



ANNUAL STATEMENT
For the Year Ending DECEMBER 31, 2019
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
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:	Life, Accident & Health[] Dental Service Corporation[] Other[X]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[] N/A[X]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Mail Address	P.O. Box 30416 (Street and Number or P.O. Box)		Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records			4100 Okemos Road (Street and Number)			
	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		(517)349-6000 (Area Code) (Telephone Number)			
Internet Website Address	http://ddpoh.com/					
Statutory Statement Contact	Glenn R. Simon, CPA, CGMA (Name)		(517)347-5405 (Area Code)(Telephone Number)(Extension)			
	gsimon@deltadentalmi.com (E-Mail Address)		(517)381-5572 (Fax Number)			

OFFICERS

Name	Title	
Goran Mike Jurkovic CPA, CGMA	President & CEO	#
Frank Buzaki, Jr.	Secretary/Treasurer	#
James Robert Stahl, DDS	Vice Chairperson	#
Bruce Randall Smith	Immediate Past Chairperson	#
Ann Marie Flermoen, DDS	Chairperson	#

OTHERS

Anthony Darrell Robinson, SVP & CMO
Amy Lyn Basel, CPA, CGMA, SVP, CFO & CRO
Sue Ellen Jenkins, SVP, CLO, CAO, & Assistant Secretary
Jeffery Walter Johnston, DDS, MS, SVP & CSO #

DIRECTORS OR TRUSTEES

Christopher Todd Fisher
Frank Buzaki, Jr.
Ann Marie Flermoen, DDS
Timothy Eldon Moffit, DBA
Bruce Randall Smith
James Robert Stahl, DDS
Michael Scott Stull
Carole Simonetti Watkins
Canise Yvette Wright-Bean, DMD
Poe Allison Timmons, CPA

State of Michigan
County of Ingham ss

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

(Signature) Goran Mike Jurkovic, CPA, CGMA (Printed Name) 1. President & CEO (Title)	(Signature) Amy Lyn Basel, CPA, CGMA (Printed Name) 2. SVP, CFO & CRO (Title)	(Signature) Sue Ellen Jenkins (Printed Name) 3. SVP, CLO, CAO, & Assistant Secretary (Title)
Subscribed and sworn to before me this day of , 2020	a. Is this an original filing? b. If no: 1. State the amendment number 2. Date filed 3. Number of pages attached	Yes[X] No[]
(Notary Public Signature)		

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D Part 1):						
1.01	U.S. governments	17,068,547	6.807	17,068,547		17,068,547	6.807
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed	195,263	0.078	195,263		195,263	0.078
1.04	U.S. political subdivisions of states, territories and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	18,160,976	7.243	18,160,976		18,160,976	7.243
1.06	Industrial and miscellaneous	36,412,965	14.522	36,412,965		36,412,965	14.522
1.07	Hybrid securities	3,850,546	1.536	3,850,546		3,850,546	1.536
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds	21,800,110	8.694	21,800,110		21,800,110	8.694
1.10	Bank loans						
1.11	Total long-term bonds	97,488,407	38.880	97,488,407		97,488,407	38.880
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)	84,800	0.034	84,800		84,800	0.034
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks	84,800	0.034	84,800		84,800	0.034
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	41,624,340	16.600	41,624,340		41,624,340	16.600
3.05	Mutual Funds	106,353,860	42.415	106,353,860		106,353,860	42.415
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Total common stocks	147,978,200	59.016	147,978,200		147,978,200	59.016
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total mortgages loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	(136,928)	(0.055)	(136,928)		(136,928)	(0.055)
6.02	Cash equivalents (Schedule E, Part 2)	5,328,787	2.125	5,328,787		5,328,787	2.125
6.03	Short-term investments (Schedule DA)						
6.04	Total Cash, cash equivalents and short-term investments	5,191,859	2.071	5,191,859		5,191,859	2.071
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	250,743,266	100.000	250,743,266		250,743,266	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Lines 9 minus 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Lines 11 plus 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		 250,000
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		 250,000
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		 186,596,177
2.	Cost of bonds and stocks acquired, Part 3, Column 7		 159,731,076
3.	Accrual of Discount		 134,129
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	 488,277	
4.2	Part 2, Section 1, Column 15	 6,400	
4.3	Part 2, Section 2, Column 13	 15,947,434	
4.4	Part 4, Column 11	 1,146,591	 17,588,702
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		 1,227,913
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		 119,185,930
7.	Deduct amortization of premium		 543,841
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5Q, Line 5Q(2)		 3,181
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		 245,551,407
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		 245,551,407

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 Governments (Including all obligations guaranteed by governments)	1.	United States	17,068,547	16,978,434	17,335,481	13,781,809
	2.	Canada				
	3.	Other Countries				
	4.	TOTALS	17,068,547	16,978,434	17,335,481	13,781,809
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	TOTALS	195,263	195,749	199,917	195,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	TOTALS				
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7.	TOTALS	18,160,976	18,423,247	18,441,083	17,651,606
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	56,246,992	57,449,969	55,849,195	33,584,870
	9.	Canada	3,137,322	3,251,129	3,132,476	3,100,000
	10.	Other Countries	2,679,307	2,817,422	2,686,671	2,620,000
	11.	TOTALS	62,063,621	63,518,520	61,668,342	39,304,870
Parent, Subsidiaries and Affiliates	12.	TOTALS				
	13.	TOTAL Bonds	97,488,407	99,115,950	97,644,823	70,933,285
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14.	United States	84,800	84,800	80,973	
	15.	Canada				
	16.	Other Countries				
	17.	TOTALS	84,800	84,800	80,973	
Parent, Subsidiaries and Affiliates	18.	TOTALS				
	19.	TOTAL Preferred Stocks	84,800	84,800	80,973	
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20.	United States	106,353,860	106,353,860	84,744,203	
	21.	Canada				
	22.	Other Countries				
	23.	TOTALS	106,353,860	106,353,860	84,744,203	
Parent, Subsidiaries and Affiliates	24.	TOTALS	41,624,340	41,624,340	40,380,000	
	25.	TOTAL Common Stocks	147,978,200	147,978,200	125,124,203	
	26.	TOTAL Stocks	148,063,000	148,063,000	125,205,176	
	27.	TOTAL Bonds and Stocks	245,551,407	247,178,950	222,849,999	

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	577,773	7,475,476	4,453,352	870,653	3,691,295	X X X	17,068,549	17.51	10,146,419	14.30	17,068,549	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	577,773	7,475,476	4,453,352	870,653	3,691,295	X X X	17,068,549	17.51	10,146,419	14.30	17,068,549	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	195,263					X X X	195,263	0.20	196,162	0.28	195,263	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS	195,263					X X X	195,263	0.20	196,162	0.28	195,263	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1						X X X			101,473	0.14		
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS						X X X			101,473	0.14		
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	2,664,003	9,173,480	3,760,739	2,076,834	485,919	X X X	18,160,975	18.63	10,523,759	14.83	16,706,326	1,454,650
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	2,664,003	9,173,480	3,760,739	2,076,834	485,919	X X X	18,160,975	18.63	10,523,759	14.83	16,706,326	1,454,650

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.7	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	3,430,715	10,788,971	7,433,918	88,245	5,053,059	X X X	26,794,908	27.49	14,280,537	20.12	22,502,422	4,292,485
6.2 NAIC 2		2,518,075	3,973,899	697,066	2,402,124	X X X	9,591,164	9.84	5,933,437	8.36	7,441,846	2,149,319
6.3 NAIC 3	4,153	14,477	8,265			X X X	26,895	0.03			26,895	
6.4 NAIC 4						X X X						
6.5 NAIC 5						X X X			31,212	0.04		
6.6 NAIC 6						X X X						
6.7 TOTALS	3,434,868	13,321,523	11,416,082	785,311	7,455,183	X X X	36,412,967	37.35	20,245,186	28.53	29,971,163	6,441,804
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2	2,378,589	1,471,956				X X X	3,850,545	3.95	815,492	1.15	3,850,545	
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 TOTALS	2,378,589	1,471,956				X X X	3,850,545	3.95	815,492	1.15	3,850,545	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X				13,054,190	18.40		
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X	21,800,109	21,800,109	22.36	15,504,734	21.85	21,800,109	
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X				373,141	0.53		
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X	21,800,109	21,800,109	22.36	28,932,065	40.77	21,800,109	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 TOTALS						X X X						

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

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

NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11.	Total Bonds Current Year												
11.1	NAIC 1	(d) 6,867,754	27,437,927	15,648,009	3,035,732	9,230,273		62,219,695	63.82	X X X	X X X	56,472,560	5,747,135
11.2	NAIC 2	(d) 2,378,589	3,990,031	3,973,899	697,066	2,402,124	21,800,109	35,241,818	36.15	X X X	X X X	33,092,500	2,149,319
11.3	NAIC 3	(d) 4,153	14,477	8,265				26,895	0.03	X X X	X X X	26,895	
11.4	NAIC 4	(d)								X X X	X X X		
11.5	NAIC 5	(d)					(c)			X X X	X X X		
11.6	NAIC 6	(d)					(c)			X X X	X X X		
11.7	TOTALS	9,250,496	31,442,435	19,630,173	3,732,798	11,632,397	21,800,109	(b) 97,488,408	100.00	X X X	X X X	89,591,955	7,896,454
11.8	Line 11.7 as a % of Column 7	9.49	32.25	20.14	3.83	11.93	22.36	100.00	X X X	X X X	X X X	91.90	8.10
12.	Total Bonds Prior Year												
12.1	NAIC 1	3,430,734	14,331,365	8,653,990	2,925,960	5,906,300	13,054,190	X X X	X X X	48,302,539	68.07	47,548,808	753,732
12.2	NAIC 2	263,010	3,197,071	1,640,148	483,546	1,165,154	15,504,734	X X X	X X X	22,253,663	31.36	21,742,216	511,447
12.3	NAIC 3							X X X	X X X				
12.4	NAIC 4						373,141	X X X	X X X	373,141	0.53	373,141	
12.5	NAIC 5	4,449	15,497	11,266				X X X	X X X	(c) 31,212	0.04	31,212	
12.6	NAIC 6							X X X	X X X	(c)			
12.7	TOTALS	3,698,193	17,543,933	10,305,404	3,409,506	7,071,454	28,932,065	X X X	X X X	(b) 70,960,555	100.00	69,695,377	1,265,179
12.8	Line 12.7 as a % of Col. 9	5.21	24.72	14.52	4.80	9.97	40.77	X X X	X X X	100.00	X X X	98.22	1.78
13.	Total Publicly Traded Bonds												
13.1	NAIC 1	5,601,688	23,767,593	14,920,783	2,952,224	9,230,273		56,472,561	57.93	47,548,808	67.01	56,472,561	X X X
13.2	NAIC 2	2,378,589	3,308,827	2,505,784	697,066	2,402,124	21,800,109	33,092,499	33.95	21,742,216	30.64	33,092,499	X X X
13.3	NAIC 3	4,153	14,477	8,265				26,895	0.03			26,895	X X X
13.4	NAIC 4									373,141	0.53		X X X
13.5	NAIC 5									31,212	0.04		X X X
13.6	NAIC 6												X X X
13.7	TOTALS	7,984,430	27,090,897	17,434,832	3,649,290	11,632,397	21,800,109	89,591,955	91.90	69,695,377	98.22	89,591,955	X X X
13.8	Line 13.7 as a % of Col. 7	8.91	30.24	19.46	4.07	12.98	24.33	100.00	X X X	X X X	X X X	100.00	X X X
13.9	Line 13.7 as a % of Line 11.7, Col. 7, Section 11	8.19	27.79	17.88	3.74	11.93	22.36	91.90	X X X	X X X	X X X	91.90	X X X
14.	Total Privately Placed Bonds												
14.1	NAIC 1	1,266,066	3,670,335	727,227	83,508			5,747,136	5.90	753,732	1.06	X X X	5,747,136
14.2	NAIC 2		681,204	1,468,115				2,149,319	2.20	511,447	0.72	X X X	2,149,319
14.3	NAIC 3											X X X	
14.4	NAIC 4											X X X	
14.5	NAIC 5											X X X	
14.6	NAIC 6											X X X	
14.7	TOTALS	1,266,066	4,351,539	2,195,342	83,508			7,896,455	8.10	1,265,179	1.78	X X X	7,896,455
14.8	Line 14.7 as a % of Col. 7	16.03	55.11	27.80	1.06			100.00	X X X	X X X	X X X	X X X	100.00
14.9	Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.30	4.46	2.25	0.09			8.10	X X X	X X X	X X X	X X X	8.10

(a) Includes \$.....7,896,454 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....0 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
(c) Includes \$.....0 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.08	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations		6,446,858	3,563,465		3,295,926	X X X	13,306,249	13.65	8,653,976	12.20	13,306,249	
1.02	Residential Mortgage-Backed Securities	556,833	959,780	831,350	816,506	390,100	X X X	3,554,569	3.65	1,150,684	1.62	3,554,570	
1.03	Commercial Mortgage-Backed Securities	20,940	68,837	58,537	54,147	5,269	X X X	207,730	0.21	341,759	0.48	207,729	
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	577,773	7,475,475	4,453,352	870,653	3,691,295	X X X	17,068,548	17.51	10,146,419	14.30	17,068,548	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations	195,263					X X X	195,263	0.20	196,162	0.28	195,263	
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS	195,263					X X X	195,263	0.20	196,162	0.28	195,263	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations						X X X			101,473	0.14		
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS						X X X			101,473	0.14		
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations					39,680	X X X	39,680	0.04	2,830,173	3.99	39,680	
5.02	Residential Mortgage-Backed Securities	2,664,003	9,173,480	3,760,739	2,076,834	446,239	X X X	18,121,295	18.59	7,693,586	10.84	16,666,646	1,454,650
5.03	Commercial Mortgage-Backed Securities						X X X						
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	2,664,003	9,173,480	3,760,739	2,076,834	485,919	X X X	18,160,975	18.63	10,523,759	14.83	16,706,326	1,454,650
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	21,741	6,251,654	9,602,588	697,066	7,455,183	X X X	24,028,232	24.65	14,328,922	20.19	21,372,420	2,655,811
6.02	Residential Mortgage-Backed Securities	1,185,039	1,979,536	586,906	88,245		X X X	3,839,726	3.94	1,432,323	2.02	943,015	2,896,712
6.03	Commercial Mortgage-Backed Securities	644,276	2,010,159	926,388			X X X	3,580,823	3.67	1,491,145	2.10	3,488,082	92,741
6.04	Other Loan-Backed and Structured Securities	1,583,812	3,080,174	300,200			X X X	4,964,186	5.09	2,992,796	4.22	4,167,646	796,540
6.05	TOTALS	3,434,868	13,321,523	11,416,082	785,311	7,455,183	X X X	36,412,967	37.35	20,245,186	28.53	29,971,163	6,441,804
7.	Hybrid Securities												
7.01	Issuer Obligations	2,378,589	1,471,956				X X X	3,850,545	3.95	815,492	1.15	3,850,545	
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS	2,378,589	1,471,956				X X X	3,850,545	3.95	815,492	1.15	3,850,545	
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

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

		1	2	3	4	5	6	7	8	9	10	11	12
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 11.08	Total From Column 7 Prior Year	% From Column 8 Prior Year	Total Publicly Traded	Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X	21,800,109	21,800,109	22.36	28,932,065	40.77	21,800,109	
9.02	Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
9.03	TOTALS	X X X	X X X	X X X	X X X	X X X	21,800,109	21,800,109	22.36	28,932,065	40.77	21,800,109	
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued						X X X						
10.02	Unaffiliated Bank Loans - Acquired						X X X						
10.03	TOTALS						X X X						
11.	Total Bonds Current Year												
11.01	Issuer Obligations	2,595,593	14,170,468	13,166,053	697,066	10,790,789	X X X	41,419,969	42.49	X X X	X X X	38,764,157	2,655,811
11.02	Residential Mortgage-Backed Securities	4,405,875	12,112,796	5,178,995	2,981,585	836,339	X X X	25,515,590	26.17	X X X	X X X	21,164,231	4,351,362
11.03	Commercial Mortgage-Backed Securities	665,216	2,078,996	984,925	54,147	5,269	X X X	3,788,553	3.89	X X X	X X X	3,695,811	92,741
11.04	Other Loan-Backed and Structured Securities	1,583,812	3,080,174	300,200			X X X	4,964,186	5.09	X X X	X X X	4,167,646	796,540
11.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	21,800,109	21,800,109	22.36	X X X	X X X	21,800,109	
11.06	Affiliated Bank Loans						X X X			X X X	X X X		
11.07	Unaffiliated Bank Loans						X X X			X X X	X X X		
11.08	TOTALS	9,250,496	31,442,434	19,630,173	3,732,798	11,632,397	21,800,109	97,488,407	100.00	X X X	X X X	89,591,954	7,896,454
11.09	Line 11.08 as a % of Col. 7	9.49	32.25	20.14	3.83	11.93	22.36	100.00	X X X	X X X	X X X	91.90	8.10
12.	Total Bonds Prior Year												
12.01	Issuer Obligations	891,505	11,159,975	7,334,442	1,133,774	6,406,502	X X X	X X X	X X X	26,926,198	37.95	26,400,066	526,133
12.02	Residential Mortgage-Backed Securities	1,415,045	3,527,581	2,497,109	2,183,445	653,412	X X X	X X X	X X X	10,276,592	14.48	9,999,914	276,679
12.03	Commercial Mortgage-Backed Securities	568,972	734,672	425,434	92,287	11,539	X X X	X X X	X X X	1,832,904	2.58	1,574,162	258,742
12.04	Other Loan-Backed and Structured Securities	822,671	2,121,704	48,420			X X X	X X X	X X X	2,992,795	4.22	2,789,171	203,625
12.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	28,932,065	X X X	X X X	28,932,065	40.77	28,932,065	
12.06	Affiliated Bank Loans						X X X	X X X	X X X				
12.07	Unaffiliated Bank Loans						X X X	X X X	X X X				
12.08	TOTALS	3,698,193	17,543,932	10,305,405	3,409,506	7,071,453	28,932,065	X X X	X X X	70,960,554	100.00	69,695,378	1,265,179
12.09	Line 12.08 as a % of Col. 9	5.21	24.72	14.52	4.80	9.97	40.77	X X X	X X X	100.00	X X X	98.22	1.78
13.	Total Publicly Traded Bonds												
13.01	Issuer Obligations	2,595,592	13,126,765	11,553,946	697,066	10,790,788	X X X	38,764,157	39.76	26,400,066	37.20	38,764,157	X X X
13.02	Residential Mortgage-Backed Securities	3,579,355	9,238,264	4,612,195	2,898,077	836,340	X X X	21,164,231	21.71	9,999,914	14.09	21,164,231	X X X
13.03	Commercial Mortgage-Backed Securities	665,216	1,986,255	984,925	54,147	5,269	X X X	3,695,812	3.79	1,574,162	2.22	3,695,812	X X X
13.04	Other Loan-Backed and Structured Securities	1,144,267	2,739,613	283,766			X X X	4,167,646	4.28	2,789,171	3.93	4,167,646	X X X
13.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	21,800,109	21,800,109	22.36	28,932,065	40.77	21,800,109	X X X
13.06	Affiliated Bank Loans						X X X						X X X
13.07	Unaffiliated Bank Loans						X X X						X X X
13.08	TOTALS	7,984,430	27,090,897	17,434,832	3,649,290	11,632,397	21,800,109	89,591,955	91.90	69,695,378	98.22	89,591,955	X X X
13.09	Line 13.08 as a % of Col. 7	8.91	30.24	19.46	4.07	12.98	24.33	100.00	X X X	X X X	X X X	100.00	X X X
13.10	Line 13.08 as a % of Line 11.08, Col. 7, Section 11	8.19	27.79	17.88	3.74	11.93	22.36	91.90	X X X	X X X	X X X	91.90	X X X
14.	Total Privately Placed Bonds												
14.01	Issuer Obligations		1,043,704	1,612,107			X X X	2,655,811	2.72	526,133	0.74	X X X	2,655,811
14.02	Residential Mortgage-Backed Securities	826,521	2,874,533	566,801	83,508		X X X	4,351,363	4.46	276,679	0.39	X X X	4,351,363
14.03	Commercial Mortgage-Backed Securities		92,741				X X X	92,741	0.10	258,742	0.36	X X X	92,741
14.04	Other Loan-Backed and Structured Securities	439,545	340,561	16,434			X X X	796,540	0.82	203,625	0.29	X X X	796,540
14.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
14.06	Affiliated Bank Loans						X X X					X X X	
14.07	Unaffiliated Bank Loans						X X X					X X X	
14.08	TOTALS	1,266,066	4,351,539	2,195,342	83,508			7,896,455	8.10	1,265,179	1.78	X X X	7,896,455
14.09	Line 14.08 as a % of Col. 7	16.03	55.11	27.80	1.06			100.00	X X X	X X X	X X X	X X X	100.00
14.10	Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.30	4.46	2.25	0.09			8.10	X X X	X X X	X X X	X X X	8.10

SI10 Schedule DA - Verification NONE

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	5,044,842		5,044,842	
2.	Cost of cash equivalents acquired	135,398,487		135,398,487	
3.	Accrual of discount				
4.	Unrealized valuation increase (decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	135,114,542		135,114,542	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,328,787		5,328,787	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Lines 10 minus 11)	5,328,787		5,328,787	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Surplus Debentures - Affiliated																			
000000000	Delta Dental of North Carolina Surplus Note	Raleigh	NC ...	Final Redemption	12/10/2010	07/08/2019	 250,000	.....	.....	.....	.....	.....	.....	..... 250,000	 250,000	.....	.....	.....	..... 81,531
2899999 Subtotal - Surplus Debentures - Affiliated							 250,000	.....	.....	.....	.....	.....	.....	..... 250,000	 250,000	.....	.....	.....	..... 81,531
4999999 Total - Affiliated							 250,000	.....	.....	.....	.....	.....	.....	..... 250,000	 250,000	.....	.....	.....	..... 81,531
5099999 Totals							 250,000	.....	.....	.....	.....	.....	.....	..... 250,000	 250,000	.....	.....	.....	..... 81,531

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			NAIC Desig- nation and Admin- istrative Symbol	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F O R E I G N	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/ Adjusted Carrying Value													Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
9128286T2	U S TREASURY NT 2.375% 05/15/29				1	2,031,464	104.0120	2,012,632	1,935,000	2,032,503		1,039			2.375	1.797	MN	5,382	2,752	12/31/2019	05/15/2029
912810SH2	UNITED STATES TREAS BDS				1	2,590,873	110.5200	2,608,272	2,360,000	2,590,783		(90)			2.875	2.431	MN	8,501	21,381	12/31/2019	05/15/2049
912810SG4	UNITED STATES TREAS BDS TIPS				1	691,824	113.6360	773,040	680,276	705,142	13,518	(199)			1.000	0.948	FA	2,628	3,511	04/24/2019	02/15/2049
9128285J5	UNITED STATES TREAS NTS	SD			1	171,355	106.8790	176,350	165,000	170,743		(612)			3.000	2.371	AO	843	2,475	05/01/2019	10/31/2025
9128286Y1	UNITED STATES TREAS NTS				1	4,045,867	100.4020	4,051,221	4,035,000	4,053,482		7,615			1.750	1.566	JD	3,280	26,863	12/12/2019	06/15/2022
9128287B0	UNITED STATES TREAS NTS				1	298,559	100.4960	301,488	300,000	298,645		86			1.875	1.959	JD	15	2,813	07/25/2019	06/30/2026
912828G38	UNITED STATES TREAS NTS				1	1,741,818	102.6210	1,734,295	1,690,000	1,742,214		396			2.250	1.595	MN	2,992	2,442	12/31/2019	11/15/2024
9128286D7	UNITED STATES TREAS NTS 2.5%02/28/				1	651,450	100.9770	651,302	645,000	651,162		(288)			2.500	1.672	FA	5,449		12/12/2019	02/28/2021
9128285W6	UNITED STATES TREAS NTS TIPS 0.875				1	1,043,612	108.2270	1,097,614	1,014,180	1,061,574	20,091	(2,129)			0.875	0.563	JJ	4,178	3,064	04/24/2019	01/15/2029
0199999 Subtotal - U.S. Governments - Issuer Obligations						13,266,822	X X X	13,406,214	12,824,456	13,306,248	33,609	5,818			X X X	X X X	X X X	33,268	65,301	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY			4	1	45,240	105.9690	44,968	42,435	45,937		(371)			4.000	1.854	MON	141	1,697	02/18/2015	10/20/2044
38378BWM7	GNMA REMIC TRUST 2012-79				1	60,397	3.0820	33,271		45,132		9,016			0.663	4.549	MON	596	7,620	08/23/2017	03/16/2053
38378BSH8	GNMA REMIC TRUST 2013-01				4	84,271	3.2000	34,477		60,465	(10,130)			0.614	(1,407)	MON	551	18,402	08/17/2017	02/16/2054	
38378BNA7	GNMA REMIC TRUST 2013-194				1	117,858	99.7060	119,732	120,085	118,004		16		2.250	2.611	MON	225	2,702	09/27/2017	05/16/2038	
38378XLW9	GNMA REMIC TRUST 2014-120				4	591,341	100.5080	590,288	587,304	591,358		17		2.800	2.668	MON	1,370		12/17/2019	05/16/2039	
38378N6R9	GNMA REMIC TRUST 2014-93				4	233,135	3.7760	173,002		206,052	(13,801)			0.735	7.208	MON	2,805	40,477	11/12/2019	11/16/2055	
38379KQF8	GNMA REMIC TRUST 2015-70				4	152,832	5.8210	128,331		133,734	(13,387)			1.028	6.929	MON	1,889	25,944	07/19/2018	12/16/2049	
38379KRY6	GNMA REMIC TRUST 2015-86				4	126,642	4.5460	96,797		105,568	(11,811)			0.748	4.759	MON	1,327	25,070	02/23/2018	05/16/2052	
38379UJ98	GNMA REMIC TRUST 2016-127				4	106,228	6.9860	88,236		92,652	(7,948)			0.948	3.795	MON	998	12,266	04/24/2018	05/16/2058	
38379UR65	GNMA REMIC TRUST 2016-133				4	424,746	7.2630	409,230		407,411	(17,335)			1.061	5.760	MON	4,984	30,075	06/19/2019	12/16/2057	
38379RJH7	GNMA REMIC TRUST 2016-166				4	287,184	7.8770	281,890		277,969	(9,215)			1.085	5.021	MON	3,237	17,848	07/23/2019	04/16/2058	
38379UGS9	GNMA REMIC TRUST 2016-34				4	398,267	7.0800	324,366		358,463	(30,661)			0.977	3.279	MON	3,731	75,411	04/10/2019	01/16/2058	
38379UJH8	GNMA REMIC TRUST 2016-35 20580316				4	339,916	6.5090	300,939		299,822	(40,094)			0.869	4.269	MON	3,347	31,583	04/11/2019	03/16/2058	
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816				4	382,025	6.4550	319,230		357,061	(24,964)			1.003	4.816	MON	4,135	62,376	04/10/2019	08/16/2057	
38379UNY8	GNMA REMIC TRUST 2016-52				4	64,837	6.1270	49,737		56,183	(5,149)			0.918	4.143	MON	621	9,519	04/17/2018	03/16/2058	
38379USK3	GNMA REMIC TRUST 2016-67				4	381,908	7.3450	320,104		345,407	(29,813)			1.139	4.659	MON	4,138	62,922	04/10/2019	07/16/2057	
38379RWL3	GNMA REMIC TRUST 2017-076				4	64,191	6.9320	53,381		53,352	(4,727)			0.952	3.787	MON	611	7,411	11/15/2017	12/16/2056	
0299999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						3,861,018	X X X	3,367,979	749,824	3,554,570		(210,357)			X X X	X X X	X X X	34,706	431,323	X X X	X X X
U.S. Governments - Commercial Mortgage-Backed Securities																					
38378BQQ5	GNMA CMO 2012			4	1	19,537	99.6380	19,273	19,343	19,478		(23)			1.899	1.709	MON	31	367	03/27/2012	03/16/2040
38378BT73	GNMA CMO 2013				1	90,504	96.6460	87,935	90,987	90,625		14		1.744	1.803	MON	132	1,587	03/15/2013	05/16/2046	
38379KFL7	GNMA REMIC TRUST 2015-37 20550				4	97,601	99.8280	97,032	97,199	97,626		21		2.400	2.355	MON	97	2,333	05/08/2017	02/16/2055	
0399999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities						207,642	X X X	204,240	207,529	207,729		12			X X X	X X X	X X X	260	4,287	X X X	X X X
0599999 Subtotal - U.S. Governments						17,335,482	X X X	16,978,433	13,781,809	17,068,547	33,609	(204,527)			X X X	X X X	X X X	68,234	500,911	X X X	X X X
U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
5946106Y8	MICHIGAN ST				1FE	49,917	100.7920	45,356	45,000	45,263		(899)			4.300	2.267	AO	328	1,935	07/24/2014	04/15/2020
914805ER3	UNIVERSITY PITTSBURGH PA HIGHE				1FE	150,000	100.2620	150,393	150,000	150,000				2.120	2.131	MS	1,060	3,180	01/17/2017	09/15/2020	
1199999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						199,917	X X X	195,749	195,000	195,263		(899)			X X X	X X X	X X X	1,388	5,115	X X X	X X X
1799999 Subtotal - U.S. States, Territories and Possessions (Direct and Guaranteed)						199,917	X X X	195,749	195,000	195,263		(899)			X X X	X X X	X X X	1,388	5,115	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS			2,4	1FE	39,650	105.6660	42,266	40,000	39,680		7			4.250	4.349	MN	217	1,700	08/01/2015	11/15/2046
2599999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						39,650	X X X	42,266	40,000	39,680		7			X X X	X X X	X X X	217	1,700	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3128MDG23	FHLMC			4	1	6,726	101.5780	6,757	6,652	6,703		(6)			2.500	2.234	MON	14	166	08/18/2014	07/01/2027
3137AUPF0	FHLMC					55,193	2.9960	15,855		9,022	(4,281)			1.425	0.193	MON	628	7,991	09/02/2014	06/25/2022	
312934M58	FHLMC A8 7580				4	9,718	110.4060	10,568	9,572	9,758		(44)		5.000	4.582	MON	40	479	08/01/2009	07/01/2039	
312936KB2	FHLMC A8 9290				4	11,449	110.3440	12,199	11,055	11,427		(86)		5.000	4.243	MON	46	553	11/03/2009	10/01/2039	
3128MJGB0	FHLMC GO 8193				4	4,501	114.5630	4,927	4,300	4,590		(47)		6.000	4.240	MON	22	258	08/01/2009	04/01/2037	
31292SBY5	FHLMC PC GOLD CASH 30				4	79,144	106.4220	81,551	76,630	79,458		(678)		4.000	3.235	MON	255	3,065	01/07/2014	12/01/2043	
3128MD3A9	FHLMC PC GOLD COMB 15				4	19,747	103.6410	19,762	19,067	19,546		(40)		3.000	2.235	MON	48	572	09/01/2014	04/01/2029	
3128MMRN5	FHLMC PC GOLD COMB 15				4	63,016	103.0160	63,449	61,592	62,659		(91)		3.000	2.474	MON	154	1,848	01/07/2014	01/01/2029	
3128MJ2S8	FHLMC PC GOLD COMB 30				4	132,648	104.0470	134,897	129,650	132,689		(230)		3.500	3.051	MON	378	4,538	12/22/2017	10/01/2047	
3128MJ2V1	FHLMC PC GOLD COMB 30				4	169,093	102.1250	172,930	169,331	169,098		3		3.000	3.045	MON	(57)	5,080	11/13/2017	11/01/2047	
3128MJQ78	FHLMC PC GOLD COMB 30				4	95,199	105.4530	100,358	95,169	95,189		(22)		3.500	3.526	MON	278	3,331	12/11/2013	02/01/2042	
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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	Description		Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date	
3128MJTU4	FHLMC PC	GOLD COMB 30			4	1	44,210		105.1560	46,577	44,293	44,209		4		3.500	3.567	MON	129	1,550	01/07/2014	01/01/2044	
3128MJX70	FHLMC PC	GOLD COMB 30			4	1	209,061		102.4840	220,227	214,889	209,363		306		3.000	3.473	MON	537	6,447	01/18/2017	04/01/2046	
3128MJYC8	FHLMC PC	GOLD COMB 30			4	1	138,671		104.2810	145,146	139,187	138,672		29		3.500	3.605	MON	406	4,872	12/19/2016	05/01/2046	
312932ZG4	FHLMC PC	GOLD COMB 30			4	1	8,675		110.1560	9,310	8,451	8,674		(52)		5.000	4.418	MON	(11)	423	09/14/2009	05/01/2039	
3129413U9	FHLMC PC	GOLD COMB 30			4	1	20,647		110.3750	20,580	18,645	20,958		(400)		5.000	2.285	MON	78	932	08/07/2014	08/01/2040	
3132WFEC9	FHLMC PC	GOLD PC 30YR			4	1	118,678		103.0000	121,762	118,216	118,631		(37)		3.000	2.962	MON	296	3,546	05/19/2017	07/01/2046	
3132XUFC4	FHLMC PC	GOLD PC 30YR			4	1	254,509		103.9060	257,041	247,378	253,458		(639)		2.850	2.383	MON	588	8,658	12/07/2017	11/01/2047	
3132XUJ30	FHLMC PC	GOLD PC 30YR			4	1	168,811		103.9220	170,452	164,019	168,152		(436)		2.850	2.371	MON	390	5,741	11/20/2017	11/01/2047	
3132XUNA9	FHLMC PC	GOLD PC 30YR			4	1	263,529		103.9220	265,686	255,659	262,180		(863)		2.850	2.365	MON	607	8,948	11/10/2017	11/01/2047	
31292SA83	FHLMC PC	GOLD CASH 30			4	1	73,382		99.5780	73,799	74,112	73,537		59		2.500	2.640	MON	154	1,853	02/25/2013	02/01/2043	
31335AYJ1	FHLMC PC	GOLD COMB 30			4	1	108,146		105.4220	110,671	104,979	107,991		(317)		3.500	2.952	MON	306	3,674	05/15/2017	09/01/2046	
31292SB25	FHLMC PC	GOLD CASH 30			4	1	78,223		106.3590	79,949	75,169	78,091		(69)		4.000	3.045	MON	251	3,007	01/17/2014	02/01/2044	
3128M8NA8	FHLMC PC	GOLD COMB 30			4	1	21,457		112.2660	22,062	19,652	22,044		(452)		5.500	2.521	MON	90	1,081	11/20/2013	08/01/2040	
3128MJT26	FHLMC PC	GOLD COMB 30			4	1	69,839		107.8750	70,421	65,280	70,439		(1,286)		4.500	2.780	MON	245	2,938	01/17/2014	01/01/2044	
3128MJT75	FHLMC PC	GOLD COMB 30			4	1	62,400		106.2660	63,531	59,785	62,569		(752)		4.000	2.991	MON	199	2,391	02/18/2014	02/01/2044	
3128MJTH3	FHLMC PC	GOLD COMB 30			4	1	29,475		106.6560	30,169	28,286	29,666		(348)		4.000	2.986	MON	(23)	1,131	11/08/2013	10/01/2043	
3128MJYD6	FHLMC PC	GOLD COMB 30 4.000 20			4	1	90,712		105.7810	92,058	87,027	90,673		(409)		4.000	3.108	MON	290	3,481	01/11/2017	05/01/2046	
3128MJXG0	FHLMC PC	GOLD COMB 30 4.500 20			4	1	25,846		107.1880	25,644	23,924	26,306		(292)		4.500	2.477	MON	90	1,077	01/01/2016	11/01/2045	
312940EU9	FHLMC PC	GOLD COMB 30 5.000 20			4	1	20,966		110.3280	22,369	20,275	21,087		(212)		0.333	(0.451)	MON	6	1,014	05/13/2010	04/01/2040	
3132JA6N0	FHLMC PC	GOLD PC 30YR			4	1	112,123		105.4530	117,521	111,444	112,052		(113)		3.500	3.424	MON	325	3,901	01/17/2014	06/01/2043	
3132JNZ26	FHLMC PC	GOLD PC 30YR			4	1	61,876		105.2660	65,534	62,255	61,907		41		3.500	3.640	MON	182	2,179	09/10/2013	09/01/2043	
3132WD5D2	FHLMC PC	GOLD PC 30YR			4	1	137,131		102.4840	136,445	133,137	136,849		(270)		3.000	2.557	MON	333	3,994	06/03/2016	06/01/2046	
3132MAVH1	FHLMC PC	GOLD PC 30YR 4.000 20			4	1	40,960		105.9530	40,517	38,240	41,022		(556)		4.000	2.464	MON	127	1,530	05/31/2015	11/01/2044	
3132WLRX6	FHLMC PC	GOLD PC 30YR 4.000 20			4	1	106,664		105.4060	105,691	100,271	105,958		(858)		4.000	2.660	MON	334	4,011	06/05/2017	03/01/2047	
3132Y33P7	FHLMC PC	GOLD PC 30YR 4.500 204811			4	1	168,490		105.4530	170,896	162,059	168,836		346		4.000	2.676	MON	540	6,077	02/05/2019	11/01/2048	
3139BVJA5	FHLMC REMIC SERIES K-006		4,5				66,989		0.0010	1			(6,250)			0.788	4.623	MON	97	10,216	08/01/2014	01/25/2020	
3137ASNK6	FHLMC REMIC SERIES K-019		4			1	114,427		3.0140	50,896		35,110	(27,748)			1.591	(17.862)	MON	2,239	24,473	03/26/2019	03/25/2022	
3137ATRW4	FHLMC REMIC SERIES K-020		4				512,650		100.7880	514,018	510,000	512,061	(589)			2.373	2.136	MON	1,009	5,043	07/11/2019	05/25/2022	
3137AYCF6	FHLMC REMIC SERIES K-025		4,5				60,007		1.9880	19,532		11,091	(5,794)			0.820	(1.946)	MON	671	8,825	10/10/2017	10/25/2022	
3137BYPP9	FHLMC REMIC SERIES K-726		4			1	648,444		100.9440	648,716	642,647	647,357	(1,087)			2.596	2.054	MON	1,390	6,951	06/27/2019	08/25/2023	
3137BYPO7	FHLMC REMIC SERIES K-726		4				226,598		102.7690	226,092	220,000	223,921	(1,125)			2.905	2.388	MON	533	6,391	06/21/2017	04/25/2024	
31416TDX4	FN AA9117		4			1	11,090		108.5310	12,114	11,162	11,087	10			4.500	4.683	MON	42	502	08/01/2009	07/01/2039	
31418BL38	FNMA		4			1	41,864		106.0630	41,883	39,489	41,875	(504)			4.000	2.700	MON	132	1,580	07/14/2015	01/01/2045	
31417CB95	FNMA PAB 5463		4			1	44,014		103.0470	43,546	42,258	43,800	(234)			3.000	2.385	MON	106	1,268	07/20/2012	06/01/2042	
31403DUB3	FNMA P745878		4			1	7,261		112.4690	7,745	6,886	7,494	(138)			5.500	3.166	MON	(8)	379	03/11/2010	10/01/2036	
31416A4W7	FNMA P994637		4			1	5,495		112.2030	5,705	5,084	6,070	(233)			5.500	1.029	MON	23	280	08/08/2011	11/01/2038	
31416H4V4	FNMA PAA0835		4			1	2,450		109.9060	2,649	2,410	2,498	(25)			5.000	4.104	MON	10	121	08/01/2009	01/01/2039	
31416SWB3	FNMA PAA8741		4			1	5,447		108.5310	5,739	5,288	5,518	(58)			4.500	3.545	MON	20	238	07/15/2010	07/01/2039	
31417LBR5	FNMA PAC1847		4			1	2,290		104.0940	2,342	2,250	2,269	(11)			4.500	3.885	MON	(4)	101	08/28/2009	09/01/2024	
31417LD36	FNMA PAC1921		4			1	12,044		107.2030	12,818	11,956	12,053	(26)			4.000	3.838	MON	40	478	07/14/2010	09/01/2039	
31417NAQ4	FNMA PAC3614		4			1	1,455		104.2340	1,518	1,457	1,454				4.000	4.033	MON	(2)	58	08/01/2009	08/01/2024	
31417QRZ9	FNMA PAC5003		4			1	20,502		108.5940	21,993	20,252	20,543	(91)			4.500	4.177	MON	76	911	01/13/2010	01/01/2040	
31419A4N4	FNMA PAE 0828		4			1																	

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140HBH50	FNMA PASS-THRU LNG 30 YEAR			4	1	757,263	103.5160	772,658	746,417	758,081		817			3,500	3.151	MON	2,177	13,062	06/01/2019	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR			4	1	363,297	106.0000	376,449	355,140	362,275		(1,022)			4,000	3.334	MON	1,184	13,022	01/15/2019	11/01/2048
3140JM744	FNMA PASS-THRU LNG 30 YEAR			4	1	783,238	104.0310	791,080	760,425	783,380		142			4,000	3.007	MON	2,535	15,209	06/01/2019	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR			4	1	5,895	112.2970	6,252	5,567	6,287		(176)			5,500	2,410	MON	26	306	02/16/2010	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR			4	1	24,807	110.8750	25,314	22,831	24,661		(344)			4,500	2,762	MON	86	1,027	09/01/2014	08/01/2041
31410XGC4	FNMA PASS-THRU LNG 30 YEAR			4	1	2,766	110.9690	2,931	2,641	2,846		(26)			6,000	3,937	MON	13	159	08/01/2009	09/01/2036
31416NCW0	FNMA PASS-THRU LNG 30 YEAR			4	1	5,900	108.5310	5,882	5,419	5,942		(88)			4,500	2,439	MON	20	244	08/01/2014	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR			4	1	13,153	108.5310	13,078	12,050	13,193		(192)			4,500	2,470	MON	45	542	08/01/2014	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR			4	1	12,627	103.0630	13,181	12,789	12,641		14			3,000	3,210	MON	32	384	08/01/2014	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR			4	1	7,242	110.0160	7,185	6,531	7,432		(126)			5,000	1,997	MON	27	327	08/07/2014	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR			4	1	20,172	105.3910	20,757	19,695	20,179		(74)			3,500	3,045	MON	57	689	08/01/2014	12/01/2041
31418CMG6	FNMA PASS-THRU LNG 30 YEAR			4	1	200,223	104.7030	211,002	201,524	200,242		66			4,000	4,170	MON	672	8,061	12/04/2017	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR			4	1	123,727	104.9370	127,037	121,060	123,576		(154)			4,000	3,492	MON	404	4,842	06/01/2018	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR			4	1	172,497	103.9370	180,297	173,467	172,541		35			3,500	3,619	MON	506	6,071	03/02/2018	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR			4	1	1,084,131	102.7970	1,096,815	1,066,973	1,084,271		140			3,500	3,060	MON	3,112	18,659	06/05/2019	05/01/2049
3140H1XD7	FNMA PASS-THRU INT 15 YEAR			4	1	331,618	103.9380	339,164	326,315	331,597		(21)			3,500	3,078	MON	952	10,469	01/16/2019	03/01/2033
31417BS0	FNMA PASS-THRU INT 15 YEAR 2.5			4	1	23,408	101.3280	23,017	22,716	23,121		(57)			2,500	1,871	MON	47	568	07/01/2012	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR			4	1	53,336	108.1560	54,078	50,000	53,941		(1,038)			4,500	2,776	MON	188	2,250	01/07/2014	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR			4	1	15,407	107.8120	16,034	14,872	15,496		(49)			4,500	3,586	MON	56	669	01/18/2017	02/01/2045
31418BP67	FNMA PASS-THRU LNG 30 YEAR			4	1	21,337	105.5310	21,010	19,909	21,562		(115)			4,000	2,262	MON	66	796	11/01/2016	03/01/2045
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1	11,595	105.9690	11,478	10,832	11,647		(177)			4,000	2,401	MON	36	433	04/06/2015	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1	45,823	105.9690	45,796	43,217	45,957		(517)			4,000	2,645	MON	144	1,729	07/14/2015	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0			4	1	33,623	105.9690	33,426	31,543	33,741		(523)			4,000	2,522	MON	105	1,262	03/06/2015	03/01/2045
31418CAF8	FNMA PASS-THRU LNG 30 YEAR 4.000 2			4	1	323,979	104.0160	330,255	317,505	324,516		537			4,000	3,266	MON	1,058	8,994	03/01/2019	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5			4	1	22,133	108.5940	23,654	21,782	22,196		(121)			0,466	0,099	MON	8	980	06/14/2010	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0			4	1	7,924	110.0000	8,392	7,629	8,102		(125)			5,000	3,425	MON	32	381	01/13/2010	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3			4	1	69,565	102.5310	68,142	66,460	68,855		(157)			3,000	1,890	MON	166	1,994	03/01/2015	08/01/2028
31418AES3	FNMA PMA 1044			4	1	67,760	103.0310	68,132	66,128	67,677		(227)			3,000	2,598	MON	165	1,984	06/07/2012	04/01/2042
3136AQV72	FNMA REMIC TRUST 2016-M1			4	1	398,214	100.6760	398,306	395,633	398,157		(56)			2,428	1,900	MON	801	5,896	06/21/2019	01/25/2026
3136AY6W8	FNMA REMIC TRUST 2017-M15			4	1	457,584	103.5300	461,618	445,879	456,002		(1,582)			2,959	2,194	MON	1,099	7,844	05/15/2019	09/25/2027
3136AY7K3	FNMA REMIC TRUST 2018-M1			4	1	177,046	103.3480	175,910	170,211	176,426		(620)			2,985	1,770	MON	423	2,468	07/02/2019	12/25/2027
3136B2GY2	FNMA REMIC TRUST 2018-M10 20280725			4	1	640,681	106.4240	655,123	615,577	637,416		(3,264)			3,384	2,380	MON	1,736	14,121	04/24/2019	07/25/2028
3136B27K2	FNMA REMIC TRUST 2018-M14			4	1	452,214	107.8810	452,437	419,384	449,166		(3,048)			3,578	1,658	MON	1,250	6,377	07/08/2019	08/25/2028
31418CAE1	FNMA UMBS LNG 30 YEAR			4	1	1,354,823	102.7970	1,353,589	1,316,761	1,355,726		902			3,500	3,142	MON	3,841	3,841	11/06/2019	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR			4	1	1,122,503	101.5310	1,131,909	1,114,838	1,122,614		111			3,000	2,885	MON	2,787	16,723	06/07/2019	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR			4	1	521,578	101.4530	523,918	516,414	521,556		(22)			3,000	2,890	MON	1,291	1,291	11/08/2019	11/01/2049
30261NAG5	FREMF MTG TR 2013-K25 144A			4	1	590,331	101.8810	590,910	580,000	590,246		(85)			3,617	2,914	MON	1,749		12/23/2019	11/25/2045
30265AAN4	FREMF MTG TR 2013-K33 144A			4	1	864,682	103.6710	865,656	835,000	864,404		(278)			3,499	2,426	MON	2,435		12/19/2019	08/25/2046
38378KSD2	GNMA REMIC TRUST 2013-80			4	1	47,732	5.4960	31,267		36,268		(5,186)			0,944	3,296	MON	433	13,748	08/17/2017	03/16/2052
38378XXS5	GNMA REMIC TRUST 2014-169			4	1	66,372	100.0520	66,316	66,281	66,368		(13)			2,600	2,584	MON	144	1,723	09/22/2017	11/16/2042
38379UWM4	GNMA REMIC TRUST 2016-86			4	1	56,798	7.4290	39,482		42,558		(3,843)			1,053	4,072	MON	466	8,122	06/22/2016	03/16/2058
2699999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						18,401,433	X X X	18,380,981	17,611,606	18,121,296		(81,321)			X X X	X X X	X X X	52,109	445,328	X X X	X X X
3199999 Subtotal - U.S. Special Revenue, Special Assessment						18,441,083	X X X	18,423,247	17,651,606	18,160,976		(81,314)			X X X	X X X	X X X	52,326	447,028	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
91087BAF7	UNITED MEXICAN STATES GLBL NT 4.5%		C	1	2FE	492,960	109.6500	526,320	480,000	497,264		4,304			4,500	4,073	AO	4,140	10,800	04/17/2019	04/22/2029
00440EAV9	ACE INA HLDG INC			1.2	1FE	683,2															

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	Description	Code	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076BA9	HOME DEPOT INC			1,2	1FE	669,268		116,0630	748,606	645,000	668,605		(484)		4.200	3.995	AO	6,773	17,745	04/29/2019	04/01/2043
446150AK0	HUNTINGTON BANCSHARES INC			2	2FE	722,523		100,5540	739,072	735,000	727,905		2,591		2.300	2.810	JJ	7,842	10,868	07/08/2019	01/14/2022
459745GN9	INTERNATIONAL LEASE FIN CORP				2FE	118,175		108,9520	114,400	105,000	113,057		(2,922)		5.875	2.837	FA	2,330	6,169	02/14/2017	08/15/2022
485170BD5	KANSAS CITY SOUTHERN			1,2	2FE	782,439		99,7660	778,175	780,000	782,419		(20)		2.875	2.859	MN	2,679		12/16/2019	11/15/2029
532457BH0	LILLY ELI & CO			1,2	1FE	779,164		103,1400	790,052	766,000	779,107		(56)		2.750	2.428	JD	1,755	11,500	12/20/2019	06/01/2025
539830BL2	LOCKHEED MARTIN CORP			1,2	1FE	682,608		127,1570	769,300	605,000	688,367		6,054		4.700	3.892	MN	3,633	21,033	05/13/2019	05/15/2046
56585AAG7	MARATHON PETE CORP			1,2	2FE	336,096		105,0440	346,645	330,000	334,855		(775)		3.625	3.311	MS	3,522	7,794	05/01/2019	09/15/2024
58933YAF2	MERCK & CO INC NEW			1	1FE	672,981		103,0380	695,507	675,000	673,674		585		2.800	2.885	MN	2,258	18,900	04/25/2019	05/18/2023
594918CA0	MICROSOFT CORP			1,2	1FE	692,347		122,7060	779,183	635,000	691,235		(951)		4.250	3.764	FA	10,870	18,063	04/26/2019	02/06/2047
61746BEF9	MORGAN STANLEY			1	1FE	673,308		106,4810	708,099	665,000	672,233		(690)		3.625	3.479	JJ	10,781	15,769	04/26/2019	01/20/2027
665772CP2	NORTHN STS PWR CO MINN			2	1FE	77,818		106,9730	85,578	80,000	77,890		45		3.600	3.796	MN	368	2,880	08/23/2018	05/15/2046
693475AV7	PNC FINL SVCS GROUP INC			2	1FE	676,664		105,3200	700,378	665,000	674,999		(1,665)		3.500	3.128	JJ	10,215	11,638	04/18/2019	01/23/2024
759351AE9	REINSURANCE GROUP AMER INC			1,2	2FE	163,470		95,7750	164,733	172,000	162,633		(3,038)		4.559	4.944	MJSD	350	8,949	10/01/2017	12/15/2065
806851AG6	SCHLUMBERGER HLDGS CORP 144A			1,2	2FE	796,011		107,7050	829,329	770,000	793,800		(2,210)		4.000	3.452	JD	856	30,800	05/16/2019	12/21/2025
87612EBG0	TARGET CORP			2	1FE	576,517		114,9880	672,680	585,000	576,682		136		3.900	4.026	MN	2,915	20,378	05/23/2019	11/15/2047
91159HS2	U S BANCORP MTNS BK ENT			2	1FE	688,513		112,2220	740,665	660,000	690,347		(2,274)		3.900	3,293	AO	4,648	17,063	04/29/2019	04/26/2028
90345WAD6	US AIRWAYS 2012-2A PIT			4	1FE	47,249		107,8770	47,744	44,257	46,525		(185)		4.625	3,523	JD	159	2,047	05/31/2015	12/03/2026
92343VCK8	VERIZON COMMUNICATIONS INC			1	2FE	805,549		124,1400	794,496	640,000	805,403		(146)		4.862	3,411	FA	11,237		12/17/2019	08/21/2046
92826CAH5	VISA INC			2	1FE	682,086		104,6490	722,078	690,000	682,891		612		2.750	2,921	MS	5,587	12,513	04/25/2019	09/15/2027
931142EC3	WALMART INC			1,2	1FE	683,389		118,5340	788,251	665,000	683,250		(221)		4.050	3,932	JD	150	26,933	04/17/2019	06/29/2048
01626PAJ5	ALIMENTATION COUCHE TARD INC 144A		C	1,2	2FE	680,219		101,1310	692,746	685,000	681,204		886		2.700	2,947	JJ	7,963	12,083	05/22/2019	07/26/2022
06368BGS1	BANK MONTREAL QUE LW TIER II		C	2	2FE	793,018		104,2950	839,575	805,000	793,498		466		3.803	3,976	JD	1,361	28,808	06/28/2019	12/15/2032
29250NAR6	ENBRIDGE INC		C	1,2	2FE	491,821		105,9250	524,329	495,000	492,333		355		3.700	3,821	JJ	8,445	11,933	04/24/2019	07/15/2027
67077MAU2	NUTRIEN LTD		C	1,2	2FE	472,947		119,2650	488,987	410,000	472,401		(546)		5.000	4,136	AO	5,125	10,250	07/08/2019	04/01/2049
89114QBL1	TORONTO DOMINION BANK		C		1FE	694,471		100,0700	705,494	705,000	697,885		2,964		1.800	2,491	JJ	5,922	7,605	05/14/2019	07/13/2021
961214DF7	WESTPAC BKG CORP		C	2	2FE	638,659		105,8950	661,844	625,000	637,335		(959)		4.322	4,031	MN	2,851	16,964	06/11/2019	11/23/2031
89153VAL3	TOTAL CAPITAL		C	1	1FE	508,014		107,1120	519,493	485,000	503,163		(3,192)		3.750	2,833	AO	4,092	11,906	04/23/2019	04/10/2024
05607MAA5	BAA FUNDING LTD 144A		D		1FE	368,001		103,4140	361,949	350,000	362,500		(2,461)		4.875	3,824	JJ	7,868	11,019	05/23/2019	07/15/2023
822582BY7	SHELL INTERNATIONAL FIN BV		C	1	1FE	679,037		109,9730	747,816	680,000	679,045		7		3.750	3,793	MS	7,721	16,688	04/26/2019	09/12/2046
3299999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						24,027,878	X X X	25,318,344	23,288,077	24,028,229		(4,025)			X X X	X X X	X X X	211,956	576,349	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2			4	1FE	513,725		104,4430	519,400	497,307	510,342		(2,564)		3.786	2,566	MON	1,569	11,979	07/17/2019	10/17/2036
02660TCS0	AMERICAN HOME MTG 2004-4 20450			4	1FM	51,101		100,5650	51,225	50,937	50,621		(344)		4.390	4,859	MON	186	2,349	12/08/2017	05/25/2045
17326QAA1	CITIGROUP MTG LN TR 2018-RP1			4	1FM	116,197		100,5930	117,230	116,540	95,822		7,794		3.000	22,453	MON	291	3,496	02/07/2018	09/25/2064
12646XAW2	CSMC TRUST 2013-IVR3 144A			4	1FM	144,249		101,7200	147,867	145,367	144,408		94		3.446	3,628	MON	417	5,015	03/07/2018	05/25/2043
29445FAH1	EQUIFIRST MTG LN TR 2003-2			4	1FM	66,398		98,9210	67,497	68,233	66,840		(92)		2.865	4,194	MON	81	2,330	12/05/2017	09/25/2033
64829EAA2	NEW RESI MTG LN TR 2015-2 144A			4	1FE	369,379		103,2560	367,704	356,108	369,418		39		3.750	2,767	MON	1,113	6,677	06/25/2019	08/25/2055
64830BAA5	NEW RESI MTG TR 2017-6			4	1FM	542,197		103,8480	543,295	523,163	541,930		(267)		4.000	3,006	MON	1,744	9,823	06/04/2019	08/25/2057
64830GAB2	NEW RESI MTG TR-144A			4	1FM	492,155		103,6520	495,653	478,192	491,338		(759)		4.000	3,130	MON	1,594	12,729	05/16/2019	12/25/2057
64829HAD9	PVTP NEW RESIDENTIAL MTG LN 144A			4	1FM	335,317		101,7680	336,203	330,361	335,414		97		3.250	2,853	MON	895	5,368	06/06/2019	09/25/2056
75156UAC1	RAMP SERIES TRUST 2006-R22			4	1FM	72,096		99,4810	71,981	72,356	72,156		(62)		2.332	2,860	MON	33	2,008	08/08/2018	05/25/2036
76112BC65	RESIDENTIAL ASSET 2005-EFC4			4	1FM	51,070		100,0920	51,213	51,166	51,117		(153)		2.512	2,872	MON	25	1,551	10/03/2017	09/25/2035
81746MAA8	SEQUOIA MTG TR 2015-4 144A			4	1FM	137,854		101,7150	138,738	136,399	137,820		(34)		3.000	2,640	MON	341	1,705	07/24/2019	11/25/2030
86359LPF0	STRUCTURED ASSET MTG 2005-AR5			4	1FM	95,976		99,4040	99,931	100,530	96,117		(641)		2.264	3,713	MON	76	2,795	12/08/2017	07/19/2035
89171VAK3	TOWD POINT MTG TR 2015-5			4	1FM	71,086		99,9240	70,165	70,218	70,534										

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	F O R E I G N	Bond CHAR	NAIC Desig- nation and Admin- istrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of Interest	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
02007MAG5	ALLY AUTO RECV TR 2018-1			4	1FE	209,978		100.6820	211,433	210,000			5		2.660	2.696	MON	248	5,586	01/25/2018	05/15/2023
02587AAJ3	AMERICAN EXPRESS CR TR 2017-1			4	1FE	269,936		99.9950	269,988	270,018			(14)		1.930	1.942	MON	232	5,211	02/13/2017	09/15/2022
09659QAD9	BMW VEH OWNER TR 2018-A			4	1FE	187,618		100.2700	188,127	187,620			(3)		2.350	2.373	MON	73	4,409	01/23/2018	04/25/2022
126802CL9	CABELAS CC MSTR TR 2013-I			4	1FE	467,098		101.6720	467,692	460,000			(758)		2.710	2.395	MON	485	6,233	06/17/2019	02/17/2026
14041NFK2	CAPITAL ONE CC TR 2017-1			4	1FE	134,970		100.0120	135,016	135,000			3		2.000	2.023	MON	105	2,700	03/27/2017	01/17/2020
14041NEX5	CAPITAL ONE MULTI ASSET EXECUTION			4	1FE	99,942		102.1790	102,179	100,000			(2)		2.750	2.793	MON	122	2,750	07/16/2015	05/15/2025
14314JAD2	CARMAX AUTO OWNER TR 2017-1			4	1FE	139,959		100.2690	140,376	140,000			9		2.660	2.701	MON	166	3,178	01/25/2017	09/15/2022
149806AB7	CAZENOVIA CREEK FDG I 2015-1 2			4	1FE	60		99.5040	60	60					2.773	2.641	MON	2		07/01/2015	12/10/2023
17305EGG4	CITIBANK CCIT 2017-A8			4	1FE	149,983		99.9950	149,993	150,000			(12)		1.860	1.860	FA	1,108	2,790	08/01/2017	08/08/2022
12636WAE6	CNH EQUIPMENT TR 2017-A 202402			4	1FE	164,981		100.6050	165,998	165,000			4		2.480	2.511	MON	182	4,092	03/15/2017	02/15/2024
254683BX2	DISCOVER CARD EXECUTION NOTE TRUST			4	1FE	99,953		100.9880	100,988	100,000			(30)		2.390	2.383	MON	106	2,390	01/13/2017	07/15/2024
35105DAC5	FOURSIGHT CAP AUTO RECV 2018-1			4	1FE	114,063		100.3340	114,468	114,087			(126)		3.240	3.165	MON	164	3,696	03/13/2018	09/15/2022
44891EAC3	HYUNDAI AUTO RECV TR 2016-B			4	1FE	10,739		99.9320	10,733	10,740					1.290	1.303	MON	6	139	09/14/2016	04/15/2021
46641YAA1	JP MORGAN MTG TR 2014-2 144A			4	1FM	88,181		100.9740	88,507	87,946			(64)		3.000	2.858	MON	219	2,630	03/22/2018	06/25/2029
59166BAA9	METLIFE SEC TR 2017 144A			4	1FM	333,598		101.1190	339,053	335,302			245		3.000	3.260	MON	838	7,487	04/25/2019	04/25/2055
595481AC6	MID-STATE CAPITAL 2005-1 20400			4	3FE	27,662		111.3980	28,744	25,803			(108)		7.080	5.811	MON	152	1,826	10/06/2014	01/15/2040
59980CAA1	MILL CITY MTG LN TR-144A			4	1FM	177,394		100.4470	172,543	171,776			(1,185)		2.750	0.083	MON	394	1,625	08/01/2019	01/25/2061
80286GAD3	SANTANDER DRIVE AUTO TR 2019-2			4	1FE	595,772		100.4610	597,742	595,000			181		2.590	2.520	MON	685	7,072	11/26/2019	05/15/2023
87165LBU4	SYNCHRONY CC MSTR NT 2017-2			4	1FE	470,551		101.5250	477,168	470,000			(99)		2.620	2.615	MON	547	7,183	05/13/2019	10/15/2025
87165LAF8	SYNCHRONY CC MSTR NT TR 2015-1			4	1FE	167,127		100.0780	165,128	165,000			(789)		2.370	1.902	MON	174	3,911	06/22/2017	03/15/2023
89172HAJ6	TOWD POINT MTG TR 2015-3 144A			4	1FM	199,431		100.5030	199,120	198,123			(699)		3.500	2.505	MON	578	4,045	05/16/2019	03/25/2054
89238KAE2	TOYOTA AUTO RECV OWN TR 2017-D			4	1FE	174,980		100.2320	175,020	175,000			(13)		2.120	2.132	MON	165	3,710	11/08/2017	02/15/2023
981464FJ4	WORLD FIN NETWORK CCMT 2016-A			4	1FE	631,191		99.9020	639,375	640,000			2,456		2.030	2.625	MON	577	9,778	05/07/2019	04/15/2025
98162KAD5	WORLD OMNI AUTO LEASE 2017-A 2			4	1FE	50,441		100.0050	50,444	50,442			(32)		2.320	2.273	MON	52	1,170	03/07/2017	08/15/2022
3599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,965,608		X X X	4,990,281	4,956,606		(1,031)			X X X	X X X	X X X	7,378	93,613	X X X	X X X
3899999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						36,463,203		X X X	37,813,550	35,533,870		(18,652)			X X X	X X X	X X X	239,226	817,935	X X X	X X X
Hybrid Securities - Issuer Obligations																					
060505EL4	BANK AMER CORP			2	2FE	696,094		113.5000	709,375	625,000			(6,399)		6.500	4.147	AO	7,674	20,313	06/20/2019	10/23/2049
064058AD2	BANK NEW YORK MELLON CORP			2	2FE	801,720		101.0000	792,850	790,283			(8,178)		4.950	3.520	JD	1,187	34,526	06/28/2019	12/29/2049
808513AP0	CHARLES SCHWAB E FLT			2	2FE	776,885		103.2500	810,513	785,000			1,466		4.625	4.857	MS	12,102	22,778	06/28/2019	03/01/2022
46625HKK5	JPMORGAN CHASE & CO			2	2FE	804,245		100.7600	797,012	791,000			(7,803)		5.300	3.868	MN	7,026	38,478	06/28/2019	05/01/2049
59156RBP2	METLIFE INC			2	2FE	798,888		101.2880	795,111	785,000			(1,702)		5.250	2.854	JD	1,832	25,856	06/28/2019	12/29/2049
4299999 Subtotal - Hybrid Securities - Issuer Obligations						3,877,832		X X X	3,904,861	3,771,000		(22,616)			X X X	X X X	X X X	29,821	141,951	X X X	X X X
4899999 Subtotal - Hybrid Securities						3,877,832		X X X	3,904,861	3,850,546		(22,616)			X X X	X X X	X X X	29,821	141,951	X X X	X X X
Exchange Traded Funds as Identified by the SVO																					
72201R833	PIMCO ETF TR			2	2	9,882,173		101.5900	9,896,187				49,076				N/A	18,508	255,244	03/07/2019	
78464A474	SPDR SERIES TRUST			2	2	3,003,901		30.8400	3,046,437				42,536				N/A		70,016	03/07/2019	
92203J407	VANGUARD CHARLOTTE FDS			2	2	8,441,232		56.5800	8,857,486				363,056				N/A		301,480	01/23/2019	
5899999 Subtotal - Exchange Traded Funds as Identified by the SVO						21,327,306		X X X	21,800,110	21,800,110		454,668			X X X	X X X	X X X	18,508	626,740	X X X	X X X
6099999 Subtotal - SVO Identified Funds						21,327,306		X X X	21,800,110	21,800,110		454,668			X X X	X X X	X X X	18,508	626,740	X X X	X X X
7699999 Subtotals - Issuer Obligations						41,412,099		X X X	42,867,434	40,118,533		33,609	(21,715)		X X X	X X X	X X X	276,650	790,416	X X X	X X X
7799999 Subtotals - Residential Mortgage-Backed Securities						26,127,197		X X X	25,637,344	22,163,287			(288,972)		X X X	X X X	X X X	97,132	959,770	X X X	X X X
7899999 Subtotals - Commercial Mortgage-Backed Securities						3,812,613		X X X	3,820,781	3,694,859			(16,290)		X X X	X X X	X X X	9,835	69,141	X X X	X X X
7999999 Subtotals - Other Loan-Backed and Structured Securities						4,965,608		X X X	4,990,281	4,956,606			(1,031)		X X X	X X X	X X X	7,378	93,613	X X X	X X X
8099999 Subtotals - SVO Identified Funds						21,327,306		X X X	21,800,110	21,800,110		454,668			X X X	X X X	X X X	18,508	626,740	X X X	X X X
8399999 Grand Total - Bonds						97,644,823		X X X	99,115,950	70,933,285		488,277	(328,008)		X X X	X X X	X X X	409,503	2,539,680	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol	Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
19075Q862	COBANK ACB FXD/FLTG SER PFD			 800.000	 100.00	 106.000	 84,800	 106.000	 84,800	 80,973	 1,240	 4,960		 6,400			 6,400		2FE	01/08/2015
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							 84,800	 X X X . .	 84,800	 80,973	 1,240	 4,960		 6,400			 6,400		. . . X X X . .	. X X X .
8999999 Total Preferred Stocks							 84,800	 X X X . .	 84,800	 80,973	 1,240	 4,960		 6,400			 6,400		. . . X X X . .	. X X X .

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Desig- nation
Parent, Subsidiaries and Affiliates Other																	
36193*101	The 4100 GROUP, LLC			1,500.000	37,557,483	25,038.322	37,557,483	34,750,000				700,452		700,452		02/13/2015	
76205#109	RENAISSANCE HOLDING COMPANY			563.000	4,066,857	7,223.547	4,066,857	5,630,000				(424,712)		(424,712)		06/01/2017	
9399999	Subtotal - Parent, Subsidiaries and Affiliates Other				41,624,340	X X X	41,624,340	40,380,000				275,740		275,740		X X X	X X X
Mutual Funds																	
057071409	BAIRD FDS INC			110,159.483	1,076,258	9.770	1,076,258	1,057,390		46,396		19,351		19,351		12/26/2019	
111111134	DELTA DENTAL INSURANCE COMPANY			166.000	10,020	60.361	10,020	10,020								01/01/2002	
233203827	DFA INVT DIMENSIONS GROUP INC			86,249.802	3,336,142	38.680	3,336,142	2,974,523		127,325		500,399		500,399		12/17/2019	
233203843	DFA INVT DIMENSIONS GROUP INC			96,871.652	3,393,414	35.030	3,393,414	3,333,567		117,507		494,869		494,869		12/16/2019	
23320G323	DFA WORLD EX US GOVT FXD-INS			588,465.287	6,025,885	10.240	6,025,885	5,812,304		248,922		224,038		224,038		12/13/2019	
25434D203	DIMENSIONAL INVT GROUP INC			127,067.736	2,252,911	17.730	2,252,911	2,612,960		154,487		223,243		223,243		12/17/2019	
256210105	DODGE & COX INCOME FD			0.003	13.333											03/07/2018	
31420B300	FEDERATED INSTL TR			387,473.930	3,847,616	9.930	3,847,616	3,753,404		215,129		216,353		216,353		12/01/2019	
33739E108	FIRST TR EXCHANGE-TRADED FD			34,150.000	685,391	20.070	685,391	650,322		23,715		35,068		35,068		06/19/2019	
355148859	FRANKLIN BS ADV NEW			(0.001)	40.000											12/16/2013	
464287309	ISHARES TR			19,075.000	3,693,683	193.640	3,693,683	2,171,365		60,072		819,653		819,653		05/10/2017	
464287614	ISHARES TR RUSSELL 1000 GROWTH IND			25,373.000	4,463,618	175.920	4,463,618	2,468,769		40,979		1,032,731		1,032,731		11/13/2019	
4812C1330	JPMORGAN TR II			0.002	11.111											02/26/2018	
54400N409	LORD ABBETT HIGH YIELD FD			345,841.020	2,604,183	7.530	2,604,183	2,521,250		204,008		143,638		143,638		12/02/2019	
68380T608	OPPENHEIMER INT'L BOND FD-I			(0.002)	5.000											02/15/2013	
75644E103	RED CEDAR FUND TRUST			540,000.000	5,394,600	9.990	5,394,600	5,400,000				(5,400)		(5,400)		12/11/2019	
77956H104	Rowe T Price Int'l Funds Inc			(0.116)	(1)	8.966	(1)	(1)								06/01/2005	
808524805	SCHWAB INTL EQUITY			94,985.000	3,194,346	33.630	3,194,346	3,153,788		91,862		455,198		455,198		12/11/2019	
808524409	SCHWAB STRATEGIC TR			76,208.000	4,581,625	60.120	4,581,625	3,889,507		108,064		596,036		596,036		11/01/2019	
808524201	SCHWAB US LARGE_CAP			98,088.000	7,534,139	76.810	7,534,139	5,478,196		129,408		1,398,633		1,398,633		07/23/2019	
78464A409	SPDR S&P 500 GROWTH ETF			132,847.000	5,567,618	41.910	5,567,618	4,290,671		55,875		830,910		830,910		11/01/2019	
74144Q500	T ROWE PRICE INSTL INTL BOND FUND			(0.005)	8.000											03/15/2013	
922908785	VANGAURD SMALL CAP VALUE INDEX			60,209.164	1,982,086	32.920	1,982,086	1,776,988		40,472		327,653		327,653		12/23/2019	
921921300	VANGUARD FENWAY FDS			42,172.598	3,355,252	79.560	3,355,252	2,944,159		142,067		507,920		507,920		12/17/2019	
922908850	VANGUARD INDEX FDS			100,746.498	4,711,914	46.770	4,711,914	3,900,765		90,164		632,996		632,996		12/23/2019	
922908553	VANGUARD INDEX FDS REIT ETF			12,137.000	1,126,192	92.790	1,126,192	979,714		38,161		221,136		221,136		09/26/2018	
922040100	VANGUARD INSTL INDEX FD			51,758.549	15,021,884	290.230	15,021,884	7,840,516		399,615		2,897,959		2,897,959		12/23/2019	
92206C680	VANGUARD RUSSELL 1000 GROWTH			28,850.000	5,219,831	180.930	5,219,831	3,376,345		43,834		1,085,372		1,085,372		11/01/2019	
922908819	VANGUARD SMALL CAP GROWTH INDEX			37,992.182	2,125,663	55.950	2,125,663	1,545,632		12,357		512,341		512,341		12/23/2019	
921908869	VANGUARD SPECIALIZED PORTFOLIO			176,707.886	3,599,540	20.370	3,599,540	3,103,172		75,735		681,006		681,006		12/17/2019	
921909784	VANGUARD STAR FD			37,036.818	4,424,789	119.470	4,424,789	3,980,313		132,899		651,769		651,769		12/20/2019	
921946406	VANGUARD WHITEHALL FDS INC			40,934.000	3,835,925	93.710	3,835,925	3,211,204		99,955		529,967		529,967		11/13/2019	
97717W307	WISDOMTREE TR			31,052.000	3,289,336	105.930	3,289,336	2,507,360		79,446		638,855		638,855		07/23/2019	
9499999	Subtotal - Mutual Funds				106,353,860	X X X	106,353,860	84,744,203		2,778,454		15,671,694		15,671,694		X X X	X X X
9799999	Total Common Stocks				147,978,200	X X X	147,978,200	125,124,203		2,778,454		15,947,434		15,947,434		X X X	X X X
9899999	Total Preferred and Common Stocks				148,063,000	X X X	148,063,000	125,205,176	1,240	2,783,414		15,953,834		15,953,834		X X X	X X X

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38378XLW9 ...	GNMA REMIC TRUST 2014-120		12/17/2019	Bank of America	X X X	591,341	587,304	868
38378N6R9 ...	GNMA REMIC TRUST 2014-93		11/12/2019	Bank of America	X X X	96,966		708
38379UR65 ...	GNMA REMIC TRUST 2016-133		06/19/2019	Bank of America	X X X	424,746		3,859
38379RJH7 ...	GNMA REMIC TRUST 2016-166		07/23/2019	Bank of America	X X X	287,184		2,738
38379UGS9 ...	GNMA REMIC TRUST 2016-34		04/10/2019	Bank of America	X X X	258,780		1,353
38379UJH8 ...	GNMA REMIC TRUST 2016-35 20580316		04/11/2019	Bank of America	X X X	339,916		1,727
38379UPJ9 ...	GNMA REMIC TRUST 2016-50 20570816		04/10/2019	Bank of America	X X X	382,025		2,187
38379USK3 ...	GNMA REMIC TRUST 2016-67		04/10/2019	Bank of America	X X X	268,724		1,552
9128286T2 ...	U S TREASURY NT 2.375% 05/15/29		12/31/2019	Bank of America	X X X	2,057,989	1,960,000	7,908
912810SH2 ...	UNITED STATES TREAS BDS		12/31/2019	Bank of America	X X X	3,395,288	3,125,000	14,483
912810SG4 ...	UNITED STATES TREAS BDS TIPS		04/24/2019	Bank of America	X X X	955,477	940,000	1,548
9128285J5 ...	UNITED STATES TREAS NTS		05/01/2019	Bank of America	X X X	171,355	165,000	40
9128286Y1 ...	UNITED STATES TREAS NTS		12/12/2019	Bank of America	X X X	4,326,046	4,315,000	13,587
9128287B0 ...	UNITED STATES TREAS NTS		07/25/2019	Bank of America	X X X	298,559	300,000	443
912828G38 ...	UNITED STATES TREAS NTS		12/31/2019	Bank of America	X X X	1,814,774	1,760,000	5,852
9128286D7 ...	UNITED STATES TREAS NTS 2.5%02/28/		12/12/2019	Bank of America	X X X	651,450	645,000	4,740
9128285W6 ...	UNITED STATES TREAS NTS TIPS 0.875		04/24/2019	Bank of America	X X X	1,424,321	1,385,000	3,030
0599999 Subtotal - Bonds - U.S. Governments						17,744,941	15,182,304	66,623
Bonds - U.S. Special Revenue, Special Assessment								
3132Y33P7 ...	FHLMC PC GOLD PC 30YR 4.500 204811		02/05/2019	Bank of America	X X X	229,616	220,851	138
3137ASNK6 ...	FHLMC REMIC SERIES K-019		03/26/2019	GUGGENHEIM	X X X	48,693		1,640
3137ATRW4 ...	FHLMC REMIC SERIES K-020		07/11/2019	Bank of America	X X X	512,650	510,000	504
3137BYPP9 ...	FHLMC REMIC SERIES K-726		06/27/2019	FIRST TN SECURITIES, CORP	X X X	707,940	701,611	51
3140HBH50 ...	FNMA PASS-THRU LNG 30 YEAR		06/01/2019	Bank of America	X X X	894,242	881,434	1,028
3140J9FU0 ...	FNMA PASS-THRU LNG 30 YEAR		01/15/2019	Bank of America	X X X	409,614	400,417	712
3140JM7A4 ...	FNMA PASS-THRU LNG 30 YEAR		06/01/2019	Bank of America	X X X	917,022	890,312	1,187
31418DCY6 ...	FNMA PASS-THRU LNG 30 YEAR		06/05/2019	Bank of America	X X X	1,229,458	1,210,000	1,406
3140H1XD7 ...	FNMA PASS-THRU INT 15 YEAR		01/16/2019	Bank of America	X X X	404,658	398,188	658
31418C4F8 ...	FNMA PASS-THRU LNG 30 YEAR 4.000 2		03/01/2019	Bank of America	X X X	443,019	434,166	579
3136AQV72 ...	FNMA REMIC TRUST 2016-M1		06/21/2019	Bank of America	X X X	533,410	529,952	894
3136AY6W8 ...	FNMA REMIC TRUST 2017-M15		05/15/2019	Bank of America	X X X	474,475	462,338	722
3136AY7K3 ...	FNMA REMIC TRUST 2018-M1		07/02/2019	FIRST TN SECURITIES, CORP	X X X	185,223	178,073	103
3136B2GY2 ...	FNMA REMIC TRUST 2018-M10 20280725		04/24/2019	Bank of America	X X X	657,947	632,166	1,719
3136B27K2 ...	FNMA REMIC TRUST 2018-M14		07/08/2019	FIRST TN SECURITIES, CORP	X X X	457,776	424,542	338
31418C4E1 ...	FNMA UMBS LNG 30 YEAR		11/06/2019	Bank of America	X X X	1,396,191	1,356,966	1,583
31418DCX8 ...	FNMA UMBS LNG 30 YEAR		06/07/2019	Bank of America	X X X	1,220,231	1,211,899	1,212
31418DHL9 ...	FNMA UMBS LNG 30 YEAR		11/08/2019	Bank of America	X X X	523,533	518,350	518
30261NAG5 ...	FREMF MTG TR 2013-K25 144A		12/23/2019	Bank of America	X X X	590,331	580,000	1,458
30265AAN4 ...	FREMF MTG TR 2013-K33 144A		12/19/2019	BAIRD, ROBERT W. & CO	X X X	864,682	835,000	1,785
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						12,700,711	12,376,265	18,235
Bonds - Industrial and Miscellaneous (Unaffiliated)								
91087BAF7 ...	UNITED MEXICAN STATES GLBL NT 4.5%	C	04/17/2019	Bank of America	X X X	492,960	480,000 .....	.....
00440EAV9 ...	ACE INA HLDG INC		04/22/2019	Bank of America	X X X	460,829	455,000	7,240
023135AQ9 ...	AMAZON COM INC		04/17/2019	Bank of America	X X X	332,671	280,000	5,275
02665UAA3 ...	AMER HOMES 4 RENT TR 2014-SFR2		07/17/2019	Bank of America	X X X	326,355	312,698	592
031162CP3 ...	AMGEN INC		04/26/2019	Bank of America	X X X	463,080	465,000	5,785
03522AAJ9 ...	ANHEUSER-BUSCH COS LLC / ANHEU		04/18/2019	Bank of America	X X X	479,062	470,000	5,246
110122BN7 ...	BRISTOL MYERS SQUIBB CO 144A		11/22/2019	EXCHANGE	X X X	144,061	140,000 .....	.....
12189LAC5 ...	BURLINGTON NORTHN SANTA FE CP		04/22/2019	Bank of America	X X X	239,293	210,000	1,561
126802CL9 ...	CABELAS CC MSTR TR 2013-I		06/17/2019	Bank of America	X X X	467,098	460,000	139
172967LW9 ...	CITIGROUP INC		12/18/2019	Bank of America	X X X	517,132	500,000	323

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
20030NCT6 ...	COMCAST CORP NEW		04/25/2019	Bank of America	X X X	519,420	490,000	791
24422ETW9 ...	DEERE JOHN CAP CORP MTNS BE		05/23/2019	Bank of America	X X X	444,933	450,000	2,800
37959GAA5 ...	GLOBAL ATLANTIC FINANCE CO 144A		10/01/2019	Bank of America	X X X	673,853	675,000	
38141GRD8 ...	GOLDMAN SACHS GROUP INC		04/24/2019	Bank of America	X X X	463,873	455,000	4,307
437076BA9 ...	HOME DEPOT INC		04/29/2019	Bank of America	X X X	464,175	445,000	1,558
446150AK0 ...	HUNTINGTON BANCSHARES INC		07/08/2019	Bank of America	X X X	517,448	525,000	3,364
46643GAD2 ...	JPMBB COML MTG SEC TR 2014-C24		06/17/2019	Bank of America	X X X	661,268	635,000	1,071
485170BD5 ...	KANSAS CITY SOUTHERN		12/16/2019	Bank of America	X X X	782,439	780,000	1,549
532457BH0 ...	LILLY ELI & CO		12/20/2019	Bank of America	X X X	917,903	905,000	5,560
539830BL2 ...	LOCKHEED MARTIN CORP		05/13/2019	Bank of America	X X X	580,529	515,000	3,629
56585AAG7 ...	MARATHON PETE CORP		05/01/2019	Bank of America	X X X	233,306	230,000	790
58933YAF2 ...	MERCK & CO INC NEW		04/25/2019	Bank of America	X X X	463,709	460,000	5,307
59166BAA9 ...	METLIFE SEC TR 2017 144A		04/25/2019	Bank of America	X X X	294,315	297,218	694
594918CA0 ...	MICROSOFT CORP		04/26/2019	Bank of America	X X X	466,559	420,000	3,543
59980CAA1 ...	MILL CITY MTG LN TR-144A		08/01/2019	Bank of America	X X X	201,441	195,233	
61691NAA3 ...	MORGAN STAN CAP I TR 2017-HR2		12/02/2019	Bank of America	X X X	771,988	769,614	
61746BEF9 ...	MORGAN STANLEY		04/26/2019	Bank of America	X X X	465,336	460,000	4,632
61690GAE1 ...	MS BOFAML TRUST 2014-C14		11/26/2019	Bank of America	X X X	570,775	550,000	1,196
64829EAA2 ...	NEW RESI MTG LN TR 2015-2 144A		06/25/2019	VARIOUS	X X X	412,777	397,945	855
64830BAA5 ...	NEW RESI MTG TR 2017-6		06/04/2019	VARIOUS	X X X	606,301	585,016	212
64830GAB2 ...	NEW RESI MTG TR-144A		05/16/2019	GOLDMAN SACHS & CO	X X X	443,573	430,212	908
693475AV7 ...	PNC FINL SVCS GROUP INC		04/18/2019	Bank of America	X X X	676,664	665,000	3,964
64829HAD9 ...	PVTPL NEW RESIDENTIAL MTG LN 144A		06/06/2019	MERRILL LYNCH	X X X	382,525	376,872	306
80286GAD3 ...	SANTANDER DRIVE AUTO TR 2019-2		11/26/2019	Bank of America	X X X	595,772	595,000	131
806851AG6 ...	SCHLUMBERGER HLDGS CORP 144A		05/16/2019	Bank of America	X X X	796,011	770,000	12,748
81746MAA8 ...	SEQUOIA MTG TR 2015-4 144A		07/24/2019	Bank of America	X X X	150,801	149,210	311
87165LBU4 ...	SYNCHRONY CC MSTR NT 2017-2		05/13/2019	Bank of America	X X X	470,551	470,000	
87612EBG0 ...	TARGET CORP		05/23/2019	Bank of America	X X X	482,247	485,000	6,078
89172HAJ6 ...	TOWD POINT MTG TR 2015-3 144A		05/16/2019	BAIRD, ROBERT W. & CO	X X X	282,282	280,431	518
89171VAK3 ...	TOWD POINT MTG TR 2015-5		02/05/2019	Bank of America	X X X	100,494	99,268	47
89172EAE4 ...	TOWD PT MTG TR 2016-1 144A		06/18/2019	Bank of America	X X X	204,883	200,000	369
89172YAA8 ...	TOWD PT MTG TR 2016-3 144A		06/25/2019	Bank of America	X X X	473,625	477,508	784
89173CAA5 ...	TOWD PT MTG TR 2016-5 20561025 FLT		03/26/2019	Bank of America	X X X	90,150	91,640	172
91159HHS2 ...	U S BANCORP MTNS BK ENT		04/29/2019	Bank of America	X X X	473,106	445,000	241
92343VCK8 ...	VERIZON COMMUNICATIONS INC		12/17/2019	Bank of America	X X X	805,549	640,000	10,199
92826CAH5 ...	VISA INC		04/25/2019	Bank of America	X X X	463,513	470,000	1,143
931142EC3 ...	WALMART INC		04/17/2019	Bank of America	X X X	463,852	440,000	5,594
95000AAU1 ...	WELLS FARGO COM MTG TR 2015-P2		05/17/2019	Bank of America	X X X	599,324	570,000	1,206
981464FJ4 ...	WORLD FIN NETWORK CCMT 2016-A		05/07/2019	Bank of America	X X X	468,988	475,000	643
01626PAJ5 ...	ALIMENTATION COUCHE TARD INC 144A	C	05/22/2019	Bank of America	X X X	470,564	475,000	4,204
06368BGS1 ...	BANK MONTREAL QUE LW TIER II	C	06/28/2019	Bank of America	X X X	573,345	585,000	6,796
29250NAR6 ...	ENBRIDGE INC	C	04/24/2019	Bank of America	X X X	346,632	345,000	3,581
67077MAU2 ...	NUTRIEN LTD	C	07/08/2019	Bank of America	X X X	472,947	410,000	5,638
89114QBL1 ...	TORONTO DOMINION BANK	C	05/14/2019	Bank of America	X X X	555,717	565,000	3,475
96121ADF7 ...	WESTPAC BKG CORP	C	06/11/2019	Bank of America	X X X	476,355	465,000	1,117
89153VAL3 ...	TOTAL CAPITAL	C	04/23/2019	Bank of America	X X X	348,186	335,000	523
05607MAA5 ...	BAA FUNDING LTD 144A	D	05/23/2019	Bank of America	X X X	258,925	250,000	4,503
822582BY7 ...	SHELL INTERNATIONAL FIN BV	C	04/26/2019	Bank of America	X X X	469,190	470,000	1,661
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						26,830,660	26,042,865	144,879
Bonds - Hybrid Securities								
060505EL4 ...	BANK AMER CORP		06/20/2019	Bank of America	X X X	696,094	625,000	6,884
064058AD2 ...	BANK NEW YORK MELLON CORP		06/28/2019	Bank of America	X X X	593,850	585,000	7,279
808513AP0 ...	CHARLES SCHWAB E FLT		06/28/2019	Bank of America	X X X	587,925	585,000	5,411

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
46625HKK5 ...	JPMORGAN CHASE & CO .....	.....	06/28/2019	Bank of America	X X X	589,663	580,000	12,761
59156RBP2 ...	METLIFE INC .....	.....	06/28/2019	Bank of America	X X X	590,138	585,000	619
4899999 Subtotal - Bonds - Hybrid Securities						3,057,670	2,960,000	32,954
Bonds - SVO Identified Funds								
72201R833 ...	PIMCO ETF TR .....	.....	03/07/2019	Bank of America	37,034.000	3,751,851 .....	.....	.....
78464A474 ...	SPDR SERIES TRUST .....	.....	03/07/2019	Bank of America	98,782.000	3,003,901 .....	.....	.....
92203J407 ...	VANGUARD CHARLOTTE FDS .....	.....	01/23/2019	Bank of America	5,504.000	300,293 .....	.....	.....
8099999 Subtotal - Bonds - SVO Identified Funds						7,056,045 .....	.....	.....
8399997 Subtotal - Bonds - Part 3						67,390,027	56,561,434	262,691
8399998 Summary item from Part 5 for Bonds						48,029,746	47,134,243	309,636
8399999 Subtotal - Bonds						115,419,773	103,695,677	572,327
Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded								
.....	.....	.....	.....	.....	.....	.....	X X X .....	.....
9299999 Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded .....						.....	X X X .....	.....
Common Stocks - Parent, Subsidiaries and Affiliates Other								
36193*101 ...	The 4100 GROUP, LLC .....	.....	04/05/2019	Undefined .....	.....	19,750,000	X X X .....	.....
9399999 Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						19,750,000	X X X .....	.....
Common Stocks - Mutual Funds								
057071409 ...	BAIRD FDS INC .....	.....	12/26/2019	Bank of America	28,247.640	273,011	X X X .....	.....
233203827 ...	DFA INVT DIMENSIONS GROUP INC .....	.....	12/17/2019	Bank of America	12,870.250	477,325	X X X .....	.....
233203843 ...	DFA INVT DIMENSIONS GROUP INC .....	.....	12/16/2019	Bank of America	7,019.180	225,434	X X X .....	.....
23320G323 ...	DFA WORLD EX US GOVT FXD-INS .....	.....	12/13/2019	Bank of America	24,143.760	248,922	X X X .....	.....
25434D203 ...	DIMENSIONAL INVT GROUP INC .....	.....	12/17/2019	Bank of America	9,280.020	154,487	X X X .....	.....
31420B300 ...	FEDERATED INSTL TR .....	.....	12/01/2019	Bank of America	216,494.830	2,065,094	X X X .....	.....
33739E108 ...	FIRST TR EXCHANGE-TRADED FD .....	.....	06/19/2019	Bank of America	34,150.000	650,322	X X X .....	.....
464287614 ...	ISHARES TR RUSSELL 1000 GROWTH IND .....	.....	11/13/2019	Bank of America	2,989.000	500,598	X X X .....	.....
54400N409 ...	LORD ABBETT HIGH YIELD FD .....	.....	12/02/2019	Bank of America	258,196.170	1,854,043	X X X .....	.....
75644E103 ...	RED CEDAR FUND TRUST .....	.....	12/11/2019	Bank of America	540,000.000	5,400,000	X X X .....	.....
808524805 ...	SCHWAB INTL EQUITY .....	.....	12/11/2019	Bank of America	8,960.000	300,339	X X X .....	.....
808524409 ...	SCHWAB STRATEGIC TR .....	.....	11/01/2019	VARIOUS	27,309.000	1,575,357	X X X .....	.....
808524201 ...	SCHWAB US LARGE_CAP .....	.....	07/23/2019	Bank of America	23,780.000	1,699,319	X X X .....	.....
78464A409 ...	SPDR S&P 500 GROWTH ETF .....	.....	11/01/2019	Bank of America	58,703.000	2,327,028	X X X .....	.....
922908785 ...	VANGAURD SMALL CAP VALUE INDEX .....	.....	12/23/2019	Bank of America	1,283.970	40,472	X X X .....	.....
921921300 ...	VANGUARD FENWAY FDS .....	.....	12/17/2019	Bank of America	4,459.730	342,067	X X X .....	.....
922908850 ...	VANGUARD INDEX FDS .....	.....	12/23/2019	Bank of America	36,199.620	1,615,164	X X X .....	.....
922040100 ...	VANGUARD INSTL INDEX FD .....	.....	12/23/2019	Bank of America	7,705.330	2,099,615	X X X .....	.....
92206C680 ...	VANGUARD RUSSELL 1000 GROWTH .....	.....	11/01/2019	Bank of America	7,218.000	1,225,171	X X X .....	.....
922908819 ...	VANGUARD SMALL CAP GROWTH INDEX .....	.....	12/23/2019	VARIOUS	233.580	12,357	X X X .....	.....
921908869 ...	VANGUARD SPECIALIZED PORTFOLIO .....	.....	12/17/2019	Bank of America	9,068.420	175,952	X X X .....	.....
921909784 ...	VANGUARD STAR FD .....	.....	12/20/2019	Bank of America	1,159.420	132,899	X X X .....	.....
921946406 ...	VANGUARD WHITEHALL FDS INC .....	.....	11/13/2019	Bank of America	9,449.000	850,443	X X X .....	.....
97717W307 ...	WISDOMTREE TR .....	.....	07/23/2019	Bank of America	2,036.000	200,082	X X X .....	.....
9499999 Subtotal - Common Stocks - Mutual Funds						24,445,501	X X X .....	.....
9799997 Subtotal - Common Stocks - Part 3						44,195,501	X X X .....	.....
9799998 Summary Item from Part 5 for Common Stocks						115,802	X X X .....	.....
9799999 Subtotal - Common Stocks						44,311,303	X X X .....	.....
9899999 Subtotal - Preferred and Common Stocks						44,311,303	X X X .....	.....

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
9999999 Totals						 159,731,076	 X X X	 572,327

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
CUSIP	Description	F o r e i g n	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)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
38378BQQ5	GNMA CMO 2012		12/16/2019	PRINCIPAL RECEIPT	X X X	6,787	6,787	6,855	6,842		(55)		(55)		6,787				87	03/16/2040
38378B7E3	GNMA CMO 2013		12/16/2019	PRINCIPAL RECEIPT	X X X	4,784	4,784	4,759	4,764		20		20		4,784				50	05/16/2046
38378KWU9	GNMA CMO 2013-96		05/31/2019	VARIOUS	X X X	88,351	94,648	93,583	93,855		25		25		93,880		(5,528)	(5,528)	848	11/16/2041
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2019	PRINCIPAL RECEIPT	X X X	8,953	8,953	9,545	9,770		(817)		(817)		8,953				205	10/20/2044
38378BSP5	GNMA REMIC TRUST 2012-46 20381		09/16/2019	VARIOUS	X X X	3,985	3,985	4,025	3,992		(8)		(8)		3,985				39	11/16/2038
38378BWM7	GNMA REMIC TRUST 2012-79		12/16/2019	PERSHING	X X X															03/16/2053
38378NNA7	GNMA REMIC TRUST 2013-194		12/16/2019	PRINCIPAL RECEIPT	X X X	26,125	26,125	25,640	25,669		456		456		26,125				375	05/16/2038
38379KFL7	GNMA REMIC TRUST 2015-37 20550		12/16/2019	PRINCIPAL RECEIPT	X X X	24,485	24,485	24,587	24,588		(102)		(102)		24,485				245	02/16/2055
38379RWL3	GNMA REMIC TRUST 2017-076		12/16/2019	PERSHING	X X X															12/16/2056
9128286T2	U S TREASURY NT 2.375% 05/15/29		12/18/2019	Bank of America	X X X	25,965	25,000	26,524			(19)		(19)		26,505		(540)	(540)	205	05/15/2029
912810QY7	UNITED STATES TREAS BDS		04/18/2019	Bank of America	X X X	2,207,685	2,290,000	2,150,147	2,154,247		753		753		2,155,000		52,685	52,685	18,698	11/15/2042
912810RW0	UNITED STATES TREAS BDS		04/02/2019	Bank of America	X X X	840,927	849,805	851,572	851,535		(12)		(12)		851,523		(10,596)	(10,596)	4,552	02/15/2047
912810SD1	UNITED STATES TREAS BDS		02/21/2019	Bank of America	X X X	103,995	105,000	97,975	98,001		21		21		98,022		5,973	5,973	1,636	08/15/2048
912810SH2	UNITED STATES TREAS BDS		12/17/2019	Bank of America	X X X	854,087	765,000	804,415			(333)		(333)		804,083		50,004	50,004	14,391	05/15/2049
912810SG4	UNITED STATES TREAS BDS TIPS		06/20/2019	Bank of America	X X X	279,477	259,724	263,654			(22)		(22)		263,631		15,846	15,846	926	02/15/2049
9128284D9	UNITED STATES TREAS NTS		04/11/2019	Bank of America	X X X	302,191	300,000	295,664	296,227		235		235		296,463		5,729	5,729	4,057	03/31/2023
9128285F3	UNITED STATES TREAS NTS		06/18/2019	Bank of America	X X X	779,359	765,000	764,504	764,519		70		70		764,589		14,770	14,770	13,542	10/15/2021
9128285J5	UNITED STATES TREAS NTS		05/21/2019	Bank of America	X X X	203,546	195,000	194,154	194,168		44		44		194,212		9,334	9,334	3,260	10/31/2025
9128285K2	UNITED STATES TREAS NTS		06/19/2019	Bank of America	X X X	1,070,789	1,050,000	1,045,397	1,045,511		75		75		1,045,586		25,203	25,203	13,201	10/31/2023
9128285M8	UNITED STATES TREAS NTS		06/17/2019	Bank of America	X X X	861,464	805,000	807,233	807,189		(62)		(62)		807,128		54,336	54,336	11,945	11/15/2028
9128286Y1	UNITED STATES TREAS NTS		07/30/2019	Bank of America	X X X	279,718	280,000	280,178			(6)		(6)		280,172		(454)	(454)	550	06/15/2022
912828G38	UNITED STATES TREAS NTS		12/20/2019	Bank of America	X X X	245,696	245,000	247,703	174,802		(162)		(162)		247,595		(1,899)	(1,899)	2,261	11/15/2024
912828J27	UNITED STATES TREAS NTS		05/17/2019	Bank of America	X X X	592,278	600,000	577,502	579,321		1,126		1,126		580,447		11,831	11,831	8,990	02/15/2025
912828KQ2	UNITED STATES TREAS NTS		05/15/2019	MATURITY	X X X	115,000	115,000	128,336	115,791		(791)		(791)		115,000				1,797	05/15/2019
912828R36	UNITED STATES TREAS NTS		05/20/2019	Bank of America	X X X	191,172	200,000	197,696	198,186		90		90		198,276		(7,104)	(7,104)	1,687	05/15/2026
912828SX9	UNITED STATES TREAS NTS		05/31/2019	MATURITY	X X X	150,000	150,000	150,797	150,056		(56)		(56)		150,000				844	05/31/2019
912828V49	UNITED STATES TREAS NTS		04/02/2019	Bank of America	X X X	458,499	448,110	439,717	440,921		219		219		441,140		17,359	17,359	1,252	01/15/2027
912828V56	UNITED STATES TREAS NTS		04/11/2019	Bank of America	X X X	226,846	225,000	230,035	228,715		(211)		(211)		228,504		(1,658)	(1,658)	3,729	08/15/2023
912828Y46	UNITED STATES TREAS NTS		06/12/2019	Bank of America	X X X	558,518	555,000	554,740	554,786		52		52		554,837		3,680	3,680	12,334	07/31/2020
9128285W6	UNITED STATES TREAS NTS TIPS 0.875		06/20/2019	Bank of America	X X X	392,041	370,820	380,709			(225)		(225)		380,484		11,556	11,556	1,434	01/15/2029
0599999	Subtotal - Bonds - U.S. Governments					10,902,723	10,768,226	10,657,646	8,823,455		305		305		10,652,196		250,527	250,527	123,140	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																				
167560PL9	CHICAGO ILL MET WTR RECLAMATIO		04/25/2019	Bank of America	X X X	55,218	45,000	46,640	46,318		(15)		(15)		46,304		8,915	8,915	1,058	12/01/2038
812631GY9	SEATTLE WASH DRAIN & WASTEWATE		05/21/2019	Bank of America	X X X	41,784	40,000	39,882	39,964		6		6		39,970		1,814	1,814	1,044	11/01/2021
968852F81	WILL CNTY ILL SCH DIST NO 122		05/21/2019	Bank of America	X X X	10,148	10,000	10,470	10,127		(28)		(28)		10,100		49	49	271	10/01/2020
968852G80	WILL CNTY ILL SCH DIST NO 122		05/21/2019	Bank of America	X X X	5,070	5,000	5,235	5,064		(14)		(14)		5,050		20	20	135	10/01/2020
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)					112,220	100,000	102,227	101,473		(51)		(51)		101,424		10,798	10,798	2,508	X X X
Bonds - U.S. Special Revenue, Special Assessment																				
02765UDC5	AMERICAN MUN PWR OHIO		05/21/2019	Bank of America	X X X	31,463	25,000	25,000	25,000						25,000		6,463	6,463	1,240	02/15/2032
235241LT1	DALLAS TEX AREA RAPID TRAN SAL		06/01/2019	CALLED @ 100.00000000	X X X	30,000	30,000	30,294	30,014		(14)		(14)		30,000				937	12/01/2034
29270CYM1	ENERGY NORTHWEST WASH ELEC REV		07/01/2019	Sink PMT @ 100.00000000	X X X	65,000	65,000	65,852	65,069		(69)		(69)		65,000				1,428	07/01/2019
3137EACA5	FEDERAL HOME LN MTG CORP		03/27/2019	MATURITY	X X X	175,000	175,000	174,965	174,992		8		8		175,000				3,281	03/27/2019
3137EADB2	FEDERAL HOME LN MTG CORP		06/28/2019	VARIOUS	X X X	1,277,379	1,260,000	1,289,925	1,279,010		(2,996)		(2,996)		1,276,014		1,365	1,365	28,931	01/13/2022
3135G0A78	FEDERAL NATL MTG ASSN		02/05/2019	Bank of America	X X X	297,264	300,000	300,645	300,153		(13)		(13)		300,140		(2,876)	(2,876)	2,641	01/21/2020
3135G0J20	FEDERAL NATL MTG ASSN		07/11/2019	Bank of America	X X X	396,296	400,000	401,050	400,087		(24)		(24)		400,063		(3,767)	(3,767)	4,874	02/26/2021
3135G0ZR7	FEDERAL NATL MTG ASSN		08/02/2019	Bank of America	X X X	518,169	500,000	522,062	516,174		(1,435)		(1,435)		514,739		3,429	3,429	11,204	09/06/2024
3128MDG23	FHLMC		12/16/2019	PRINCIPAL RECEIPT	X X X	1,875	1,875	1,896	1,891		(16)		(16)		1,875				26	07/01/2027
312934M58	FHLMC A8 7580		12/16/2019	PRINCIPAL RECEIPT	X X X	2,336	2,336	2,372	2,393		(56)		(56)		2,336				64	07/01/2039
312936KB2	FHLMC A8 9290		12/16/2019	PRINCIPAL RECEIPT	X X X	1,364	1,364	1,412	1,420		(56)		(56)		1,364				44	10/01/2039
3137AA5U3	FHLMC CMO 2011		09/30/2019	VARIOUS	X X X	1,709	1,709	1,767	1,719		(10)		(10)		1,709				22	07/15/2025
3128MJGB0	FHLMC GO 8193		12/16/2019	PRINCIPAL RECEIPT	X X X	824	824	863	889		(64)		(64)		824				32	04/01/2037
31292SBY5	FHLMC PC GOLD CASH 30		12/16/2019	PRINCIPAL RECEIPT	X X X	16,040	16,040	16,566	16,773		(734)		(734)		16,040				395	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	X X X	4,428	4,428	4,585			(121)		(121)		4,428				73	04/01/2029
3128MMRN5	FHLMC PC GOLD COMB 15		12/16/2019	PRINCIPAL RECEIPT	X X X	15,819	15,819	16,185	16,116		(297)		(297)		15,819				265	01/01/2029

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
	CUSIP Identification	Description		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)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
	3128MJ2S8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	22,509	22,509	23,029	23,076		(568)		(568)		22,509				534	10/01/2047
	3128MJ2V1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	18,810	18,810	18,783	18,783		26		26		18,810				373	11/01/2047
	3128MJQ78	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	14,143	14,143	14,148	14,150		(6)		(6)		14,143				299	02/01/2042
	3128MJS35	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	15,269	15,269	14,563	14,599		671		671		15,269				272	07/01/2043
	3128MJT67	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	13,267	13,267	13,390	13,418		(151)		(151)		13,267				286	02/01/2044
	3128MJTU4	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	7,374	7,374	7,360	7,360		15		15		7,374				162	01/01/2044
	3128MJX70	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	32,866	32,866	31,975	31,974		892		892		32,866				613	04/01/2046
	3128MJYC8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	29,387	29,387	29,278	29,273		115		115		29,387				637	05/01/2046
	312932ZG4	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	1,430	1,430	1,468	1,477		(46)		(46)		1,430				48	05/01/2039
	3129413U9	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	3,723	3,723	4,123	4,265		(542)		(542)		3,723				118	08/01/2040
	3132WFEC9	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	14,491	14,491	14,548	14,546		(55)		(55)		14,491				247	07/01/2046
	3132XUFC4	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	32,875	32,875	33,823	33,768		(893)		(893)		32,875				749	11/01/2047
	3132XUJ30	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	22,221	22,221	22,870	22,840		(619)		(619)		22,221				492	11/01/2047
	3132XUNA9	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	26,171	26,171	26,977	26,927		(756)		(756)		26,171				618	11/01/2047
	31292SA83	FHLMC PC GOLD CASH 30		12/16/2019	PRINCIPAL RECEIPT	X X X	7,679	7,679	7,603	7,613		66		66		7,679				122	02/01/2043
	31335AYJ1	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	16,440	16,440	16,936	16,961		(521)		(521)		16,440				350	09/01/2046
	31292SB25	FHLMC PC GOLD CASH 30		12/16/2019	PRINCIPAL RECEIPT	X X X	13,335	13,335	13,876	13,865		(531)		(531)		13,335				305	02/01/2044
	3128M8NA8	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	3,749	3,749	4,094	4,292		(543)		(543)		3,749				110	08/01/2040
	3128MJT26	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	12,279	12,279	13,136	13,491		(1,212)		(1,212)		12,279				321	01/01/2044
	3128MJT75	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	11,950	11,950	12,473	12,657		(707)		(707)		11,950				290	02/01/2044
	3128MJTH3	FHLMC PC GOLD COMB 30		12/16/2019	PRINCIPAL RECEIPT	X X X	5,372	5,372	5,598	5,701		(328)		(328)		5,372				136	10/01/2043
	3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		12/16/2019	PRINCIPAL RECEIPT	X X X	20,344	20,344	21,205	21,292		(948)		(948)		20,344				518	05/01/2046
	3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		12/16/2019	PRINCIPAL RECEIPT	X X X	5,526	5,526	5,970	6,143		(617)		(617)		5,526				162	11/01/2045
	312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/16/2019	PRINCIPAL RECEIPT	X X X	4,841	4,841	5,006	5,085		(244)		(244)		4,841				139	04/01/2040
	3132JA6N0	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	17,983	17,983	18,093	18,100		(116)		(116)		17,983				385	06/01/2043
	3132JNZ26	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	10,465	10,465	10,401	10,400		66		66		10,465				207	09/01/2043
	3132WD5D2	FHLMC PC GOLD PC 30YR		12/16/2019	PRINCIPAL RECEIPT	X X X	21,957	21,957	22,616	22,614		(657)		(657)		21,957				445	06/01/2046
	3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20		12/16/2019	PRINCIPAL RECEIPT	X X X	9,438	9,438	10,110	10,262		(824)		(824)		9,438				266	11/01/2044
	3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20		12/16/2019	PRINCIPAL RECEIPT	X X X	22,007	22,007	23,410	23,443		(1,437)		(1,437)		22,007				548	03/01/2047
	3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811		12/16/2019	PRINCIPAL RECEIPT	X X X	58,792	58,792	61,125			(2,333)		(2,333)		58,792				1,405	11/01/2048
	3137BYPP9	FHLMC REMIC SERIES K-726		12/26/2019	PRINCIPAL RECEIPT	X X X	58,964	58,964	59,496			(532)		(532)		58,964				388	08/25/2023
	3137A8FP8	FLHMC CMO 2011		06/15/2019	PRINCIPAL RECEIPT	X X X	1,112	1,112	1,147	1,115		(3)		(3)		1,112				11	02/15/2025
	31416TDX4	FN AA9117		12/26/2019	PRINCIPAL RECEIPT	X X X	1,946	1,946	1,933	1,931		15		15		1,946				56	07/01/2039
	31418BL38	FNMA		12/26/2019	PRINCIPAL RECEIPT	X X X	7,454	7,454	7,903	8,000		(546)		(546)		7,454				175	01/01/2045
	31417CB95	FNMA PAB 5463		12/26/2019	PRINCIPAL RECEIPT	X X X	5,102	5,102	5,314	5,317		(214)		(214)		5,102				91	06/01/2042
	31403DUB3	FNMA P745878		12/26/2019	PRINCIPAL RECEIPT	X X X	1,201	1,201	1,266	1,331		(130)		(130)		1,201				36	10/01/2036
	31416A4W7	FNMA P994637		12/26/2019	PRINCIPAL RECEIPT	X X X	1,033	1,033	1,116	1,281		(248)		(248)		1,033				29	11/01/2038
	31416H4V4	FNMA PAA0835		12/26/2019	PRINCIPAL RECEIPT	X X X	551	551	560	577		(26)		(26)		551				13	01/01/2039
	31416SWB3	FNMA PAA8741		12/26/2019	PRINCIPAL RECEIPT	X X X	951	951	980	1,003		(52)		(52)		951				27	07/01/2039
	31417LBR5	FNMA PAC1847		12/26/2019	PRINCIPAL RECEIPT	X X X	952	952	969	965		(12)		(12)		952				25	09/01/2024
	31417LD36	FNMA PAC1921		12/26/2019	PRINCIPAL RECEIPT	X X X	2,491	2,491	2,510	2,517		(26)		(26)		2,491				58	09/01/2039
	31417NAQ4	FNMA PAC3614		12/26/2019	PRINCIPAL RECEIPT	X X X	370	370	369	369		1		1		370				8	08/01/2024
	31417QRZ9	FNMA PAC5003		12/26/2019	PRINCIPAL RECEIPT	X X X	3,198	3,198	3,237	3,258		(60)		(60)		3,198				106	01/01/2040
	31419A4N4	FNMA PAE 0828		12/26/2019	PRINCIPAL RECEIPT	X X X	6,244	6,244	6,468	6,539		(295)		(295)		6,244				130	02/01/2041
	31419FD60	FNMA PAE4624 4% 2040		12/26/2019	PRINCIPAL RECEIPT	X X X	2,567	2,567	2,505	2,482		85		85		2,567				60	10/01/2040
	3138AV3Q6	FNMA PASS THRU		12/26/2019	PRINCIPAL RECEIPT	X X X	1,944	1,944	1,984	2,042		(98)		(98)		1,944				23	10/01/2041
	31412PXC0	FNMA PASS THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	2,566	2,566	2,587	2,601		(35)		(35)		2,566				66	06/01/2039
	3138EMT84	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	2,590	2,590	2,621	2,613		(23)		(23)		2,590				36	12/01/2028
	3138ESC89	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	19,969	19,969	20,194	20,179		(210)		(210)		19,969				271	04/01/2032
	3138WFM94	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	19,398	19,398	19,796	19,736		(338)		(338)		19,398				242	09/01/2030
	3138YR6T0	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	20,506	20,506	20,903	20,858		(352)		(352)		20,506				294	07/01/2030
	31410LRR5	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	16,498	16,498	17,321	17,244		(746)		(746)		16,498				290	09/01/2030
	31410LUG5	FNMA PASS-THRU INT 15 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	23,479	23,479	23,545	23,529		(50)		(50)		23,479				309	06/01/2032
	3138AVP66	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	3,657	3,657	3,885	3,901		(244)		(244)		3,657				87	10/01/2014
	3138EG2X1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	1,284	1,284	1,357	1,370		(86)		(86)		1,284				29	09/01/2014
	3138EMFV8	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	11,449	11,449	11,779	11,783		(334)		(334)		11,449				221	12/01/2043
	3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	6,715	6,715	6,632	6,631		84		84		6,715				112	11/01/2042
	3138WGLA0	FNMA PASS-THRU LNG 30 YEAR		12/26/2019	PRINCIPAL RECEIPT	X X X	20,604	20,604	21,277	21,303		(699)		(699)		20,604				436	02/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	18,690	18,690	19,813	19,881		(1,191)		(1,191)		18,690				397	03/01/2046
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	27,324	27,324	27,358	27,357		(33)		(33)		27,324				509	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	23,525	23,525	23,717	23,713		(187)		(187)		23,525				429	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	38,057	38,057	39,969	40,051		(1,993)		(1,993)		38,057				1,021	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	41,366	41,366	43,753	43,851		(2,485)		(2,485)		41,366				1,100	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	6,952	6,952	7,131	7,130		(179)		(179)		6,952				146	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	6,606	6,606	6,988	7,045		(439)		(439)		6,606				142	12/01/2043
3140EVB0	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	31,205	31,205	31,407	31,411		(206)		(206)		31,205				550	08/01/2046
3140HBH50	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	135,017	135,017	136,979		(1,962)			(1,962)		135,017				1,492	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	45,277	45,277	46,317		(1,040)			(1,040)		45,277				1,163	11/01/2048
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	129,887	129,887	133,784		(3,897)			(3,897)		129,887				1,850	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	945	945	1,001	1,097		(152)		(152)		945				27	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	4,103	4,103	4,458	4,494		(391)		(391)		4,103				105	08/01/2041
31410XGC4	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	95	95	99	103		(8)		(8)		95				3	09/01/2036
31416NCW0	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	941	941	1,025	1,048		(106)		(106)		941				22	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	2,110	2,110	2,303	2,344		(234)		(234)		2,110				55	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	1,621	1,621	1,601	1,601		20		20		1,621				28	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	1,971	1,971	2,185	2,281		(310)		(310)		1,971				60	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	2,981	2,981	3,053	3,065		(84)		(84)		2,981				63	12/01/2041
31418CMG6	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	51,028	51,028	50,699	50,687		341		341		51,028				1,368	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	28,073	28,073	28,691	28,692		(619)		(619)		28,073				739	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	27,876	27,876	27,720	27,722		154		154		27,876				651	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	138,009	143,027	145,327		(7,318)			(7,318)		138,009				1,804	05/01/2049
3140H1XD7	FNMA PASS-THRU INT 15 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	71,872	71,872	73,040		(1,168)			(1,168)		71,872				1,377	03/01/2033
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5	...	12/26/2019	PRINCIPAL RECEIPT	X X X	6,044	6,044	6,228	6,167		(123)		(123)		6,044				84	06/01/2027
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	9,084	9,084	9,690	9,989		(905)		(905)		9,084				233	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	3,387	3,387	3,509	3,540		(153)		(153)		3,387				84	02/01/2045
31418BP67	FNMA PASS-THRU LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	6,569	6,569	7,040	7,152		(583)		(583)		6,569				155	03/01/2045
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0	...	12/26/2019	PRINCIPAL RECEIPT	X X X	2,322	2,322	2,486	2,535		(213)		(213)		2,322				54	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0	...	12/26/2019	PRINCIPAL RECEIPT	X X X	10,004	10,004	10,607	10,758		(754)		(754)		10,004				244	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0	...	12/26/2019	PRINCIPAL RECEIPT	X X X	5,325	5,325	5,676	5,784		(459)		(459)		5,325				121	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2	...	12/26/2019	PRINCIPAL RECEIPT	X X X	116,661	116,661	119,040		(2,379)			(2,379)		116,661				2,085	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5	...	12/26/2019	PRINCIPAL RECEIPT	X X X	2,682	2,682	2,725	2,748		(66)		(66)		2,682				47	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0	...	12/26/2019	PRINCIPAL RECEIPT	X X X	1,654	1,654	1,718	1,783		(130)		(130)		1,654				57	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.	...	12/26/2019	PRINCIPAL RECEIPT	X X X	17,992	17,992	18,832	18,682		(691)		(691)		17,992				263	08/01/2028
31418AES3	FNMA PMA 1044	...	12/26/2019	PRINCIPAL RECEIPT	X X X	9,831	9,831	10,074	10,095		(264)		(264)		9,831				169	04/01/2042
31398MAQ9	FNMA REMIC TRUST 2010-9	...	02/25/2019	PRINCIPAL RECEIPT	X X X	266	266	269	265						266				1	01/25/2024
3136AQV72	FNMA REMIC TRUST 2016-M1	...	12/26/2019	PRINCIPAL RECEIPT	X X X	134,320	134,320	135,196		(876)			(876)		134,320				889	01/25/2026
3136AY6W8	FNMA REMIC TRUST 2017-M15	...	12/26/2019	PRINCIPAL RECEIPT	X X X	16,459	16,459	16,891		(432)			(432)		16,459				167	09/25/2027
3136AY7K3	FNMA REMIC TRUST 2018-M1	...	12/26/2019	PRINCIPAL RECEIPT	X X X	7,861	7,861	8,177		(316)			(316)		7,861				58	12/25/2027
3136B2GY2	FNMA REMIC TRUST 2018-M10 20280725	...	12/26/2019	PRINCIPAL RECEIPT	X X X	16,590	16,590	17,266		(677)			(677)		16,590				215	07/25/2028
3136B27K2	FNMA REMIC TRUST 2018-M14	...	12/26/2019	PRINCIPAL RECEIPT	X X X	5,158	5,158	5,561		(404)			(404)		5,158				50	08/25/2028
31418C4E1	FNMA UMBS LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	40,205	40,205	41,368		(1,162)			(1,162)		40,205				117	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	97,061	97,061	97,729		(667)			(667)		97,061				1,104	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR	...	12/26/2019	PRINCIPAL RECEIPT	X X X	1,936	1,936	1,955		(19)			(19)		1,936				5	11/01/2049
38378XXS5	GNMA REMIC TRUST 2014-169	...	12/16/2019	PRINCIPAL RECEIPT	X X X	4,752	4,752	4,759	4,759		(7)		(7)		4,752				82	11/16/2042
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						4,928,148	4,897,597	4,998,294	3,882,928		(58,641)		(58,641)		4,923,533		4,614	4,614	91,628	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00440EAS6	ACE INA HLDG INC	...	04/22/2019	Bank of America	X X X	130,757	130,000	130,519	130,465		(20)		(20)		130,445		311	311	2,491	03/15/2025
008117AP8	AETNA INC	...	05/01/2019	Bank of America	X X X	179,847	182,000	180,518	181,353		54		54		181,407		(1,560)	(1,560)	2,336	11/15/2022
020002BB6	ALLSTATE CORP SB-B DB FXD/FL53	...	08/02/2019	Bank of America	X X X	106,500	100,000	108,353	104,959		(570)		(570)		104,388		2,112	2,112	5,606	08/15/2053
023135BC9	AMAZON COM INC	...	07/17/2019	Bank of America	X X X	120,403	115,000	109,214	109,268		309		309		109,577		10,826	10,826	3,290	08/22/2027
02665UAA3	AMER HOMES 4 RENT TR 2014-SFR2	...	12/19/2019	PRINCIPAL RECEIPT	X X X	5,958	5,958	6,108	3,904		(134)		(134)		5,958				103	10/17/2036
02660TCS0	AMERICAN HOME MTG 2004-4 20450	...	12/26/2019	PRINCIPAL RECEIPT	X X X	26,938	26,938	27,023	26,950		(12)		(12)		26,938				700	05/25/2045
03040WAN5	AMERICAN WTR CAP CORP SR GLBL	...	04/17/2019	Bank of America	X X X	115,318	120,000	118,331	118,581		46		46		118,627		(3,310)	(3,310)	1,410	12/01/2026
03072SJQ9	AMERIQUEST MTG SECS 2003-9	...	03/25/2019	PRINCIPAL RECEIPT	X X X	175,114	175,114	168,766	171,127		3,987		3,987		175,114				1,405	09/25/2033

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
035242AP1	ANHEUSER BUSCH INBEV FIN INC		02/11/2019	Bank of America	X X X	179,437	185,000	188,397	188,001		(40)		(40)		187,962		(8,525)	(8,525)	3,564	02/01/2026
03523TBH0	ANHEUSER BUSCH INBEV WORLDWIDE		04/18/2019	Bank of America	X X X	92,039	90,000	111,876	93,387		(1,146)		(1,146)		92,241		(202)	(202)	2,716	11/15/2019
037833AT7	APPLE INC		04/01/2019	Bank of America	X X X	109,340	100,000	101,231	101,152		(5)		(5)		101,147		8,193	8,193	1,817	05/06/2044
00206RDB5	AT&T INC		04/23/2019	Bank of America	X X X	122,903	120,000	118,399	119,307		62		62		119,369		3,534	3,534	2,787	03/15/2022
06051GFW4	BANK AMER CORP		04/17/2019	Bank of America	X X X	134,545	135,000	136,313	135,705		(86)		(86)		135,619		(1,074)	(1,074)	1,801	04/19/2021
06051GGK9	BANK AMER CORP		06/20/2019	Bank of America	X X X	222,220	220,000	220,136	220,105		(15)		(15)		220,091		2,129	2,129	4,225	04/24/2023
066836AA5	BAPTIST HEALTH SOUTH FLA		05/21/2019	Bank of America	X X X	30,929	30,000	31,019	30,309		(44)		(44)		30,265		665	665	1,063	08/15/2021
07325NAE2	BAYVIEW FINANCIAL TR 2004-D 20		09/28/2019	PRINCIPAL RECEIPT	X X X	22,380	22,380	22,212	22,408		(28)		(28)		22,380				349	08/28/2044
05531FAX1	BB&T CORP SR MEDIUM TERM NTS		04/01/2019	Bank of America	X X X	139,800	140,000	140,953	140,702		(49)		(49)		140,653		(853)	(853)	1,946	04/01/2022
055657AD2	BMW VEH LEASE TR 2017-1 202006		09/20/2019	PRINCIPAL RECEIPT	X X X	145,000	145,000	145,000	145,072		(72)		(72)		145,000				2,348	06/22/2020
09659QAD9	BMW VEH OWNER TR 2018-A		12/26/2019	PRINCIPAL RECEIPT	X X X	37,380	37,380	37,379	37,381		(1)		(1)		37,380				826	04/25/2022
12189LAG6	BURLINGTON NORTHN SANTA FE CP		04/22/2019	Bank of America	X X X	145,562	130,000	141,561	140,894		(93)		(93)		140,801		4,762	4,762	3,915	09/15/2041
14040HBF1	CAPITAL ONE FINL CORP		04/01/2019	Bank of America	X X X	121,573	120,000	123,488	122,385		(101)		(101)		122,283		(711)	(711)	1,988	04/24/2024
149806AB7	CAZENOVIA CREEK FGD I 2015-1 2		12/10/2019	PRINCIPAL RECEIPT	X X X	3,709	3,709	3,709	3,709						3,709				53	12/10/2023
151020AS3	CELGENE CORP		11/22/2019	EXCHANGE	X X X	144,061	140,000	145,526	144,630		(569)		(569)		144,061				5,565	08/15/2025
161571HF4	CHASE ISSUANCE TRUST 2016-5A		07/15/2019	PRINCIPAL RECEIPT	X X X	150,000	150,000	149,959	149,992		8		8		150,000				1,111	07/15/2021
171340AL6	CHURCH & DWIGHT INC		04/01/2019	Bank of America	X X X	118,614	125,000	126,442	126,409		(9)		(9)		126,400		(7,785)	(7,785)	3,319	08/01/2047
125509BS7	CIGNA CORPORATION		04/26/2019	Bank of America	X X X	138,403	135,000	142,902	139,268		(421)		(421)		138,847		(444)	(444)	3,825	02/15/2022
172967KK6	CITIGROUP INC		04/18/2019	Bank of America	X X X	154,630	155,000	156,189	155,608		(77)		(77)		155,531		(901)	(901)	2,360	03/30/2021
17326QAA1	CITIGROUP MTG LN TR 2018-RP1		12/26/2019	PRINCIPAL RECEIPT	X X X	13,321	13,321	13,282	10,062		3,259		3,259		247				29	09/25/2064
174610AK1	CITIZENS FINL GROUP INC		07/08/2019	Bank of America	X X X	52,811	50,000	51,166	50,873		(58)		(58)		50,815		1,996	1,996	1,296	12/03/2025
12572QAE5	CME GROUP INC		04/01/2019	Bank of America	X X X	151,689	150,000	150,682	150,809		(50)		(50)		150,759		930	930	2,475	09/15/2022
125896BN9	CMS ENERGY CORP SR GBLB NT 44		04/29/2019	Bank of America	X X X	98,373	90,000	91,031	90,938		(7)		(7)		90,932		7,441	7,441	2,925	03/01/2044
20030NBH3	COMCAST CORP NEW		04/25/2019	Bank of America	X X X	95,450	90,000	88,325	88,687		18		18		88,704		6,746	6,746	3,018	01/15/2033
210795QB9	CONTINENTAL AIRLN PT TR 2012-2		10/29/2019	Sink PMT @ 100.0000000	X X X	3,923	3,923	3,912	3,915		8		8		3,923				117	10/29/2024
12646XAW2	CSMC TRUST 2013-IVR3 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	17,224	17,224	17,091	17,099		125		125		17,224				377	05/25/2043
24422ERH4	DEERE JOHN CAP CORP MTNS BE		04/25/2019	Bank of America	X X X	111,322	110,000	113,434	112,437		(269)		(269)		112,168		(846)	(846)	1,867	10/15/2021
247367AX3	DELTA AIRLINES PT 2002-1 20240		01/02/2019	Sink PMT @ 100.0000000	X X X	10,328	10,328	12,015	11,272		(944)		(944)		347				347	02/01/2024
256746AF5	DOLLAR TREE INC		04/01/2019	Bank of America	X X X	161,776	160,000	158,635	158,797		63		63		158,861		2,915	2,915	2,269	05/15/2023
25746UBP3	DOMINION RES INC VA NEW		04/29/2019	Bank of America	X X X	138,488	140,000	140,814	140,541		(45)		(45)		140,496		(2,008)	(2,008)	2,417	09/15/2022
29379VAC7	ENTERPRISE PRODS OPER LLC		01/31/2019	MATURITY	X X X	75,000	75,000	88,828	75,204		(204)		(204)		75,000				2,438	01/31/2019
29445FAH1	EQUIFIRST MTG LN TR 2003-2		12/26/2019	PRINCIPAL RECEIPT	X X X	3,773	3,773	3,671	3,701		72		72		3,773				54	09/25/2033
30231GAW2	EXXON MOBIL CORP		04/01/2019	Bank of America	X X X	112,487	105,000	111,932	111,744		(36)		(36)		111,708		779	779	2,544	03/01/2046
35105DAC5	FOURSIGHT CAP AUTO RECV 2018-1		12/16/2019	PRINCIPAL RECEIPT	X X X	15,913	15,913	15,909	15,938		(25)		(25)		15,913				505	09/15/2022
30290HAE8	FREMF MTG TR 2012-K708		01/25/2019	PRINCIPAL RECEIPT	X X X	75,000	75,000	78,633	75,115		(115)		(115)		75,000				229	02/25/2045
30290KAN1	FREMF MTG TR 2012-K709		03/25/2019	PRINCIPAL RECEIPT	X X X	90,000	90,000	92,126	89,984		16		16		90,000				889	04/25/2045
30291EAG9	FREMF MTG TR 2013-K712 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	120,000	120,000	120,602	120,137		(137)		(137)		120,000				4,002	05/25/2045
38141EA66	GOLDMAN SACHS GRP INC MTN BE		04/24/2019	Bank of America	X X X	144,820	140,000	154,656	145,288		(1,128)		(1,128)		144,161		659	659	3,057	06/15/2020
406216BG5	HALLIBURTON CO		05/16/2019	Bank of America	X X X	302,440	295,000	290,714	291,024		200		200		291,224		11,216	11,216	5,761	11/15/2025
419838AA5	HAWAIIAN AIRL TR 2013-1 202707		07/15/2019	Sink PMT @ 100.0000000	X X X	4,625	4,625	4,640	4,639		(14)		(14)		4,625				135	07/15/2027
437076BH4	HOME DEPOT INC		04/29/2019	Bank of America	X X X	157,562	150,000	162,706	162,388		(86)		(86)		162,301		(4,740)	(4,740)	3,719	04/01/2046
437084QV1	HOME EQUITY ASSET TR 2005-9		10/25/2019	VARIOUS	X X X	71,449	71,449	71,527	71,487		(38)		(38)		71,449				754	04/25/2036
404280AT6	HSBC HLDGS PLC PERP COCO FXD/F		08/27/2019	Bank of America	X X X	206,500	200,000	199,500	199,509		13		13		199,522		6,978	6,978	11,652	12/31/2050
44891EAC3	HYUNDAI AUTO RECV TR 2016-B		12/16/2019	PRINCIPAL RECEIPT	X X X	67,353	67,353	67,344	67,352		2		2		67,353				447	04/15/2021
458140AJ9	INTEL CORP		04/29/2019	Bank of America	X X X	117,975	116,000	121,125	118,124		(245)		(245)		117,879		96	96	2,233	10/01/2021
46641YAA1	JP MORGAN MTG TR 2014-2 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	20,408	20,408	20,536	20,496		(88)		(88)		20,408				345	06/25/2029
46625HJX9	JPMORGAN CHASE & CO		04/25/2019	Bank of America	X X X	210,455	205,000	209,416	208,733		(202)		(202)		208,531		1,924	1,924	3,427	05/13/2024
501044CK5	KROGER CO		07/08/2019	Bank of America	X X X	18,970	15,000	19,753	19,211		(71)		(71)		19,140		(170)	(170)	762	04/15/2038
532457BH0	LILLY ELI & CO		11/08/2019	TENDER OFFER	X X X	367,454	364,000	352,014	213,428		1,413		1,413		353,579		13,875	13,875	17,755	06/01/2025
55907RAA6	MAGELLAN MIDSTREAM HLDGS LP SR		04/02/2019	Bank of America	X X X	128,003	125,000	132,566	128,364		(400)		(400)		127,964		39	39	3,586	02/01/2021
571903AS2	MARRIOTT INTL INC NEW		04/26/2019	Bank of America	X X X	161,175	165,000	163,232	163,488		55		55		163,543		(2,368)	(2,368)	1,934	06/15/2026
571748AZ5	MARSH & MCLENNAN COS INC		04/02/2019	Bank of America	X X X	77,127	75,000	75,090	75,079		(1)		(1)		75,079				1,563	03/14/2026
581557AZ8	MCKESSON CORP NEW		04/02/2019	Bank of America	X X X	118,291	120,000	117,557	118,722		74		74		118,796		(505)	(505)	981	12/15/2022
585055BU9	METTRONIC INC		04/02/2019	Bank of America	X X X	136,155	120,000	131,304	130,943		(56)		(56)		130,888		5,267	5,267	3,068	03/15/2045
59166BAA9	METLIFE SEC TR 2017 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	52,616	52,616	52,360	12,858		298		298		52,616				639	04/25/2055
594918AT1	MICROSOFT CORP		04/01/2019	Bank of America	X X X	114,193	115,000	113,797	114,357		35		35		114,392		(199)	(199)	1,153	05/01/2023
595481AC6	MID-STATE CAPITAL 2005-1 20400		12/16/2019	PRINCIPAL RECEIPT	X X X	4,022	4,022	4,312	4,210		(188)		(188)		4,022				159	01/15/2040
59562VAM9	MIDAMERICAN ENERGY HLDGS		05/01/2019	Bank of America	X X X	139,888	110,000	135,745	133,635		(309)		(309)		133,327		6,562	6,562	3,968	04/01/2036

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	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		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
59980CAA1	MILL CITY MTG LN TR-144A		12/25/2019	PRINCIPAL RECEIPT	X X X	17,940	17,940	18,510			(570)		(570)		17,940				108	01/25/2061
59023WAC2	ML MTG INV TR 2006-FF1 2036082		12/26/2019	PRINCIPAL RECEIPT	X X X	113,247	113,247	106,169	112,338		909		909		113,247				2,170	08/25/2036
61746BEA0	MORGAN STANLEY		04/26/2019	Bank of America	X X X	154,127	155,000	154,724	154,855		22		22		154,876		(749)	(749)	2,034	04/21/2021
637432NG6	NATIONAL RURAL UTILS COOP FIN		05/01/2019	Bank of America	X X X	172,972	170,000	171,828	171,548		(64)		(64)		171,484		1,488		2,793	11/01/2025
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	41,838	41,838	43,398		(1,560)		(1,560)	(1,560)		41,838				476	08/25/2055
64830BAA5	NEW RESI MTG TR 2017-6		12/25/2019	PRINCIPAL RECEIPT	X X X	61,853	61,853	64,104		(2,250)		(2,250)	(2,250)		61,853				710	08/25/2057
64830GAB2	NEW RESI MTG TR-144A		12/25/2019	PRINCIPAL RECEIPT	X X X	64,913	64,913	66,753	19,043		(1,829)		(1,829)		64,913				1,024	12/25/2057
667294BE1	NORTHWEST AIRLINES 2007-1 2021		11/01/2019	Sink PMT @ 100.0000000	X X X	45,746	45,746	51,121	47,194		(1,448)		(1,448)		45,746				3,166	11/01/2019
674599CH6	OCCIDENTAL PETE CORP DEL		07/25/2019	Bank of America	X X X	91,227	90,000	93,185	92,475		(176)		(176)		92,300		(1,073)	(1,073)	2,414	04/15/2026
68389FGF5	OPTION ONE MTG LN TR 2005-1 20		08/26/2019	VARIOUS	X X X	77,502	77,502	73,482	77,394		108		108		77,502				1,034	02/25/2035
68389XAP0	ORACLE CORP		04/02/2019	Bank of America	X X X	149,035	150,000	149,988	149,991		2		2		149,994		(958)	(958)	1,760	10/15/2022
70069FCW5	PARK PLACE SECS 2004-MHQ1		06/26/2019	VARIOUS	X X X	18,298	18,298	18,310	18,306		(8)		(8)		18,298				143	11/25/2034
69352PAF0	PPL CAPITAL FUNDING INC		04/24/2019	Bank of America	X X X	100,500	100,000	104,426	103,432		(246)		(246)		103,186		(2,686)	(2,686)	1,369	06/01/2023
74005PBF0	PRAXAIR INC		04/23/2019	Bank of America	X X X	89,616	90,000	92,578	91,661		(128)		(128)		91,532		(1,917)	(1,917)	1,647	02/21/2023
74432QBD6	PRUDENTIAL FINL INC MTNS BOOK		04/26/2019	Bank of America	X X X	196,947	150,000	205,158	203,442		(615)		(615)		202,827		(5,880)	(5,880)	4,113	12/01/2037
64829HAD9	PVTPL NEW RESIDENTIAL MTG LN 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	46,511	46,511	47,209		(698)		(698)	(698)		46,511				427	09/25/2056
75156UAC1	RAMP SERIES TRUST 2006-RZ2		12/26/2019	PRINCIPAL RECEIPT	X X X	30,431	30,431	30,322	30,373		58		58		30,431				488	05/25/2036
76112BC65	RESIDENTIAL ASSET 2005-EFC4		12/26/2019	PRINCIPAL RECEIPT	X X X	18,834	18,834	18,799	18,872		(38)		(38)		18,834				373	09/25/2035
816851AT6	SEMPRA ENERGY		05/13/2019	Bank of America	X X X	148,761	150,000	149,774	150,083		(8)		(8)		150,075		(1,314)	(1,314)	2,683	10/01/2022
81746MAA8	SEQUOIA MTG TR 2015-4 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	12,810	12,810	12,947		(137)		(137)	(137)		104				104	11/25/2030
86359LPF0	STRUCTURED ASSET MTG 2005-AR5		12/19/2019	PRINCIPAL RECEIPT	X X X	20,227	20,227	19,311	19,468		759		759		20,227				377	07/19/2035
883556BX9	THERMO FISHER SCIENTIFIC INC		04/02/2019	Bank of America	X X X	145,759	150,000	149,317	149,394		15		15		149,410		(3,651)	(3,651)	3,053	08/15/2027
887317AK1	TIME WARNER INC		03/26/2019	VARIOUS	X X X	83,181	80,000	89,370	82,906		(2,906)		(2,906)		80,000				5,060	03/29/2021
887317AZ8	TIME WARNER INC		12/19/2019	Bank of America	X X X	127,730	120,000	119,825	119,855		16		16		119,871		7,859	7,859	6,639	01/15/2026
872540AQ2	TJX COS INC NEW		04/01/2019	Bank of America	X X X	118,267	125,000	117,385	118,397		193		193		118,590		(322)	(322)	1,547	09/15/2026
89172HAJ6	TOWD POINT MTG TR 2015-3 144A		12/25/2019	PRINCIPAL RECEIPT	X X X	82,308	82,308	82,851		(543)		(543)	(543)		82,308				924	03/25/2054
89171VAK3	TOWD POINT MTG TR 2015-5		12/25/2019	PRINCIPAL RECEIPT	X X X	31,611	29,050	29,408		2,202		2,202	2,202		31,611				395	05/25/2055
89172YAA8	TOWD PT MTG TR 2016-3 144A		12/25/2019	PRINCIPAL RECEIPT	X X X	87,448	87,448	86,677	771		771		771		87,448				675	04/25/2056
89173CAA5	TOWD PT MTG TR 2016-5 20561025 FLT		12/25/2019	PRINCIPAL RECEIPT	X X X	17,396	17,396	17,113		283		283	(29)		17,396				185	10/25/2056
89175JAA8	TOWD PT MTG TR 2017-6 144A		12/26/2019	PRINCIPAL RECEIPT	X X X	25,624	25,624	25,698	25,653		(29)		(29)		25,624				388	10/25/2057
89236TB00	TOYOTA MOTOR CRED		01/17/2019	MATURITY	X X X	90,000	90,000	90,100	90,001		(1)		(1)		90,000				945	01/17/2019
89417EAG4	TRAVELERS COMPANIES INC		04/02/2019	Bank of America	X X X	35,686	35,000	39,073	35,960		(130)		(130)		35,830		(144)	(144)	580	11/01/2020
91159HHG8	U S BANCORP MTNS BK ENT FR 3.7		04/29/2019	Bank of America	X X X	155,772	150,000	159,849	156,587		(400)		(400)		156,187		(415)	(415)	4,178	01/30/2024
91324PCC4	UNITEDHEALTH GROUP INC		05/01/2019	Bank of America	X X X	100,282	100,000	99,040	99,555		33		33		99,588		694	694	1,821	03/15/2023
914805EV4	UNIVERSITY PITTSBURGH PA HIGHE		04/25/2019	Bank of America	X X X	50,332	50,000	50,000	50,000						50,000		332	332	895	09/15/2024
90345WAD6	US AIRWAYS 2012-2A PIT		12/03/2019	Sink PMT @ 100.0000000	X X X	4,745	4,745	5,065		(263)		(263)	(263)		4,745				165	12/03/2026
927804FB5	VIRGINIA ELEC & PWR CO		04/29/2019	Bank of America	X X X	30,821	25,000	32,224	32,253		(90)		(90)		32,163		(1,342)	(1,342)	692	05/15/2037
92826CAC6	VISA INC		04/25/2019	Bank of America	X X X	156,009	155,000	158,488	157,253		(174)		(174)		157,079		(1,069)	(1,069)	1,628	12/14/2022
94974BEV8	WELLS FARGO CO MTN BE		04/01/2019	Bank of America	X X X	108,534	105,000	113,321	108,395		(364)		(364)		108,031		503	503	2,442	04/01/2021
976826BG1	WISCONSIN POWER & LIGHT		07/15/2019	MATURITY	X X X	25,000	25,000	24,846	24,989		11		11		25,000				1,250	07/15/2019
98162KAC7	WORLD OMNI AUTO LEASE 2017-A 2		11/15/2019	PRINCIPAL RECEIPT	X X X	130,000	130,000	129,995	130,056		(56)		(56)		130,000				1,865	04/15/2020
98162KAD5	WORLD OMNI AUTO LEASE 2017-A 2		12/16/2019	PRINCIPAL RECEIPT	X X X	74,558	74,558	74,557	74,607		(49)		(49)		74,558				1,697	08/15/2022
71644EAJ1	PETRO-CDA	C	04/01/2019	Bank of America	X X X	154,350	120,000	156,193	153,146		(270)		(270)		152,876		1,474	1,474	3,128	05/15/2038
05565QCP1	BP CAP MKTS P L C	C	05/01/2019	Bank of America	X X X	140,064	135,000	141,187		(323)		(323)	(323)		139,964		100	100	3,733	02/10/2024
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						10,690,531	10,434,710	10,728,183	10,008,396		(8,082)		(8,082)		10,630,620		56,733	56,733	231,331	X X X
Bonds - SVO Identified Funds																				
46138E719	INVESCO EXCHNG TRADED FD TR II FND		03/05/2019	Bank of America	70,945.000	1,314,643		1,253,783	1,253,598	185			185		1,253,783		60,860	60,860	9,120	
464288513	ISHARES TR IBOXX HI YD ETF		03/05/2019	Bank of America	4,601.000	392,888		400,263	373,141	27,122			27,122		400,263		(7,375)	(7,375)	3,544	
464287176	ISHARES TR TIPS BD ETF		01/23/2019	DIVIDEND REINVESTMENT	16,093.000	1,764,910		1,745,781	1,762,344	(16,563)			(16,563)		1,745,781		19,129	19,129		
72201R833	PIMCO ETF TR		10/30/2019	Bank of America	12,039.000	1,224,461		1,222,440	1,215,337	7,103			7,103		1,222,440		2,021	2,021	27,930	
921937835	VANGUARD BD INDEX FD INC		04/11/2019	Bank of America	103,968.000	8,316,861		8,389,833	8,235,305	154,528			154,528		8,389,833		(72,972)	(72,972)	29,318	
922020805	VANGUARD SHORT TERM TIPS ETF		04/11/2019	Bank of America	37,624.000	1,832,265		1,851,913	1,802,942	48,971			48,971		1,851,913		(19,649)	(19,649)		
8099999 Subtotal - Bonds - SVO Identified Funds						14,846,028		14,864,013	14,642,667	221,346			221,346		14,864,013		(17,986)	(17,986)	69,912	X X X
8399997 Subtotal - Bonds - Part 4						41,479,650	26,200,533	41,350,363	37,458,919	221,346	(66,469)		154,877		41,171,786		304,686	304,686	518,519	X X X

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
8399998	Summary Item from Part 5 for Bonds					.. 48,510,383	... 47,134,243	... 48,029,746	.....	.....	..... (15,226)	.....	..... (15,226)	.....	... 48,020,059	.....	.... 490,323	 490,323	 497,569	. X X X .
8399999	Subtotal - Bonds					.. 89,990,033	... 73,334,775	... 89,380,109	... 37,458,919	 221,346	 (81,695)	.....	..... 139,651	.....	... 89,191,845	.....	.... 795,009	 795,009	... 1,016,088	. X X X .
Common Stocks - Mutual Funds																				
057071870	BAIRD CORE PLUS BOND FUND		04/11/2019	Bank of America	.. 490,931.933	... 5,464,072	... X X X	... 5,319,403	... 5,311,884	 7,520	.....	.....	..... 7,520	.....	... 5,319,403	.....	.... 144,669	 144,669	 11,283	. X X X .
057071409	BAIRD FDS INC		12/02/2019	Bank of America	.. 475,653.800	... 4,650,000	... X X X	... 4,602,853	... 4,552,007	 50,847	.....	.....	..... 50,847	.....	... 4,602,853	.....	.... 47,147	 47,147	 76,614	. X X X .
233203843	DFA INVT DIMENSIONS GROUP INC		01/01/2019	CAPITAL GAIN	.....	... 107,901	... X X X	.....	.....	.....	.....	.....	.....	.....	.....	.....	.... 107,901	 107,901	.....	. X X X .
256210105	DODGE & COX INCOME FD		04/11/2019	Bank of America	.. 390,729.950	... 5,341,278	... X X X	... 5,199,917	... 5,181,079	 18,838	.....	.....	..... 18,838	.....	... 5,199,917	.....	.... 141,361	 141,361	 42,980	. X X X .
31420B300	FEDERATED INSTL TR		03/05/2019	Bank of America	.. 103,412.620	... 1,000,000	... X X X	... 1,054,430	... 947,260	 107,171	.....	.....	..... 107,171	.....	... 1,054,430	.....	.... (54,430)	 (54,430)	.....	. X X X .
54400N409	LORD ABBETT HIGH YIELD FD		10/30/2019	Bank of America	.. 288,773.930	... 2,125,000	... X X X	... 2,232,222	... 1,998,316	 233,907	.....	.....	..... 233,907	.....	... 2,232,222	.....	.... (107,222)	 (107,222)	.....	. X X X .
921937504	VANGUARD BD INDEX FD INC		04/11/2019	Bank of America	.. 746,297.618	... 7,940,607	... X X X	... 8,043,727	... 7,798,810	 244,917	.....	.....	..... 244,917	.....	... 8,043,727	.....	.... (103,120)	 (103,120)	 26,582	. X X X .
921908869	VANGUARD SPECIALIZED PORTFOLIO		10/30/2019	Bank of America	.. 118,129.220	... 2,450,000	... X X X	... 2,194,639	... 1,932,594	 262,045	.....	.....	..... 262,045	.....	... 2,194,639	.....	.... 255,361	 255,361	 100,217	. X X X .
9499999	Subtotal - Common Stocks - Mutual Funds					.. 29,078,858	... X X X	... 28,647,191	... 27,721,950	 925,245	.....	.....	..... 925,245	.....	... 28,647,191	.....	.... 431,667	 431,667	 257,676	. X X X .
9799997	Subtotal - Common Stocks - Part 4					.. 29,078,858	... X X X	... 28,647,191	... 27,721,950	 925,245	.....	.....	..... 925,245	.....	... 28,647,191	.....	.... 431,667	 431,667	 257,676	. X X X .
9799998	Summary Item from Part 5 for Common Stocks					... 117,039	... X X X	... 115,802	.....	.....	.....	.....	.....	.....	... 115,802	.....	.... 1,237	 1,237	 85,079	. X X X .
9799999	Subtotal - Common Stocks					.. 29,195,897	... X X X	... 28,762,993	... 27,721,950	 925,245	.....	.....	..... 925,245	.....	... 28,762,993	.....	.... 432,904	 432,904	 342,755	. X X X .
9899999	Subtotal - Preferred and Common Stocks					.. 29,195,897	... X X X	... 28,762,993	... 27,721,950	 925,245	.....	.....	..... 925,245	.....	... 28,762,993	.....	.... 432,904	 432,904	 342,755	. X X X .
9999999	Totals					.. 119,185,930	... X X X	... 118,143,102	... 65,180,869	 1,146,591	 (81,695)	.....	.... 1,064,896	.....	... 117,954,838	.....	... 1,227,913	... 1,227,913	... 1,358,843	. X X X .

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 Identifi- cation	Description	F O R E I G N	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
9128286T2 ...	U S TREASURY NT 2.375% 05/15/29		10/21/2019	Bank of America	12/18/2019	Bank of America	2,625,000	2,736,150	2,735,186	2,735,041		(1,109)		(1,109)			145	145	24,464	15,086
912810SD1 ...	UNITED STATES TREAS BDS		06/28/2019	Bank of America	07/16/2019	Bank of America	5,160,000	5,261,497	5,383,152	5,261,346		(151)		(151)			121,805	121,805	46,651	30,999
912810SG4 ...	UNITED STATES TREAS BDS TIPS		04/01/2019	Bank of America	06/20/2019	Bank of America	430,000	436,203	462,704	436,165		(38)		(38)			26,538	26,538	1,532	559
9128285F3 ...	UNITED STATES TREAS NTS		06/03/2019	VARIOUS	06/20/2019	Bank of America	6,905,000	6,997,437	7,038,095	6,994,453		(2,984)		(2,984)			43,642	43,642	23,085	5,889
9128285J5 ...	UNITED STATES TREAS NTS		04/16/2019	Bank of America	06/03/2019	Bank of America	3,320,000	3,422,323	3,452,641	3,421,557		(767)		(767)			31,084	31,084	52,077	46,498
9128285K2 ...	UNITED STATES TREAS NTS		06/27/2019	Bank of America	07/16/2019	Bank of America	6,315,000	6,484,869	6,531,712	6,481,669		(3,200)		(3,200)			50,042	50,042	75,763	61,588
9128285M8 ...	UNITED STATES TREAS NTS		05/01/2019	Bank of America	06/17/2019	Bank of America	3,595,000	3,757,953	3,782,489	3,757,471		(482)		(482)			25,018	25,018	49,640	45,483
9128286Y1 ...	UNITED STATES TREAS NTS		06/20/2019	Bank of America	07/23/2019	Bank of America	880,000	882,647	879,926	882,601		(46)		(46)			(2,675)	(2,675)	1,089	379
912828G38 ...	UNITED STATES TREAS NTS		08/27/2019	Bank of America	12/20/2019	Bank of America	3,965,000	4,026,297	4,050,141	4,023,450		(2,847)		(2,847)			26,691	26,691	30,352	10,483
912828J27 ...	UNITED STATES TREAS NTS		01/15/2019	Bank of America	05/21/2019	Bank of America	700,000	676,813	689,937	678,027		1,214		1,214			11,910	11,910	10,739	5,859
912828Y46 ...	UNITED STATES TREAS NTS		04/16/2019	Bank of America	11/06/2019	Bank of America	2,985,000	2,991,413	3,001,117	2,990,494		(919)		(919)			10,623	10,623	31,325	16,667
9128286D7 ...	UNITED STATES TREAS NTS 2.5%02/28/		06/27/2019	VARIOUS	12/02/2019	Bank of America	3,595,000	3,609,501	3,615,084	3,607,196		(2,305)		(2,305)			7,889	7,889	29,528	16,843
9128285W6 ...	UNITED STATES TREAS NTS TIPS 0.875		04/01/2019	Bank of America	06/20/2019	Bank of America	640,000	655,477	676,625	655,097		(380)		(380)			21,528	21,528	3,954	1,203
0599999 Subtotal - Bonds - U.S. Governments							41,115,000	41,938,580	42,298,809	41,924,567		(14,014)		(14,014)			374,240	374,240	380,199	257,536
Bonds - U.S. Special Revenue, Special Assessment																				
31418C4F8 ...	FNMA PASS-THRU LNG 30 YEAR 4.000 2		02/21/2019	Bank of America	04/25/2019	VARIOUS	436,942	445,852	445,852	445,852									1,309	583
3136B2GY2 ...	FNMA REMIC TRUST 2018-M10 20280725		04/24/2019	Bank of America	05/25/2019	VARIOUS	632,166	657,947	657,947	657,947									1,720	1,720
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							1,069,109	1,103,799	1,103,799	1,103,799									3,029	2,303
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
020002BB6 ...	ALLSTATE CORP SB-B DB FXD/FL53		04/22/2019	Bank of America	08/02/2019	Bank of America	225,000	232,655	239,625	232,220		(435)		(435)			7,405	7,405	6,145	2,480
06051GGK9 ...	BANK AMER CORP		04/17/2019	Bank of America	06/20/2019	Bank of America	465,000	462,884	469,692	462,971		87		87			6,721	6,721	8,931	6,297
29379VBA0 ...	ENTERPRISE PRODS OPER LLC SR NT 4.		01/15/2019	Bank of America	04/29/2019	Bank of America	200,000	197,610	210,836	197,626		16		16			13,210	13,210	6,089	3,287
30291EAG9 ...	FREMF MTG TR 2013-K712 144A		06/18/2019	Bank of America	12/26/2019	PRINCIPAL RECEIPT	590,000	590,553	590,000	590,000		(553)		(553)					9,676	1,043
406216BG5 ...	HALLIBURTON CO		04/18/2019	Bank of America	05/16/2019	Bank of America	470,000	478,704	481,853	478,622		(83)		(83)			3,232	3,232	9,178	7,839
404280AT6 ...	HSBC HLDGS PLC PERP COCO FXD/F		04/23/2019	Bank of America	08/27/2019	Bank of America	450,000	470,475	464,625	469,449		(1,026)		(1,026)			(4,824)	(4,824)	11,873	1,992
59980CAA1 ...	MILL CITY MTG LN TR-144A		07/30/2019	Wells Fargo	08/01/2019	Bank of America	200,751	195,904	201,441	201,441										
637432MT9 ...	NATIONAL RURAL UTILS COOP FIN		01/11/2019	Bank of America	06/27/2019	Bank of America	200,000	193,500	196,200	193,566		66		66			2,634	2,634	6,360	1,979
64830BAA5 ...	NEW RESI MTG TR 2017-6		05/31/2019	JP MORGAN SECURITIES INC	06/04/2019	JP MORGAN SECURITIES INC	434,383	450,231	450,231	450,231									861	145
670346AN5 ...	NUCOR CORP		01/15/2019	Bank of America	04/29/2019	Bank of America	200,000	212,694	225,900	212,601		(93)		(93)			13,299	13,299	7,800	4,796
674599CH6 ...	OCCIDENTAL PETE CORP DEL		04/23/2019	Bank of America	07/25/2019	Bank of America	230,000	232,921	233,135	232,819		(102)		(102)			316	316	2,259	217
887317AZ8 ...	TIME WARNER INC		04/18/2019	Bank of America	12/19/2019	Bank of America	355,000	359,874	377,869	359,448		(426)		(426)			18,421	18,421	12,763	3,745
92343VCK8 ...	VERIZON COMMUNICATIONS INC		01/15/2019	Bank of America	04/23/2019	Bank of America	200,000	199,028	219,454	199,029		1		1			20,425	20,425	6,591	3,944
931427AQ1 ...	WALGREENS BOOTS ALLIANCE INC		05/21/2019	Bank of America	12/06/2019	Bank of America	730,000	710,334	746,914	711,670		1,336		1,336			35,244	35,244	25,815	12,033
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							4,950,134	4,987,367	5,107,775	4,991,693		(1,212)		(1,212)			116,083	116,083	114,341	49,797
8399998 Subtotal - Bonds							47,134,243	48,029,746	48,510,383	48,020,059		(15,226)		(15,226)			490,323	490,323	497,569	309,636
Common Stocks - Mutual Funds																				
057071870 ...	BAIRD CORE PLUS BOND FUND		03/21/2019	Bank of America	04/11/2019	Bank of America	3,514,130	38,603	39,112	38,603							509	509	27,320	
921937504 ...	VANGUARD BD INDEX FD INC		04/01/2019	Bank of America	04/11/2019	Bank of America	7,323,940	77,199	77,927	77,199							728	728	57,759	
9499999 Subtotal - Common Stocks - Mutual Funds								115,802	117,039	115,802							1,237	1,237	85,079	

SCHEDULE D - PART 5

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

1	2	3 F O R E I G N	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 Identifi- cation	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consider- ation	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9799998	Subtotal - Common Stocks							 115,802	 117,039	 115,802	.....	.....	.....	.....	.....	.....	..... 1,237	 1,237	 85,079	.....
9899999	Subtotal - Preferred and Common Stocks							 115,802	 117,039	 115,802	.....	.....	.....	.....	.....	.....	..... 1,237	 1,237	 85,079	.....
9999999	Totals							... 48,145,548	... 48,627,422	... 48,135,861	.....	..... (15,226)	.....	..... (15,226)	.....	.....	..... 491,560	 491,560	 582,648	 309,636

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
										Number of Shares	% of Outstanding
Common Stocks - Other Affiliates											
36193*101	GLM Holding Company			472557772	3ii(B)	No		37,557,483		1,500,000	25.000
76205#109	Renaissance Holding Company			412177193	3ii(B)	No		4,066,857		563,000	4.200
1799999 Subtotal - Common Stocks - Other Affiliates								41,624,340		X X X	X X X
1899999 Subtotal - Common Stocks								41,624,340		X X X	X X X
1999999 Total - Preferred and Common Stocks								41,624,340		X X X	X X X

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
				Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

E17	Schedule DA - Part 1 Short-Term Investments Owned	NONE
E18	Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open	NONE
E19	Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term.	NONE
E20	Schedule DB - Part B Sn 1 Futures Contracts Open	NONE
E21	Schedule DB - Part B Sn 2 Futures Contracts Terminated	NONE
E22	Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity	NONE
E23	Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity	NONE
E24	Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees	NONE
E25	Schedule DL - Part 1 - Securities Lending Collateral Assets	NONE
E26	Schedule DL - Part 2 - Securities Lending Collateral Assets	NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Fifth Third Admin	Cincinnati, OH						.. (1,266,884)	X X X
Fifth Third Claims Checking	Cincinnati, OH						. (13,320,631)	X X X
Fifth Third Control Account	Cincinnati, OH						... 12,691,638	X X X
Fifth Third Receipts Groups	Cincinnati, OH						 7,276	X X X
Bank of America Receipts Indiv	Chicago, IL						 1,040,501	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						 655,176	X X X
First Premier Bank	Sioux Falls, SD						 55,996	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				.. X X X ..			.....	X X X
0199999 Totals - Open Depositories				.. X X X ..			 (136,928)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				X X X ..				X X X
0299999 Totals - Suspended Depositories				X X X ..				X X X
0399999 Total Cash On Deposit				X X X ..			 (136,928)	X X X
0499999 Cash in Company's Office				X X X ..	X X X ..	X X X ..		X X X
0599999 Total Cash				X X X ..			 (136,928)	X X X

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

1. January	6,592,068	4. April	(6,788,041)	7. July	(15,503,261)	10. October	(9,459,536)
2. February	10,404,790	5. May	1,520,170	8. August	(9,454,344)	11. November	(2,758,112)
3. March	17,180,222	6. June	(3,040,938)	9. September	(7,528,858)	12. December	(136,928)

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
All Other Money Market Mutual Funds								
999301617	FIDELITY INSTL MONEY MKT FD CL I		12/31/2019	0.250	X X X	5,328,787	882	6,230
8699999	Subtotal - All Other Money Market Mutual Funds					5,328,787	882	6,230
8899999	Total Cash Equivalents					5,328,787	882	6,230

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Health Insurance	170,743	176,350		
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)						
42.	South Dakota (SD)						
43.	Tennessee (TN)						
44.	Texas (TX)						
45.	Utah (UT)						
46.	Vermont (VT)						
47.	Virginia (VA)						
48.	Washington (WA)						
49.	West Virginia (WV)						
50.	Wisconsin (WI)						
51.	Wyoming (WY)						
52.	American Samoa (AS)						
53.	Guam (GU)						
54.	Puerto Rico (PR)						
55.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	170,743	176,350		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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