNTY VA GO Non Call 5.000% 04/01/19		03/25/2019	Merrill Lynch		885,327	885,000	1,020,343	893,558	0	(8,082)	0	(8,082)	0	885,475	0	(148)	(148)	21,633	04/01/2019
584002-RU-5	MECKLENBURG CNTY GO Non Call 5.000% 12/01/24		06/19/2019	National Financial Services Co		1,188,650	1,000,000	1,240,100	1,154,485	0	(11,543)	0	(11,543)	0	1,142,943	0	45,707	45,707	27,778	12/01/2024
64966M-AQ-2	NEW YORK NY GO Non Call 5.000% 08/01/22		06/06/2019	Goldman Sachs		1,110,880	1,000,000	1,209,350	1,124,272	0	(14,941)	0	(14,941)	0	1,109,331	0	1,549	1,549	42,917	08/01/2022
64966M-AS-8	NEW YORK NY GO Non Call 5.000% 08/01/24		07/31/2019	Wachovia Bank		2,395,195	2,020,000	2,535,585	2,380,684	0	(36,197)	0	(36,197)	0	2,344,487	0	50,708	50,708	101,000	08/01/2024
718814-P9-1	PHOENIX AZ GO Non Call 5.000% 07/01/23		08/01/2019	National Financial Services Co		1,607,914	1,400,000	1,740,158	1,628,325	0	(29,471)	0	(29,471)	0	1,598,853	0	9,061	9,061	76,611	07/01/2023
927734-G4-9	VIRGINIA BEACH V GO Non Call 5.000% 04/01/23		06/19/2019	Pershing		543,792	480,000	556,195	542,084	0	(6,618)	0	(6,618)	0	535,466	0	8,326	8,326	17,333	04/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						8,513,123	7,535,000	9,141,806	8,509,207	0	(114,171)	0	(114,171)	0	8,395,035	0	118,088	118,088	311,855	XXX
01728A-X3-5	ALLEGHENY CNTY P Rev Bond Non Call 5.000% 05/15/19		03/25/2019	Zions		1,004,400	1,000,000	1,142,270	1,013,158	0	(8,347)	0	(8,347)	0	1,004,812	0	(412)	(412)	18,333	05/15/2019
01757L-DW-3	ALLEN CNTY OH HO Rev bond Call 1.480% 06/01/34		07/31/2019	Redemption 100.0000		1,300,000	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	0	0	13,358	06/01/2034
29270C-XP-5	ENERGY N W WA EL Rev Bond Non Call 5.000% 07/01/19		03/25/2019	Wachovia Bank		1,008,730	1,000,000	1,154,030	1,018,633	0	(8,750)	0	(8,750)	0	1,009,883	0	(1,153)	(1,153)	36,944	07/01/2019
3128MJ-3N-8	FHLMC Pool G08804 MBS 3.500% 03/01/48		12/01/2019	Paydown		136,363	136,363	134,307	134,315	0	2,048	0	2,048	0	136,363	0	0	0	3,249	03/01/2048
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2019	Paydown		59,834	59,834	61,134	61,046	0	(1,212)	0	(1,212)	0	59,834	0	0	0	1,085	03/01/2045
3128PR-LN-7	FHLMC Pool J12133 MBS 4.000% 05/01/25		12/01/2019	Paydown		66,008	66,008	69,113	67,714	0	(1,706)	0	(1,706)	0	66,008	0	0	0	1,221	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2019	Paydown		6,047	6,047	6,306	6,278	0	(231)	0	(231)	0	6,047	0	0	0	106	11/01/2042
3132HQ-DB-5	FHLMC Pool Q13698 MBS 3.000% 12/01/42		12/01/2019	Paydown		13,521	13,521	14,159	14,093	0	(572)	0	(572)	0	13,521	0	0	0	256	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2019	Paydown		12,655	12,655	13,248	13,185	0	(530)	0	(530)	0	12,655	0	0	0	334	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS 3.500% 06/01/43		12/01/2019	Paydown		27,105	27,105	28,096	28,038	0	(933)	0	(933)	0	27,105	0	0	0	535	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS 3.500% 12/01/44		12/01/2019	Paydown		217,816	217,816	227,039	226,464	0	(8,648)	0	(8,648)	0	217,816	0	0	0	5,378	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS 3.500% 02/01/45		12/01/2019	Paydown		517,517	517,517	542,504	541,008	0	(23,490)	0	(23,490)	0	517,517	0	0	0	12,051	02/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS 3.500% 06/01/45		12/01/2019	Paydown		48,905	48,905	50,651	50,562	0	(1,656)	0	(1,656)	0	48,905	0	0	0	1,151	06/01/2045
3132QR-TW-0	FHLMC Pool Q35064 MBS 3.500% 08/01/45		12/01/2019	Paydown		5,398	5,398	5,627	5,616	0	(218)	0	(218)	0	5,398	0	0	0	102	08/01/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
3132XC-R3-1	FHLMC Pool G67706 MBS 3.500% 12/01/47		12/01/2019	Paydown		162,409	162,409	161,800	161,806	0	603	0	603	0	162,409	0	0	0	3,450	12/01/2047
3132XU-FH-3	FHLMC Pool Q51967 MBS 3.500% 11/01/47		12/01/2019	Paydown		30,962	30,962	30,502	30,504	0	458	0	458	0	30,962	0	0	0	554	11/01/2047
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS 3.000% 04/25/45		12/01/2019	Paydown		41,203	41,203	42,896	42,215	0	(1,013)	0	(1,013)	0	41,203	0	0	0	678	04/25/2045
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS 3.500% 04/25/47		12/01/2019	Paydown		106,736	106,736	108,237	107,981	0	(1,245)	0	(1,245)	0	106,736	0	0	0	2,120	04/25/2047
3137BG-QJ-1	FHLMC FHR 4456 RMBS 3.500% 05/15/44		12/01/2019	Paydown		58,002	58,002	61,990	60,238	0	(2,235)	0	(2,235)	0	58,002	0	0	0	1,077	05/15/2044
3137BH-YG-6	FHLMC FHR 4477 RMBS 3.500% 07/15/44		12/01/2019	Paydown		149,873	149,873	158,959	155,071	0	(5,198)	0	(5,198)	0	149,873	0	0	0	2,954	07/15/2044
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS 2.830% 05/25/30		12/01/2019	Paydown		35,098	35,098	35,798	35,593	0	(495)	0	(495)	0	35,098	0	0	0	490	05/25/2030
3137F4-J7-8	FHLMC FHR 4775 HB RMBS 3.500% 05/15/45		12/01/2019	Paydown		155,490	155,490	155,393	155,377	0	113	0	113	0	155,490	0	0	0	3,107	05/15/2045
3137FA-MT-2	FHLMC FHR 4709 EA RMBS 3.000% 01/15/46		12/01/2019	Paydown		98,114	98,114	97,638	97,695	0	418	0	418	0	98,114	0	0	0	1,623	01/15/2046
3137FE-S5-0	FHLMC FHR 4767 LA CMBS 3.500% 08/15/46		12/01/2019	Paydown		132,762	132,762	132,182	132,184	0	579	0	579	0	132,762	0	0	0	2,682	08/15/2046
3137FE-SL-5	FHLMC FHLMC 4767 PA CMBS 3.500% 02/15/47		12/01/2019	Paydown		83,463	83,463	84,754	84,546	0	(1,083)	0	(1,083)	0	83,463	0	0	0	1,656	02/15/2047
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2019	Paydown		2,782	2,782	2,924	2,910	0	(128)	0	(128)	0	2,782	0	0	0	67	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS 5.000% 02/01/41		12/01/2019	Paydown		78,038	78,038	85,501	84,924	0	(6,885)	0	(6,885)	0	78,038	0	0	0	2,629	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS 4.500% 09/01/41		12/01/2019	Paydown		54,040	54,040	58,329	58,003	0	(3,963)	0	(3,963)	0	54,040	0	0	0	1,486	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2019	Paydown		3,409	3,409	3,598	3,581	0	(171)	0	(171)	0	3,409	0	0	0	97	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS 4.500% 08/01/41		12/01/2019	Paydown		100,949	100,949	108,378	107,786	0	(6,837)	0	(6,837)	0	100,949	0	0	0	2,599	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS 4.000% 02/01/41		12/01/2019	Paydown		16,748	16,748	17,632	17,547	0	(800)	0	(800)	0	16,748	0	0	0	411	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS 4.000% 02/01/41		12/01/2019	Paydown		12,731	12,731	13,416	13,350	0	(618)	0	(618)	0	12,731	0	0	0	301	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2019	Paydown		37,408	37,408	41,528	41,366	0	(3,958)	0	(3,958)	0	37,408	0	0	0	1,117	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS 3.000% 09/01/43		12/01/2019	Paydown		74,038	74,038	74,778	74,724	0	(686)	0	(686)	0	74,038	0	0	0	1,273	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		12/01/2019	Paydown		105,813	105,813	109,632	109,473	0	(3,660)	0	(3,660)	0	105,813	0	0	0	1,796	10/01/2046
3138LR-Q5-4	FNMA Pool A01375 MBS 3.500% 08/01/42		12/01/2019	Paydown		7,843	7,843	8,298	8,250	0	(407)	0	(407)	0	7,843	0	0	0	253	08/01/2042
3138LT-WL-8	FNMA Pool A03350 MBS 4.000% 05/01/42		12/01/2019	Paydown		32,163	32,163	35,037	34,910	0	(2,747)	0	(2,747)	0	32,163	0	0	0	784	05/01/2042
3138LX-N7-0	FNMA Pool A06713 MBS 4.000% 06/01/42		12/01/2019	Paydown		91,696	91,696	97,370	97,198	0	(5,501)	0	(5,501)	0	91,696	0	0	0	1,763	06/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS 3.500% 08/01/42		12/01/2019	Paydown		6,507	6,507	6,883	6,842	0	(335)	0	(335)	0	6,507	0	0	0	161	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS 3.500% 07/01/42		12/01/2019	Paydown		10,984	10,984	11,587	11,522	0	(537)	0	(537)	0	10,984	0	0	0	205	07/01/2042
3138MH-3J-0	FNMA Pool A02600 MBS 3.500% 12/01/42		12/01/2019	Paydown		1,091	1,091	1,172	1,164	0	(73)	0	(73)	0	1,091	0	0	0	20	12/01/2042
3138ML-FS-8	FNMA Pool A04676 MBS 3.500% 11/01/42		12/01/2019	Paydown		30,130	30,130	32,310	32,091	0	(1,960)	0	(1,960)	0	30,130	0	0	0	627	11/01/2042
3138MN-R2-8	FNMA Pool A06804 MBS 3.500% 11/01/42		12/01/2019	Paydown		1,728	1,728	1,855	1,842	0	(114)	0	(114)	0	1,728	0	0	0	33	11/01/2042
3138MS-A4-1	FNMA Pool A09926 MBS 3.000% 12/01/42		12/01/2019	Paydown		7,328	7,328	7,707	7,666	0	(339)	0	(339)	0	7,328	0	0	0	100	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2019	Paydown		886	886	930	925	0	(39)	0	(39)	0	886	0	0	0	14	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS 3.000% 09/01/43		12/01/2019	Paydown		28,484	28,484	28,615	28,604	0	(120)	0	(120)	0	28,484	0	0	0	525	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS 4.000% 12/01/43		12/01/2019	Paydown		72,828	72,828	76,583	76,305	0	(3,477)	0	(3,477)	0	72,828	0	0	0	1,712	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2019	Paydown		23,197	23,197	25,908	25,781	0	(2,585)	0	(2,585)	0	23,197	0	0	0	988	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS 3.500% 05/01/44		12/01/2019	Paydown		34,224	34,224	35,042	34,980	0	(756)	0	(756)	0	34,224	0	0	0	1,001	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS 3.000% 02/01/45		12/01/2019	Paydown		67,581	67,581	68,256	68,211	0	(630)	0	(630)	0	67,581	0	0	0	1,248	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS 3.500% 12/01/44		12/01/2019	Paydown		68,843	68,843	71,861	71,668	0	(2,825)	0	(2,825)	0	68,843	0	0	0	1,374	12/01/2044
3138WK-3E-3	FNMA Pool AS9796 MBS 3.500% 06/01/47		12/01/2019	Paydown		72,809	72,809	72,501	72,502	0	306	0	306	0	72,809	0	0	0	1,654	06/01/2047
3138WV-FU-0	FNMA Pool AT7378 MBS 4.500% 10/01/43		12/01/2019	Paydown		44,187	44,187	47,605	47,389	0	(3,202)	0	(3,202)	0	44,187	0	0	0	1,317	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS 4.000% 12/01/43		12/01/2019	Paydown		100,085	100,085	105,120	104,783	0	(4,699)	0	(4,699)	0	100,085	0	0	0	2,994	12/01/2043
3138YE-HD-2	FNMA Pool AY1127 MBS 3.500% 04/01/45		12/01/2019	Paydown		96,057	96,057	99,989	99,757	0	(3,700)	0	(3,700)	0	96,057	0	0	0	2,632	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2019	Paydown		78,019	78,019	83,236	82,977	0	(4,958)	0	(4,958)	0	78,019	0	0	0	1,708	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS 3.500% 08/01/45		12/01/2019	Paydown		22,767	22,767	23,736	23,682	0	(915)	0	(915)	0	22,767	0	0	0	487	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS 4.000% 10/01/45		12/01/2019	Paydown		72,329	72,329	77,143	76,928	0	(4,599)	0	(4,599)	0	72,329	0	0	0	1,328	10/01/2045
3140E0-6Q-3	FNMA Pool AZ8078 MBS 3.500% 08/01/45		12/01/2019	Paydown		11,159	11,159	11,598	11,574	0	(415)	0	(415)	0	11,159	0	0	0	215	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS 3.500% 12/01/45		12/01/2019	Paydown		27,968	27,968	29,292	29,237	0	(1,269)	0	(1,269)	0	27,968	0	0	0	338	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS 3.500% 04/01/46		12/01/2019	Paydown		54,994	54,994	58,754	58,598	0	(3,604)	0	(3,604)	0	54,994	0	0	0	1,174	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS 3.500% 06/01/46		12/01/2019	Paydown		28,501	28,501	30,491	30,414	0	(1,913)	0	(1,913)	0	28,501	0	0	0	506	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS 3.000% 08/01/46		12/01/2019	Paydown		116,532	116,532	121,795	121,558	0	(5,026)	0	(5,026)	0	116,532	0	0	0	2,870	08/01/2046
3140H1-WJ-5	FNMA Pool BJ0648 MBS 3.500% 03/01/48		12/01/2019	Paydown		72,718	72,718	72,826	72,821	0	(104)	0	(104)	0	72,718	0	0	0	1,693	03/01/2048
3140J5-SF-7	FNMA Pool BM1417 MBS 3.000% 04/01/47		12/01/2019	Paydown		94,061	94,061	91,761	91,791	0	2,270	0	2,270	0	94,061	0	0	0	1,528	04/01/2047
3140J7-2S-3	FNMA Pool BM3484 MBS 3.000% 02/01/48		12/01/2019	Paydown		76,942	76,942	74,892	74,917	0	2,024	0	2,024	0	76,942	0	0	0	1,406	02/01/2048
3140J7-N8-4	FNMA Pool BM3114 MBS 3.000% 03/01/47		12/01/2019	Paydown		212,524	212,524	212,657	212,646	0	(122)	0	(122)	0	212,524	0	0	0	3,512	03/01/2047
3140QB-KG-9	FNMA Pool CA1194 MBS 4.000% 02/01/48		12/01/2019	Paydown		138,345	138,345	142,949	142,887	0	(4,543)	0	(4,543)	0	138,345	0	0	0	3,487	02/01/2048
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		12/01/2019	Paydown		368	368	403	375	0	(6)	0	(6)	0	368	0	0	0	6	06/01/2020
31416V-Y6-5	FNMA Pool AB0732 MBS 4.000% 06/01/39		12/01/2019	Paydown		13,902	13,902	14,776	14,744	0	(842)	0	(842)	0	13,902	0	0	0	339	06/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		12/01/2019	Paydown		12,506	12,506	13,237	13,156	0	(650)	0	(650)	0	12,506	0	0	0	173	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS 4.000% 12/01/41		12/01/2019	Paydown		46,228	46,228	49,283	49,101	0	(2,873)	0	(2,873)	0	46,228	0	0	0	1,065	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS 3.000% 04/01/43		12/01/2019	Paydown		82,712	82,712	85,381	85,245	0	(2,533)	0	(2,533)	0	82,712	0	0	0	1,540	04/01/2043
31418V-CB-6	FNMA Pool AD7265 MBS 4.000% 07/01/25		12/01/2019	Paydown		27,357	27,357	28,648	28,069	0	(712)	0	(712)	0	27,357	0	0	0	651	07/01/2025
31419H-A2-8	FNMA Pool AE6324 MBS 4.000% 11/01/25		08/15/2019	JP Morgan Chase		114,451	110,049	117,047	114,060	0	(180)	0	(180)	0	113,880	0	571	571	3,118	11/01/2025
31419H-A2-8	FNMA Pool AE6324 MBS 4.000% 11/01/25		08/01/2019	Paydown		17,864	17,864	19,000	18,515	0	(651)	0	(651)	0	17,864	0	0	0	250	11/01/2025
452252-HQ-5	ILLINOIS ST TOLL Rev Bond Non Call 5.000% 12/01/20		06/06/2019	Wachovia Bank		2,101,000	2,000,000	2,356,960	2,106,309	0	(24,004)	0	(24,004)	0	2,082,305	0	18,695	18,695	52,500	12/01/2020
455057-XG-9	INDIANA ST FIN A Rev Bond Non Call 5.000% 02/01/19		02/01/2019	Maturity		595,000	595,000	717,844	596,489	0	(1,489)	0	(1,489)	0	595,000	0	0	0	14,875	02/01/2019
46613P-U2-0	JEA FL WTR & SWR Rev Bond Non Call 5.000% 10/01/20		06/06/2019	JP Morgan Chase		1,728,392	1,650,000	1,921,920	1,720,902	0	(17,516)	0	(17,516)	0	1,703,387	0	25,005	25,005	57,063	10/01/2020
499815-QF-8	KNOXVILLE TN WST Rev Bond Non Call 5.000% 04/01/21		03/25/2019	Merrill Lynch		1,067,290	1,000,000	1,197,430	1,077,030	0	(7,872)	0	(7,872)	0	1,069,158	0	(1,868)	(1,868)	24,444	04/01/2021
542424-TX-4	LONG BEACH CA HA Rev Bond Non Call 5.000% 05/15/23		06/19/2019	Northern Trust		916,128	800,000	989,752	906,753	0	(11,098)	0	(11,098)	0	895,655	0	20,473	20,473	24,000	05/15/2023
546850-CQ-9	LOUISVILLE KY RE Rev Bond Non Call 5.000% 07/01/24		06/19/2019	Raymond James & Assoc		1,721,565	1,500,000	1,837,845	1,735,803	0	(19,274)	0	(19,274)	0	1,716,529	0	5,036	5,036	72,917	07/01/2024
575579-XT-9	MASSACHUSETTS ST Rev Bond Non Call 5.000% 07/01/22		02/26/2019	UMB BANK		1,110,630	1,000,000	1,214,590	1,096,277	0	(4,268)	0	(4,268)	0	1,092,009	0	18,621	18,621	32,917	07/01/2022
57583U-YX-0	MASSACHUSETTS ST Rev Bond Non Call 5.000% 07/01/20		02/19/2019	SunRidge Partners		1,045,270	1,000,000	1,172,580	1,040,025	0	(3,717)	0	(3,717)	0	1,036,308	0	8,962	8,962	31,944	07/01/2020
59259Y-F9-5	MET TRANSPRTN AU Rev Bond Cont Call 5.000% 11/15/24		02/26/2019	Merrill Lynch		578,010	500,000	561,825	531,904	0	(966)	0	(966)	0	530,938	0	47,072	47,072	7,153	11/15/2024
647370-GH-2	NEW MEXICO ST HO Rev Bond Non Call 5.000% 08/01/20		03/25/2019	Morgan Stanley		797,597	765,000	888,043	803,661	0	(5,634)	0	(5,634)	0	798,027	0	(430)	(430)	25,075	08/01/2020
64972H-B2-7	NEW YORK CITY NY Rev Bond Non Call 5.000% 07/15/24		06/19/2019	Jefferies and Company		1,178,960	1,000,000	1,206,990	1,166,216	0	(13,518)	0	(13,518)	0	1,152,698	0	26,262	26,262	46,667	07/15/2024
649907-TX-0	NEW YORK ST DORM Rev Bond Non Call 5.000% 07/01/23		08/15/2019	Merrill Lynch		1,387,304	1,205,000	1,343,274	1,274,447	0	(9,004)	0	(9,004)	0	1,265,443	0	121,861	121,861	67,781	07/01/2023
64990A-DR-3	NEW YORK ST DORM Rev Bond Non Call 5.000% 03/15/25		07/31/2019	Jefferies and Company		1,208,580	1,000,000	1,239,000	1,162,107	0	(14,232)	0	(14,232)	0	1,147,875	0	60,705	60,705	43,889	03/15/2025
677650-AD-8	OHIO ST WTR DEV Rev Bond Non Call 5.000% 06/01/19		03/25/2019	Wachovia Bank		1,675,007	1,665,000	1,910,504	1,690,566	0	(14,391)	0	(14,391)	0	1,676,174	0	(1,168)	(1,168)	26,825	06/01/2019
67766W-VL-3	OHIO ST WTR DEV Rev Bond Non Call 5.000% 12/01/21		07/24/2019	Merrill Lynch		2,180,560	2,000,000	2,420,180	2,169,048	0	(31,870)	0	(31,870)	0	2,137,178	0	43,382	43,382	65,000	12/01/2021
71883P-KD-8	PHOENIX AZ CIVIC Rev Bond Non Call 5.000% 07/01/21		02/26/2019	Cabrera Capital Markets		1,092,861	1,015,000	1,184,515	1,107,875	0	(5,877)	0	(5,877)	0	1,101,998	0	(9,137)	(9,137)	33,410	07/01/2021
71883R-NW-9	PHOENIX AZ CIVIC Rev Bond Non Call 5.000% 07/01/22		02/14/2019	BC Ziegler & Co		1,440,140	1,300,000	1,504,204	1,433,038	0	(4,996)	0	(4,996)	0	1,428,042	0	12,098	12,098	41,167	07/01/2022
796253-S6-0	SAN ANTONIO TX E Rev Bond Cont Call 5.250% 02/01/25		02/01/2019	Call 100.0000		1,000,000	1,000,000	1,139,810	1,003,238	0	(3,238)	0	(3,238)	0	1,000,000	0	0	0	26,250	02/01/2025
796253-U6-7	SAN ANTONIO TX E Rev Bond Non Call 5.000% 02/01/19		02/01/2019	Maturity		500,000	500,000	599,520	501,099	0	(1,099)	0	(1,099)	0	500,000	0	0	0	12,500	02/01/2019
812631-MP-1	SEATTLE WA DRAIN Rev Bond Cont Call 5.000% 04/01/27		08/08/2019	Stephen Inc.		248,172	200,000	257,746	243,746	0	(3,474)	0	(3,474)	0	240,272	0	7,900	7,900	8,639	04/01/2027
835588-AS-3	Sonoma Marin Area Rail CA Rev Bond Non Call 5.000% 03/01/21		06/06/2019	Siebert Brandford Shank		484,348	455,000	551,870	480,565	0	(5,070)	0	(5,070)	0	475,495	0	8,853	8,853	17,631	03/01/2021
913366-JJ-0	UNIV OF CALIFORN Rev Bond Call 5.000% 05/15/24		02/26/2019	Morgan Stanley		496,479	435,000	466,941	461,397	0	(900)	0	(900)	0	460,496	0	35,982	35,982	6,223	05/15/2024
913366-JS-0	UNIV OF CALIFORN Rev Bond Cont Call 5.000% 05/15/24		07/18/2019	Fidelity Capital Markets		74,319	65,000	69,773	68,944	0	(469)	0	(469)	0	68,476	0	5,843	5,843	2,230	05/15/2024
91412G-YK-5	UNIV OF CALIFORN Rev Bond Cont Call 5.000% 05/15/26		07/18/2019	Janney Montgomery, Scott		1,829,700	1,500,000	1,820,475	1,711,030	0	(17,046)	0	(17,046)	0	1,693,984	0	135,716	135,716	51,458	05/15/2026
91514A-HE-8	UNIV OF TEXAS TX Rev Bond Non Call 5.000% 08/15/23		07/30/2019	JP Morgan Chase		1,153,300	1,000,000	1,164,030	1,134,598	0	(16,255)	0	(16,255)	0	1,118,342	0	34,958	34,958	48,056	08/15/2023
3199999. Subtotal - Bonds - U.S. Special Revenues						35,695,877	33,217,733	38,265,504	35,465,736	0	(393,687)	0	(393,687)	0	35,072,048	0	623,827	623,827	1,013,683	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
00108W-AG-5	AEP TEXAS Corp Note Call Prv Plc 3.950% 06/01/28		01/24/2019	Tax Free Exchange		473,528	475,000	473,433	473,520	0	8	0	8	0	473,528	0	0	0	2,762	06/01/2028
00287Y-AT-6	ABBVIE INC Corp Note Call MW 2.500% 05/14/20		06/06/2019	Wachovia Bank		474,392	475,000	480,254	477,427	0	(824)	0	(824)	0	476,603	0	(2,211)	(2,211)	6,795	05/14/2020
015271-AF-6	ALEXANDRIA REAL Corp Note Call MW 2.750% 01/15/20		08/16/2019	Call 100.1702		270,460	270,000	269,441	269,888	0	67	0	67	0	269,955	0	505	505	8,064	01/15/2020
02004V-AC-7	ALLY AUTO RECEIVABLES TRUST ALLYA 18-2 A3 ABS 2.920% 11/15/22		06/06/2019	Barclays Group Inc.		975,191	970,000	969,824	969,868	0	24	0	24	0	969,892	0	5,299	5,299	13,769	11/15/2022
03065M-AF-4	AmeriCredit Auto AMCAR 2015-4 C ABS 2.880% 07/08/21		12/08/2019	Paydown		423,710	423,710	423,631	423,678	0	32	0	32	0	423,710	0	0	0	9,060	07/08/2021
03065V-AE-7	AmeriCredit Auto AMCAR 2016-1 B ABS 2.300% 03/08/21		08/08/2019	Paydown		550,000	550,000	553,738	550,571	0	(571)	0	(571)	0	550,000	0	0	0	4,263	03/08/2021
03066L-AB-4	AmeriCredit Auto AMCAR 2018-2 A2A ABS 2.860% 11/18/21		12/18/2019	Paydown		1,134,935	1,134,935	1,134,844	1,134,861	0	74	0	74	0	1,134,935	0	0	0	18,206	11/18/2021
031162-BX-7	AMGEN INC Corp Note Call MW 2.700% 05/01/22		06/19/2019	Goldman Sachs		1,088,316	1,080,000	1,076,922	1,078,462	0	209	0	209	0	1,078,671	0	9,645	9,645	18,630	05/01/2022
035242-AL-0	ABIBB-CALL04/18 Corp Note Call MW 3.300% 02/01/23		04/25/2019	Call 102.3160		73,668	72,000	71,974	71,980	0	1,688	0	1,688	0	73,668	0	0	0	1,742	02/01/2023
037833-AX-8	APPLE INC Corp Note MW 1.550% 02/07/20		06/06/2019	JP Morgan Chase		467,551	470,000	468,966	469,765	0	94	0	94	0	469,859	0	(2,308)	(2,308)	6,091	02/07/2020
06051G-HH-5	BANK OF AMER CRP Corp Note Call 3.499% 05/17/22		06/21/2019	Morgan Stanley		662,149	650,000	650,000	650,000	0	0	0	0	0	650,000	0	12,149	12,149	13,772	05/17/2022
084664-BZ-3	BERKSHIRE HATH Corp Note MW 2.900% 10/15/20		06/06/2019	Deutsche Bank		277,676	275,000	275,572	275,161	0	(39)	0	(39)	0	275,122	0	2,553	2,553	5,206	10/15/2020
097023-AW-5	BOEING CO Corp Note MW 50BP 6.000% 03/15/19		03/15/2019	Maturity		100,000	100,000	117,212	100,463	0	(463)	0	(463)	0	100,000	0	0	0	3,000	03/15/2019
12592R-BF-5	COMM MORTGAGE TR COMM 2014-CR21 A3 CMBS 3.528% 12/10/47		12/01/2019	Paydown		55,842	55,842	59,463	58,154	0	(2,311)	0	(2,311)	0	55,842	0	0	0	1,494	12/10/2047
13976M-AD-6	Capital Auto Rec AFIN 2018-1 A4 ABS Prv Plc 2.930% 06/20/22		06/06/2019	Barclays Group Inc.		805,250	800,000	797,625	797,993	0	457	0	457	0	798,450	0	6,800	6,800	11,069	06/20/2022
14041N-FF-3	Capital One Mult COMET 2016-A4 A4 ABS 1.330% 06/15/22		08/15/2019	Paydown		210,000	210,000	206,259	208,304	0	1,696	0	1,696	0	210,000	0	0	0	1,862	06/15/2022
140420-NH-9	CAPITAL ONE BANK Corp Note Non Call 2.250% 02/13/19		01/14/2019	Call 100.0000		250,000	250,000	249,978	249,999	0	0	0	0	0	250,000	0	0	0	2,359	02/13/2019
14314R-AC-6	CarMax Auto Owne CARMX 2017-4 A3 ABS 2.110% 10/17/22		12/15/2019	Paydown		159,917	159,917	157,494	158,038	0	1,879	0	1,879	0	159,917	0	0	0	3,108	10/17/2022
165183-BG-8	Chesapeake Fundi CFII 2018-1A A1 ABS Prv Plc 3.040% 04/15/30		12/15/2019	Paydown		557,742	557,742	557,725	557,725	0	17	0	17	0	557,742	0	0	0	9,071	04/15/2030
165183-BN-3	Chesapeake Fundi CFII 2018-2A A1 ABS Prv Plc 3.230% 08/15/30		12/15/2019	Paydown		404,820	404,820	404,773	404,779	0	41	0	41	0	404,820	0	0	0	8,124	08/15/2030
17275R-AE-2	CISCO SYSTEMS Corp Note MW 30BP 4.950% 02/15/19		02/15/2019	Maturity		115,000	115,000	131,306	115,375	0	(375)	0	(375)	0	115,000	0	0	0	2,846	02/15/2019
17326F-AA-5	CITIGROUP COMMER CGCMT 2017-C4 A1 CMBS 2.121% 10/12/50		12/01/2019	Paydown		45,770	45,770	45,770	45,760	0	10	0	10	0	45,770	0	0	0	541	10/12/2050
174610-AN-5	CITIZENS FIN GRP Corp Note Call 2.375% 07/28/21		07/24/2019	Toronto Dominion Sec		373,973	375,000	374,805	374,897	0	22	0	22	0	374,919	0	(946)	(946)	8,857	07/28/2021
209115-AC-8	CONS EDISON INC Corp Note CALL 2.000% 05/15/21		07/25/2019	Millennium Advisors		164,093	165,000	164,899	164,951	0	12	0	12	0	164,963	0	(870)	(870)	2,328	05/15/2021
210518-CL-8	CONSUMERS ENERGY Corp Note MW 20BP 5.650% 04/15/20		05/29/2019	Call 102.6855		123,223	120,000	134,910	122,324	0	(721)	0	(721)	0	121,603	0	1,620	1,620	4,219	04/15/2020
254010-AC-5	DIGNITY HEALTH Corp Note MW 2.637% 11/01/19		11/01/2019	Maturity		185,000	185,000	185,000	185,000	0	0	0	0	0	185,000	0	0	0	4,878	11/01/2019
25466A-AK-7	DISCOVER BANK Corp Note Call 3.350% 02/06/23		03/27/2019	JP Morgan Chase		443,722	440,000	439,960	439,967	0	2	0	2	0	439,969	0	3,754	3,754	9,540	02/06/2023
254683-BV-6	Discover Card Ex DCENT 2016-A4 A4 ABS 1.390% 03/15/22		09/15/2019	Paydown		480,000	480,000	471,244	475,758	0	4,242	0	4,242	0	480,000	0	0	0	5,004	03/15/2022
263534-CK-3	DUPONT EI NEMOUR Corp Note MW 12.5BP 2.800% 02/15/23		04/22/2019	Call 101.0371		101,037	100,000	94,262	97,286	0	188	0	188	0	97,474	0	3,563	3,563	1,921	02/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
26884A-BC-6	ERP OPERATING LP Corp Note Call MW 2.375% 07/01/19		07/01/2019	Maturity		350,000	350,000	349,650	349,964	0	36	0	36	0	350,000	0	0	0	8,313	07/01/2019
26884L-AE-9	EQT CORP Corp Note Call MW 3.000% 10/01/22		03/25/2019	Morgan Stanley		506,121	515,000	513,651	513,968	0	61	0	61	0	514,028	0	(7,907)	(7,907)	7,553	10/01/2022
29373F-AB-0	Enterprise Fleet EFF 2018-2 A2 ABS Prv Plc 3.140% 02/20/24		12/20/2019	Paydown		372,516	372,516	372,459	372,468	0	47	0	47	0	372,516	0	0	0	8,746	02/20/2024
337738-AN-8	FISERV INC Corp Note Call MW 2.700% 06/01/20		06/19/2019	Pershing		1,701,649	1,700,000	1,697,144	1,699,159	0	276	0	276	0	1,699,434	0	2,215	2,215	25,500	06/01/2020
34528F-AD-0	Ford Credit Auto FORDO 2018-A A3 ABS 3.030% 11/15/22		12/15/2019	Paydown		29,901	29,901	29,935	29,928	0	(27)	0	(27)	0	29,901	0	0	0	906	11/15/2022
34528Q-EU-4	Ford Credit Floo FORDF 2016-3 A1 ABS 1.550% 07/15/19		06/06/2019	Goldman Sachs		589,355	590,000	587,234	589,260	0	606	0	606	0	589,866	0	(511)	(511)	4,445	07/15/2019
34528Q-EU-4	Ford Credit Floo FORDF 2016-3 A1 ABS 1.550% 07/15/19		07/15/2019	Paydown		280,000	280,000	275,964	278,313	0	1,687	0	1,687	0	280,000	0	0	0	2,532	07/15/2019
34530N-AA-5	FORD CREDIT AUTO FORDR 2014-2 A ABS Prv Plc 2.310% 04/15/26		10/15/2019	Paydown		950,000	950,000	960,465	956,045	0	(6,045)	0	(6,045)	0	950,000	0	0	0	18,288	04/15/2026
34531D-AD-0	Ford Credit Auto FORDL 2017-B A3 ABS 2.030% 12/15/20		12/15/2019	Paydown		540,000	540,000	539,977	539,981	0	19	0	19	0	540,000	0	0	0	8,715	12/15/2020
34531H-AD-1	Ford Credit Auto FORDO 2017-B A3 ABS 1.690% 11/15/21		12/15/2019	Paydown		136,021	136,021	133,401	134,566	0	1,455	0	1,455	0	136,021	0	0	0	1,616	11/15/2021
34532E-AE-5	Ford Credit Auto FORDO 2016-B A4 ABS 1.520% 08/15/21		12/15/2019	Paydown		217,554	217,554	216,492	217,163	0	392	0	392	0	217,554	0	0	0	2,797	08/15/2021
345397-YG-2	FORD MOTOR CRED Corp Note Call 3.810% 01/09/24		03/26/2019	BNP Paribar Securities Corp		189,082	200,000	184,572	184,572	0	645	0	645	0	185,217	0	3,865	3,865	5,482	01/09/2024
361886-AL-8	GMF FLOORPLAN OW GFORT 2016-1 A1 ABS Prv Plc 1.960% 05/17/21		05/15/2019	Paydown		955,000	955,000	954,810	954,975	0	25	0	25	0	955,000	0	0	0	7,799	05/17/2021
36255K-AD-3	GM Financial Aut GMALT 2018-2 A3 ABS 3.060% 06/21/21		12/20/2019	Paydown		74,162	74,162	74,157	74,158	0	3	0	3	0	74,162	0	0	0	2,222	06/21/2021
37045X-BT-2	GEN MOTORS FIN Corp Note MW 4.350% 01/17/27		03/25/2019	Goldman Sachs		359,174	370,000	376,575	375,570	0	(138)	0	(138)	0	375,432	0	(16,258)	(16,258)	11,177	01/17/2027
37045X-BY-1	GEN MOTORS FIN Corp Note MW Call 3.150% 06/30/22		06/19/2019	Morgan Stanley		531,797	530,000	529,099	529,355	0	83	0	83	0	529,438	0	2,359	2,359	7,930	06/30/2022
38013M-AE-6	GM Financial Aut GMALT 2017-2 A4 ABS 2.180% 06/21/21		12/20/2019	Paydown		419,634	419,634	419,549	419,598	0	35	0	35	0	419,634	0	0	0	9,148	06/21/2021
39154T-AQ-1	GREAT AMERICA LE GALC 2018-1 A3 ABS Prv Plc 2.600% 06/15/21		12/15/2019	Paydown		96,383	96,383	96,371	96,374	0	9	0	9	0	96,383	0	0	0	2,414	06/15/2021
40414L-AH-2	HCP INC Corp Note Call MW 2.625% 02/01/20		07/22/2019	Call 100.1430		150,215	150,000	142,602	148,649	0	687	0	687	0	149,336	0	878	878	3,839	02/01/2020
413875-AQ-8	HARRIS CORP Corp Note Call MW 2.700% 04/27/20		12/16/2019	Call 100.3406		115,392	115,000	115,000	115,000	0	392	0	392	0	115,392	0	0	0	3,528	04/27/2020
437076-BG-6	HOME DEPOT INC Corp Note MW Call 2.625% 06/01/22		06/19/2019	Goldman Sachs		381,038	375,000	373,620	374,294	0	93	0	93	0	374,388	0	6,650	6,650	5,469	06/01/2022
43811B-AC-8	Honda Auto Recei HAROT 2017-2 A3 ABS 1.680% 08/16/21		12/15/2019	Paydown		293,198	293,198	293,172	293,184	0	14	0	14	0	293,198	0	0	0	2,779	08/16/2021
438124-AD-1	Honda Auto Recei HAROT 2016-3 A4 ABS 1.330% 11/18/22		06/20/2019	Mitsubishi Bank LTD		796,500	800,000	782,875	789,921	0	4,228	0	4,228	0	794,148	0	2,352	2,352	5,497	11/18/2022
43813F-AC-7	Honda Auto Recei HAROT 2017-4 A3 ABS 2.050% 11/22/21		12/21/2019	Paydown		106,452	106,452	106,437	106,443	0	9	0	9	0	106,452	0	0	0	1,548	11/22/2021
43815H-AC-1	Honda Auto Recei HAROT 2018-3 A3 ABS 2.950% 08/22/22		06/06/2019	HSBC Securities Inc		974,198	965,000	964,868	964,881	0	18	0	18	0	964,899	0	9,299	9,299	13,364	08/22/2022
44891F-AD-8	Hyundai Auto Lea HALST 2017-A A3 ABS Prv Plc 1.880% 08/17/20		07/15/2019	Paydown		743,960	743,960	745,820	743,960	0	0	0	0	0	743,960	0	0	0	4,533	08/17/2020
44935Q-AD-2	Hyundai Auto Lea HALST 2018-B A3 ABS Prv Plc 3.040% 10/15/21		06/06/2019	HSBC Securities Inc		1,006,563	1,000,000	999,848	999,878	0	24	0	24	0	999,901	0	6,661	6,661	14,778	10/15/2021
459745-GL-3	INTL LEASE FIN Corp Note Non Call 5.875% 04/01/19		04/01/2019	Maturity		60,000	60,000	65,019	60,497	0	(497)	0	(497)	0	60,000	0	0	0	1,763	04/01/2019
46625H-RT-9	JPMORGAN CHASE Corp Note Call 2.400% 06/07/21		07/03/2019	Pershing		521,160	520,000	519,173	519,586	0	86	0	86	0	519,671	0	1,488	1,488	7,315	06/07/2021

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
50077L-AS-5	KRAFT HEINZ FOOD Corp Note Call MW 4.000% 06/15/23		03/25/2019	JP Morgan Chase		483,339	470,000	469,074	469,167	0	40	0	40	0	469,207	0	14,132	14,132	5,327	06/15/2023
55315G-AD-0	MMAF EQUIPMENT F MMAF 2015-AA A4 ABS Prv Plc 1.930% 07/16/21		07/16/2019	Paydown		252,325	252,325	252,255	252,309	0	16	0	16	0	252,325	0	0	0	1,660	07/16/2021
585055-AX-4	MEDTRONIC INC Corp Note Call 3.125% 03/15/22		08/09/2019	Call 103.7040		622,224	600,000	599,412	599,475	0	22,749	0	22,749	0	622,224	0	0	0	16,875	03/15/2022
585055-BG-0	MEDTRONIC INC Corp Note MW 2.500% 03/15/20		04/06/2019	Call 100.0000		460,000	460,000	474,573	464,763	0	(1,028)	0	(1,028)	0	463,735	0	(3,735)	(3,735)	6,421	03/15/2020
58769D-AC-4	Mercedes-Benz Au MBALT 2017-A A2B ABS 2.395% 08/15/19		01/15/2019	Paydown		40,757	40,757	40,757	40,757	0	0	0	0	0	40,757	0	0	0	87	08/15/2019
59156R-AX-6	MET-CALL08/18 Corp Note MW 25BP 4.750% 02/08/21		06/24/2019	Call 104.2630		104,263	100,000	110,092	103,070	0	(681)	0	(681)	0	102,389	0	1,874	1,874	4,169	02/08/2021
64952W-CE-1	NEW YORK LIFE GL Corp Note Non Call Prv Plc 2.000% 04/13/21		08/12/2019	US Bank		454,955	455,000	454,331	454,687	0	83	0	83	0	454,770	0	185	185	7,609	04/13/2021
65479B-AB-6	Nissan Auto Leas NALT 2017-B A2A ABS 1.830% 12/16/19		07/15/2019	Paydown		254,332	254,332	254,313	254,326	0	6	0	6	0	254,332	0	0	0	1,524	12/16/2019
65479B-AD-2	Nissan Auto Leas NALT 2017-B A3 ABS 2.050% 09/15/20		12/15/2019	Paydown		451,964	451,964	451,885	451,929	0	35	0	35	0	451,964	0	0	0	7,203	09/15/2020
68389X-BB-0	ORACLE CORP Corp Note Call MW 2.500% 05/15/22		06/19/2019	US Bank		1,708,959	1,700,000	1,694,016	1,697,002	0	404	0	404	0	1,697,405	0	11,554	11,554	25,500	05/15/2022
784456-AB-1	SMB Private Educ SMB 2014-A A2A ABS Prv Plc 3.050% 05/15/26		12/15/2019	Paydown		519,742	519,742	519,051	519,108	0	634	0	634	0	519,742	0	0	0	8,203	05/15/2026
80284T-AH-8	Santander Drive SDART 2017-1 B ABS 2.100% 06/15/21		07/15/2019	Paydown		740,045	740,045	739,988	740,041	0	4	0	4	0	740,045	0	0	0	4,604	06/15/2021
80285M-AE-9	Santander Drive SDART 2018-4 A3 ABS 3.010% 03/15/22		12/15/2019	Paydown		255,161	255,161	255,161	255,158	0	3	0	3	0	255,161	0	0	0	6,680	03/15/2022
883556-BC-5	THERMO FISHER Corp Note Call MW 3.150% 01/15/23		09/27/2019	Call 104.3180		782,385	750,000	737,463	738,679	0	43,706	0	43,706	0	782,385	0	0	0	28,350	01/15/2023
887317-AK-1	TIME WARNER INC Corp Note MW 25BP 4.750% 03/29/21		03/27/2019	Call 103.9762		103,976	100,000	108,591	102,750	0	(277)	0	(277)	0	102,473	0	1,503	1,503	2,349	03/29/2021
887317-BA-2	TIME WARNER INC Corp Note Call MW 2.950% 07/15/26		05/31/2019	Tax Free Exchange		202,815	200,000	203,812	202,974	0	(159)	0	(159)	0	202,815	0	0	0	5,444	07/15/2026
89231A-AB-7	Toyota Auto Rece TAOT 2018-C A2A ABS 2.770% 08/16/21		12/15/2019	Paydown		567,978	567,978	567,925	567,934	0	44	0	44	0	567,978	0	0	0	10,425	08/16/2021
90131H-AN-5	21ST CENTURY FOX Corp Note MW 6.900% 03/01/19		03/01/2019	Maturity		50,000	50,000	58,150	50,355	0	(355)	0	(355)	0	50,000	0	0	0	1,725	03/01/2019
90131H-CB-9	21ST CENTURY FOX Corp Note Call MW 3.375% 11/15/26		03/15/2019	Tax Free Exchange		654,005	655,000	653,778	653,980	0	24	0	24	0	654,005	0	0	0	655	11/15/2026
902494-AW-3	TYSON FOODS INC Corp Note MW 100 BP 2.650% 08/15/19		08/15/2019	Maturity		255,000	255,000	254,832	254,978	0	22	0	22	0	255,000	0	0	0	6,758	08/15/2019
907818-DG-0	UNION PAC CORP Corp Note MW 40BP 4.000% 02/01/21		06/06/2019	Goldman Sachs		92,033	90,000	89,573	89,900	0	20	0	20	0	89,921	0	2,112	2,112	3,090	02/01/2021
907818-DW-5	UNION PAC CORP Corp Note MW 2.250% 02/15/19		02/15/2019	Maturity		175,000	175,000	176,880	175,048	0	(48)	0	(48)	0	175,000	0	0	0	1,969	02/15/2019
91159H-HJ-2	US BANCORP Corp Note Call 2.980% 04/25/19		03/25/2019	Call 100.0000		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	5,662	04/25/2019
94106L-AW-9	WASTE MANAGEMENT Corp Note MW 25BP 4.750% 06/30/20		07/25/2019	Millennium Advisors		163,384	160,000	178,371	164,875	0	(1,850)	0	(1,850)	0	163,025	0	359	359	4,412	06/30/2020
94989H-AF-7	WELLS FARGO COMM WFCM 2015-NXS1 A2 CMBS 2.632% 05/15/48		06/20/2019	Wachovia Bank		898,734	900,000	926,980	904,392	0	(1,934)	0	(1,934)	0	902,457	0	(3,723)	(3,723)	13,357	05/15/2048
98161V-AB-6	World Omni Auto WOART 2018-A A2 ABS 2.190% 05/17/21		12/15/2019	Paydown		519,699	519,699	519,653	519,679	0	19	0	19	0	519,699	0	0	0	5,886	05/17/2021
98163E-AB-2	World Omni Auto WOART 2018-C A2 ABS 2.800% 01/18/22		12/15/2019	Paydown		864,510	864,510	864,503	864,497	0	13	0	13	0	864,510	0	0	0	15,185	01/18/2022
06367T-PX-2	BANK OF MONTREAL Corp Note Non Call 2.100% 12/12/19	A	06/06/2019	Harris Nesbitt Corp		479,198	480,000	482,242	480,867	0	(401)	0	(401)	0	480,466	0	(1,267)	(1,267)	4,984	12/12/2019
136452-AD-1	Canadian Pacer A CPART 2017-1A A3 ABS Prv Plc 2.050% 03/19/21	A	12/19/2019	Paydown		731,716	731,716	731,716	731,716	0	0	0	0	0	731,716	0	0	0	9,499	03/19/2021

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
15135U-AD-1	CENOVUS ENERGY Corp Note MW 35BP 5.700% 10/15/19	A	10/15/2019	Maturity		119,231	119,231	136,761	121,880	0	(2,649)	0	(2,649)	0	119,231	0	0	0	6,796	10/15/2019
448055-AK-9	HUSKY ENERGY INC Corp Note Call MW 4.000% 04/15/24	A	03/25/2019	JP Morgan Chase		643,734	630,000	628,683	629,257	0	30	0	30	0	629,286	0	14,448	14,448	11,340	04/15/2024
81376N-AD-7	Securitized Term SSTRT 2017-2A A3 ABS Prv Plc 2.040% 04/26/21	A	12/25/2019	Paydown		413,568	413,568	413,568	413,568	0	0	0	0	0	413,568	0	0	0	5,786	04/26/2021
81379J-AD-3	Securitized Term SSTRT 2017-1A A3 ABS Prv Plc 1.890% 08/25/20	A	10/25/2019	Paydown		537,988	537,988	537,988	537,988	0	0	0	0	0	537,988	0	0	0	4,373	08/25/2020
05565Q-CQ-9	BP CAPITAL PLC Corp Note Non Call 3.085% 05/10/19	D	05/10/2019	Maturity		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	3,160	05/10/2019
111013-AM-0	BRIT SKY BROADCA Corp Note MW Prv Plc 2.625% 09/16/19	D	09/16/2019	Maturity		360,000	360,000	359,464	359,920	0	80	0	80	0	360,000	0	0	0	9,450	09/16/2019
12518X-AA-5	CENT CLO LP CECLO 2013-19A A1A CLO Prv Plc 3.258% 10/29/25	D	10/29/2019	Paydown		268,629	268,629	267,017	267,933	0	696	0	696	0	268,629	0	0	0	7,408	10/29/2025
12550L-AJ-1	CIFC Funding Ltd CLO CIFC 2015-2A AR CLO Prv Plc 2.781% 04/15/27	D	10/15/2019	Paydown		112,002	112,002	112,002	112,002	0	0	0	0	0	112,002	0	0	0	3,693	04/15/2027
82620K-AC-7	SIEMENS FINAN Corp Note MW Prv Plc 2.150% 05/27/20	D	09/09/2019	CitiGroup		1,704,557	1,705,000	1,702,749	1,704,344	0	321	0	321	0	1,704,665	0	(108)	(108)	28,817	05/27/2020
83051G-AD-0	SKANDINAV ENSKIL Corp Note Non Call Prv Plc 2.450% 05/27/20	D	06/19/2019	CitiGroup		1,700,170	1,700,000	1,697,382	1,699,233	0	255	0	255	0	1,699,487	0	683	683	23,602	05/27/2020
87248B-AQ-7	TICP CLO LTD TICP 2015-1A AR CLO Prv Plc 2.766% 07/20/27	D	10/21/2019	Paydown		4,421	4,421	4,421	4,421	0	0	0	0	0	4,421	0	0	0	149	07/20/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						44,296,789	44,163,585	44,240,635	44,138,626	0	69,503	0	69,503	0	44,208,126	0	88,661	88,661	708,763	XXX
8399997. Total - Bonds - Part 4						114,981,679	110,465,506	118,900,462	114,499,317	0	(551,562)	0	(551,562)	0	113,947,752	0	1,033,924	1,033,924	2,558,267	XXX
8399998. Total - Bonds - Part 5						12,143,866	12,005,903	12,123,801	0	0	(74,398)	0	(74,398)	0	12,049,395	0	94,469	94,469	132,571	XXX
8399999. Total - Bonds						127,125,545	122,471,409	131,024,263	114,499,317	0	(625,960)	0	(625,960)	0	125,997,147	0	1,128,393	1,128,393	2,690,838	XXX
8999997. Total - Preferred Stocks - Part 3						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						127,125,545	XXX	131,024,263	114,499,317	0	(625,960)	0	(625,960)	0	125,997,147	0	1,128,393	1,128,393	2,690,838	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
912828-6B-1	US Treasury Note 2.625% 02/15/29		02/28/2019	Goldman Sachs	12/13/2019	Merrill Lynch	650,000	645,176	694,129	645,519	0	344	0	344	0	0	48,609	48,609	14,234	660
912828-6T-2	US Treasury Note 2.375% 05/15/29		05/31/2019	Merrill Lynch	09/19/2019	Morgan Stanley	450,000	459,510	473,221	459,277	0	(232)	0	(232)	0	0	13,943	13,943	3,717	552
0599999. Subtotal - Bonds - U.S. Governments							1,100,000	1,104,686	1,167,350	1,104,796	0	112	0	112	0	0	62,552	62,552	17,951	1,212
3128MJ-2S-8	FHLMC Pool G08784 MBS 3.500% 10/01/47		06/17/2019	Morgan Stanley	12/01/2019	Paydown	46,177	47,447	46,177	46,177	0	(1,270)	0	(1,270)	0	0	0	0	519	76
3128MJ-YD-6	FHLMC Pool G08707 MBS 4.000% 05/01/46		06/11/2019	Nomura Securities	12/01/2019	Paydown	107,055	111,873	107,055	107,055	0	(4,817)	0	(4,817)	0	0	0	0	1,333	143
3128MJ-Z3-7	FHLMC Pool G08761 MBS 3.500% 05/01/47		06/18/2019	CitiGroup	12/01/2019	Paydown	54,208	55,691	54,208	54,208	0	(1,482)	0	(1,482)	0	0	0	0	599	95
3128MJ-ZM-5	FHLMC Pool G08747 MBS 3.000% 01/01/47		03/25/2019	Goldman Sachs	12/01/2019	Paydown	41,395	41,317	41,395	41,395	0	78	0	78	0	0	0	0	544	86
3128MJ-ZW-3	FHLMC Pool G08756 MBS 3.000% 04/01/47		06/07/2019	Morgan Stanley	12/01/2019	Paydown	58,949	59,704	58,949	58,949	0	(755)	0	(755)	0	0	0	0	542	44
31307B-PH-7	FHLMC Pool J23124 MBS 2.500% 04/01/28		02/28/2019	Amherst Sec Group	06/06/2019	CitiGroup	866,171	855,141	871,314	855,223	0	81	0	81	0	0	16,091	16,091	5,774	0
31307B-PH-7	FHLMC Pool J23124 MBS 2.500% 04/01/28		02/28/2019	Amherst Sec Group	06/01/2019	Paydown	60,443	59,673	60,443	60,443	0	770	0	770	0	0	0	0	267	0
3132AD-TZ-1	FHLMC Pool ZT1468 MBS 3.000% 11/01/46		08/28/2019	Credit Suisse	12/01/2019	Paydown	37,606	39,075	37,606	37,606	0	(1,469)	0	(1,469)	0	0	0	0	226	88
3132DM-A6-2	FHLMC Pool SD0029 MBS 3.000% 12/01/47		08/28/2019	Morgan Stanley	12/01/2019	Paydown	24,036	25,063	24,036	24,036	0	(1,027)	0	(1,027)	0	0	0	0	129	56
3132DM-A8-8	FHLMC Pool SD0031 MBS 3.000% 08/01/46		08/29/2019	Morgan Stanley	12/01/2019	Paydown	3,022	3,143	3,022	3,022	0	(121)	0	(121)	0	0	0	0	19	7
3132WH-5N-1	FHLMC Pool Q44452 MBS 3.000% 11/01/46		05/21/2019	Nomura Securities	12/01/2019	Paydown	37,656	37,477	37,656	37,656	0	179	0	179	0	0	0	0	382	69
3132Y1-YV-4	FHLMC Pool Q57923 MBS 4.000% 08/01/48		04/02/2019	Goldman Sachs	12/01/2019	Paydown	114,944	118,172	114,944	114,944	0	(3,228)	0	(3,228)	0	0	0	0	1,996	26
31334X-KT-5	FHLMC Pool QA1206 MBS 3.000% 07/01/49		08/29/2019	CitiGroup	12/01/2019	Paydown	448	462	448	448	0	(14)	0	(14)	0	0	0	0	3	1
31334Y-VF-1	FHLMC Pool QA2414 MBS 3.000% 09/01/49		08/29/2019	Sun Trust	12/01/2019	Paydown	462	479	462	462	0	(17)	0	(17)	0	0	0	0	3	1
31334Y-VH-7	FHLMC Pool QA2416 MBS 3.000% 09/01/49		08/29/2019	Sun Trust	12/01/2019	Paydown	1,779	1,842	1,779	1,779	0	(63)	0	(63)	0	0	0	0	13	4
3138Y3-2C-4	FNMA Pool AX2570 MBS 4.000% 11/01/44		03/07/2019	Morgan Stanley	12/01/2019	Paydown	555,084	574,902	555,084	555,084	0	(19,818)	0	(19,818)	0	0	0	0	10,293	740
3140J8-VQ-3	FNMA Pool BM4222 MBS 3.000% 01/01/44		09/23/2019	Merrill Lynch	12/01/2019	Paydown	28,822	29,671	28,822	28,822	0	(849)	0	(849)	0	0	0	0	148	55
3140JA-PG-7	FNMA Pool BM5822 MBS 3.000% 11/01/48		06/19/2019	Credit Suisse	12/01/2019	Paydown	57,064	57,626	57,064	57,064	0	(562)	0	(562)	0	0	0	0	507	90
3140Q7-JJ-7	FNMA Pool CA0264 MBS 4.000% 08/01/47		06/20/2019	Nomura Securities	10/16/2019	JP Morgan Chase	712,032	742,794	744,073	742,738	0	(56)	0	(56)	0	0	1,335	1,335	10,760	1,582
3140Q7-JJ-7	FNMA Pool CA0264 MBS 4.000% 08/01/47		06/20/2019	Nomura Securities	10/01/2019	Paydown	93,467	97,505	93,467	93,467	0	(4,038)	0	(4,038)	0	0	0	0	910	208
3140Q9-ZD-8	FNMA Pool CA2539 MBS 4.000% 10/01/48		05/29/2019	Nomura Securities	12/01/2019	Paydown	129,745	133,719	129,745	129,745	0	(3,973)	0	(3,973)	0	0	0	0	1,857	418
3140QA-AJ-9	FNMA Pool CA2708 MBS 4.000% 05/01/48		02/12/2019	Barclays Group Inc.	12/01/2019	Paydown	218,072	223,056	218,072	218,072	0	(4,983)	0	(4,983)	0	0	0	0	4,783	291
3140X4-D8-6	FNMA Pool FM1026 MBS 3.500% 02/01/48		06/13/2019	Harris Nesbitt Corp	12/01/2019	Paydown	88,868	91,728	88,868	88,868	0	(2,860)	0	(2,860)	0	0	0	0	936	112
3140X4-DF-0	FNMA Pool FM1001 MBS 3.500% 11/01/48		06/25/2019	JP Morgan Chase	12/01/2019	Paydown	46,424	47,781	46,424	46,424	0	(1,356)	0	(1,356)	0	0	0	0	498	113
3140X4-PB-6	FNMA Pool FM1317 MBS 4.000% 10/01/48		10/11/2019	JP Morgan Chase	12/01/2019	Paydown	27,451	29,034	27,451	27,451	0	(1,583)	0	(1,583)	0	0	0	0	132	43
3140X4-TQ-9	FNMA Pool FM1458 MBS 4.500% 04/01/49		09/18/2019	JP Morgan Chase	12/01/2019	Paydown	72,889	76,795	72,889	72,889	0	(3,906)	0	(3,906)	0	0	0	0	636	164
3140X4-VZ-6	FNMA Pool FM1531 MBS 3.500% 03/01/48		09/25/2019	Wachovia Bank	12/01/2019	Paydown	33,069	34,627	33,069	33,069	0	(1,558)	0	(1,558)	0	0	0	0	183	80

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
31418C-4G-6	FNMA Pool MA3522 MBS 4.500% 11/01/48		03/19/2019	Merrill Lynch	12/01/2019	Paydown	118,321	122,878	118,321	118,321	0	(4,557)	0	(4,557)	0	0	0	0	2,451	281
31418C-ZJ-6	FNMA Pool MA3444 MBS 4.500% 08/01/48		03/18/2019	Morgan Stanley	12/01/2019	Paydown	127,470	132,360	127,470	127,470	0	(4,890)	0	(4,890)	0	0	0	0	2,528	287
31418D-CB-6	FNMA Pool MA3665 MBS 4.500% 05/01/49		06/25/2019	JP Morgan Chase	12/01/2019	Paydown	66,430	69,476	66,430	66,430	0	(3,046)	0	(3,046)	0	0	0	0	1,066	208
31418D-FT-4	FNMA Pool MA3777 MBS 4.500% 09/01/49		09/23/2019	Various	12/01/2019	Paydown	27,382	28,923	27,382	27,382	0	(1,541)	0	(1,541)	0	0	0	0	260	79
353187-EJ-2	FRANKLIN CNTY OH Rev Bond Call 1.680% 05/15/53		04/18/2019	CitiGroup	09/19/2019	CitiGroup	2,950,000	2,950,000	2,950,000	2,950,000	0	0	0	0	0	0	0	0	19,891	2,086
35563P-JK-6	FHLMC FHLMC 2019-1 M55D RMBS 4.000% 07/25/58		03/07/2019	Merrill Lynch	12/01/2019	Paydown	69,142	70,817	69,142	69,142	0	(1,675)	0	(1,675)	0	0	0	0	1,260	323
677756D-AZ-9	OHIO ST HGR EDUC Rev Bond Call 1.090% 01/01/39		09/11/2019	Wachovia Bank	10/22/2019	Wachovia Bank	700,000	700,000	700,000	700,000	0	0	0	0	0	0	0	0	1,282	196
3199999. Subtotal - Bonds - U.S. Special Revenues							7,576,083	7,670,251	7,613,267	7,595,841	0	(74,406)	0	(74,406)	0	0	17,426	17,426	72,730	8,052
03066G-AB-5	AmeriCredit Auto AMCAR 2019-1 A2A ABS 2.930% 06/20/22		03/05/2019	JP Morgan Chase	12/18/2019	Paydown	214,609	214,598	214,609	214,609	0	12	0	12	0	0	0	0	3,975	0
110122-CA-4	BRISTOL-MYERS Corp Note Call MW Prv Plc 3.200% 06/15/26		05/07/2019	Morgan Stanley	06/19/2019	Goldman Sachs	252,000	251,315	260,316	251,319	0	4	0	4	0	0	8,997	8,997	784	0
254687-DJ-2	WALT DISNEY CO Corp Note Call MW Prv Plc 3.375% 11/15/26		03/15/2019	Tax Free Exchange	11/22/2019	Tax Free Exchange	655,000	654,005	654,064	654,064	0	59	0	59	0	0	0	0	14,860	0
36256U-AC-2	GM Financial Aut GMALT 2019-1 A2B ABS 2.005% 04/20/21		02/13/2019	Wachovia Bank	12/20/2019	Paydown	194,459	194,459	194,459	194,459	0	0	0	0	0	0	0	0	3,610	0
43814W-AB-1	Honda Auto Recei HAROT 2019-1 A2 ABS 2.750% 09/20/21		02/19/2019	Merrill Lynch	12/18/2019	Paydown	148,258	148,249	148,258	148,258	0	10	0	10	0	0	0	0	3,152	0
448969-AB-1	HALST 2019-A A2 HALST 2019-A A2 ABS 2.920% 07/15/21		02/12/2019	CitiGroup	12/15/2019	Paydown	144,932	144,930	144,932	144,932	0	2	0	2	0	0	0	0	3,075	0
64952W-DE-0	NEW YORK LIFE GL Corp Note Non Call Prv Plc 2.216% 01/28/21		01/29/2019	Morgan Stanley	06/06/2019	Toronto Dominion Sec	425,000	425,000	425,475	425,000	0	0	0	0	0	0	475	475	4,517	0
80285H-AC-4	Santander Drive SDART 2019-1 A2B ABS 2.010% 01/18/22		02/12/2019	Wachovia Bank	12/16/2019	Paydown	209,953	209,953	209,953	209,953	0	0	0	0	0	0	0	0	3,486	0
92343V-ET-7	VERIZON COMM INC Corp Note Call MW Prv Plc 4.016% 12/03/29		07/30/2019	Barclays Group Inc.	09/10/2019	Tax Free Exchange	250,000	270,765	270,574	270,574	0	(191)	0	(191)	0	0	0	0	2,705	1,618
96524W-AS-3	Whitehorse Ltd WITEH 2014-1A AR CKI Prv Plc 2.809% 05/01/26		08/20/2019	Morgan Stanley	11/01/2019	Paydown	35,609	35,609	35,609	35,609	0	0	0	0	0	0	0	0	287	66
98162V-AD-1	World Omni Auto WORAT 2019-B A3 ABS 2.590% 07/15/24		05/07/2019	Wachovia Bank	06/06/2019	Cantor Fitzgerald	800,000	799,981	805,000	799,981	0	0	0	0	0	0	5,019	5,019	1,439	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,329,820	3,348,864	3,363,249	3,348,758	0	(104)	0	(104)	0	0	14,491	14,491	41,890	1,684
8399998. Total - Bonds							12,005,903	12,123,801	12,143,866	12,049,395	0	(74,398)	0	(74,398)	0	0	94,469	94,469	132,571	10,948
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								12,123,801	12,143,866	12,049,395	0	(74,398)	0	(74,398)	0	0	94,469	94,469	132,571	10,948

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
UHC Liquidity Pool Pro Rata Share Portion			12/31/2019	Various	12/31/2020	377,707	0	0	0	0	0	377,707	0	0	0.000	0.000		18,134	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						377,707	0	0	0	0	0	377,707	0	0	XXX	XXX	XXX	18,134	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						377,707	0	0	0	0	0	377,707	0	0	XXX	XXX	XXX	18,134	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						377,707	0	0	0	0	0	377,707	0	0	XXX	XXX	XXX	18,134	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						377,707	0	0	0	0	0	377,707	0	0	XXX	XXX	XXX	18,134	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						377,707	0	0	0	0	XXX	377,707	0	0	XXX	XXX	XXX	18,134	0

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
PNC Bank, National Association ..... Pittsburgh, PA	.....	.....0.000	0	0	1,017,865	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	1,017,865	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	1,017,865	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	1,017,865	XXX

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

1. January	100,677	4. April	101,292	7. July	100,727	10. October	100,964
2. February	100,779	5. May	(412,455)	8. August	100,593	11. November	101,158
3. March	101,330	6. June	101,021	9. September	101,110	12. December	1,017,865

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 and Accrued	9 Amount Received During Year
	US Treasury Bill		12/24/2019	1.455	01/09/2020	424,863	0	103
	US Treasury Bill		12/27/2019	1.490	01/16/2020	1,379,143	0	114
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,804,006	0	217
0599999. Total - U.S. Government Bonds						1,804,006	0	217
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						1,804,006	0	217
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						1,804,006	0	217
09248U-71-8	BlackRock Liquidity Funds T-Fund Port		12/02/2019	0.000		3,175,300	0	8,012
31846V-54-2	First American Treasury Obligations Fund Z		12/12/2019	0.000		274,691	0	12,262
38141W-32-3	Goldman Sachs Treasury Obligations Fund		12/02/2019	0.000		686,838	0	8,968
38142B-50-0	Goldman Sachs Financial Square Tr In Fd		12/02/2019	0.000		2,669,189	0	5,751
38142B-88-0	Goldman Sachs Financial Square Federal Fund		12/02/2019	0.000		18,841,132	0	36,070
61747C-58-2	Morgan Stanley Institutional Liquidity Fund Treasury Port		12/19/2019	0.000		5,890,866	0	14,056
825252-40-6	Invesco AIM STIT TREASURY MMF		12/02/2019	0.000		785,139	0	7,273
94975H-29-6	Wells Fargo Treasury Plus MMKT Fund - Inst		12/02/2019	0.000		81,810	0	1,202
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						32,404,965	0	93,594
147539-67-0	DEUTSCHE INV MGT CASH ACCT GOV/AGENCY DWS-IST		12/02/2019	0.000		25,502	0	2,346
25160K-20-7	DEUTSCHE GOV MMKT Gov Series Ins Shares		12/27/2019	0.000		39,889,089	0	31,609
262006-88-5	Dreyfus Govt Cash Mgmt - Inst		12/02/2019	0.000		7,496	0	912
26200T-10-9	Dreyfus Inst Preferred Money Market		12/02/2019	0.000		498,223	0	14,234
31846V-62-5	First American Prime Obligations MMF Class Z		12/02/2019	0.000		141,110	0	3,414
38141W-23-2	Goldman Sachs Money Market Fund		12/02/2019	0.000		282,441	0	14,958
38141W-27-3	Goldman Sachs Government Fund		12/02/2019	0.000		4,013,299	0	37,857
40428X-10-7	HSBC HSBC US GOVT MMKT-I		12/05/2019	0.000		12,557,418	0	47,728
4812A0-36-7	JP Morgan Prime MMF		12/02/2019	0.000		77,167	0	1,727
4812C0-67-0	JP Morgan US Govt MMKT CP		12/12/2019	0.000		568,386	0	7,229
61747C-70-7	Morgan Stanley Institutional Liquidity Fund Government Port		12/02/2019	0.000		648,963	0	9,221
665278-70-1	Northern Inst Govt Select Port		12/30/2019	0.000		2,803,371	0	12,151
69351J-15-7	PNC GOVT MONEY MARKET FUND		12/05/2019	0.000		8,046	0	0
74926P-69-6	TUGXX US Equity US Government Money Market		12/13/2019	0.000		5,665	0	382
825252-88-5	Invesco AIM STIT GOVT & AGENCY-INST MMF		12/19/2019	0.000		1,580,896	0	13,704
8699999. Subtotal - All Other Money Market Mutual Funds						63,107,072	0	197,472
8899999 - Total Cash Equivalents						97,316,043	0	291,283

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Oh ins rev code 1751.271	3,466,377	3,464,540	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,466,377	3,464,540	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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