HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

Humana Health Plan, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95885 Employer's ID Number 61-1013183

Organized under the Laws of Kentucky, State of Domicile or Port of Entry KY

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 08/23/1982 Commenced Business 09/23/1983

Statutory Home Office 500 West Main Street (Street and Number), Louisville, KY, US 40202 (City or Town, State, Country and Zip Code)

Main Administrative Office 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 502-580-1000 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville, KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 502-580-1000 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Stephen Jackson (Name), 502-580-2715 (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Chief Financial Officer	Brian Andrew Kane
SVP, Assoc Gen Counsel & Corp Sec	Joseph Christopher Ventura	SVP, Chief Actuary	Vanessa Marie Olson

OTHER

Alan James Bailey, VP & Treasurer	John Edward Barger III, SVP, Medicaid President	Charles Wilbur Dow Jr., Regional President
Douglas Allen Edwards, Vice President	Jeffrey Carl Fernandez, SVP, Medicare West and MarketPOINT	Christopher Howal Hunter #, Segment President, Group Business
Brian Phillip LeClaire, Ph.D., Chief Information Officer	Susan Lynn Mateja, Appointed Actuary	Mark Matthew Matzke, SVP, Employer Group and Specialty
Steven Edward McCulley, SVP, Medicare	Sean Joseph O'Reilly #, VP, Chief Compliance Officer	Timothy Patrick O'Rourke, SVP, Medicare Divisional Leader
Bruno Roger Piquin, Regional President	William Mark Preston, VP, Investments	Richard Donald Remmers, SVP, Employer Group Sales
George Renaudin II, SVP, Medicare East & Provider	Donald Hank Robinson, SVP, Tax	Gilbert Alan Stewart #, SVP, Medicare Divisional Leader
Daniel Andrew Tufto, SVP, Medicare Divisional Leader	Richard Andrew Vollmer Jr. #, SVP, Medicare Divisional Leader	Timothy Alan Wheatley, Segment President, Retail
Ralph Martin Wilson, Vice President	Cynthia Hillebrand Zipperle, SVP, Chief Accounting Officer & Controller	

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	Brian Andrew Kane	Timothy Alan Wheatley

State of Kentucky
County of Jefferson SS:

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

Bruce Dale Broussard President & CEO	Joseph Christopher Ventura SVP, Assoc Gen Counsel & Corp Sec	Alan James Bailey VP & Treasurer

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

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

Julia Wentworth
Notary Public
January 10, 2021

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	22,069,174	1.888	22,069,174	0	22,069,174	1.888
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	0	0.000	0	0	0	0.000
1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0	0	0.000
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0	0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations	144,050,167	12.321	144,050,167	0	144,050,167	12.321
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	6,807,277	0.582	6,807,277	0	6,807,277	0.582
1.43 Revenue and assessment obligations	122,114,289	10.445	122,114,289	0	122,114,289	10.445
1.44 Industrial development and similar obligations	0	0.000	0	0	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	0	0.000	0	0	0	0.000
1.512 Issued or guaranteed by FNMA and FHLMC	316,026,308	27.031	316,026,308	0	316,026,308	27.031
1.513 All other	0	0.000	0	0	0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	39,831,034	3.407	39,831,034	0	39,831,034	3.407
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0	0	0.000
1.523 All other	80,747,322	6.907	80,747,322	0	80,747,322	6.907
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	310,822,163	26.585	310,822,163	0	310,822,163	26.585
2.2 Unaffiliated non-U.S. securities (including Canada)	0	0.000	0	0	0	0.000
2.3 Affiliated securities	0	0.000	0	0	0	0.000
3. Equity interests:						
3.1 Investments in mutual funds	0	0.000	0	0	0	0.000
3.2 Preferred stocks:						
3.21 Affiliated	0	0.000	0	0	0	0.000
3.22 Unaffiliated	0	0.000	0	0	0	0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.000	0	0	0	0.000
3.32 Unaffiliated	0	0.000	0	0	0	0.000
3.4 Other equity securities:						
3.41 Affiliated	16,619,557	1.422	16,619,557	0	16,619,557	1.422
3.42 Unaffiliated	0	0.000	0	0	0	0.000
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.000	0	0	0	0.000
3.52 Unaffiliated	0	0.000	0	0	0	0.000
4. Mortgage loans:						
4.1 Construction and land development	0	0.000	0	0	0	0.000
4.2 Agricultural	0	0.000	0	0	0	0.000
4.3 Single family residential properties	0	0.000	0	0	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0	0	0.000
4.5 Commercial loans	27,600,000	2.361	27,600,000	0	27,600,000	2.361
4.6 Mezzanine real estate loans	0	0.000	0	0	0	0.000
5. Real estate investments:						
5.1 Property occupied by company	0	0.000	0	0	0	0.000
5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0	0	0.000
6. Contract loans	0	0.000	0	0	0	0.000
7. Derivatives	0	0.000	0	0	0	0.000
8. Receivables for securities	325,000	0.028	325,000	0	325,000	0.028
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	82,134,576	7.025	82,134,576	0	82,134,576	7.025
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	1,169,146,866	100.000	1,169,146,866	0	1,169,146,866	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 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 carrying value:	
	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 (Line 9 minus Line 10)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,600,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,600,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		27,600,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,600,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,317,830,468
2.	Cost of bonds and stocks acquired, Part 3, Column 7		206,514,713
3.	Accrual of discount		182,951
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,294,941)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(2,791,348)	
	4.4. Part 4, Column 11	112,307	(3,973,982)
5.	Total gain (loss) on disposals, Part 4, Column 19		(654,177)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		449,504,278
7.	Deduct amortization of premium		11,308,405
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,059,087,290
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,059,087,290

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	22,069,174	22,045,081	22,173,227	21,945,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	22,069,174	22,045,081	22,173,227	21,945,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	144,050,167	142,020,783	154,568,257	128,640,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,807,277	6,767,705	7,470,767	6,065,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	438,140,597	426,449,722	445,777,549	421,021,863
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	416,306,915	402,209,175	419,030,714	414,601,179
	9. Canada	4,999,614	4,936,300	4,999,181	5,000,000
	10. Other Countries	10,093,989	9,700,855	10,089,874	10,100,000
	11. Totals	431,400,518	416,846,330	434,119,769	429,701,179
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,042,467,733	1,014,129,621	1,064,109,569	1,007,373,042
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	16,619,557	16,619,557	73,538,938	
	25. Total Common Stocks	16,619,557	16,619,557	73,538,938	
	26. Total Stocks	16,619,557	16,619,557	73,538,938	
	27. Total Bonds and Stocks	1,059,087,290	1,030,749,178	1,137,648,507	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	15,426,404	9,739,813	0	0	0	XXX	25,166,217	2.4	277,110,193	18.2	25,166,217	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	15,426,404	9,739,813	0	0	0	XXX	25,166,217	2.4	277,110,193	18.2	25,166,217	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	7,925,369	93,119,830	43,004,968	0	0	XXX	144,050,167	13.7	212,361,082	13.9	144,050,167	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	10,097,505	0.7	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	7,925,369	93,119,830	43,004,968	0	0	XXX	144,050,167	13.7	222,458,587	14.6	144,050,167	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	3,799,147	3,008,130	0	0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	0	3,799,147	3,008,130	0	0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	7,956,205	32,130,687	110,143,681	45,120,792	235,544,742	XXX	430,896,107	41.0	485,537,598	31.8	430,896,107	0
5.2 NAIC 2	2,901,621	0	4,342,869	0	0	XXX	7,244,490	0.7	6,850,142	0.4	7,244,490	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	10,857,826	32,130,687	114,486,550	45,120,792	235,544,742	XXX	438,140,597	41.7	492,387,740	32.3	438,140,597	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	13,478,928	129,015,283	115,581,993	30,900,912	46,833,671	XXX	335,810,787	32.0	370,956,803	24.3	335,810,787	0
6.2 NAIC 2	0	49,774,677	28,564,946	0	0	XXX	78,339,623	7.5	109,437,419	7.2	78,339,623	0
6.3 NAIC 3	2,659,350	9,745,855	7,784,990	0	0	XXX	20,190,195	1.9	32,581,309	2.1	20,190,195	0
6.4 NAIC 4	0	2,092,200	0	0	0	XXX	2,092,200	0.2	2,904,759	0.2	2,092,200	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	16,138,278	190,628,015	151,931,929	30,900,912	46,833,671	XXX	436,432,805	41.5	515,880,290	33.8	436,432,805	0
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 44,786,906	267,804,760	271,738,772	76,021,704	282,378,413	0	942,730,555	89.7	XXX	XXX	942,730,555	0
11.2 NAIC 2	(d) 2,901,621	49,774,677	32,907,815	0	0	0	85,584,113	8.1	XXX	XXX	85,584,113	0
11.3 NAIC 3	(d) 2,659,350	9,745,855	7,784,990	0	0	0	20,190,195	1.9	XXX	XXX	20,190,195	0
11.4 NAIC 4	(d) 0	2,092,200	0	0	0	0	2,092,200	0.2	XXX	XXX	2,092,200	0
11.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
11.7 Totals	50,347,877	329,417,492	312,431,577	76,021,704	282,378,413	0	(b) 1,050,597,063	100.0	XXX	XXX	1,050,597,063	0
11.8 Line 11.7 as a % of Col. 7	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	257,283,785	365,498,423	354,452,457	89,358,342	296,455,100	0	XXX	XXX	1,363,048,107	89.4	1,363,048,107	0
12.2 NAIC 2	625,000	45,793,919	75,201,808	2,570,585	2,193,754	0	XXX	XXX	126,385,066	8.3	126,385,066	0
12.3 NAIC 3	1,925,849	15,177,979	15,477,481	0	0	0	XXX	XXX	32,581,309	2.1	32,581,309	0
12.4 NAIC 4	0	546,000	2,358,759	0	0	0	XXX	XXX	2,904,759	0.2	2,904,759	0
12.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
12.7 Totals	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	XXX	XXX	(b) 1,524,919,241	100.0	1,524,919,241	0
12.8 Line 12.7 as a % of Col. 9	17.0	28.0	29.3	6.0	19.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	44,786,906	267,804,760	271,738,772	76,021,704	282,378,413	0	942,730,555	89.7	1,363,048,107	89.4	942,730,555	XXX
13.2 NAIC 2	2,901,621	49,774,677	32,907,815	0	0	0	85,584,113	8.1	126,385,066	8.3	85,584,113	XXX
13.3 NAIC 3	2,659,350	9,745,855	7,784,990	0	0	0	20,190,195	1.9	32,581,309	2.1	20,190,195	XXX
13.4 NAIC 4	0	2,092,200	0	0	0	0	2,092,200	0.2	2,904,759	0.2	2,092,200	XXX
13.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
13.7 Totals	50,347,877	329,417,492	312,431,577	76,021,704	282,378,413	0	1,050,597,063	100.0	1,524,919,241	100.0	1,050,597,063	XXX
13.8 Line 13.7 as a % of Col. 7	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.2 NAIC 2	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 8,129,329 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	15,426,404	9,739,813	0	0	0	XXX	25,166,217	2.4	269,417,147	17.7	25,166,217	0
1.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	7,693,046	0.5	0	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 Totals	15,426,404	9,739,813	0	0	0	XXX	25,166,217	2.4	277,110,193	18.2	25,166,217	0
2. All Other Governments												
2.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	7,925,369	93,119,830	43,004,968	0	0	XXX	144,050,167	13.7	222,458,587	14.6	144,050,167	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 Totals	7,925,369	93,119,830	43,004,968	0	0	XXX	144,050,167	13.7	222,458,587	14.6	144,050,167	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	3,799,147	3,008,130	0	0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	0	3,799,147	3,008,130	0	0	XXX	6,807,277	0.6	17,082,431	1.1	6,807,277	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	10,857,826	31,849,288	76,980,779	0	2,426,396	XXX	122,114,289	11.6	176,460,686	11.6	122,114,289	0
5.2 Residential Mortgage-Backed Securities	0	281,399	37,505,771	45,120,792	233,118,346	XXX	316,026,308	30.1	315,927,054	20.7	316,026,308	0
5.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 Totals	10,857,826	32,130,687	114,486,550	45,120,792	235,544,742	XXX	438,140,597	41.7	492,387,740	32.3	438,140,597	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	16,138,278	185,628,401	109,100,895	2,005,001	2,981,874	XXX	315,854,449	30.1	404,310,600	26.5	315,854,449	0
6.2 Residential Mortgage-Backed Securities	0	0	0	2,649	8,003,654	XXX	8,006,303	0.8	10,333,750	0.7	8,006,303	0
6.3 Commercial Mortgage-Backed Securities	0	0	39,831,034	16,732,889	35,848,143	XXX	92,412,066	8.8	71,004,095	4.7	92,412,066	0
6.4 Other Loan-Backed and Structured Securities	0	4,999,614	3,000,000	12,160,373	0	XXX	20,159,987	1.9	30,231,845	2.0	20,159,987	0
6.5 Totals	16,138,278	190,628,015	151,931,929	30,900,912	46,833,671	XXX	436,432,805	41.5	515,880,290	33.8	436,432,805	0
7. Hybrid Securities												
7.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.2 Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.3 Totals	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11. Total Bonds Current Year												
11.1 Issuer Obligations	50,347,877	324,136,479	232,094,772	2,005,001	5,408,270	XXX	613,992,399	58.4	XXX	XXX	613,992,399	0
11.2 Residential Mortgage-Backed Securities	0	281,399	37,505,771	45,123,441	241,122,000	XXX	324,032,611	30.8	XXX	XXX	324,032,611	0
11.3 Commercial Mortgage-Backed Securities	0	0	39,831,034	16,732,889	35,848,143	XXX	92,412,066	8.8	XXX	XXX	92,412,066	0
11.4 Other Loan-Backed and Structured Securities	0	4,999,614	3,000,000	12,160,373	0	XXX	20,159,987	1.9	XXX	XXX	20,159,987	0
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.7 Totals	50,347,877	329,417,492	312,431,577	76,021,704	282,378,413	0	1,050,597,063	100.0	XXX	XXX	1,050,597,063	0
11.8 Line 11.7 as a % of Col. 7	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	259,834,634	399,917,319	406,175,893	8,832,003	14,969,602	XXX	XXX	XXX	1,089,729,451	71.5	1,089,729,451	0
12.2 Residential Mortgage-Backed Securities	0	1,755,137	16,818,132	49,794,039	265,586,542	XXX	XXX	XXX	333,953,850	21.9	333,953,850	0
12.3 Commercial Mortgage-Backed Securities	0	8,170,000	20,376,576	24,364,809	18,092,710	XXX	XXX	XXX	71,004,095	4.7	71,004,095	0
12.4 Other Loan-Backed and Structured Securities	0	17,173,865	4,119,904	8,938,076	0	XXX	XXX	XXX	30,231,845	2.0	30,231,845	0
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	259,834,634	427,016,321	447,490,505	91,928,927	298,648,854	0	XXX	XXX	1,524,919,241	100.0	1,524,919,241	0
12.8 Line 12.7 as a % of Col. 9	17.0	28.0	29.3	6.0	19.6	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	50,347,877	324,136,479	232,094,772	2,005,000	5,408,270	XXX	613,992,398	58.4	1,089,729,451	71.5	613,992,398	XXX
13.2 Residential Mortgage-Backed Securities	0	281,399	37,505,771	45,123,442	241,122,000	XXX	324,032,612	30.8	333,953,850	21.9	324,032,612	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	39,831,034	16,732,889	35,848,143	XXX	92,412,066	8.8	71,004,095	4.7	92,412,066	XXX
13.4 Other Loan-Backed and Structured Securities	0	4,999,614	3,000,000	12,160,373	0	XXX	20,159,987	1.9	30,231,845	2.0	20,159,987	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals	50,347,877	329,417,492	312,431,577	76,021,704	282,378,413	0	1,050,597,063	100.0	1,524,919,241	100.0	1,050,597,063	XXX
13.8 Line 13.7 as a % of Col. 7	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.8	31.4	29.7	7.2	26.9	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	0	0	0	1	0	XXX	1	0.0	0	0.0	XXX	1
14.2 Residential Mortgage-Backed Securities	0	0	0	(1)	0	XXX	(1)	0.0	0	0.0	XXX	(1)
14.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	XXX	0
14.7 Totals	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
14.8 Line 14.7 as a % of Col. 7	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.0	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	15,857,212	15,857,212	0	0	0
2. Cost of short-term investments acquired	3,082,926	3,082,926	0	0	0
3. Accrual of discount	14,425	14,425	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	15,585,000	15,585,000	0	0	0
7. Deduct amortization of premium	272,520	272,520	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,097,043	3,097,043	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	3,097,043	3,097,043	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	271,058,005	210,642,466	60,415,539	0
2. Cost of cash equivalents acquired	14,855,627,517	12,071,725,943	2,783,901,574	0
3. Accrual of discount	2,707,343	2,707,343	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	15,066,918,231	12,280,043,467	2,786,874,764	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	62,474,634	5,032,285	57,442,349	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	62,474,634	5,032,285	57,442,349	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
03943		Louisville	KY	E	01/01/1995	1.930	27,600,000	0	0	0	0	0	0	12/31/2015
0399999. Mortgages in good standing - Residential mortgages-all other							27,600,000	0	0	0	0	0	0	XXX
0899999. Total Mortgages in good standing							27,600,000	0	0	0	0	0	0	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							27,600,000	0	0	0	0	0	0	XXX

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-A3-4	US TREASURY N/B GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	1.250	0.000	MN	2,031	0	08/12/2016	01/31/2019
912828-C2-4	UNITED STATES TREASURY GOVERNMENT	SD			1	6,943,043	99.8570	6,890,133	6,900,000	6,903,253	0	(20,909)	0	0	1.500	1.190	FA	35,438	103,501	07/12/2017	02/28/2019
912828-KQ-2	UNITED STATES TREASURY GOVERNMENT				1	304,500	100.2230	300,669	300,000	301,364	0	(3,136)	0	0	3.125	1.880	MN	1,217	9,375	02/22/2018	05/15/2019
912828-LD-0	US TREASURY N/B				1	0	0.0000	0	0	0	0	0	0	0	3.250	0.000	JJ	2,600	0	01/24/2014	01/01/2019
912828-LJ-7	UNITED STATES TREASURY GOVERNMENT	SD			1	316,430	100.6330	311,962	310,000	312,723	0	(3,708)	0	0	3.625	2.190	FA	4,245	5,619	02/21/2018	08/15/2019
912828-LY-4	UNITED STATES TREASURY GOVERNMENT				1	101,309	100.6020	100,602	100,000	100,763	0	(546)	0	0	3.375	2.480	MN	2,126	0	05/14/2018	11/15/2019
912828-LY-4	UNITED STATES TREASURY GOVERNMENT	SD			1	2,482,061	100.6020	2,464,749	2,450,000	2,468,694	0	(13,367)	0	0	3.375	2.480	MN	46,595	5,500	05/14/2018	11/15/2019
912828-MP-2	UNITED STATES TREASURY GOVERNMENT	SD			1	5,095,174	101.0840	5,059,254	5,005,000	5,066,235	0	(28,939)	0	0	3.625	2.510	FA	68,550	90,696	08/09/2018	02/15/2020
912828-ND-8	UNITED STATES TREASURY GOVERNMENT				1	252,871	101.2410	253,103	250,000	252,405	0	(466)	0	0	3.500	2.770	MN	1,136	4,375	09/21/2018	05/15/2020
912828-ND-8	UNITED STATES TREASURY GOVERNMENT	SD			1	3,540,195	101.2410	3,543,435	3,500,000	3,533,671	0	(6,525)	0	0	3.500	2.770	MN	15,905	61,250	09/21/2018	05/15/2020
912828-NT-3	UNITED STATES TREASURY GOVERNMENT				1	329,007	100.1300	330,429	330,000	329,074	0	67	0	0	2.625	2.800	FA	3,272	0	11/16/2018	08/15/2020
912828-NT-3	UNITED STATES TREASURY GOVERNMENT	SD			1	558,315	100.1300	560,728	560,000	558,427	0	113	0	0	2.625	2.800	FA	5,551	0	11/16/2018	08/15/2020
912828-PF-1	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	1.875	0.000	AO	15	0	11/04/2015	01/01/2019
912828-PN-4	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	2.750	0.000	JD	3,438	0	11/16/2015	01/01/2019
912828-QP-8	US TREASURY N/B GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	1.750	0.000	MN	3,719	0	05/07/2015	01/01/2019
912828-QQ-6	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	2.375	0.000	MN	30,281	0	05/24/2016	01/01/2019
912828-RE-2	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	1.500	0.000	FA	1,650	0	07/12/2016	01/01/2019
912828-WL-0	UNITED STATES TREASURY GOVERNMENT	SD			1	351,381	99.5940	348,579	350,000	350,279	0	(678)	0	0	1.500	1.300	MN	5,712	0	05/12/2017	05/31/2019
912828-WS-5	UNITED STATES TREASURY GOVERNMENT	SD			1	1,898,941	99.5470	1,881,438	1,890,000	1,892,286	0	(4,592)	0	0	1.625	1.370	JD	15,525	30,565	03/08/2018	06/30/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						22,173,227	XXX	22,045,081	21,945,000	22,069,174	0	(82,686)	0	0	XXX	XXX	XXX	249,006	310,881	XXX	XXX
0599999. Total - U.S. Government Bonds						22,173,227	XXX	22,045,081	21,945,000	22,069,174	0	(82,686)	0	0	XXX	XXX	XXX	249,006	310,881	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
041042-VA-7	ARKANSAS ST MUNI				1FE	5,625,800	103.1630	5,158,150	5,000,000	5,190,316	0	(128,626)	0	0	4.000	1.350	JD	8,889	200,000	07/17/2015	06/15/2020
100853-VY-3	BOSTON MASS MUNI				1FE	1,567,351	119.3320	1,461,817	1,225,000	1,478,258	0	(32,692)	0	0	5.000	1.900	MS	20,417	61,250	03/09/2016	03/01/2026
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI				1FE	1,724,464	107.7360	1,572,946	1,460,000	1,595,753	0	(57,265)	0	0	5.000	0.960	MN	12,167	73,000	09/22/2016	05/01/2021
199491-6U-0	COLUMBUS OHIO MUNI				1FE	3,828,030	109.5270	3,285,810	3,000,000	3,306,481	0	(94,939)	0	0	5.000	1.630	FA	56,667	150,000	04/12/2013	02/15/2022
20772J-P2-2	CONNECTICUT ST MUNI				1FE	1,414,104	109.2090	1,315,968	1,205,000	1,355,976	0	(19,535)	0	0	5.000	2.970	MN	7,699	60,250	12/03/2015	11/15/2031
235219-HA-3	DALLAS TX MUNI				1FE	12,369	103.4520	10,345	10,000	10,422	0	(371)	0	0	5.000	1.200	FA	189	500	08/15/2013	02/15/2020
235219-HP-0	DALLAS TX MUNI				1FE	3,698,226	103.4750	3,093,903	2,990,000	3,116,203	0	(111,075)	0	0	5.000	1.200	FA	56,478	149,500	08/15/2013	02/15/2020
246381-LL-9	DELAWARE STATE MUNI				1FE	100,876	101.5980	96,518	95,000	96,953	0	(3,880)	0	0	5.000	0.870	JJ	2,375	4,750	12/27/2017	07/01/2019
246381-LW-5	DELAWARE STATE MUNI				1FE	1,268,913	101.5880	1,213,977	1,195,000	1,219,565	0	(48,810)	0	0	5.000	0.870	JJ	29,875	59,750	12/27/2017	07/01/2019
373384-3Z-7	GEORGIA STATE				1FE	5,433,833	117.0240	4,891,603	4,180,000	5,084,461	0	(142,031)	0	0	5.000	1.290	FA	87,083	209,000	06/16/2016	02/01/2025
373384-Z8-2	GEORGIA ST MUNI				1FE	1,388,475	116.0930	1,300,242	1,120,000	1,304,554	0	(28,159)	0	0	5.000	2.100	FA	23,333	56,000	12/10/2015	02/01/2027
419792-HL-3	HAWAII ST MUNI				1FE	1,952,283	100.7910	1,763,843	1,750,000	1,767,267	0	(68,765)	0	0	5.000	1.030	AO	21,875	87,500	03/16/2016	04/01/2019
419792-HM-1	HAWAII ST MUNI				1FE	2,489,164	103.9180	2,255,021	2,170,000	2,272,229	0	(80,730)	0	0	5.000	1.190	AO	27,125	108,500	03/16/2016	04/01/2020
419792-HN-9	HAWAII ST MUNI				1FE	3,118,722	107.0050	2,840,983	2,655,000	2,868,973	0	(93,063)	0	0	5.000	1.350	AO	33,188	132,750	03/16/2016	04/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	973,934	113.6090	891,831	785,000	907,752	0	(24,705)	0	0	5.000	1.570	AO	9,813	39,250	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	933,042	117.8700	860,451	730,000	885,574	0	(21,618)	0	0	5.000	1.650	AO	9,125	36,500	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	946,890	119.6770	873,642	730,000	901,814	0	(20,538)	0	0	5.000	1.740	AO	9,125	36,500	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	1,934,787	119.1280	1,810,746	1,520,000	1,850,200	0	(39,091)	0	0	5.000	1.960	AO	19,000	76,000	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	930,779	118.0390	861,685	730,000	889,394	0	(18,878)	0	0	5.000	1.950	AO	9,125	36,500	09/30/2016	10/01/2028
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	1,291,799	119.5210	1,219,114	1,020,000	1,235,855	0	(26,134)	0	0	5.000	1.980	FA	21,250	51,000	10/28/2016	02/01/2027
56052A-ZC-3	MAINE ST MUNI				1FE	873,698	101.3400	820,854	810,000	823,736	0	(32,774)	0	0	5.000	0.910	JD	3,375	40,500	06/07/2017	06/01/2019
56052A-ZD-1	MAINE ST MUNI				1FE	948,141	104.4660	887,961	850,000	897,572	0	(33,179)	0	0	5.000	1.010	JD	3,542	42,500	06/07/2017	06/01/2020
56052A-ZE-9	MAINE ST MUNI				1FE	976,897	107.3680	912,628	850,000	928,397	0	(31,829)	0	0	5.000	1.120	JD	3,542	42,500	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST MUNI				1FE	1,002,805	110.1210	936,029	850,000	956,570	0	(30,351)	0	0	5.000	1.240	JD	3,542	42,500	06/07/2017	06/01/2022
574193-LP-1	MARYLAND ST MUNI				1FE	1,192,552	112.3870	1,095,773	975,000	1,101,773	0	(29,086)	0	0	5.000	1.750	MS	16,250	48,750	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI				1FE	7,704,347	107.5160	6,956,285	6,470,000	7,081,398	0	(248,607)	0	0	5.000	1.030	JD	26,958	323,500	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI				1FE	5,889,245	110.3650	5,358,221	4,855,000	5,475,462	0	(176,973)	0	0	5.000	1.170	JD	20,229	242,750	11/02/2016	06/01/2022
574193-MU-9	MARYLAND ST MUNI				1FE	1,854,945	114.5930	1,764,732	1,540,000	1,776,019	0	(40,863)	0	0	5.000	2.000	JD	6,417	77,000	01/13/2017	06/01/2026
574193-PC-6	MARYLAND ST MUNI				1FE	1,973,361	115.8150	1,864,622	1,610,000	1,907,824	0	(50,728)	0	0	5.000	1.530	FA	33,542	74,015	09/13/2017	08/01/2024
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	1,123,039	100.5370	1,015,424	1,010,000	1,017,399	0	(44,299)	0	0	5.000	0.590	MS	16,833	50,500	08/04/2016	03/01/2039
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	3,422,006	107.0040	3,124,517	2,920,000	3,219,816	0	(93,729)	0	0	5.250	1.810	FA	63,875	153,300	10/21/2016	02/01/2034
60412A-AH-6	MINNESOTA ST MUNI				1FE	114,611	108.1370	102,730	95,000	103,388	0	(2,956)	0	0	5.000	1.690	AO	1,188	4,750	02/11/2015	10/01/2021
605581-DL-8	MISSISSIPPI STATE MUNI				1FE	6,094,100	111.7790	5,588,950	5,000,000	5,634,023	0	(120,619)	0	0	5.000	2.260	JD	20,833	250,000	01/16/2015	12/01/2031
647293-RR-2	NEW MEXICO ST MUNI				1FE	2,087,750	112.1310	1,962,293	1,750,000	2,004,865	0	(59,001)	0	0	5.000	1.380	MS	29,167	94,792	08/01/2017	03/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	912,916	116.2510	848,632	730,000	867,126	0	(21,043)	0	0	5.000	1.750	FA	13,789	36,500	10/07/2016	02/15/2025
658256-2L-5	NORTH CAROLINA ST MUNI				1FE	3,658,565	117.7680	3,497,710	2,970,000	3,507,915	0	(77,881)	0	0	5.000	1.980	JD	12,375	148,500	01/12/2017	06/01/2025
658256-3A-8	NORTH CAROLINA ST MUNI				1FE	960,238	107.5400	903,336	840,000	916,200	0	(30,906)	0	0	5.000	1.180	JD	3,500	42,000	07/14/2017	06/01/2021
658256-3C-4	NORTH CAROLINA ST MUNI				1FE	5,047,116	113.1010	4,761,552	4,210,000	4,848,934	0	(139,137)	0	0	5.000	1.440	JD	17,542	210,500	07/14/2017	06/01/2023
658256-R2-0	NORTH CAROLINA ST MUNI				1FE	1,187,277	102.9650	1,075,984	1,045,000	1,090,533	0	(33,874)	0	0	4.000	0.710	MN	6,967	41,800	02/10/2016	05/01/2020
658256-S7-8	NORTH CAROLINA ST MUNI				1FE	5,660,450	105.1430	5,257,150	5,000,000	5,299,192	0	(120,759)	0	0	4.000	1.470	JD	16,667	200,000	12/15/2015	06/01/2021
658256-T8-5	NORTH CAROLINA ST MUNI				1FE	848,679	101.0840	788,455	780,000	790,132	0	(30,222)	0	0	5.000	1.080	MN	6,500	39,000	01/17/2017	05/01/2019
658256-Z2-1	NORTH CAROLINA ST MUNI				1FE	3,807,199	113.1010	3,472,201	3,070,000	3,531,666	0	(100,453)	0	0	5.000	1.470	JD	12,792	153,500	03/16/2016	06/01/2023
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	1,624,871	117.7680	1,483,877	1,260,000	1,519,342	0	(38,069)	0	0	5.000	1.610	JD	5,250	63,000	02/24/2016	06/01/2025
677522-HS-6	OHIO ST MUNI				1FE	6,905,192	111.6610	6,253,016	5,600,000	6,377,573	0	(189,976)	0	0	5.000	1.380	JD	12,444	280,000	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	6,989,864	114.1210	6,390,776	5,600,000	6,506,305	0	(174,424)	0	0	5.000	1.590	JD	12,444	280,000	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI				1FE	2,762,213	113.2470	2,548,058	2,250,000	2,604,012	0	(74,199)	0	0	5.000	1.440	FA	46,875	112,500	11/02/2016	08/01/2023
677522-NQ-3	OHIO ST MUNI				1FE	2,403,140	114.6900	2,293,800	2,000,000	2,299,449	0	(54,135)	0	0	5.000	1.950	MS	29,444	100,000	01/13/2017	03/15/2024
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	867,602	100.2610	766,997	765,000	767,490	0	(29,812)	0	0	5.000	1.060	FA	15,938	38,250	08/03/2015	02/01/2019
688443-S9-2	OSSEO MINN INDPT SCH DIST NO 2				1FE	5,898,350	106.3270	5,316,350	5,000,000	5,347,939	0	(163,009)	0	0	5.000	1.590	FA	104,167	250,000	07/17/2015	02/01/2021
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	1,814,704	115.7990	1,679,086	1,450,000	1,725,707	0	(38,119)	0	0	5.000	1.950	MS	21,347	72,500	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	1,835,947	117.1790	1,699,096	1,450,000	1,752,265	0	(35,848)	0	0	5.000	2.060	MS	21,347	72,500	08/09/2016	09/15/2026
70914P-ZS-4	PENNSYLVANIA STATE MUNI				1FE	2,439,992	115.3520	2,364,716	2,050,000	2,379,316	0	(41,985)	0	0	5.000	2.510	FA	42,708	102,500	07/13/2017	02/01/2027
70914P-ZT-2	PENNSYLVANIA STATE MUNI				1FE	2,588,164	114.7260	2,512,499	2,190,000	2,526,439	0	(42,719)	0	0	5.000	2.610	FA	45,625	109,500	07/13/2017	02/01/2028
70914P-ZU-9	PENNSYLVANIA ST MUNI				1FE	985,706	114.3100	960,204	840,000	963,200	0	(15,579)	0	0	5.000	2.710	FA	17,500	42,000	07/13/2017	02/01/2029
717813-VH-9	PHILADELPHIA PA MUNI				1FE	2,267,731	113.1610	2,184,007	1,930,000	2,203,698	0	(45,473)	0	0	5.000	2.280	FA	40,208	96,232	07/12/2017	08/01/2024
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	697,256	100.2610	616,605	615,000	616,996	0	(23,903)	0	0	5.000	1.070	FA	12,813	30,750	08/03/2015	02/01/2019
840610-RR-2	SOUTH WASHINGTON COUNTY INDPT SC				1FE	5,889,650	106.3690	5,318,450	5,000,000	5,344,741	0	(161,437)	0	0	5.000	1.620	FA	104,167	250,000	07/17/2015	02/01/2021
882723-SL-4	TEXAS ST MUNI				1FE	1,990,890	108.2210	1,785,646	1,650,000	1,817,660	0	(59,590)	0	0	5.000	1.230	AO	20,625	82,500	01/19/2016	10/01/2021
917542-TK-8	UTAH ST MUNI				1FE	930,674	101.6130	823,064	810,000	825,832	0	(31,411)	0	0	5.000	1.070	JJ	20,250	40,500	08/11/2015	07/01/2019
917542-UJ-9	UTAH ST MUNI				1FE	1,465,100	117.8520	1,390,653	1,180,000	1,415,637	0	(33,716)	0	0	5.000	1.730	JJ	29,828	57,197	07/05/2017	07/01/2025
917542-UK-6	UTAH ST MUNI				1FE	2,008,752	119.7060	1,915,295	1,600,000	1,946,708	0	(42,290)	0	0	5.000	1.880	JJ	40,442	77,556	07/05/2017	07/01/2026
928109-T9-8	VIRGINIA ST MUNI				1FE	1,859,897	104.5090	1,734,848	1,660,000	1,745,196	0	(59,196)	0	0	5.000	1.330	JD	6,916	83,000	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST MUNI				1FE	1,079,824	107.6390	1,011,806	940,000	1,018,485	0	(31,678)	0	0	5.000	1.470	JD	3,916	47,000	01/13/2017	06/01/2021
928109-U7-0	VIRGINIA ST MUNI				1FE	1,288,960	119.7300	1,197,300	1,000,000	1,228,237	0	(28,629)	0	0	5.000	1.710	JD	4,166	50,000	11/01/2016	06/01/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						154,568,257	XXX	142,020,783	128,640,000	144,050,167	0	(4,025,371)	0	0	XXX	XXX	XXX	1,462,643	6,325,142	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						154,568,257	XXX	142,020,783	128,640,000	144,050,167	0	(4,025,371)	0	0	XXX	XXX	XXX	1,462,643	6,325,142	XXX	XXX
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	1,389,270	116.1260	1,300,611	1,120,000	1,304,958	0	(28,021)	0	0	5.000	2.110	FA	21,156	56,000	12/01/2015	02/15/2025
442403-GW-5	HOUSTON TEX INDPT SCH DIST MUNI				1FE	3,185,300	109.3040	2,732,600	2,500,000	2,753,791	0	(78,585)	0	0	5.000	1.650	FA	47,222	125,000	04/12/2013	02/15/2022
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	1,824,011	113.9970	1,692,855	1,485,000	1,703,172	0	(40,102)	0	0	5.000	1.970	FA	28,050	74,250	12/01/2015	02/15/2024
86476P-WB-0	SUFFOLK CNTY N Y MUNI				1FE	1,072,186	108.5040	1,041,639	960,000	1,045,356	0	(26,609)	0	0	5.000	2.010	FA	20,000	28,400	12/15/2017	02/01/2022
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						7,470,767	XXX	6,767,705	6,065,000	6,807,277	0	(173,317)	0	0	XXX	XXX	XXX	116,428	283,650	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						7,470,767	XXX	6,767,705	6,065,000	6,807,277	0	(173,317)	0	0	XXX	XXX	XXX	116,428	283,650	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@			1FE	792,100	15.8830	794,150	5,000,000	811,493	0	8,063	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
021087-UZ-2	ALPINE UTAH SCH DIST MUNI				1FE	2,440,060	109.6760	2,193,520	2,000,000	2,244,305	0	(74,466)	0	0	5.000	1.110	MS	29,444	100,000	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	1,602,550	103.0660	1,453,231	1,410,000	1,462,382	0	(62,306)	0	0	5.500	1.010	MN	12,925	77,550	09/21/2016	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE				1FE	3,924,060	107.5250	3,763,375	3,500,000	3,881,667	0	(36,209)	0	0	5.000	3.550	MN	29,167	175,486	10/18/2017	11/01/2050
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIS				1FE	5,160,604	111.9400	4,751,853	4,245,000	4,786,357	0	(126,824)	0	0	5.000	1.740	FA	88,438	212,250	12/17/2015	02/01/2023
13032U-DU-9	CALIFORNIA HEALTH FACS FING AU				1FE	2,064,353	110.4500	2,010,190	1,820,000	2,056,291	0	(4,401)	0	0	5.000	4.200	MN	11,628	91,000	01/18/2017	11/15/2046
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	2,451,680	116.2120	2,237,081	1,925,000	2,300,041	0	(63,145)	0	0	5.000	1.410	MS	32,083	96,250	07/25/2016	09/01/2024
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI				1FE	929,386	115.5810	901,532	780,000	910,823	0	(17,108)	0	0	5.000	2.370	JD	1,733	39,000	11/28/2017	12/15/2031
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	758,706	104.4800	679,120	650,000	683,070	0	(22,969)	0	0	5.000	1.360	JD	2,708	32,500	08/12/2015	06/01/2020
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT				1FE	837,899	105.4680	812,104	770,000	813,667	0	(22,723)	0	0	5.000	1.900	MN	4,919	36,147	11/30/2017	11/15/2020
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT				1FE	344,928	108.0250	334,878	310,000	335,729	0	(8,626)	0	0	5.000	2.010	MN	1,981	14,553	11/30/2017	11/15/2021
303820-8E-7	FAIRFAX COUNTY VA MUNI				1FE	3,844,590	108.4450	3,253,350	3,000,000	3,286,082	0	(101,269)	0	0	5.000	1.440	AO	37,500	150,000	04/12/2013	10/01/2021
396784-KL-3	GREENWICH CONN MUNI				1FE	6,797,384	100.1120	5,851,546	5,845,000	5,854,432	0	(242,144)	0	0	5.000	0.830	JJ	134,760	292,250	01/15/2015	01/15/2019
396784-MJ-6	GREENWICH CONN MUNI				1FE	1,037,327	106.4840	969,004	910,000	975,993	0	(31,700)	0	0	5.000	1.380	JJ	20,981	45,500	01/17/2017	01/15/2021
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI				1FE	929,443	114.6830	905,996	790,000	911,256	0	(16,772)	0	0	5.000	2.460	FA	16,458	39,500	11/28/2017	02/01/2034
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLI				2FE	2,988,467	102.8500	2,900,370	2,820,000	2,901,621	0	(86,845)	0	0	5.000	1.800	JD	11,750	141,000	01/02/2018	02/01/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
419792-JW-7	HAWAII ST MUNI				1FE	793,914	105.4150	716,822	680,000	725,335	0	(25,510)	0	0	5.000	1.140	AO	8,500	34,000	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	707,339	100.5340	638,391	635,000	639,391	0	(26,274)	0	0	5.000	0.830	MS	10,583	31,750	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	729,736	103.7520	658,825	635,000	664,676	0	(25,181)	0	0	5.000	0.960	MS	10,583	31,750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	750,075	106.7070	677,589	635,000	688,002	0	(24,049)	0	0	5.000	1.090	MS	10,583	31,750	04/26/2016	03/01/2021
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMIS				1FE	4,297,522	94.9870	4,236,420	4,460,000	4,312,395	0	14,872	0	0	2.772	3.260	MS	41,210	116,763	02/07/2018	09/01/2026
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	1,108,944	111.8150	1,006,335	900,000	1,028,932	0	(30,490)	0	0	5.000	1.370	FA	18,750	45,000	04/18/2016	02/01/2023
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	1,290,734	114.0000	1,174,200	1,030,000	1,204,717	0	(32,819)	0	0	5.000	1.510	FA	21,458	51,500	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI				1FE	642,770	119.9070	599,535	500,000	608,568	0	(13,185)	0	0	5.000	1.910	FA	10,417	25,000	05/10/2016	08/01/2029
54466H-FZ-4	LOS ANGELES CNTY CALIF MET TRA				1FE	3,487,940	114.9800	3,357,416	2,920,000	3,427,016	0	(52,072)	0	0	5.000	2.700	JJ	73,000	97,739	10/13/2017	07/01/2042
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	837,967	104.9420	766,077	730,000	774,932	0	(28,847)	0	0	5.000	0.960	JJ	16,831	36,500	10/06/2016	07/15/2020
57584X-XQ-9	MASSACHUSETTS ST DEV FIN AGY				1FE	886,468	110.8340	809,088	730,000	827,714	0	(26,913)	0	0	5.000	1.130	JJ	16,831	36,500	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	704,337	118.2730	662,329	560,000	674,388	0	(13,889)	0	0	5.000	2.060	JJ	12,911	28,000	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	188,568	118.0460	177,069	150,000	180,522	0	(3,704)	0	0	5.000	2.070	JJ	3,458	7,500	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	448,610	117.7440	423,878	360,000	430,202	0	(8,480)	0	0	5.000	2.180	JJ	8,300	18,000	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	273,060	117.5190	258,542	220,000	262,058	0	(5,069)	0	0	5.000	2.230	JJ	5,072	11,000	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	@			1FE	319,140	15.9980	319,960	2,000,000	370,104	0	21,959	0	0	0.000	6.210	N/A	0	0	07/26/2016	08/01/2046
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D				1FE	1,621,025	113.8790	1,548,754	1,360,000	1,586,583	0	(22,145)	0	0	5.000	2.860	MN	8,689	68,000	06/02/2017	11/15/2042
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI				1FE	4,464,186	115.3400	4,290,648	3,720,000	4,372,957	0	(87,124)	0	0	5.000	2.230	MN	23,767	171,017	11/22/2017	11/15/2025
59333F-SV-3	MIAMI -DADE CNTY HFA MUNI				1FE	2,417,380	112.9760	2,259,520	2,000,000	2,319,145	0	(38,003)	0	0	5.000	2.640	JJ	50,000	100,000	04/29/2016	07/01/2037
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	1,270,300	119.6140	1,196,140	1,000,000	1,217,522	0	(24,791)	0	0	5.000	2.030	JJ	25,000	50,000	11/01/2016	01/01/2027
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA				2FE	1,662,885	106.4020	1,596,030	1,500,000	1,643,729	0	(16,049)	0	0	5.000	3.560	MS	25,000	75,000	10/18/2017	09/01/2046
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI				1FE	4,138,710	112.4700	3,958,944	3,520,000	4,050,016	0	(57,096)	0	0	5.000	2.900	FA	66,489	176,000	06/02/2017	02/15/2047
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	781,679	113.3860	714,332	630,000	726,211	0	(20,527)	0	0	5.000	1.470	JJ	15,750	31,500	03/09/2016	07/01/2023
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	1,270,310	118.7170	1,187,170	1,000,000	1,214,178	0	(26,307)	0	0	5.000	1.920	JJ	25,000	50,000	11/01/2016	07/01/2026
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	4,135,404	103.7430	3,776,245	3,640,000	3,814,422	0	(143,159)	0	0	5.000	0.990	MS	53,589	182,000	09/22/2016	03/15/2020
64990E-3Z-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	1,657,229	112.5820	1,587,406	1,410,000	1,619,450	0	(24,314)	0	0	5.000	2.820	FA	26,633	70,500	06/02/2017	02/15/2039
650035-7C-6	NEW YORK ST URBAN DEVELOPMENT MUNI				1FE	1,483,845	99.3450	1,490,175	1,500,000	1,485,642	0	1,797	0	0	2.980	3.150	MS	13,162	32,780	02/06/2018	03/15/2025
650035-7D-4	NEW YORK ST URBAN DEVELOPMENT MUNI				1FE	1,482,975	98.4950	1,477,425	1,500,000	1,484,596	0	1,621	0	0	3.070	3.230	MS	13,559	33,770	02/06/2018	03/15/2026
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	1,149,420	105.3930	1,053,930	1,000,000	1,106,035	0	(17,539)	0	0	5.000	2.900	JJ	25,000	50,000	06/16/2016	07/01/2041
65829Q-CF-9	NORTH CAROLINA ST LTD OBLIG MUNI				1FE	5,019,120	114.7600	4,590,400	4,000,000	4,608,419	0	(107,150)	0	0	5.000	1.980	MN	33,333	200,000	01/15/2015	05/01/2025
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	1,282,669	116.2640	1,226,585	1,055,000	1,224,426	0	(21,600)	0	0	5.000	2.510	FA	21,979	52,750	03/03/2016	02/01/2033
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	310,535	107.6020	290,525	270,000	306,670	0	(3,549)	0	0	5.000	3.220	MN	2,250	12,450	11/16/2017	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	331,682	107.2170	310,929	290,000	327,718	0	(3,638)	0	0	5.000	3.290	MN	2,417	13,372	11/16/2017	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	351,466	106.3000	329,530	310,000	347,541	0	(3,602)	0	0	5.000	3.400	MN	2,583	14,294	11/16/2017	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	203,269	105.9200	190,656	180,000	201,070	0	(2,017)	0	0	5.000	3.450	MN	1,500	8,300	11/16/2017	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	168,185	105.0910	157,637	150,000	166,473	0	(1,571)	0	0	5.000	3.540	MN	1,250	6,917	11/16/2017	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	246,085	104.6420	230,212	220,000	243,633	0	(2,250)	0	0	5.000	3.570	MN	1,833	10,144	11/16/2017	05/01/2037
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	918,603	117.5870	858,385	730,000	874,158	0	(20,749)	0	0	5.000	1.770	JJ	18,250	36,500	10/28/2016	07/01/2025
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI				1FE	1,328,996	115.0310	1,207,826	1,050,000	1,246,973	0	(34,173)	0	0	5.000	1.440	JJ	26,250	52,500	07/25/2016	07/01/2024
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE				1FE	872,800	110.5800	818,292	740,000	842,216	0	(22,558)	0	0	5.000	1.680	MN	6,167	37,000	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,113,554	112.5010	1,046,259	930,000	1,078,058	0	(26,182)	0	0	5.000	1.850	MN	7,750	46,500	07/26/2017	05/01/2024
735389-B3-1	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,233,884	114.2300	1,165,146	1,020,000	1,198,445	0	(26,141)	0	0	5.000	2.040	MN	8,500	51,000	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASHINGTON REV MUNI				1FE	438,383	115.3390	415,220	360,000	427,086	0	(8,333)	0	0	5.000	2.230	MN	3,000	18,000	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASHINGTON REV MUNI				1FE	624,505	108.9340	588,244	540,000	600,637	0	(17,601)	0	0	5.000	1.530	MN	4,500	27,000	07/26/2017	05/01/2022
735389-ZL-5	PORT SEATTLE WASHINGTON REV MUNI				1FE	1,424,870	112.5010	1,338,762	1,190,000	1,379,451	0	(33,501)	0	0	5.000	1.850	MN	9,917	59,500	07/26/2017	05/01/2024
741701-Z5-8	PRINC GEORGES CNTY, MD MUNI				1FE	1,548,862	110.5760	1,459,603	1,320,000	1,471,212	0	(41,658)	0	0	5.000	1.620	JJ	33,000	66,000	02/10/2017	07/01/2022
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	886,379	114.2430	845,398	740,000	860,798	0	(23,032)	0	0	5.000	1.590	JJ	18,500	22,611	11/09/2017	01/01/2024
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	916,061	118.4160	876,278	740,000	893,441	0	(20,366)	0	0	5.000	1.830	JJ	18,500	22,611	11/09/2017	01/01/2026
796269-WM-6	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	2,379,227	118.6870	2,290,659	1,930,000	2,295,329	0	(43,419)	0	0	5.000	2.280	FA	36,456	96,500	01/12/2017	08/15/2026
797660-KJ-7	SAN FRANCISCO CALIF CITY & CNT				1FE	3,195,276	110.5980	3,096,744	2,800,000	3,152,806	0	(36,306)	0	0	5.000	3.260	MN	23,333	140,389	10/12/2017	05/01/2047
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	730,586	103.4430	651,691	630,000	654,986	0	(22,761)	0	0	5.000	1.300	FA	13,125	31,500	08/03/2015	02/01/2020
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	755,773	113.1410	712,788	630,000	712,184	0	(14,292)	0	0	5.000	2.380	MN	5,250	31,500	10/21/2015	05/01/2024
86476P-WQ-7	SUFFOLK CNTY NY MUNI				1FE	876,626	115.6410	855,743	740,000	860,300	0	(16,191)	0	0	5.000	2.390	AO	7,811	29,497	12/15/2017	10/15/2025
880443-HZ-2	TENN ENERGY ACQUISITION CORP MUNI				1FE	1,100,143	103.9030	1,049,420	1,010,000	1,082,131	0	(15,669)	0	0	4.000	2.260	MN	6,733	39,727	10/27/2017	05/01/2048
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,245,001	103.9430	1,117,387	1,075,000	1,120,437	0	(35,736)	0	0	5.000	1.570	AO	13,438	53,750	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	1,517,567	115.6720	1,416,982	1,225,000	1,421,472	0	(31,906)	0	0	5.000	2.030	AO	15,313	61,250	12/01/2015	10/01/2024
92778W-AK-2	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	5,174,869	115.8050	4,695,893	4,055,000	4,739,006	0	(113,487)	0	0	5.000	1.850	MS	67,583	202,750	01/15/2015	09/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	638,962	110.7090	581,224	525,000	591,425	0	(17,965)	0	0	5.000	1.360	FA	10,938	26,250	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	588,221	113.2940	538,147	475,000	547,925	0	(15,251)	0	0	5.000	1.510	FA	9,896	23,750	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,325,017	115.4720	1,218,230	1,055,000	1,241,565	0	(31,626)	0	0	5.000	1.660	FA	21,978	52,750	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	828,464	109.2860	765,002	700,000	776,882	0	(24,260)	0	0	5.000	1.350	FA	14,583	35,000	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,034,456	111.8980	956,728	855,000	974,518	0	(28,205)	0	0	5.000	1.460	FA	17,813	42,750	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,288,044	116.5270	1,200,228	1,030,000	1,224,280	0	(30,045)	0	0	5.000	1.720	FA	21,458	51,500	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	1,177,361	118.4010	1,101,129	930,000	1,123,587	0	(25,353)	0	0	5.000	1.850	FA	19,375	46,500	11/01/2016	02/01/2026
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	651,260	118.4470	592,235	500,000	616,522	0	(14,274)	0	0	5.000	1.710	FA	10,417	25,000	06/29/2016	08/01/2027
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	3,177,316	114.5950	2,904,983	2,535,000	3,005,862	0	(68,350)	0	0	5.000	1.910	JD	10,563	126,750	05/06/2016	06/01/2025
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						128,810,086	XXX	120,121,595	115,235,000	122,114,289	0	(2,667,498)	0	0	XXX	XXX	XXX	1,624,142	5,110,867	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1	668,921	102.8920	640,806	622,795	662,775	0	(8,063)	0	0	4.000	3.350	MON	2,076	24,912	11/25/2014	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC			4	1	23,948	100.4930	22,684	22,573	22,943	0	(456)	0	0	5.000	3.880	MON	94	1,129	04/07/2010	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	4,762,690	102.0900	4,544,758	4,451,717	4,744,597	0	(57,838)	0	0	4.000	3.440	MON	14,839	178,069	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	4,388,411	102.0900	4,185,814	4,100,121	4,371,692	0	(52,784)	0	0	4.000	3.440	MON	13,667	164,005	11/09/2016	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA				1	658,689	100.6410	629,284	625,276	656,066	0	(4,050)	0	0	3.500	2.990	MON	1,824	21,885	11/08/2016	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC			4	1	29,865	100.4900	28,288	28,150	28,388	0	(461)	0	0	5.000	3.720	MON	117	1,408	04/07/2010	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC			4	1	17,549	100.4790	16,620	16,541	16,681	0	(376)	0	0	5.000	3.720	MON	69	827	04/07/2010	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC			4	1	37,436	101.5530	35,834	35,286	35,600	0	(559)	0	0	5.000	3.730	MON	147	1,764	04/07/2010	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC			4	1	40,794	101.6160	39,072	38,451	38,776	0	(673)	0	0	5.000	3.720	MON	160	1,923	04/07/2010	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC			4	1	20,377	100.4820	19,300	19,207	19,369	0	(315)	0	0	5.000	3.720	MON	80	960	04/07/2010	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC			4	1	42,663	100.4910	40,410	40,212	40,553	0	(517)	0	0	5.000	3.720	MON	168	2,011	04/07/2010	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC			4	1	53,996	100.4890	51,143	50,894	51,325	0	(652)	0	0	5.000	3.720	MON	212	2,545	04/07/2010	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1	596,729	102.9530	571,988	555,582	591,394	0	(7,009)	0	0	4.000	3.360	MON	1,852	22,223	11/25/2014	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	13,348,438	98.2900	12,617,453	12,836,965	13,258,893	0	(58,314)	0	0	3.000	2.690	MON	32,092	385,109	01/10/2013	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,795,579	100.7470	1,719,779	1,707,027	1,789,534	0	(22,665)	0	0	3.500	3.050	MON	4,979	59,746	11/08/2016	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,201,831	99.7480	1,121,255	1,124,087	1,163,143	0	(9,330)	0	0	3.000	2.390	MON	2,810	33,723	10/28/2015	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	352,173	100.7370	346,644	344,108	351,110	0	(644)	0	0	3.500	3.310	MON	1,004	12,044	05/06/2014	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	234,700	97.6500	219,644	224,929	234,029	0	(1,137)	0	0	3.000	2.670	MON	562	6,748	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,018,289	102.0820	971,202	951,394	1,014,381	0	(10,478)	0	0	4.000	3.440	MON	3,171	38,056	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	3,983,289	102.0490	3,797,869	3,721,613	3,968,003	0	(75,129)	0	0	4.000	3.440	MON	12,405	148,865	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	6,104,335	97.6030	5,959,411	6,105,766	6,104,422	0	121	0	0	3.000	3.000	MON	15,264	183,173	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	313,412	102.0300	298,767	292,823	312,209	0	(5,416)	0	0	4.000	3.440	MON	976	11,713	11/09/2016	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,018,113	100.1450	989,105	987,673	1,017,150	0	(3,350)	0	0	3.500	3.250	MON	2,881	34,569	11/02/2017	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	3,451,353	100.1170	3,349,033	3,345,120	3,448,016	0	(10,609)	0	0	3.500	3.240	MON	9,757	117,079	11/02/2017	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	3,133,161	97.6030	3,058,776	3,133,895	3,133,205	0	66	0	0	3.000	3.000	MON	7,835	94,017	11/29/2016	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	17,382,713	100.7310	16,925,967	16,803,136	17,361,750	0	(89,745)	0	0	3.500	3.200	MON	49,009	588,110	11/02/2017	08/01/2044
31336W-CP-2	FGOLD 15YR FHLMC			4	1	29,132	101.6660	27,916	27,458	27,763	0	(495)	0	0	5.000	3.770	MON	114	1,373	04/07/2010	10/01/2020
3136AY-7L-1	FED NTL MTG ASSO FNMA				1	7,554,353	97.8430	7,338,225	7,500,000	7,547,157	0	(7,196)	0	0	2.990	2.840	MON	19,335	208,419	01/03/2018	12/01/2027
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	5,349,166	99.3910	5,099,126	5,130,370	5,352,409	0	(61,672)	0	0	3.000	2.630	MON	12,767	153,731	11/01/2016	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	6,493,520	100.9720	6,122,334	6,063,398	6,451,316	0	(74,139)	0	0	3.500	2.820	MON	17,685	212,219	11/02/2016	03/01/2046
3137BX-QY-1	FHMS_K064				1FE	8,196,875	99.8070	7,984,560	8,000,000	8,177,200	0	(20,777)	0	0	3.220	2.660	MON	21,467	257,920	12/21/2017	03/01/2027
3137F1-G4-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,416,078	99.8340	1,397,676	1,400,000	1,414,607	0	(1,471)	0	0	3.243	2.980	MON	3,784	41,619	01/19/2018	04/01/2027
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC				1FE	3,355,596	99.6110	3,262,260	3,275,000	3,347,930	0	(8,094)	0	0	3.244	2.710	MON	8,853	106,241	12/21/2017	08/01/2027
3137FC-KD-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	4,757,714	97.9970	4,654,858	4,750,000	4,756,980	0	(751)	0	0	3.000	2.960	MON	11,875	142,500	12/05/2017	10/01/2027
3137FD-ES-7	FEDERAL HOME LOAN MTGE CO FHLMC				1	6,272,676	99.4260	6,055,043	6,090,000	6,261,935	0	(10,740)	0	0	3.424	2.970	MON	17,377	191,145	01/11/2018	04/01/2032
3138A9-CW-2	FED NTL MTG ASSO FNMA				1	1,288,942	102.8590	1,254,817	1,219,939	1,284,199	0	(10,288)	0	0	4.000	3.460	MON	4,066	48,798	01/13/2017	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA				1	1,497,702	100.8120	1,433,060	1,421,517	1,488,553	0	(11,216)	0	0	3.500	3.030	MON	4,146	49,753	04/20/2015	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	408,397	101.2880	392,441	387,451	402,853	0	(5,649)	0	0	3.500	2.460	MON	1,130	13,561	01/04/2016	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA				1	1,358,867	100.8120	1,298,869	1,288,407	1,353,659	0	(9,925)	0	0	3.500	3.000	MON	3,758	45,094	11/08/2016	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA				1	557,479	100.8120	533,023	528,730	555,346	0	(4,681)	0	0	3.500	3.010	MON	1,542	18,506	11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA				1	1,126,322	100.8120	1,076,592	1,067,920	1,122,039	0	(7,174)	0	0	3.500	3.010	MON	3,115	37,377	11/08/2016	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA				1	2,436,301	102.8540	2,372,035	2,306,216	2,427,724	0	(20,725)	0	0	4.000	3.480	MON	7,687	92,249	01/13/2017	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA				1	6,546,440	102.8580	6,286,599	6,111,920	6,501,016	0	(76,122)	0	0	4.000	3.370	MON	20,373	244,477	10/02/2015	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO				1	391,251	98.4140	375,425	381,475	390,068	0	(697)	0	0	3.000	2.780	MON	954	11,444	02/26/2015	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA				1	1,356,954	100.8120	1,298,387	1,287,929	1,351,956	0	(7,976)	0	0	3.500	3.020	MON	3,756	45,078	11/08/2016	05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA				1	376,841	102.8580	366,860	356,667	375,522	0	(3,523)	0	0	4.000	3.480	MON	1,189	14,267	01/13/2017	03/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	1,679,495	100.8120	1,588,630	1,575,834	1,671,658	0	(16,797)	0	0	3.500	2.930	MON	4,596	55,154	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	487,809	100.8070	461,225	457,533	485,502	0	(4,840)	0	0	3.500	2.920	MON	1,334	16,014	09/19/2016	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	181,181	100.8120	171,177	169,799	180,345	0	(1,797)	0	0	3.500	2.930	MON	495	5,943	09/19/2016	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	2,147,409	102.8560	2,070,592	2,013,098	2,134,853	0	(23,187)	0	0	4.000	3.470	MON	6,710	80,524	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	1,296,290	102.8560	1,243,453	1,208,926	1,288,417	0	(12,150)	0	0	4.000	3.370	MON	4,030	48,357	02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	2,795,428	102.6460	2,690,320	2,620,969	2,780,662	0	(40,766)	0	0	4.000	3.470	MON	8,737	104,839	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	8,299,358	102.7450	7,823,096	7,614,090	8,253,630	0	(109,975)	0	0	4.000	3.290	MON	25,380	304,564	08/29/2016	02/01/2046
3138ER-CZ-1	FED NTL MTG ASSO FNMA				1	7,173,153	102.8570	6,983,108	6,789,142	7,150,415	0	(62,607)	0	0	4.000	3.510	MON	22,630	271,566	01/13/2017	04/01/2044
3138ER-K8-2	FED NTL MTG ASSO FNMA				1	6,917,949	102.8570	6,618,196	6,434,366	6,885,625	0	(74,497)	0	0	4.000	3.350	MON	21,448	257,375	11/08/2016	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	252,451	97.7030	245,206	250,971	252,261	0	(266)	0	0	2.500	2.410	MON	523	6,274	11/23/2016	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA				1	187,166	97.8550	182,716	186,721	187,153	0	(56)	0	0	3.000	2.980	MON	467	5,602	12/12/2017	12/01/2046
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	7,608,332	103.1580	7,153,383	6,934,395	7,563,952	0	(108,994)	0	0	4.000	3.240	MON	23,115	277,376	08/29/2016	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO FNMA				1	2,103,026	99.8530	2,033,834	2,036,829	2,094,368	0	(15,189)	0	0	3.000	2.520	MON	5,092	61,105	11/28/2016	06/01/2031
3138LL-R9-8	FED NTL MTG ASSO FNMA				1	4,121,086	96.9080	4,070,136	4,200,000	4,127,787	0	6,701	0	0	2.880	3.280	MON	10,080	101,808	02/01/2018	12/01/2027
3138LM-AV-5	FED NTL MTG ASSO FNMA				1	4,216,520	96.8490	4,164,507	4,300,000	4,223,537	0	7,017	0	0	2.930	3.340	MON	10,499	106,042	02/01/2018	01/01/2028
3138LS-R8-5	FED NTL MTG ASSO FNMA				1	46,798	98.4140	46,540	47,290	46,863	0	65	0	0	3.000	3.080	MON	118	1,419	08/01/2014	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA				1	55,518	98.4140	55,264	56,155	55,602	0	71	0	0	3.000	3.090	MON	140	1,685	08/01/2014	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR				1	2,331,906	100.8120	2,217,775	2,199,912	2,307,153	0	(20,289)	0	0	3.500	3.030	MON	6,416	76,997	07/06/2012	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	1,479,618	100.8120	1,399,055	1,387,786	1,472,566	0	(13,960)	0	0	3.500	2.920	MON	4,048	48,572	09/19/2016	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR				1	33,196	98.4600	33,027	33,544	33,242	0	87	0	0	3.000	3.080	MON	84	1,006	08/01/2014	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR				1	16,572	98.0120	16,413	16,746	16,595	0	29	0	0	3.000	3.080	MON	42	502	08/01/2014	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR				1	1,317,657	100.8120	1,245,912	1,235,876	1,311,400	0	(10,979)	0	0	3.500	2.920	MON	3,605	43,256	09/19/2016	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR				1	24,378	98.3780	24,234	24,634	24,411	0	34	0	0	3.000	3.080	MON	62	739	08/01/2014	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR				1	43,846	98.4950	43,639	44,306	43,907	0	87	0	0	3.000	3.080	MON	111	1,329	08/01/2014	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR				1	68,365	98.4990	68,111	69,149	68,470	0	146	0	0	3.000	3.090	MON	173	2,074	08/01/2014	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR				1	48,311	98.4370	48,101	48,865	48,385	0	111	0	0	3.000	3.090	MON	122	1,466	08/01/2014	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA				1	28,145	98.4420	27,997	28,440	28,184	0	19	0	0	3.000	3.080	MON	71	853	08/01/2014	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR				1	20,663	98.3140	20,528	20,880	20,692	0	18	0	0	3.000	3.080	MON	52	626	08/01/2014	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR				1	39,573	98.4720	39,378	39,989	39,628	0	73	0	0	3.000	3.080	MON	100	1,200	08/01/2014	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR				1	52,537	98.4950	52,290	53,089	52,610	0	75	0	0	3.000	3.080	MON	133	1,593	08/01/2014	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR				1	16,564	97.7290	16,358	16,738	16,587	0	81	0	0	3.000	3.080	MON	42	502	08/01/2014	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR				1	23,162	98.3730	23,024	23,405	23,194	0	42	0	0	3.000	3.080	MON	59	702	08/01/2014	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR				1	32,164	98.4990	32,014	32,502	32,209	0	86	0	0	3.000	3.080	MON	81	975	08/01/2014	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR				1	60,524	98.4480	60,210	61,159	60,608	0	128	0	0	3.000	3.080	MON	153	1,835	08/01/2014	11/01/2042
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR				1	26,857	98.4230	26,711	27,139	26,894	0	34	0	0	3.000	3.080	MON	68	814	08/01/2014	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR				1	15,326	97.9860	15,175	15,487	15,348	0	53	0	0	3.000	3.080	MON	39	465	08/01/2014	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA				1	58,573	98.4020	58,242	59,188	58,654	0	101	0	0	3.000	3.080	MON	148	1,776	08/01/2014	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR				1	15,158	97.9810	15,023	15,332	15,181	0	56	0	0	3.000	3.090	MON	38	460	08/01/2014	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR				1	23,139	98.4090	23,010	23,382	23,171	0	27	0	0	3.000	3.080	MON	58	701	08/01/2014	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR				1	51,424	98.4020	51,182	52,014	51,502	0	57	0	0	3.000	3.090	MON	130	1,560	08/01/2014	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR				1	27,617	98.4340	27,470	27,907	27,656	0	17	0	0	3.000	3.080	MON	70	837	08/01/2014	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR				1	38,290	98.4370	38,088	38,692	38,344	0	87	0	0	3.000	3.080	MON	97	1,161	08/01/2014	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA				1	54,100	98.4370	53,814	54,668	54,175	0	94	0	0	3.000	3.080	MON	137	1,640	08/01/2014	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR				1	66,602	98.4480	66,256	67,301	66,695	0	63	0	0	3.000	3.080	MON	168	2,019	08/01/2014	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR				1	34,482	98.4250	34,295	34,844	34,530	0	62	0	0	3.000	3.080	MON	87	1,045	08/01/2014	11/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA				1	20,689	97.9150	20,470	20,906	20,717	0	13	0	0	3.000	3.080	MON	52	627	08/01/2014	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR				1	92,685	98.4480	92,204	93,658	92,814	0	158	0	0	3.000	3.080	MON	234	2,810	08/01/2014	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR				1	111,804	98.4720	111,252	112,978	111,959	0	148	0	0	3.000	3.080	MON	282	3,389	08/01/2014	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR				1	25,036	98.4350	24,902	25,298	25,070	0	49	0	0	3.000	3.080	MON	63	759	08/01/2014	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR				1	28,151	98.3670	27,982	28,447	28,190	0	16	0	0	3.000	3.080	MON	71	853	08/01/2014	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR				1	30,298	98.4760	30,150	30,617	30,340	0	55	0	0	3.000	3.080	MON	77	918	08/01/2014	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR				1	24,028	98.4200	23,896	24,280	24,061	0	16	0	0	3.000	3.080	MON	61	728	08/01/2014	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR				1	83,060	98.4830	82,658	83,932	83,175	0	159	0	0	3.000	3.080	MON	210	2,518	08/01/2014	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA				1	56,327	98.4910	56,059	56,918	56,405	0	105	0	0	3.000	3.080	MON	142	1,708	08/01/2014	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR				1	27,832	97.9950	27,586	28,151	27,874	0	71	0	0	3.000	3.090	MON	70	845	08/01/2014	12/01/2042
3138MN-5G-1	FNMA 30YR TBA FNMA				1	83,602	98.4140	83,140	84,479	83,717	0	171	0	0	3.000	3.080	MON	211	2,534	08/01/2014	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR				1	32,047	98.3780	31,889	32,414	32,096	0	46	0	0	3.000	3.090	MON	81	972	08/01/2014	11/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR				1	29,678	97.9390	29,399	30,018	29,723	0	49	0	0	3.000	3.090	MON	75	901	08/01/2014	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR				1	26,309	97.9480	26,040	26,586	26,346	0	36	0	0	3.000	3.080	MON	66	798	08/01/2014	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR				1	27,438	98.3900	27,279	27,726	27,476	0	19	0	0	3.000	3.080	MON	69	832	08/01/2014	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR				1	23,937	98.3660	23,793	24,188	23,970	0	52	0	0	3.000	3.080	MON	60	726	08/01/2014	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO FNMA				1	19,529	98.1660	19,372	19,734	19,556	0	15	0	0	3.000	3.080	MON	49	592	08/01/2014	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR				1	31,938	98.4990	31,819	32,304	31,986	0	31	0	0	3.000	3.090	MON	81	969	08/01/2014	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR				1	50,706	98.4140	50,426	51,238	50,776	0	60	0	0	3.000	3.080	MON	128	1,537	08/01/2014	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR				1	82,708	98.4020	82,241	83,577	82,822	0	187	0	0	3.000	3.080	MON	209	2,507	08/01/2014	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA				1	51,888	98.4140	51,601	52,432	51,960	0	65	0	0	3.000	3.080	MON	131	1,573	08/01/2014	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR				1	43,396	98.4370	43,207	43,893	43,461	0	42	0	0	3.000	3.090	MON	110	1,317	08/01/2014	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR				1	76,537	98.4370	76,132	77,340	76,643	0	126	0	0	3.000	3.080	MON	193	2,320	08/01/2014	12/01/2042
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR				1	88,009	98.4140	87,522	88,933	88,131	0	130	0	0	3.000	3.080	MON	222	2,668	08/01/2014	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR				1	22,149	98.3680	22,016	22,382	22,180	0	21	0	0	3.000	3.080	MON	56	671	08/01/2014	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR				1	39,803	98.4950	39,653	40,259	39,863	0	79	0	0	3.000	3.090	MON	101	1,208	08/01/2014	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR				1	16,944	97.9650	16,789	17,138	16,969	0	11	0	0	3.000	3.090	MON	43	514	08/01/2014	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR				1	22,421	98.2810	22,267	22,656	22,452	0	29	0	0	3.000	3.080	MON	57	680	08/01/2014	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR				1	21,116	97.8980	20,889	21,338	21,145	0	18	0	0	3.000	3.080	MON	53	640	08/01/2014	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO FNMA				1	27,507	97.7720	27,202	27,822	27,549	0	96	0	0	3.000	3.090	MON	70	835	08/01/2014	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA				1	32,015	97.9110	31,705	32,382	32,063	0	116	0	0	3.000	3.090	MON	81	971	08/01/2014	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR				1	73,199	98.4910	72,851	73,967	73,300	0	109	0	0	3.000	3.080	MON	185	2,219	08/01/2014	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR				1	21,566	98.2650	21,414	21,793	21,596	0	40	0	0	3.000	3.080	MON	54	654	08/01/2014	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO FNMA				1	39,127	98.4480	38,961	39,575	39,186	0	28	0	0	3.000	3.090	MON	99	1,187	08/01/2014	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA				1	96,936	98.4600	96,446	97,954	97,071	0	138	0	0	3.000	3.080	MON	245	2,939	08/01/2014	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR				1	58,772	98.4250	58,454	59,389	58,853	0	36	0	0	3.000	3.080	MON	148	1,782	08/01/2014	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR				1	26,836	98.4010	26,709	27,143	26,876	0	40	0	0	3.000	3.090	MON	68	814	08/01/2014	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO FNMA				1	20,869	98.2610	20,741	21,108	20,900	0	68	0	0	3.000	3.090	MON	53	633	08/01/2014	12/01/2042
3138NW-VM-8	FED NTL MTG ASSO FNMA 30YR				1	18,686	98.1710	18,537	18,883	18,712	0	13	0	0	3.000	3.080	MON	47	566	08/01/2014	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR				1	30,011	98.4420	29,853	30,326	30,052	0	51	0	0	3.000	3.080	MON	76	910	08/01/2014	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR				1	20,827	97.8950	20,602	21,045	20,855	0	67	0	0	3.000	3.080	MON	53	631	08/01/2014	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR				1	37,922	98.4150	37,712	38,320	37,974	0	46	0	0	3.000	3.080	MON	96	1,150	08/01/2014	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR				1	23,107	98.1550	22,919	23,350	23,139	0	48	0	0	3.000	3.080	MON	58	701	08/01/2014	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR				1	28,699	98.4270	28,544	29,000	28,739	0	75	0	0	3.000	3.080	MON	73	870	08/01/2014	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR				1	31,940	98.4140	31,764	32,275	31,984	0	58	0	0	3.000	3.080	MON	81	968	08/01/2014	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA				1	37,453	98.3790	37,233	37,846	37,505	0	53	0	0	3.000	3.080	MON	95	1,135	08/01/2014	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR				1	24,443	97.9240	24,187	24,700	24,477	0	51	0	0	3.000	3.080	MON	62	741	08/01/2014	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR				1	47,186	98.4370	46,981	47,727	47,257	0	93	0	0	3.000	3.090	MON	119	1,432	08/01/2014	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO FNMA				1	26,064	98.3900	25,914	26,338	26,100	0	49	0	0	3.000	3.080	MON	66	790	08/01/2014	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO FNMA 30 YR				1	28,355	98.3900	28,191	28,653	28,394	0	63	0	0	3.000	3.080	MON	72	860	08/01/2014	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO FNMA 30YR				1	37,372	98.4250	37,170	37,764	37,424	0	42	0	0	3.000	3.080	MON	94	1,133	08/01/2014	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO FNMA 30YR				1	54,847	98.3700	54,519	55,423	54,923	0	65	0	0	3.000	3.080	MON	139	1,663	08/01/2014	01/01/2043
3138W0-YR-4	FED NTL MTG ASSO FNMA 30YR				1	19,302	98.1400	19,142	19,505	19,329	0	52	0	0	3.000	3.080	MON	49	585	08/01/2014	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO 30YR				1	4,216,998	98.4020	4,008,378	4,073,472	4,192,901	0	(18,644)	0	0	3.000	2.730	MON	10,184	122,204	04/03/2013	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO FNMA				1	70,971	98.3720	70,548	71,716	71,068	0	161	0	0	3.000	3.080	MON	179	2,151	08/01/2014	04/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR				1	28,735	98.3490	28,558	29,037	28,775	0	103	0	0	3.000	3.080	MON	73	871	08/01/2014	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA				1	93,600	98.4830	93,148	94,583	93,729	0	136	0	0	3.000	3.080	MON	236	2,837	08/01/2014	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR				1	54,618	98.3900	54,303	55,191	54,693	0	59	0	0	3.000	3.080	MON	138	1,656	08/01/2014	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR				1	18,398	98.1320	18,244	18,591	18,423	0	30	0	0	3.000	3.080	MON	46	558	08/01/2014	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR				1	108,156	98.4720	107,622	109,292	108,305	0	155	0	0	3.000	3.080	MON	273	3,279	08/01/2014	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA				1	72,430	98.4250	72,038	73,191	72,529	0	72	0	0	3.000	3.080	MON	183	2,196	08/01/2014	04/01/2043
3138W9-GK-0	FED NTL MTG ASSO FNMA				1	4,921,254	98.3700	4,807,236	4,886,893	4,920,116	0	(4,766)	0	0	3.000	2.930	MON	12,217	109,955	01/02/2018	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA				1	106,903	97.9220	101,433	103,585	106,113	0	(578)	0	0	2.500	2.040	MON	216	2,590	04/06/2015	02/01/2030
3138WD-HJ-3	FED NTL MTG ASSO FNMA 15YR				1	568,327	100.2230	554,434	553,201	566,381	0	(3,893)	0	0	3.000	2.540	MON	1,383	16,596	03/23/2017	11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	564,664	100.0990	538,789	538,256	558,263	0	(6,070)	0	0	3.000	2.310	MON	1,346	16,148	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	945,349	100.0990	901,357	900,466	934,465	0	(10,176)	0	0	3.000	2.300	MON	2,251	27,014	03/05/2015	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA				1	1,476,807	102.0440	1,401,243	1,373,175	1,469,986	0	(18,774)	0	0	4.000	3.400	MON	4,577	54,927	07/25/2016	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO FNMA				1	256,338	99.8530	248,205	248,570	255,335	0	(1,651)	0	0	3.000	2.540	MON	621	7,457	11/28/2016	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	9,651,729	97.7030	9,374,004	9,594,387	9,644,388	0	(11,579)	0	0	2.500	2.410	MON	19,988	239,860	11/23/2016	11/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR				1	20,393	97.8500	20,164	20,607	20,421	0	90	0	0	3.000	3.080	MON	52	618	08/01/2014	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR				1	29,444	98.4990	29,306	29,753	29,484	0	60	0	0	3.000	3.080	MON	74	893	08/01/2014	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA				1	25,514	97.8560	25,229	25,782	25,549	0	81	0	0	3.000	3.080	MON	64	773	08/01/2014	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR				1	33,836	98.5070	33,681	34,192	33,883	0	44	0	0	3.000	3.080	MON	85	1,026	08/01/2014	04/01/2043
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR				1	19,392	98.1960	19,243	19,596	19,419	0	14	0	0	3.000	3.080	MON	49	588	08/01/2014	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR				1	83,328	98.4720	82,916	84,203	83,442	0	164	0	0	3.000	3.080	MON	211	2,526	08/01/2014	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA				1	477,220	100.8120	462,870	459,142	474,368	0	(2,300)	0	0	3.500	3.190	MON	1,339	16,070	06/07/2013	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR				1	44,013	98.3770	43,753	44,475	44,073	0	24	0	0	3.000	3.080	MON	111	1,334	08/01/2014	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR				1	63,477	98.3670	63,097	64,144	63,564	0	98	0	0	3.000	3.080	MON	160	1,924	08/01/2014	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR				1	43,454	98.3700	43,195	43,911	43,514	0	84	0	0	3.000	3.080	MON	110	1,317	08/01/2014	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR				1	33,942	98.4480	33,766	34,299	33,988	0	19	0	0	3.000	3.080	MON	86	1,029	08/01/2014	07/01/2043
3138X6-TX-3	FED NTL MTG ASSO FNMA15YR				1	3,521,619	100.0990	3,427,632	3,424,242	3,507,722	0	(24,682)	0	0	3.000	2.480	MON	8,561	102,727	03/23/2017	09/01/2028
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR				1	6,922,205	100.0990	6,742,583	6,735,915	6,898,065	0	(49,595)	0	0	3.000	2.530	MON	16,840	202,077	03/23/2017	10/01/2029
3138YG-XL-1	FED NTL MTG ASSO FNMA				1	163,664	98.1780	160,125	163,096	163,645	0	(93)	0	0	3.000	2.970	MON	408	4,893	12/12/2017	04/01/2045
3140E9-AM-8	FNMA 30YR				1	4,954,353	100.3630	4,755,852	4,738,651	4,937,347	0	(34,079)	0	0	3.500	3.140	MON	13,821	165,853	03/02/2016	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO FNMA				1	674,969	99.8340	652,638	653,723	672,224	0	(3,859)	0	0	3.000	2.530	MON	1,634	19,612	11/28/2016	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO FNMA				1	642,366	99.8530	621,702	622,617	639,784	0	(2,640)	0	0	3.000	2.530	MON	1,557	18,679	11/28/2016	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	359,922	97.8550	352,596	360,324	359,157	0	159	0	0	3.000	3.020	MON	901	10,810	11/23/2016	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO FNMA				1	781,463	99.8340	755,608	756,865	778,305	0	(3,199)	0	0	3.000	2.530	MON	1,892	22,706	11/28/2016	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	320,216	97.8550	313,885	320,766	319,726	0	152	0	0	3.000	3.020	MON	802	9,623	11/23/2016	10/01/2046
3140F9-2B-0	FED NTL MTG ASSO FNMA				1	298,014	99.8340	288,154	288,633	296,794	0	(2,369)	0	0	3.000	2.520	MON	722	8,659	11/28/2016	07/01/2031
3140F9-NN-1	FED NTL MTG ASSO FNMA				1	363,064	100.0210	351,710	351,636	361,579	0	(1,602)	0	0	3.000	2.520	MON	879	10,549	11/28/2016	07/01/2031
3140FB-6X-3	FED NTL MTG ASSO FNMA				1	1,847,811	100.8120	1,767,534	1,753,297	1,841,875	0	(17,951)	0	0	3.500	3.060	MON	5,114	61,365	11/08/2016	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA				1	264,902	99.8530	256,187	256,564	263,818	0	(1,885)	0	0	3.000	2.520	MON	641	7,697	11/28/2016	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA				1	690,002	99.8340	667,173	668,282	687,196	0	(3,883)	0	0	3.000	2.530	MON	1,671	20,048	11/28/2016	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO FNMA				1	1,420,151	99.8530	1,375,509	1,377,534	1,414,651	0	(9,311)	0	0	3.000	2.550	MON	3,444	41,326	11/28/2016	08/01/2031
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	520,936	102.0210	496,551	486,714	518,944	0	(6,540)	0	0	4.000	3.440	MON	1,622	19,469	11/09/2016	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO FNMA				1	1,304,579	99.8390	1,261,480	1,263,514	1,299,306	0	(10,474)	0	0	3.000	2.530	MON	3,159	37,905	11/28/2016	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA				1	1,895,441	99.8530	1,835,858	1,838,560	1,888,145	0	(10,428)	0	0	3.000	2.550	MON	4,596	55,157	11/28/2016	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	1,680,262	97.7810	1,632,121	1,669,159	1,663,257	0	1,010	0	0	3.000	3.020	MON	4,173	50,075	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	1,650,148	97.7800	1,609,806	1,646,355	1,640,534	0	843	0	0	3.000	3.020	MON	4,116	49,391	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	111,656	97.7900	109,514	111,989	111,675	0	63	0	0	3.000	3.020	MON	280	3,360	11/23/2016	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA				1	588,396	100.2990	578,850	577,124	587,789	0	(2,496)	0	0	3.500	3.340	MON	1,683	20,199	12/28/2016	11/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA				1	228,546	99.8340	220,984	221,352	227,622	0	(992)	0	0	3.000	2.530	MON	553	6,641	11/28/2016	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA				1	213,853	99.8340	206,778	207,122	212,999	0	(1,213)	0	0	3.000	2.530	MON	518	6,214	11/28/2016	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA				1	999,940	99.8340	966,857	968,465	995,924	0	(4,674)	0	0	3.000	2.530	MON	2,421	29,054	11/28/2016	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA				1	523,303	99.8530	506,853	507,599	521,301	0	(2,970)	0	0	3.000	2.550	MON	1,269	15,228	11/28/2016	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FNMA				1	487,546	99.8530	472,220	472,915	485,680	0	(2,530)	0	0	3.000	2.550	MON	1,182	14,187	11/28/2016	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	1,222,843	97.7660	1,197,440	1,224,802	1,220,832	0	408	0	0	3.000	3.020	MON	3,062	36,744	11/23/2016	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO FNMA				1	797,014	99.8340	770,645	771,926	793,832	0	(5,729)	0	0	3.000	2.530	MON	1,930	23,158	11/28/2016	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO FNMA				1	1,482,873	99.8530	1,436,259	1,438,374	1,477,234	0	(8,465)	0	0	3.000	2.560	MON	3,596	43,151	11/28/2016	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA				1	305,734	99.8340	295,619	296,110	304,513	0	(1,180)	0	0	3.000	2.530	MON	740	8,883	11/28/2016	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA				1	214,228	99.8340	207,140	207,485	213,373	0	(1,454)	0	0	3.000	2.530	MON	519	6,225	11/28/2016	11/01/2031
3140J5-NU-9	FED NTL MTG ASSO FNMA				1	2,010,256	97.8540	1,962,440	2,005,477	2,010,116	0	(651)	0	0	3.000	2.980	MON	5,014	60,164	12/12/2017	02/01/2047
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR				1	36,873,170	100.6570	35,803,562	35,569,868	36,836,779	0	(153,500)	0	0	3.500	3.210	MON	103,745	1,244,945	12/13/2017	10/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA				1	9,284,442	100.7780	9,042,996	8,973,185	9,273,435	0	(47,508)	0	0	3.500	3.200	MON	26,172	314,061	11/02/2017	02/01/2045
3140J7-RW-7	FED NTL MTG ASSO FNMA				1	4,718,432	98.7240	4,676,492	4,736,936	4,718,878	0	2,495	0	0	3.000	3.030	MON	11,842	118,423	01/24/2018	01/01/2048
31416X-AL-4	FED NTL MTG ASSO FNMA				1	1,867,363	102.8580	1,810,010	1,759,717	1,855,728	0	(18,098)	0	0	4.000	3.430	MON	5,866	70,389	11/09/2015	11/01/2040
31416Y-6Q-6	FED NTL MTG ASSO FNMA				1	3,763,637	102.8530	3,669,207	3,567,428	3,750,498	0	(39,573)	0	0	4.000	3.480	MON	11,891	142,697	01/13/2017	09/01/2041
31416Y-YN-2	FED NTL MTG ASSO FNMA				1	481,460	102.8590	468,714	455,686	479,725	0	(4,100)	0	0	4.000	3.470	MON	1,519	18,227	01/13/2017	08/01/2041
31416Y-YV-4	FED NTL MTG ASSO FNMA				1	1,172,970	104.7940	1,129,651	1,077,973	1,162,741	0	(13,823)	0	0	4.500	3.710	MON	4,042	48,509	08/24/2015	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA				1	383,685	100.8110	362,498	359,582	381,781	0	(3,526)	0	0	3.500	2.900	MON	1,049	12,585	09/19/2016	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA				1	502,946	100.9040	490,627	486,232	502,279	0	(2,909)	0	0	3.500	3.180	MON	1,418	17,018	11/02/2017	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR				1	38,323	98.3560	38,126	38,763	38,383	0	94	0	0	3.000	3.090	MON	97	1,163	08/01/2014	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA				1	19,251	98.1860	19,102	19,455	19,280	0	37	0	0	3.000	3.080	MON	49	584	08/01/2014	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA				1	106,223	98.4720	105,798	107,440	106,384	0	167	0	0	3.000	3.090	MON	269	3,223	08/01/2014	12/01/2042
31417D-F7-3	FED NTL MTG ASSO FNMA				1	5,769,173	98.4850	5,714,811	5,802,722	5,770,186	0	4,805	0	0	3.000	3.050	MON	14,507	145,068	01/24/2018	10/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	883,060	98.5070	874,935	888,194	883,214	0	784	0	0	3.000	3.050	MON	2,220	22,204	01/24/2018	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR				1	81,063	98.4370	80,634	81,912	81,177	0	89	0	0	3.000	3.080	MON	205	2,455	08/01/2014	12/01/2042
31417E-WF-4	FED NTL MTG ASSO				1	1,151,040	98.4370	1,104,740	1,122,281	1,147,620	0	(4,347)	0	0	3.000	2.790	MON	2,807	33,666	02/26/2015	02/01/2043
31417G-5W-2	FED NTL MTG ASSO FNMA				1	234,211	98.3700	231,806	235,646	234,254	0	184	0	0	3.000	3.050	MON	589	5,891	01/24/2018	07/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA				1	72,941	98.3700	72,506	73,706	73,041	0	125	0	0	3.000	3.080	MON	185	2,211	08/01/2014	05/01/2043
31418C-SF-2	FED NTL MTG ASSO FNMA				1	2,851,624	97.7030	2,788,738	2,854,302	2,851,794	0	473	0	0	2.500	2.510	MON	5,948	71,356	12/13/2017	12/01/2032
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						316,967,463	XXX	306,328,127	305,786,863	316,026,308	0	(1,828,525)	0	0	XXX	XXX	XXX	860,243	10,144,920	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						445,777,549	XXX	426,449,722	421,021,863	438,140,597	0	(4,496,023)	0	0	XXX	XXX	XXX	2,484,385	15,255,787	XXX	XXX
00101J-AH-9	ADT CORP CORPORATE				3FE	440,528	91.5000	402,600	440,000	402,600	(37,319)	(81)	0	0	4.125	4.100	JD	807	18,150	06/08/2017	06/15/2023
00130H-BT-1	AES CORPORATION CORPORATE				3FE	632,671	97.7500	606,050	620,000	606,050	(23,383)	(2,002)	0	0	4.875	4.470	MN	3,862	30,225	07/21/2017	05/15/2023
00774M-AB-1	AERCAP IRELAND CAPITAL LTD CORPORATE				2FE	1,009,864	86.6680	879,680	1,015,000	1,010,478	0	440	0	0	3.650	3.710	JJ	16,466	37,048	07/17/2017	07/21/2027
00912X-AX-2	AIR LEASE CORPORATION CORPORATE				2FE	3,110,044	94.6190	2,971,037	3,140,000	3,116,219	0	5,618	0	0	2.750	2.950	JJ	39,817	56,367	11/13/2017	01/15/2023
01626P-AH-9	ALIMENTATION COUCHE-TARD INC CORPORATE				2FE	709,049	93.4200	663,282	710,000	709,152	0	82	0	0	3.550	3.560	JJ	10,852	25,205	07/19/2017	07/26/2027
02079K-AC-1	ALPHABET INC CORPORATE				1FE	2,937,570	90.9590	2,728,770	3,000,000	2,951,231	0	5,804	0	0	1.998	2.230	FA	22,644	59,940	08/02/2016	08/15/2026
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORPORATION				1FE	2,029,806	97.3110	1,999,741	2,055,000	2,033,355	0	2,199	0	0	3.300	3.440	MN	10,926	67,815	04/27/2017	05/03/2027
02665W-CA-7	AMERICAN HONDA FINANCE CORPORATE				1FE	3,780,000	97.2910	3,677,600	3,780,000	3,780,000	0	0	0	0	2.600	2.600	MN	12,285	98,280	11/13/2017	11/16/2022
03027X-AL-4	AMERICAN TOWERS INC CORPORATE				2FE	7,898,768	95.6970	7,569,633	7,910,000	7,903,278	0	2,101	0	0	2.250	2.270	JJ	82,066	177,975	09/28/2016	01/15/2022
03040W-AN-5	AMERICAN WATER CAPITAL CORP CORPORATE				1FE	1,162,880	94.7680	1,104,047	1,165,000	1,163,267	0	189	0	0	3.000	3.020	JD	2,913	34,950	11/14/2016	12/01/2026
030981-AK-0	AMERIGAS PARTNERS LP CORPORATE				3FE	502,425	91.5000	452,925	495,000	452,925	(46,183)	(842)	0	0	5.500	5.250	MN	3,101	27,225	07/26/2017	05/20/2025
032654-AM-7	ANALOG DEVICES CORPORATE				2FE	7,985,378	97.1280	7,770,240	8,000,000	7,989,256	0	1,962	0	0	3.125	3.150	JD	18,056	250,000	11/30/2016	12/05/2023
037833-CC-2	APPLE INC CORPORATE				1FE	1,542,852	96.9550	1,497,955	1,545,000	1,543,859	0	425	0	0	1.555	1.580	FA	9,810	23,948	07/28/2016	08/04/2021
037833-CR-9	APPLE INC CORPORATE				1FE	1,315,000	96.5630	1,269,803	1,315,000	1,315,000	0	0	0	0	3.200	3.200	MN	5,844	42,080	05/04/2017	05/11/2027
037833-DB-3	APPLE INC CORPORATE				1FE	5,993,280	94.2080	5,652,480	6,000,000	5,993,899	0	593	0	0	2.900	2.910	MS	52,683	174,000	09/05/2017	09/12/2027
038222-AL-9	APPLIES MATERIAL CORPORATE				1FE	986,486	95.9990	950,390	990,000	986,986	0	309	0	0	3.300	3.340	AO	8,168	32,670	03/28/2017	04/01/2027
03938L-AU-8	ARCELORMITTAL CORPORATE				2FE	781,200	102.8450	740,484	720,000	756,478	0	(15,940)	0	0	6.000	3.540	MS	14,400	40,500	06/02/2017	03/01/2021
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE				1FE	1,958,889	94.4060	1,855,078	1,965,000	1,960,062	0	551	0	0	2.900	2.930	AO	12,030	56,985	09/26/2016	10/15/2026
05565E-AF-2	BMW US CAPITAL CORPORATE				1FE	1,271,800	96.9890	1,236,610	1,275,000	1,273,485	0	636	0	0	2.000	2.050	AO	5,667	25,500	04/04/2016	04/11/2021
05565E-AM-7	BMW US CAPITAL LLC CORPORATE				1FE	9,969,100	93.3030	9,330,300	10,000,000	9,978,534	0	4,241	0	0	2.250	2.290	MS	66,250	225,000	09/08/2016	09/15/2023
06051G-GK-9	BANK OF AMER CRP CORPORATE				1FE	3,975,000	97.2550	3,865,886	3,975,000	3,975,000	0	0	0	0	2.881	2.880	AO	21,313	114,520	04/19/2017	04/24/2023
06051G-GQ-6	BANK OF AMERICA CORPORATE				1FE	3,000,000	96.7220	2,901,660	3,000,000	3,000,000	0	0	0	0	2.816	2.810	JJ	37,547	84,480	07/18/2017	07/21/2023
06051G-HB-8	BANK OF AMERICA CORPORATE				1FE	15,068,550	94.5390	14,180,850	15,000,000	15,077,798	0	9,248	0	0	3.110	3.010	FMAN	168,465	333,450	02/01/2018	02/05/2026
06406F-AB-9	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,863,653	97.5990	2,796,211	2,865,000	2,864,321	0	267	0	0	2.050	2.050	MN	9,462	58,733	04/25/2016	05/03/2021
06406R-AC-1	BANK OF NEW YORK MELLON COR CORPORATE				1FE	2,965,000	97.2540	2,883,581	2,965,000	2,965,000	0	0	0	0	2.661	2.660	MN	9,862	78,899	05/09/2017	05/16/2023
07330N-AQ-8	BRANCH BANK & TRUST CORPORATE				1FE	2,498,275	98.1350	2,453,375	2,500,000	2,498,895	0	340	0	0	2.625	2.640	JJ	30,260	65,625	01/23/2017	01/15/2022
075887-BT-5	BECTON DICKINSON AND COMPANY CORPORATE				2FE	1,045,000	96.8470	1,012,051	1,045,000	1,045,000	0	0	0	0	2.894	2.890	JD	2,100	30,242	05/23/2017	06/06/2022
097023-BR-5	BOEING CO/THE CORPORATE				1FE	1,517,470	92.2720	1,416,375	1,535,000	1,521,639	0	1,619	0	0	2.250	2.370	JD	1,535	34,538	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE				2FE	992,710	90.3700	903,700	1,000,000	994,236	0	654	0	0	2.750	2.830	AO	6,875	27,500	08/08/2016	10/01/2026
11134L-AF-6	BROADCOM CORP CORPORATE				2FE	3,826,017	94.6040	3,623,333	3,830,000	3,826,974	0	530	0	0	3.625	3.640	JJ	64,020	138,838	01/11/2017	01/15/2024
11134L-AM-1	BROADCOM CORP CORPORATE				2FE	2,999,670	93.0590	2,791,770	3,000,000	2,999,870	0	259	0	0	2.650	2.650	JJ	36,658	59,183	10/10/2017	01/15/2023
1248EP-BT-9	CCO HOLDINGS LLC/CAP CORP CORPORATE				3FE	2,065,000	93.1400	1,862,800	2,000,000	1,862,800	(101,866)	(5,334)	0	0	5.125	4.710	MN	17,083	102,500	02/09/2017	05/01/2027
12513G-BA-6	CDW LLC CORPORATE				3FE	536,550	98.7500	483,875	490,000	483,875	(42,840)	(6,160)	0	0	5.500	3.900	JD	2,246	26,950	07/21/2017	12/01/2024
125896-BR-0	CMS ENERGY CORPORATE				2FE	493,272	92.8410	459,563	495,000	493,572	0	152	0	0	2.950	2.990	FA	5,517	14,603	10/31/2016	02/15/2027
126307-AT-4	CSC HOLDINGS LLC				3FE	1,311,613	97.5920	1,219,900	1,250,000	1,219,900	(52,949)	(8,401)	0	0	5.375	4.420	JJ	30,981	67,188	07/21/2017	07/15/2023
126408-HH-9	CSX CORP CORPORATE				2FE	1,558,097	94.1190	1,468,256	1,560,000	1,558,375	0	162	0	0	3.250	3.260	JD	4,225	50,700	04/26/2017	06/01/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	3,523,011	92.4710	3,264,226	3,530,000	3,523,462	0	452	0	0	3.800	3.820	JJ	56,264	67,070	01/25/2018	01/31/2028
142339-AG-5	CARLISLE COMPANIES INC CORPORATE				2FE	1,023,903	95.7450	981,386	1,025,000	1,024,051	0	160	0	0	3.500	3.510	JD	2,990	37,370	11/13/2017	12/01/2024
150190-AB-2	CEDAR FAIR CORPORATE				4FE	550,550	94.5000	491,400	520,000	491,400	(51,303)	(3,297)	0	0	5.375	4.490	AO	5,901	27,950	07/21/2017	04/15/2027
172967-LG-4	CITIGROUP INC CORPORATE				2FE	2,967,921	96.9550	2,879,564	2,970,000	2,968,524	0	401	0	0	2.750	2.760	AO	14,974	81,675	04/18/2017	04/25/2022
172967-LM-1	CIT GROUP INC CORPORATE				2FE	3,000,000	96.7430	2,902,290	3,000,000	3,000,000	0	0	0	0	2.876	2.870	JJ	37,628	86,280	07/17/2017	07/24/2023
17401Q-AJ-0	CITIZENS BANK NA/PROVIDENCE RI				2FE	759,301	98.5530	749,003	760,000	759,660	0	231	0	0	2.200	2.230	MN	1,626	16,720	05/22/2017	05/26/2020
20030N-BX-8	COMCAST CORP CORPORATE				1FE	269,484	97.4820	263,201	270,000	269,616	0	68	0	0	3.000	3.030	FA	3,375	8,100	01/05/2017	02/01/2024
20030N-CA-7	COMCAST CORP CORPORATE				1FE	1,549,024	93.9760	1,456,628	1,550,000	1,549,024	0	0	0	0	3.150	3.150	FA	18,445	49,910	08/01/2017	02/15/2028
21079U-AB-1	CONTINENTAL AIRLINES CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	9.250	0.000	MN	1,850	0	03/12/2010	01/01/2019
224044-AG-2	COX COMMUNICASTIONS CORPORATE				2FE	4,628,645	115.9020	4,056,570	3,500,000	4,170,935	0	(88,758)	0	0	7.625	4.200	JD	11,861	266,875	04/24/2013	06/15/2025
224044-CG-0	COX COMMUNICATIONS INC CORPORATE				2FE	903,471	92.3080	835,387	905,000	903,749	0	137	0	0	3.350	3.370	MS	8,927	30,318	09/08/2016	09/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	1,624,545	96.6780	1,571,018	1,625,000	1,624,728	0	90	0	0	2.250	2.250	MS	12,188	36,563	08/22/2016	09/01/2021
22822V-AE-1	CROWN CASTLE INTL CORPORATE				2FE	831,476	95.7250	799,304	835,000	832,029	0	298	0	0	4.000	4.050	MS	11,133	33,400	01/30/2017	03/01/2027
23311V-AD-9	DCP MIDSTREAM OPERATING LP CORPORATE				3FE	853,506	93.7500	815,625	870,000	815,625	(41,996)	2,626	0	0	3.875	4.240	MS	9,926	33,712	05/24/2017	03/15/2023
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE	7,988,640	98.6690	7,893,520	8,000,000	7,996,723	0	3,798	0	0	1.750	1.790	AO	23,722	140,000	10/26/2016	10/30/2019
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC				3FE	309,375	93.7500	281,250	300,000	281,250	(20,556)	(1,194)	0	0	5.125	4.590	JJ	7,090	15,375	07/21/2017	07/15/2024
25470X-AJ-4	DISH DBS CORP CORPORATE				4FE	1,848,750	92.0000	1,600,800	1,740,000	1,600,800	(128,097)	(19,803)	0	0	5.875	4.490	JJ	47,137	102,225	05/22/2017	07/15/2022
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	4,987,900	95.7880	4,789,400	5,000,000	4,990,129	0	1,082	0	0	2.950	2.970	JD	12,292	147,500	11/14/2016	12/01/2026
29278G-AB-4	ENEL FINANCE INTERNATIONAL CORPORATE				2FE	1,011,955	94.2160	956,292	1,015,000	1,012,864	0	584	0	0	2.875	2.940	MN	2,918	29,181	05/22/2017	05/25/2022
29444U-AQ-9	EQUINIX INC CORPORATE				3FE	329,250	100.7500	302,250	300,000	302,250	(14,152)	(5,723)	0	0	5.875	3.650	JJ	8,127	17,625	07/24/2017	01/15/2026
316773-CU-2	FIFTH THIRD BANCORP CORPORATE				2FE	2,999,160	97.2700	2,918,100	3,000,000	2,999,388	0	162	0	0	2.600	2.600	JD	3,467	78,000	06/12/2017	06/15/2022
319963-BN-3	FIRST DATA CORP CORPORATE				3FE	650,027	98.2500	609,150	620,000	609,150	(34,464)	(985)	0	0	5.375	4.450	FA	12,589	33,325	07/21/2017	08/15/2023
345397-YM-9	FORD MOTOR CREDIT CORPORATE				2FE	610,000	97.3580	593,884	610,000	610,000	0	0	0	0	2.425	2.420	JD	781	14,793	06/07/2017	06/12/2020
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC				3FE	97,500	94.6250	94,625	100,000	94,625	(3,596)	514	0	0	3.550	4.150	MS	1,183	3,550	07/26/2017	03/01/2022
361448-AZ-6	GATX CORPORATION CORPORATE				2FE	778,003	95.0670	741,523	780,000	778,327	0	166	0	0	3.850	3.880	MS	7,591	30,030	02/06/2017	03/30/2027
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC				2FE	2,571,601	96.8990	2,495,149	2,575,000	2,572,834	0	657	0	0	3.450	3.470	JJ	41,211	88,838	01/11/2017	01/14/2022
37331N-AB-7	GEORGIA PACIFIC LLC CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	5.400	0.000	MN	248	0	10/27/2010	11/01/2020
38141G-WC-4	GOLDMAN SACHS GROUP INC CORP SCH B				1FE	8,489,767	96.8400	8,245,926	8,515,000	8,498,127	0	4,695	0	0	3.000	3.060	AO	46,123	255,450	02/13/2017	04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,890,000	95.2390	2,752,407	2,890,000	2,890,000	0	0	0	0	2.905	2.900	JJ	36,613	83,955	07/19/2017	07/24/2023
38145G-AH-3	GOLDMAN SACHS GROUP INC CORPORATE				1FE	2,174,354	92.4140	2,014,625	2,180,000	2,175,332	0	499	0	0	3.500	3.530	MN	9,538	76,300	11/10/2016	11/16/2026
38148L-AC-0	GOLDMAN SACHS & CO CORPORATE				1FE	4,824,576	94.8310	4,551,888	4,800,000	4,816,071	0	(2,358)	0	0	3.500	3.430	JJ	73,733	168,000	03/05/2015	01/23/2025
432833-AB-7	HILTON HOTELS CORP CORPORATE				3FE	1,520,625	94.5000	1,417,500	1,500,000	1,417,500	(95,117)	(2,383)	0	0	4.250	4.040	MS	21,250	63,750	09/29/2016	09/01/2024
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE	7,329,634	96.6390	7,083,639	7,330,000	7,329,720	0	72	0	0	1.850	1.850	MN	22,601	135,605	10/24/2016	11/01/2021
451102-BF-3	ICAHN ENTERPRISES LP CORPORATE				3FE	943,350	98.0000	901,600	920,000	901,600	(25,198)	(4,702)	0	0	5.875	5.250	FA	22,521	54,050	07/26/2017	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP CORPORATE				3FE	1,511,500	98.7500	1,426,938	1,445,000	1,426,938	(35,683)	(14,892)	0	0	6.250	5.030	FA	37,630	90,313	06/15/2017	02/01/2022
460599-AB-9	INTERNATIONAL GAME TECH CORPORATE				3FE	1,589,475	100.2500	1,453,625	1,450,000	1,453,625	(76,038)	(32,644)	0	0	6.250	3.700	FA	34,236	90,625	07/05/2017	02/15/2022
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE	2,494,450	95.3110	2,382,775	2,500,000	2,496,399	0	526	0	0	3.125	3.150	JJ	34,288	78,125	01/15/2015	01/23/2025
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	2,664,000	96.7130	2,576,434	2,664,000	2,664,000	0	0	0	0	3.837	3.830	MN	13,061	102,218	11/04/2016	05/15/2046
48128B-AB-7	MORGAN JP&CO INC CORPORATE				1FE	3,999,880	97.4920	3,899,680	4,000,000	3,999,960	0	2	0	0	2.972	2.970	JJ	54,817	118,880	12/01/2016	01/15/2023
48305Q-AC-7	KAISER FOUND HOSPITAL CORPORATE				1FE	4,019,276	96.1940	3,880,466	4,034,000	4,021,295	0	1,300	0	0	3.150	3.190	MN	21,179	127,071	04/25/2017	05/01/2027
527298-BK-8	LEVEL 3 COMMUNICATIONS CORPORATE				3FE	1,984,479	95.2500	1,800,225	1,890,000	1,800,225	(59,329)	(28,084)	0	0	5.375	3.740	JJ	46,843	101,587	06/20/2017	01/15/2024
532716-AU-1	LIMITED BRANDS INC CORPORATE				3FE	1,325,000	99.6250	1,245,313	1,250,000	1,245,313	(57,576)	(15,570)	0	0	5.625	4.160	FA	26,563	70,313	07/21/2017	02/15/2022
548661-DP-9	LOWES CO INC CORPORATE				2FE	2,975,411	91.4260	2,724,495	2,980,000	2,976,000	0	406	0	0	3.100	3.110	MN	14,883	92,380	04/19/2017	05/03/2027
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE				3FE	94,734	100.5000	86,430	86,000	86,430	(5,041)	(1,409)	0	0	6.000	4.000	MS	1,519	5,160	06/08/2017	03/15/2023
55336V-AQ-3	MPLX LP CORPORATE				2FE	519,641	97.0340	504,577	520,000	519,697	0	56	0	0	3.375	3.380	MS	5,168	10,579	02/05/2018	03/15/2023
571748-BB-7	MARSH & MCLENNAN CO INC CORPORATE				1FE	294,596	98.0090	289,127	295,000	294,741	0	78	0	0	2.750	2.770	JJ	3,403	8,113	01/09/2017	01/30/2022
59217G-CD-9	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	1,644,391	97.4510	1,603,069	1,645,000	1,644,556	0	118	0	0	2.650	2.650	AO	10,050	43,593	04/03/2017	04/08/2022
606822-AP-9	MITSUBISHI UFJ FINANCIAL GROUP INC				1FE	3,000,000	97.1780	2,915,340	3,000,000	3,000,000	0	0	0	0	2.665	2.660	JJ	34,645	79,950	07/18/2017	07/25/2022
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	3,770,000	96.6260	3,642,800	3,770,000	3,770,000	0	0	0	0	2.152	2.150	AO	16,001	81,130	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	2,005,000	98.1550	1,968,008	2,005,000	2,005,000	0	0	0	0	2.895	2.890	AO	38,858	58,045	05/04/2016	04/30/2032
61746B-ED-4	MORGAN STANLEY CORPORATE				1FE	3,954,688	97.5980	3,879,521	3,975,000	3,962,908	0	3,964	0	0	2.625	2.730	MN	12,753	104,344	11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE				1FE	1,683,474	92.2980	1,564,451	1,695,000	1,685,925	0	1,040	0	0	3.125	3.200	JJ	22,659	52,969	07/20/2016	07/27/2026
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE	6,986,630	96.3660	6,745,620	7,000,000	6,992,567	0	2,641	0	0	1.700	1.740	MS	35,369	119,000	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE	2,245,725	95.2260	2,142,585	2,250,000	2,247,613	0	843	0	0	1.900	1.940	MS	12,706	42,750	09/07/2016	09/14/2021
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE				3FE	53,250	95.0000	47,500	50,000	47,500	(4,164)	(398)	0	0	5.625	4.550	JD	125	2,813	07/27/2017	12/15/2026
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION CORPORATE				1FE	3,689,494	97.5540	3,604,620	3,695,000	3,691,646	0	1,074	0	0	2.550	2.580	JD	5,758	94,223	12/06/2016	12/09/2021
69353R-FB-9	PNC BANK CORP CORPORATE				1FE	7,996,240	97.7330	7,818,640	8,000,000	7,997,460	0	730	0	0	2.625	2.630	FA	78,167	210,000	02/14/2017	02/17/2022
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE				3FE	645,414	96.7500	599,850	620,000	599,850	(11,584)	(4,691)	0	0	5.250	4.330	FA	12,297	32,550	07/21/2017	08/15/2022
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE	952,087	93.5060	892,982	955,000	952,616	0	257	0	0	3.400	3.430	MN	4,149	32,470	10/26/2016	11/15/2026
717081-DZ-3	PFIZER INC CORPORATE				1FE	11,989,080	98.4250	11,811,000	12,000,000	11,993,488	0	2,090	0	0	2.200	2.210	JD	11,733	264,000	11/14/2016	12/15/2021
74251V-AM-4	PRINCIPAL FINANCIAL GROUP CORPORATE				1FE	1,502,803	93.4320	1,406,152	1,505,000	1,503,187	0	196	0	0	3.100	3.110	MN	5,961	46,655	11/03/2016	11/15/2026
742718-EQ-8	PROCTER & GAMBLE CO CORPORATE				1FE	2,519,824	97.4340	2,460,209	2,525,000	2,521,986	0	1,020	0	0	1.700	1.740	MN	6,916	42,925	11/01/2016	11/03/2021
74432N-AA-0	PRUDENTIAL COVERED TRUST				1FE	0	0.0000	0	0	0	0	0	0	0	2.997	2.990	MS	13	0	03/27/2012	01/01/2019
745867-AW-1	PULTE GROUP INC CORPORATE				3FE	54,000	96.2500	48,125	50,000	48,125	(5,291)	(415)	0	0	5.500	4.340	MS	917	2,750	07/27/2017	03/01/2026
756109-AS-3	REALTY INCOME CORP CORPORATE				1FE	1,085,381	93.0260	1,023,286	1,100,000	1,088,124	0	1,278	0	0	3.000	3.150	JJ	15,217	33,000	10/04/2016	01/15/2027
760759-AS-9	REPUBLIC SERVICES INC CORPORATE				2FE	928,438	95.8500	891,405	930,000	928,563	0	133	0	0	3.375	3.390	MN	4,011	31,300	11/13/2017	11/15/2027
808513-AL-9	CHARLES SCHWAB CORP CORPORATE				1FE	453,089	96.6720	439,858	455,000	453,737	0	181	0	0	3.000	3.040	MS	4,209	13,650	03/03/2015	03/10/2025
824348-AU-0	SHERWIN WILLIAMS CORPORATE				2FE	359,777	96.7960	348,466	360,000	359,843	0	42	0	0	2.750	2.760	JD	825	9,900	05/02/2017	06/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE				1FE	2,292,456	97.1130	2,233,599	2,300,000	2,295,434	0	1,404	0	0	2.350	2.410	JJ	22,671	54,050	11/15/2016	01/30/2022
828807-DD-6	SIMON PROPERTY GROUP LP CORPORATE				1FE	3,129,326	96.8980	3,037,752	3,135,000	3,130,300	0	951	0	0	2.750	2.780	JD	7,184	83,818	11/30/2017	06/01/2023
82967N-AU-2	SIRIUS XM RADIO INC CORPORATE				3FE	73,675	94.7500	66,325	70,000	66,325	(5,912)	(650)	0	0	5.375	4.240	AO	794	3,763	07/25/2017	04/15/2025
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE				2FE	333,432	98.7500	329,270	333,438	333,431	0	2	0	0	3.360	3.360	MJSD	342	11,204	10/20/2016	09/20/2021
85748D-AA-7	STATE STREET CAPITAL TRUST IV CORPORATE			1	2FE	0	0.0000	0	0	0	0	0	0	0	1.546	1.540	MJSD	242	0	04/23/2007	06/15/2037
87264A-AP-0	T-MOBILE USA INC CORPORATE				3FE	55,750	102.0000	51,000	50,000	51,000	(2,409)	(1,154)	0	0	6.500	3.810	JJ	1,499	3,447	07/24/2017	01/15/2026
88033G-CS-7	TENET HEALTHCARE CORP CORPORATE				3FE	1,375,000	93.0000	1,278,750	1,375,000	1,278,750	(61,875)	0	0	0	4.625	4.620	JJ	29,324	69,070	06/05/2017	07/15/2024
880779-AZ-6	TEREX CORPORATION CORPORATE				3FE	2,061,430	93.1250	1,862,500	2,000,000	1,862,500	(186,539)	(6,721)	0	0	5.625	5.140	FA	46,875	112,500	02/13/2017	02/01/2025
882508-BB-9	TEXAS INSTRUMENTS INC CORPORATE				1FE	481,270	96.6290	468,651	485,000	482,077	0	497	0	0	2.625	2.740	MN	1,627	12,731	04/27/2017	05/15/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE				2FE	1,254,595	92.3340	1,172,642	1,270,000	1,257,673	0	1,390	0	0	2.950	3.090	MS	10,615	37,465	09/14/2016	09/19/2026
88947E-AQ-3	TOLL BROTHERS FINANCE CORP. CORPORATE				3FE	748,650	98.0000	676,200	690,000	676,200	(59,486)	(8,466)	0	0	5.625	4.080	JJ	17,897	38,813	06/08/2017	01/15/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP CORPORATE				1FE	2,943,528	97.4830	2,870,874	2,945,000	2,943,785	0	197	0	0	2.900	2.900	AO	17,555	85,405	04/11/2017	04/17/2024
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE				1FE	317,773	91.9540	294,253	320,000	317,875	0	43	0	0	3.750	3.780	MN	1,533	12,000	05/04/2016	05/15/2046
903293-BE-7	USG CORPORATION CORPORATE				3FE	51,688	100.7500	50,375	50,000	50,375	(1,113)	(143)	0	0	4.875	4.440	JD	203	2,438	07/26/2017	06/01/2027
904764-AU-1	UNILEVER CAPITAL CORP CORPORATE				1FE	984,170	90.2020	902,020	1,000,000	987,693	0	1,478	0	0	2.000	2.170	JJ	8,500	20,000	07/25/2016	07/28/2026
91159H-HN-3	US BANCORP CORPORATE				1FE	5,509,374	91.2480	5,064,264	5,550,000	5,518,356	0	3,761	0	0	2.375	2.450	JJ	58,217	131,813	07/19/2016	07/22/2026
91159H-HP-8	US BANCORP CORPORATE				1FE	5,016,357	98.2720	4,938,168	5,025,000	5,019,520	0	1,679	0	0	2.625	2.660	JJ	57,526	131,904	01/19/2017	01/24/2022
913017-CG-2	UNITED TECHNOLOGIES CORP CORPORATE				2FE	3,542,084	95.9910	3,407,681	3,550,000	3,545,379	0	1,557	0	0	1.950	1.990	MN	11,538	69,224	10/27/2016	11/01/2021
92343E-AL-6	VERISIGN INC. CORPORATE				3FE	50,875	93.7800	46,890	50,000	46,890	(3,882)	(73)	0	0	4.750	4.520	JJ	1,095	2,441	07/24/2017	07/15/2027
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE				2FE	1,745,538	90.7110	1,587,443	1,750,000	1,746,488	0	407	0	0	2.625	2.650	FA	17,354	45,936	07/27/2016	08/15/2026
931427-AQ-1	WALGREENS BOOTS CORPORATE				2FE	877,782	94.0320	827,482	880,000	878,266	0	200	0	0	3.450	3.480	JD	2,530	30,360	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO COMPANY CORPORATE				1FE	8,060,000	97.3950	7,850,037	8,060,000	8,060,000	0	0	0	0	3.069	3.060	JJ	107,877	247,361	01/17/2017	01/24/2023
95000U-2B-8	WELLS FARGO & CO CORPORATE				1FE	3,576,850	96.4210	3,451,872	3,580,000	3,577,679	0	605	0	0	2.625	2.640	JJ	41,506	93,451	07/17/2017	07/22/2022
00131L-2A-2	AIA GROUP LTD CORPORATE		D		1FE	448,352	99.8150	449,166	450,000	449,917	0	336	0	0	2.250	2.320	MS	3,094	10,123	03/04/2014	03/11/2019
00774M-AA-3	AERCAP IRELAND CAPITAL LTD CORPORATE		C		2FE	498,380	96.9510	484,753	500,000	498,908	0	294	0	0	3.500	3.560	MN	1,750	17,500	01/23/2017	05/25/2022
00913R-AD-8	AIR LIQUIDE FIN CORPORATE		D		1FE	996,220	91.9710	919,710	1,000,000	996,973	0	347	0	0	2.500	2.540	MS	6,526	25,000	09/22/2016	09/27/2026
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT MUTUEL		C		1FE	2,988,473	96.8870	2,896,921	2,990,000	2,988,870	0	292	0	0	2.700	2.710	JJ	36,104	80,730	07/11/2017	07/20/2022
23636T-AD-2	DANONE SA CORPORATE		D		2FE	3,420,000	95.0630	3,251,154	3,420,000	3,420,000	0	0	0	0	2.589	2.580	MN	14,511	88,542	10/26/2016	11/02/2023
268317-AF-1	ELECTRICITE DE FRANCE SA CORPORATE		D		2FE	0	0.0000	0	0	0	0	0	0	0	5.250	0.000	JJ	25,200	0	01/24/2013	12/31/2049
709629-AL-3	PENTAIR FINANCE SA		D		2FE	1,738,445	97.6520	1,699,145	1,740,000	1,739,320	0	158	0	0	3.150	3.160	MS	16,137	54,810	11/13/2012	09/15/2022
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						313,135,471	XXX	299,283,490	311,452,438	310,822,163	(1,294,941)	(194,627)	0	0	XXX	XXX	XXX	2,639,374	8,974,587	XXX	XXX
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1			4	1FM	2,667	102.9720	2,689	2,611	2,649	0	(2)	0	0	6.000	5.850	MON	4	152	05/22/2003	05/20/2033
3136AW-FW-2	FED NTL MTG ASSO 17-33A: LB			4	1FE	8,008,118	99.6620	7,859,475	7,886,130	8,003,654	0	(35,080)	0	0	3.000	2.900	MON	19,715	235,283	12/01/2017	05/01/2039
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						8,010,785	XXX	7,862,164	7,888,741	8,006,303	0	(35,082)	0	0	XXX	XXX	XXX	19,719	235,435	XXX	XXX
065404-BB-0	BANK_18-BN10 CMBS			4	1FM	6,365,363	99.5040	6,149,350	6,180,000	6,351,235	0	(14,128)	0	0	3.688	3.330	MON	18,993	189,932	01/26/2018	02/01/2061
12515A-BE-9	CD_16-CD2 CMBS			4	1FM	5,664,849	99.5560	5,475,623	5,500,000	5,634,697	0	(14,857)	0	0	3.526	3.170	MON	16,161	193,930	11/18/2016	11/01/2049
126281-AZ-7	CSAIL_15-C1 CMBS			4	1FM	6,682,305	100.2700	6,517,594	6,500,000	6,622,741	0	(18,160)	0	0	3.505	3.160	MON	18,985	227,825	07/31/2015	04/01/2050
17322M-AW-6	CGCMT_14-GC21 CMBS			4	1FM	6,544,201	102.1490	6,348,594	6,215,000	6,496,498	0	(47,703)	0	0	3.855	2.920	MON	19,966	219,623	01/04/2018	05/01/2047
23312V-AF-3	DBJPM CMBS			4	1FM	2,863,372	95.4510	2,653,545	2,780,000	2,845,164	0	(7,758)	0	0	2.890	2.540	MON	6,695	80,342	07/26/2016	09/01/2049
3136AV-7G-8	FED NTL MTG ASSO _17-M7 CMBS			4,5	1FE	2,755,156	97.3280	2,676,520	2,750,000	2,754,649	0	(503)	0	0	2.960	2.930	MON	6,783	81,428	12/21/2017	02/01/2027
3136AY-2C-6	FNMA_17-M13 CMBS			4	1	2,005,078	97.1290	1,942,580	2,000,000	2,004,611	0	(461)	0	0	2.938	2.900	MON	4,897	59,588	12/20/2017	09/01/2027
3137BV-Z8-2	FHMS_K063 CMBS			4	1FE	2,081,953	101.2640	2,025,280	2,000,000	2,073,772	0	(8,072)	0	0	3.430	2.910	MON	5,717	68,600	12/20/2017	01/01/2027
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071			4	1FE	14,453,987	99.7060	14,213,090	14,255,000	14,437,354	0	(16,598)	0	0	3.286	3.120	MON	39,035	418,842	02/02/2018	11/01/2050
3137FC-M4-3	FHMS CMBS			4	1FE	10,711,823	100.6520	10,467,808	10,400,000	10,668,169	0	(42,609)	0	0	3.136	2.650	MON	27,179	326,144	12/15/2017	11/01/2049
3137FE-BQ-2	FHMS_K072 CMBS			4	1FE	7,909,420	100.9000	7,769,300	7,700,000	7,892,478	0	(16,942)	0	0	3.444	3.120	MON	22,099	238,784	02/02/2018	12/01/2027
55282M-AA-2	MAD_17-330M CMBS			4,5	1FM	2,527,340	98.6510	2,456,420	2,490,000	2,520,609	0	(4,915)	0	0	3.294	3.050	MON	6,836	80,486	07/28/2017	08/01/2034
61763K-BF-0	MSBAM_14-C15 CMBS			4,5	1FM	1,328,789	101.8180	1,298,180	1,275,000	1,307,050	0	(5,368)	0	0	4.899	4.350	MON	5,205	63,261	08/20/2014	04/01/2047
61763M-AF-7	MSBAM_14-C16 CMBS			4	1FM	1,966,992	102.2200	1,906,414	1,865,000	1,952,503	0	(14,489)	0	0	3.892	2.940	MON	6,049	66,537	01/05/2018	06/01/2047
61763M-AL-4	MSBAM_14-C16 CMBS			4,5	1FM	924,047	99.8790	898,916	900,000	914,636	0	(2,321)	0	0	4.758	4.420	MON	3,569	43,383	08/18/2014	06/01/2047
63874E-AA-8	NCMS_17-75B CMBS			4	1FM	1,627,394	99.9110	1,578,603	1,580,000	1,620,770	0	(4,184)	0	0	3.858	3.490	MON	4,403	60,958	05/10/2017	04/05/2037
78413M-AE-8	SFAVE_15-5AVE			4,5	1FM	7,799,168	94.0690	7,055,220	7,500,000	7,749,502	0	(11,068)	0	0	4.140	3.860	MON	25,875	310,800	02/03/2015	01/01/2035
90187L-AA-7	PRKAV_17-245P CMBS			4	1FM	4,861,591	98.6710	4,657,300	4,720,000	4,842,009	0	(12,460)	0	0	3.508	3.150	MON	13,797	165,578	05/17/2017	06/01/2037
94989W-AS-6	WFCM_15-C31 CMBS			4	1FM	3,740,705	100.9200	3,623,052	3,590,000	3,723,619	0	(17,088)	0	0	3.695	3.080	MON	11,054	121,596	01/04/2018	11/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						92,813,533	XXX	89,713,389	90,200,000	92,412,066	0	(259,684)	0	0	XXX	XXX	XXX	263,298	3,017,637	XXX	XXX
12481H-AC-9	CHAIN BRIDGE ASSET MANANGEMENT			4,5	1FE	4,005,200	99.6580	3,986,320	4,000,000	4,004,664	0	(536)	0	0	3.717	3.560	JAJO	30,411	0	11/20/2018	10/17/2029
19329L-AN-7	COLE PARK CLO			4,5	1FE	3,000,000	99.8690	2,996,070	3,000,000	3,000,000	0	0	0	0	3.853	3.850	JAJO	4,496	0	12/03/2018	10/20/2028
74981H-CC-2	RACEPOINT CLO			4,5	1FE	1,995,600	99.2880	1,985,760	2,000,000	1,995,709	0	109	0	0	3.730	3.750	JAJO	15,550	0	11/26/2018	10/15/2030
74988L-AA-2	ALM LOAN FUNDING 14-14A:A1R2 CLO			4,5	1FE	1,900,000	98.4140	1,869,867	1,900,000	1,900,000	0	0	0	0	3.616	3.580	JAJO	14,371	44,367	01/18/2018	01/15/2030
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PROGRAM			4	1FE	0	0.0000	0	0	0	0	0	0	0	1.630	0.000	MON	2,241	0	11/16/2016	01/25/2036
81881Q-AS-5	SHACK_13-3:AR CLO			4,5	1FE	4,260,000	98.8960	4,212,970	4,260,000	4,260,000	0	0	0	0	3.564	3.470	JAJO	111,218	104,853	01/10/2018	07/15/2030
380881-CP-5	GCCT_15-2A:A ABS FTST		A	4	1FE	4,999,180	98.7260	4,936,300	5,000,000	4,999,613	0	115	0	0	2.020	2.020	MON	4,488	101,000	04/22/2015	04/15/2022
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						20,159,980	XXX	19,987,287	20,160,000	20,159,986	0	(312)	0	0	XXX	XXX	XXX	182,775	250,220	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						434,119,769	XXX	416,846,330	429,701,179	431,400,518	(1,294,941)	(489,705)	0	0	XXX	XXX	XXX	3,105,166	12,477,879	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal -Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						626,157,808	XXX	590,238,654	583,337,438	605,863,070	(1,294,941)	(7,143,499)	0	0	XXX	XXX	XXX	6,091,593	21,005,127	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						324,978,248	XXX	314,190,291	313,675,604	324,032,611	0	(1,863,607)	0	0	XXX	XXX	XXX	879,962	10,380,355	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						92,813,533	XXX	89,713,389	90,200,000	92,412,066	0	(259,684)	0	0	XXX	XXX	XXX	263,298	3,017,637	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						20,159,980	XXX	19,987,287	20,160,000	20,159,986	0	(312)	0	0	XXX	XXX	XXX	182,775	250,220	XXX	XXX
8199999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						1,064,109,569	XXX	1,014,129,621	1,007,373,042	1,042,467,733	(1,294,941)	(9,267,102)	0	0	XXX	XXX	XXX	7,417,628	34,653,339	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	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 (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation and Admini-strative Symbol/ Market Indi-cator	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
12547*-10-5	CHA Service Company			10,000,000.000	16,619,557	1.000	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0		05/01/2006
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					16,619,557	XXX	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0	XXX	XXX
9799999 - Total Common Stocks					16,619,557	XXX	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					16,619,557	XXX	16,619,557	73,538,938	0	0	0	(2,791,348)	0	(2,791,348)	0	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total $ value (included in Column 8) of all such issues $ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-KQ-2	UNITED STATES TREASURY GOVERNMENT		02/22/2018	NOMURA SECURITIES		304,500	300,000	1,787
912828-LJ-7	UNITED STATES TREASURY GOVERNMENT		02/21/2018	BARCLAYS CAPITAL		316,430	310,000	217
912828-LY-4	UNITED STATES TREASURY GOVERNMENT		05/14/2018	CHASE SECURITIES		2,583,369	2,550,000	0
912828-MP-2	UNITED STATES TREASURY GOVERNMENT		08/09/2018	VARIOUS		5,095,174	5,005,000	61,157
912828-ND-8	UNITED STATES TREASURY GOVERNMENT		09/21/2018	GOLDMAN SACHS		3,793,066	3,750,000	47,079
912828-NT-3	UNITED STATES TREASURY GOVERNMENT		11/16/2018	CHASE SECURITIES		887,323	890,000	6,095
912828-WS-5	UNITED STATES TREASURY GOVERNMENT		03/08/2018	CHASE SECURITIES		19,897	20,000	21
0599999. Subtotal - Bonds - U.S. Governments						12,999,759	12,825,000	116,356
3136AY-7L-1	FED NTL MTG ASSO FNMA		01/03/2018	MORGAN STANLEY		7,554,353	7,500,000	18,040
3137F1-G4-4	FEDERAL HOME LOAN MTGE CO FHLMC		01/19/2018	GOLDMAN SACHS		1,416,078	1,400,000	2,901
3137FD-ES-7	FEDERAL HOME LOAN MTGE CO FHLMC		01/11/2018	J.P. MORGAN		6,272,676	6,090,000	12,164
3138LL-R9-8	FED NTL MTG ASSO FNMA		02/01/2018	CITIGROUP GLOBAL MARKETS INC		4,121,086	4,200,000	1,680
3138LM-AV-5	FED NTL MTG ASSO FNMA		02/01/2018	CITIGROUP GLOBAL MARKETS INC		4,216,520	4,300,000	1,750
3138W9-GK-0	FED NTL MTG ASSO FNMA		01/02/2018	MORGAN STANLEY		5,475,776	5,437,543	1,813
3140J7-RW-7	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		5,274,547	5,295,231	5,295
31417D-F7-3	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		6,466,645	6,504,248	6,504
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/24/2018	NOMURA SECURITIES		999,141	1,004,951	1,005
31417G-5W-2	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		258,764	260,351	260
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLI		01/02/2018	LOOP CAPITAL MARKETS		2,988,467	2,820,000	12,925
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMIS		02/07/2018	WELLS FARGO		4,297,522	4,460,000	47,392
650035-7C-6	NEW YORK ST URBAN DEVELOPMENT MUNI		02/06/2018	WELLS FARGO		1,483,845	1,500,000	5,836
650035-7D-4	NEW YORK ST URBAN DEVELOPMENT MUNI		02/06/2018	WELLS FARGO		1,482,974	1,500,000	6,012
3199999. Subtotal - Bonds - U.S. Special Revenues						52,308,394	52,272,324	123,577
06051G-HB-8	BANK OF AMERICA CORPORATE		02/01/2018	SEA PORT GROUP SECURITIES		15,068,550	15,000,000	0
065404-BB-0	BANK_18-BN10 CMBS		01/26/2018	WELLS FARGO		6,365,363	6,180,000	7,597
12481H-AC-9	CHAIN BRIDGE ASSET MANANGEMENT		11/20/2018	BARCLAYS CAPITAL		4,005,200	4,000,000	15,124
14040H-BW-4	CAPITAL ONE FINANCIAL CORP CORPORATE		01/25/2018	MORGAN STANLEY		3,523,011	3,530,000	0
17322M-AW-6	CGCMT_14-GC21 CMBS		01/04/2018	GOLDMAN SACHS		6,544,201	6,215,000	4,659
19329L-AN-7	COLE PARK CLO		12/03/2018	DEUTSCHE BANK		3,000,000	3,000,000	0
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071		02/02/2018	VARIOUS		13,067,759	12,905,000	18,677
3137FE-BQ-2	FHMS_K072 CMBS		02/02/2018	VARIOUS		9,454,316	9,200,000	22,960
55336V-AQ-3	MPLX LP CORPORATE		02/05/2018	BARCLAYS CAPITAL		519,641	520,000	0
61763M-AF-7	MSBAM_14-C16 CMBS		01/05/2018	GOLDMAN SACHS		1,966,992	1,865,000	1,613
74981H-CC-2	RACEPOINT CLO		11/26/2018	NOMURA SECURITIES		1,995,600	2,000,000	8,913
74988L-AA-2	ALM LOAN FUNDING 14-14A:A1R2 CLO		01/18/2018	BNP PARIBAS		1,900,000	1,900,000	0
81881Q-AS-5	SHACK_13-3:AR CLO		01/10/2018	MUFG SECURITIES AMERICAS INC		4,260,000	4,260,000	0
94989W-AS-6	WFCM_15-C31 CMBS		01/04/2018	VARIOUS		3,740,706	3,590,000	2,578
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						75,411,339	74,165,000	82,121
8399997. Total - Bonds - Part 3						140,719,492	139,262,324	322,054
8399998. Total - Bonds - Part 5						65,795,221	65,875,000	6,541
8399999. Total - Bonds						206,514,713	205,137,324	328,595
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
9799997. Total - Common Stocks - Part 3						0	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						0	XXX	0
9899999. Total - Preferred and Common Stocks						0	XXX	0
9999999 - Totals						206,514,713	XXX	328,595

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179S-QW-0	GOVERNMENT NATIONAL MORTGAGE GNMA		06/29/2018	VARIOUS		7,290,826	7,256,110	7,889,933	7,693,046	0	(38,089)	0	(38,089)	0	7,654,957	0	(364,131)	(364,131)	141,335	11/01/2046
912828-2M-1	UNITED STATES TREASURY GOVERNMENT		01/08/2018	VARIOUS		11,008,712	11,000,000	10,999,983	10,999,984	0	1	0	1	0	10,999,985	0	8,727	8,727	27,500	07/31/2019
912828-3B-4	US TREASURY N/B GOVERNMENT		02/07/2018	VARIOUS		40,039,766	40,000,000	40,012,381	40,012,329	0	(653)	0	(653)	0	40,011,677	0	28,090	28,090	153,146	10/31/2019
912828-3H-1	US TREASURY N/B GOVERNMENT		04/20/2018	VARIOUS		16,843,956	17,000,000	16,966,161	16,966,651	0	3,865	0	3,865	0	16,970,516	0	(126,561)	(126,561)	93,593	11/30/2019
912828-A3-4	US TREASURY N/B GOVERNMENT		11/30/2018	VARIOUS		875,000	875,000	885,117	879,046	0	(4,046)	0	(4,046)	0	875,000	0	0	0	10,938	11/30/2018
912828-PN-4	UNITED STATES TREASURY GOVERNMENT		01/03/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	3,438	12/31/2017
912828-PY-0	UNITED STATES TREASURY GOVERNMENT		02/28/2018	VARIOUS		310,000	310,000	321,310	310,820	0	(820)	0	(820)	0	310,000	0	0	0	4,263	02/28/2018
912828-QQ-6	UNITED STATES TREASURY GOVERNMENT		05/31/2018	VARIOUS		2,550,000	2,550,000	2,628,891	2,565,806	0	(15,806)	0	(15,806)	0	2,550,000	0	0	0	25,654	05/31/2018
912828-RE-2	UNITED STATES TREASURY GOVERNMENT		08/31/2018	MATURITY		160,000	160,000	162,744	160,853	0	(853)	0	(853)	0	160,000	0	0	0	2,001	08/31/2018
912828-RH-5	UNITED STATES TREASURY GOVERNMENT		09/30/2018	VARIOUS		3,500,000	3,500,000	3,543,516	3,511,356	0	(11,356)	0	(11,356)	0	3,500,000	0	0	0	48,620	09/30/2018
912828-VK-3	UNITED STATES TREASURY GOVERNMENT		06/30/2018	VARIOUS		4,350,000	4,350,000	4,409,473	4,365,045	0	(15,045)	0	(15,045)	0	4,350,000	0	0	0	59,793	06/30/2018
912828-VQ-0	UNITED STATES TREASURY GOVERNMENT		07/31/2018	VARIOUS		350,000	350,000	354,976	351,419	0	(1,418)	0	(1,418)	0	350,000	0	0	0	4,813	07/31/2018
0599999. Subtotal - Bonds - U.S. Governments						87,278,260	87,351,110	88,174,485	87,816,355	0	(84,220)	0	(84,220)	0	87,732,135	0	(453,875)	(453,875)	575,094	XXX
040507-HN-8	ARIZONA HEALTH FACS AUTH REV MUNI		01/23/2018	MORGAN STANLEY		1,857,540	2,000,000	1,665,563	1,738,361	0	746	0	746	0	1,739,107	0	118,433	118,433	11,044	01/01/2037
05914F-NR-7	BALTIMORE COUNTY MUNI		12/18/2018	J.P. MORGAN		3,059,190	3,000,000	3,727,530	3,187,532	0	(114,490)	0	(114,490)	0	3,073,042	0	(13,852)	(13,852)	207,917	08/01/2019
13063A-4H-4	CALIFORNIA STATE MUNI		04/01/2018	MATURITY		2,580,000	2,580,000	2,721,410	2,608,201	0	(28,201)	0	(28,201)	0	2,580,000	0	0	0	70,950	04/01/2018
373385-AL-7	GEORGIA ST MUNI		01/10/2018	GOLDMAN SACHS		916,483	740,000	930,395	927,729	0	(574)	0	(574)	0	927,155	0	(10,673)	(10,673)	17,883	02/01/2028
373385-AM-5	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		907,869	740,000	924,726	922,150	0	(555)	0	(555)	0	921,596	0	(13,727)	(13,727)	17,883	02/01/2029
373385-AN-3	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		903,792	740,000	919,095	916,607	0	(535)	0	(535)	0	916,072	0	(12,280)	(12,280)	17,883	02/01/2030
373385-AP-8	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		899,736	740,000	913,508	911,108	0	(517)	0	(517)	0	910,591	0	(10,855)	(10,855)	17,883	02/01/2031
373385-AQ-6	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		895,045	740,000	910,030	907,684	0	(505)	0	(505)	0	907,179	0	(12,134)	(12,134)	17,883	02/01/2032
45506D-ZJ-7	INDIANA ST FIN AUTH REV MUNI		12/20/2018	PIPER JAFFREY		1,005,942	860,000	1,036,455	1,020,751	0	(16,644)	0	(16,644)	0	1,004,107	0	1,835	1,835	60,081	02/01/2030
57582P-JQ-4	MASSACHUSETTS ST MUNI		02/02/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		9,651	10,000	9,200	9,447	0	2	0	2	0	9,450	0	201	201	40	05/01/2037
577285-5A-3	MAUI CNTY HAWAII MUNI		09/01/2018	MATURITY		885,000	885,000	989,749	909,771	0	(24,771)	0	(24,771)	0	885,000	0	0	0	44,250	09/01/2018
60412A-BB-8	MINNESOTA ST MUNI		12/18/2018	J.P. MORGAN		6,181,650	5,700,000	6,876,654	6,380,653	0	(171,880)	0	(171,880)	0	6,208,773	0	(27,123)	(27,123)	347,542	10/01/2021
613340-7N-2	MONTGOMERY CNTY MD MUNI		01/10/2018	WELLS FARGO		1,689,387	1,355,000	1,710,755	1,706,564	0	(1,001)	0	(1,001)	0	1,705,563	0	(16,176)	(16,176)	10,727	10/01/2027
64577B-BQ-6	NEW JERSEY ECONOMIC DEV AUTH MUNI		12/18/2018	BARCLAYS CAPITAL		7,488,004	6,980,000	7,773,137	7,546,596	0	(76,964)	0	(76,964)	0	7,469,632	0	18,372	18,372	353,847	06/15/2028
646136-J8-5	NEW JERSEY ST TRANSN TR FD MUNI		04/17/2018	GOLDMAN SACHS		2,588,900	2,500,000	2,588,100	2,550,909	0	(3,217)	0	(3,217)	0	2,547,692	0	41,208	41,208	43,056	06/15/2042
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI		12/20/2018	JEFFERIES		653,146	645,000	691,730	671,273	0	(17,613)	0	(17,613)	0	653,660	0	(514)	(514)	33,056	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI		12/20/2018	MORGAN STANLEY		758,850	730,000	795,926	775,318	0	(17,781)	0	(17,781)	0	757,537	0	1,313	1,313	37,413	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI		12/20/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		480,894	455,000	502,648	491,153	0	(9,935)	0	(9,935)	0	481,219	0	(325)	(325)	23,319	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI		12/20/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		413,914	385,000	429,379	420,727	0	(7,490)	0	(7,490)	0	413,237	0	676	676	19,731	06/15/2022
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI		01/23/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		1,832,201	1,645,000	1,844,275	1,811,925	0	(1,910)	0	(1,910)	0	1,810,015	0	22,186	22,186	9,139	06/15/2023
658256-V5-8	NORTH CAROLINA ST MUNI		12/20/2018	B. C. ZIEGLER		846,855	750,000	912,293	864,532	0	(19,824)	0	(19,824)	0	844,709	0	2,146	2,146	39,896	06/01/2023
677522-NR-1	OHIO ST MUNI		12/18/2018	OPPENHEIMER		2,313,486	2,020,000	2,419,738	2,370,678	0	(51,968)	0	(51,968)	0	2,318,711	0	(5,225)	(5,225)	127,653	03/15/2025
677522-QK-3	OHIO ST MUNI		12/20/2018	BARCLAYS CAPITAL		1,933,699	1,700,000	1,974,822	1,953,608	0	(31,055)	0	(31,055)	0	1,922,552	0	11,147	11,147	97,514	05/01/2033
68609B-A3-1	OREGON ST FOR PREVIOUS ISSUES MUNI		01/23/2018	GOLDMAN SACHS		1,033,866	860,000	1,020,321	1,008,728	0	(929)	0	(929)	0	1,007,799	0	26,067	26,067	6,450	06/01/2033
68609B-A4-9	OREGON ST FOR PREVIOUIS ISSUES MUNI		01/23/2018	GOLDMAN SACHS		1,031,493	860,000	1,015,282	1,004,091	0	(898)	0	(898)	0	1,003,193	0	28,300	28,300	6,450	06/01/2034
70914P-D2-5	PENNSYLVANIA ST MUNI		09/15/2018	MATURITY		1,390,000	1,390,000	1,507,330	1,430,175	0	(40,175)	0	(40,175)	0	1,390,000	0	0	0	69,500	09/15/2018
70914P-D7-4	PENNSYLVANIA STATE MUNI		01/23/2018	WELLS FARGO		2,078,244	1,800,000	2,072,484	2,037,834	0	(2,578)	0	(2,578)	0	2,035,256	0	42,988	42,988	32,500	09/15/2023
70914P-D8-2	PENNSYLVANIA STATE MUNI		06/28/2018	JEFFERIES		1,646,838	1,450,000	1,788,561	1,734,740	0	(19,807)	0	(19,807)	0	1,714,933	0	(68,095)	(68,095)	57,194	09/15/2024
801546-QE-5	SANTA CLARA CNTY CA MUNI		01/10/2018	WEDBUSH SECURITIES		926,428	740,000	933,495	931,219	0	(554)	0	(554)	0	930,664	0	(4,235)	(4,235)	5,756	08/01/2028
801546-QF-2	SANTA CLARA CNTY CA MUNI		01/10/2018	WEDBUSH SECURITIES		918,229	740,000	927,560	925,362	0	(536)	0	(536)	0	924,825	0	(6,596)	(6,596)	5,756	08/01/2029
801546-QG-0	SANTA CLARA CNTY CA MUNI		01/10/2018	WELLS FARGO		911,895	740,000	920,945	918,831	0	(516)	0	(516)	0	918,316	0	(6,421)	(6,421)	5,756	08/01/2030
801546-QH-8	SANTA CLARA CNTY CA MUNI		01/10/2018	WELLS FARGO		908,328	740,000	915,831	913,784	0	(499)	0	(499)	0	913,284	0	(4,956)	(4,956)	5,756	08/01/2031
801546-QJ-4	SANTA CLARA CNTY CA MUNI		01/10/2018	WELLS FARGO		904,783	740,000	910,755	908,772	0	(484)	0	(484)	0	908,288	0	(3,505)	(3,505)	5,756	08/01/2032
801546-QK-1	SANTA CLARA CNTY CA MUNI		01/10/2018	MORGAN STANLEY		899,847	740,000	906,433	904,505	0	(470)	0	(470)	0	904,035	0	(4,188)	(4,188)	5,756	08/01/2033
83710R-KE-6	SOUTH CAROLINA ST MUNI		12/18/2018	MORGAN STANLEY		2,924,595	2,550,000	3,114,213	2,966,289	0	(60,928)	0	(60,928)	0	2,905,362	0	19,233	19,233	155,479	04/01/2024
928172-B7-9	VIRGINIA ST PUB BLDG AUTH PUB MUNI		12/20/2018	HUTCH SHOCKLY ERLEY		350,342	310,000	375,895	353,785	0	(7,294)	0	(7,294)	0	346,489	0	3,855	3,855	21,655	08/01/2023
97705M-FT-7	WISC ST FOR ISSUES DTD PR MUNI		12/18/2018	DA DAVIDSON & COMPANY		1,099,120	1,000,000	1,156,500	1,134,137	0	(29,128)	0	(29,128)	0	1,105,008	0	(5,889)	(5,889)	56,805	05/01/2022
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						58,125,242	52,560,000	60,832,723	58,775,529	0	(761,478)	0	(761,478)	0	58,014,051	0	111,191	111,191	2,067,159	XXX
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI		06/28/2018	CITIGROUP GLOBAL MARKETS INC		6,064,804	5,970,000	6,604,074	6,296,939	0	(113,431)	0	(113,431)	0	6,183,509	0	(118,705)	(118,705)	181,090	12/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
414004-7D-7	HARRIS CNTY TEX MUNI		06/28/2018	CITIGROUP GLOBAL MARKETS INC		3,637,665	3,620,000	3,954,958	3,804,898	0	(55,744)	0	(55,744)	0	3,749,153	0	(111,488)	(111,488)	165,766	08/15/2047
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,702,469	9,590,000	10,559,032	10,101,837	0	(169,175)	0	(169,175)	0	9,932,662	0	(230,193)	(230,193)	346,856	XXX
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI		01/30/2018	WELLS FARGO		785,298	680,000	823,779	782,682	0	(1,503)	0	(1,503)	0	781,179	0	4,119	4,119	5,667	06/01/2023
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI		01/30/2018	WELLS FARGO		908,610	775,000	949,104	905,658	0	(1,592)	0	(1,592)	0	904,066	0	4,544	4,544	6,458	06/01/2024
25484J-AL-4	DISTRICT COLUMBIA REV MUNI		10/01/2018	CALLED SECURITY at 100.000		4,000,000	4,000,000	4,273,800	4,125,412	0	(125,412)	0	(125,412)	0	4,000,000	0	0	0	210,000	04/01/2034
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		06/28/2018	JEFFERIES		1,286,571	1,100,000	1,397,099	1,345,869	0	(15,213)	0	(15,213)	0	1,330,657	0	(44,086)	(44,086)	54,694	07/01/2025
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2018	MBS PAYDOWN		106,852	106,852	114,765	107,469	0	(617)	0	(617)	0	106,852	0	0	0	2,260	04/01/2041
3128MB-N7-8	FGOLD 15YR GIANT FHLMC		12/01/2018	MBS PAYDOWN		25,118	25,118	26,649	25,330	0	(212)	0	(212)	0	25,118	0	0	0	635	12/01/2021
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2018	MBS PAYDOWN		793,695	793,695	849,138	798,277	0	(4,583)	0	(4,583)	0	793,695	0	0	0	16,639	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2018	MBS PAYDOWN		716,975	716,975	767,387	721,080	0	(4,105)	0	(4,105)	0	716,975	0	0	0	14,949	11/01/2046
312942-F9-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		57,240	57,240	60,298	57,378	0	(138)	0	(138)	0	57,240	0	0	0	877	09/01/2040
312971-BM-5	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		36,027	36,027	38,222	36,274	0	(247)	0	(247)	0	36,027	0	0	0	941	04/01/2020
312971-CQ-5	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		47,151	47,151	50,025	47,574	0	(423)	0	(423)	0	47,151	0	0	0	1,323	04/01/2020
312971-MS-0	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		42,026	42,026	44,587	42,323	0	(297)	0	(297)	0	42,026	0	0	0	1,165	05/01/2020
312972-DX-7	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		56,108	56,108	59,528	56,504	0	(396)	0	(396)	0	56,108	0	0	0	1,281	04/01/2020
312972-EK-4	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		25,287	25,287	26,828	25,465	0	(178)	0	(178)	0	25,287	0	0	0	658	04/01/2020
312972-GT-3	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		29,953	29,953	31,778	30,129	0	(177)	0	(177)	0	29,953	0	0	0	817	04/01/2020
312972-GZ-9	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		37,529	37,529	39,816	37,750	0	(221)	0	(221)	0	37,529	0	0	0	1,024	04/01/2020
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2018	MBS PAYDOWN		92,429	92,429	99,275	92,952	0	(523)	0	(523)	0	92,429	0	0	0	1,994	11/01/2041
3132HR-NC-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		1,336,341	1,336,341	1,389,586	1,339,047	0	(2,706)	0	(2,706)	0	1,336,341	0	0	0	20,817	01/01/2043
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		444,113	444,113	467,151	446,558	0	(2,445)	0	(2,445)	0	444,113	0	0	0	9,144	08/01/2043
3132KF-CU-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		183,433	183,433	196,119	184,123	0	(690)	0	(690)	0	183,433	0	0	0	2,987	11/01/2030
3132M3-T6-4	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		20,210	20,210	20,683	20,227	0	(17)	0	(17)	0	20,210	0	0	0	503	12/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		21,311	21,311	22,236	21,348	0	(37)	0	(37)	0	21,311	0	0	0	288	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		131,327	131,327	140,561	131,672	0	(345)	0	(345)	0	131,327	0	0	0	4,935	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		1,131,207	1,131,207	1,210,745	1,140,509	0	(9,302)	0	(9,302)	0	1,131,207	0	0	0	26,558	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		369,951	369,951	369,864	369,948	0	3	0	3	0	369,951	0	0	0	6,212	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		74,184	74,184	79,400	74,401	0	(216)	0	(216)	0	74,184	0	0	0	2,324	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		84,816	84,816	87,430	84,917	0	(101)	0	(101)	0	84,816	0	0	0	1,230	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		253,711	253,711	261,768	254,065	0	(354)	0	(354)	0	253,711	0	0	0	4,934	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		205,679	205,679	205,630	205,677	0	2	0	2	0	205,679	0	0	0	3,111	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		2,229,173	2,229,173	2,306,062	2,234,428	0	(5,255)	0	(5,255)	0	2,229,173	0	0	0	38,869	08/01/2044
31336W-CP-2	FGOLD 15YR FHLMC		12/01/2018	MBS PAYDOWN		34,869	34,869	36,994	35,134	0	(265)	0	(265)	0	34,869	0	0	0	869	10/01/2020
3137B6-ZL-8	FHLMC_K714		04/20/2018	VARIOUS		1,023,746	1,025,917	1,025,677	1,025,668	0	96	0	96	0	1,025,764	0	(2,018)	(2,018)	7,429	12/01/2019
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2018	MBS PAYDOWN		713,408	739,667	771,305	718,369	0	(4,962)	0	(4,962)	0	713,408	0	0	0	11,841	07/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2018	MBS PAYDOWN		861,711	861,711	922,839	866,512	0	(4,801)	0	(4,801)	0	861,711	0	0	0	16,679	03/01/2046
3138A9-CW-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		152,958	152,958	161,610	153,527	0	(569)	0	(569)	0	152,958	0	0	0	3,354	03/01/2041
3138AS-YN-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		189,051	189,051	199,183	189,667	0	(616)	0	(616)	0	189,051	0	0	0	2,919	10/01/2041
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		97,282	97,282	102,541	97,900	0	(618)	0	(618)	0	97,282	0	0	0	1,795	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		150,478	150,478	158,707	150,956	0	(478)	0	(478)	0	150,478	0	0	0	2,816	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		75,156	75,156	79,243	75,424	0	(267)	0	(267)	0	75,156	0	0	0	1,586	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		103,560	103,560	109,223	103,881	0	(321)	0	(321)	0	103,560	0	0	0	2,161	02/01/2042
3138E5-FZ-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		320,788	320,788	338,882	322,087	0	(1,299)	0	(1,299)	0	320,788	0	0	0	7,572	01/01/2042
3138E6-VH-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,017,036	1,017,036	1,089,341	1,022,525	0	(5,489)	0	(5,489)	0	1,017,036	0	0	0	19,083	02/01/2042
3138E9-EX-4	FED NTL MTG ASSO		12/01/2018	MBS PAYDOWN		16,845	16,845	17,277	16,860	0	(14)	0	(14)	0	16,845	0	0	0	276	09/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		113,057	113,057	119,116	113,303	0	(246)	0	(246)	0	113,057	0	0	0	1,588	05/01/2042
3138EJ-K7-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		56,172	56,172	59,349	56,419	0	(247)	0	(247)	0	56,172	0	0	0	1,180	03/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		227,264	227,264	242,214	228,330	0	(1,066)	0	(1,066)	0	227,264	0	0	0	4,032	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA		12/01/2018	MBS PAYDOWN		64,793	64,793	69,081	65,102	0	(309)	0	(309)	0	64,793	0	0	0	1,265	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		23,768	23,768	25,362	23,877	0	(109)	0	(109)	0	23,768	0	0	0	389	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		337,990	337,990	360,540	339,686	0	(1,696)	0	(1,696)	0	337,990	0	0	0	6,857	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		146,336	146,336	156,911	146,983	0	(647)	0	(647)	0	146,336	0	0	0	2,943	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		638,990	638,990	681,523	643,287	0	(4,298)	0	(4,298)	0	638,990	0	0	0	12,416	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2018	MBS PAYDOWN		1,124,939	1,124,939	1,226,184	1,132,155	0	(7,216)	0	(7,216)	0	1,124,939	0	0	0	23,711	02/01/2046
3138ER-CZ-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		995,781	995,781	1,052,104	999,832	0	(4,052)	0	(4,052)	0	995,781	0	0	0	19,907	04/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		874,195	874,195	939,896	878,575	0	(4,380)	0	(4,380)	0	874,195	0	0	0	17,211	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		33,979	33,979	34,180	33,995	0	(16)	0	(16)	0	33,979	0	0	0	450	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		19,202	19,202	19,247	19,204	0	(3)	0	(3)	0	19,202	0	0	0	326	12/01/2046
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2018	MBS PAYDOWN		1,038,270	1,038,270	1,139,176	1,045,606	0	(7,336)	0	(7,336)	0	1,038,270	0	0	0	22,631	07/01/2046
3138ET-WQ-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		397,649	397,649	410,572	398,913	0	(1,264)	0	(1,264)	0	397,649	0	0	0	6,090	06/01/2031
3138LS-R8-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,607	5,607	5,549	5,604	0	3	0	3	0	5,607	0	0	0	86	12/01/2042
3138LS-SB-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,258	5,258	5,199	5,256	0	2	0	2	0	5,258	0	0	0	54	12/01/2042
3138LV-2K-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		349,558	349,558	370,532	350,909	0	(1,351)	0	(1,351)	0	349,558	0	0	0	6,237	07/01/2042
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2018	MBS PAYDOWN		182,891	182,891	194,993	183,703	0	(812)	0	(812)	0	182,891	0	0	0	3,552	06/01/2042
3138LV-H8-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		9,059	9,059	8,965	9,051	0	8	0	8	0	9,059	0	0	0	157	11/01/2042
3138LX-T4-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,611	2,611	2,584	2,610	0	1	0	1	0	2,611	0	0	0	24	08/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		136,903	136,903	145,963	137,424	0	(521)	0	(521)	0	136,903	0	0	0	2,545	07/01/2042
3138M6-P7-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2018	MBS PAYDOWN		2,933	2,933	2,903	2,932	0	1	0	1	0	2,933	0	0	0	66	12/01/2042
3138M7-GY-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,477	8,477	8,389	8,471	0	6	0	6	0	8,477	0	0	0	131	09/01/2042
3138M7-GZ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		13,020	13,020	12,872	13,009	0	11	0	11	0	13,020	0	0	0	205	09/01/2042
3138M7-W2-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		10,154	10,154	10,039	10,145	0	10	0	10	0	10,154	0	0	0	188	08/01/2042
3138M9-3L-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,044	1,044	1,033	1,044	0	0	0	0	0	1,044	0	0	0	18	09/01/2042
3138MB-AT-3	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,219	1,219	1,207	1,219	0	0	0	0	0	1,219	0	0	0	13	10/01/2042
3138MC-2V-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,045	7,045	6,972	7,040	0	6	0	6	0	7,045	0	0	0	121	10/01/2042
3138MC-FB-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		6,616	6,616	6,547	6,612	0	4	0	4	0	6,616	0	0	0	92	10/01/2042
3138MC-T4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		10,045	10,045	9,940	10,027	0	18	0	18	0	10,045	0	0	0	222	01/01/2043
3138MD-WE-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,897	3,897	3,857	3,895	0	2	0	2	0	3,897	0	0	0	90	09/01/2042
3138MF-NJ-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		9,088	9,088	8,993	9,079	0	9	0	9	0	9,088	0	0	0	108	09/01/2042
3138MF-W3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		12,728	12,728	12,595	12,717	0	11	0	11	0	12,728	0	0	0	179	11/01/2042
3138MF-W5-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,816	2,816	2,787	2,815	0	1	0	1	0	2,816	0	0	0	58	11/01/2042
3138MG-K9-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,805	5,805	5,745	5,799	0	7	0	7	0	5,805	0	0	0	93	11/01/2042
3138MG-MC-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		9,432	9,432	9,334	9,426	0	6	0	6	0	9,432	0	0	0	135	01/01/2043
3138MG-RH-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,478	5,478	5,416	5,473	0	5	0	5	0	5,478	0	0	0	39	12/01/2042
3138MH-KP-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,218	2,218	2,194	2,217	0	1	0	1	0	2,218	0	0	0	31	12/01/2042
3138MH-KQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,892	3,892	3,848	3,891	0	1	0	1	0	3,892	0	0	0	32	12/01/2042
3138MH-XJ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		878	878	869	878	0	0	0	0	0	878	0	0	0	14	10/01/2042
3138MJ-6T-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,804	8,804	8,713	8,797	0	7	0	7	0	8,804	0	0	0	165	11/01/2042
3138MJ-GD-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		8,814	8,814	8,722	8,807	0	6	0	6	0	8,814	0	0	0	180	12/01/2042
3138MJ-QU-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,579	4,579	4,532	4,578	0	2	0	2	0	4,579	0	0	0	63	10/01/2042
3138MK-B7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,899	5,899	5,837	5,895	0	4	0	4	0	5,899	0	0	0	82	11/01/2042
3138ML-MY-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		682	682	675	682	0	0	0	0	0	682	0	0	0	11	12/01/2042
3138ML-TC-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		14,857	14,857	14,703	14,846	0	11	0	11	0	14,857	0	0	0	243	12/01/2042
3138MM-AB-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		12,744	12,744	12,611	12,736	0	8	0	8	0	12,744	0	0	0	237	12/01/2042
3138MM-C6-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,717	4,717	4,668	4,714	0	3	0	3	0	4,717	0	0	0	82	12/01/2042
3138MM-CE-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		803	803	795	803	0	0	0	0	0	803	0	0	0	13	11/01/2042
3138MM-J3-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,258	5,258	5,203	5,254	0	4	0	4	0	5,258	0	0	0	94	12/01/2042
3138MM-KP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		863	863	854	863	0	0	0	0	0	863	0	0	0	14	01/01/2043
3138MM-NW-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		15,511	15,511	15,349	15,498	0	13	0	13	0	15,511	0	0	0	308	11/01/2042
3138MM-Y6-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		10,124	10,124	10,019	10,115	0	8	0	8	0	10,124	0	0	0	207	11/01/2042
3138MN-2Y-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		6,619	6,619	6,544	6,613	0	6	0	6	0	6,619	0	0	0	165	12/01/2042
3138MN-5G-1	FNMA 30YR TBA FNMA		12/01/2018	MBS PAYDOWN		16,919	16,919	16,743	16,905	0	14	0	14	0	16,919	0	0	0	227	01/01/2043
3138MN-A3-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,577	3,577	3,537	3,576	0	1	0	1	0	3,577	0	0	0	61	11/01/2042
3138MN-AS-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,951	3,951	3,906	3,949	0	1	0	1	0	3,951	0	0	0	38	12/01/2042
3138MN-AT-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,066	3,066	3,034	3,065	0	1	0	1	0	3,066	0	0	0	41	12/01/2042
3138MN-EN-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,150	1,150	1,138	1,150	0	0	0	0	0	1,150	0	0	0	18	12/01/2042
3138MN-JQ-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,197	5,197	5,143	5,193	0	4	0	4	0	5,197	0	0	0	101	01/01/2043
3138MP-2W-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		984	984	974	983	0	0	0	0	0	984	0	0	0	14	01/01/2043
3138MP-2X-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,979	1,979	1,956	1,978	0	1	0	1	0	1,979	0	0	0	32	12/01/2042
3138MP-BU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,935	4,935	4,884	4,933	0	2	0	2	0	4,935	0	0	0	86	12/01/2042
3138MP-DQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		19,043	19,043	18,845	19,025	0	18	0	18	0	19,043	0	0	0	346	01/01/2043
3138MQ-HG-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,400	5,400	5,344	5,397	0	3	0	3	0	5,400	0	0	0	73	12/01/2042
3138MQ-J3-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,676	2,676	2,646	2,675	0	1	0	1	0	2,676	0	0	0	38	12/01/2042
3138MQ-JZ-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		11,641	11,641	11,520	11,633	0	8	0	8	0	11,641	0	0	0	174	12/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138MQ-TN-3	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		11,546	11,546	11,427	11,540	0	7	0	7	0	11,546	0	0	0	148	12/01/2042
3138MQ-WF-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,577	1,577	1,561	1,577	0	1	0	1	0	1,577	0	0	0	23	12/01/2042
3138MQ-WG-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		6,836	6,836	6,759	6,832	0	5	0	5	0	6,836	0	0	0	86	12/01/2042
3138MR-2P-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		529	529	523	529	0	0	0	0	0	529	0	0	0	9	12/01/2042
3138MR-5R-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,367	2,367	2,342	2,366	0	1	0	1	0	2,367	0	0	0	37	01/01/2043
3138MR-D2-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,209	1,209	1,197	1,209	0	0	0	0	0	1,209	0	0	0	20	12/01/2042
3138MR-DZ-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		9,713	9,713	9,603	9,700	0	13	0	13	0	9,713	0	0	0	178	12/01/2042
3138MR-M7-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		11,901	11,901	11,766	11,884	0	17	0	17	0	11,901	0	0	0	235	12/01/2042
3138MR-RX-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		9,717	9,717	9,616	9,712	0	5	0	5	0	9,717	0	0	0	120	12/01/2042
3138MR-TR-2	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,719	3,719	3,681	3,717	0	2	0	2	0	3,719	0	0	0	57	12/01/2042
3138MR-TS-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,387	1,387	1,371	1,387	0	0	0	0	0	1,387	0	0	0	23	12/01/2042
3138MR-UJ-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		12,202	12,202	12,075	12,195	0	7	0	7	0	12,202	0	0	0	198	12/01/2042
3138MR-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,912	1,912	1,892	1,912	0	1	0	1	0	1,912	0	0	0	31	01/01/2043
3138MS-A2-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,142	3,142	3,107	3,141	0	2	0	2	0	3,142	0	0	0	76	12/01/2042
3138MS-A3-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		6,622	6,622	6,547	6,616	0	6	0	6	0	6,622	0	0	0	118	12/01/2042
3138NH-VM-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		766	766	758	766	0	0	0	0	0	766	0	0	0	13	01/01/2043
3138NX-L7-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,688	4,688	4,639	4,686	0	2	0	2	0	4,688	0	0	0	64	12/01/2042
3138NX-MW-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,400	7,400	7,323	7,391	0	9	0	9	0	7,400	0	0	0	144	01/01/2043
3138NX-RK-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,783	3,783	3,744	3,781	0	2	0	2	0	3,783	0	0	0	72	01/01/2043
3138NY-AR-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,767	4,767	4,717	4,763	0	4	0	4	0	4,767	0	0	0	85	01/01/2043
3138NY-DM-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,771	7,771	7,691	7,764	0	7	0	7	0	7,771	0	0	0	128	01/01/2043
3138NY-FX-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,482	5,482	5,425	5,478	0	4	0	4	0	5,482	0	0	0	81	01/01/2043
3138NY-HT-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		4,662	4,662	4,613	4,659	0	3	0	3	0	4,662	0	0	0	95	01/01/2043
3138NY-QP-3	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,991	4,991	4,939	4,987	0	3	0	3	0	4,991	0	0	0	79	02/01/2043
3138NY-U9-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,942	7,942	7,852	7,937	0	4	0	4	0	7,942	0	0	0	49	01/01/2043
3138W0-2A-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		4,692	4,692	4,643	4,689	0	3	0	3	0	4,692	0	0	0	50	01/01/2043
3138W0-2X-6	FED NTL MTG ASSO FNMA 30 YR		12/01/2018	MBS PAYDOWN		6,152	6,152	6,088	6,148	0	4	0	4	0	6,152	0	0	0	56	01/01/2043
3138W0-FU-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,284	3,284	3,250	3,283	0	1	0	1	0	3,284	0	0	0	51	01/01/2043
3138W0-G6-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,396	5,396	5,340	5,393	0	3	0	3	0	5,396	0	0	0	127	01/01/2043
3138W0-YR-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,436	5,436	5,379	5,431	0	5	0	5	0	5,436	0	0	0	70	01/01/2043
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2018	MBS PAYDOWN		504,081	504,081	521,842	505,089	0	(1,008)	0	(1,008)	0	504,081	0	0	0	7,316	03/01/2043
3138W1-7M-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		16,459	16,459	16,288	16,444	0	16	0	16	0	16,459	0	0	0	271	04/01/2043
3138W1-LY-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		11,436	11,436	11,317	11,423	0	13	0	13	0	11,436	0	0	0	170	03/01/2043
3138W3-FS-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		12,078	12,078	11,953	12,071	0	7	0	7	0	12,078	0	0	0	184	02/01/2043
3138W4-AP-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		4,562	4,562	4,514	4,560	0	2	0	2	0	4,562	0	0	0	49	04/01/2043
3138W6-WQ-5	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		2,658	2,658	2,631	2,657	0	1	0	1	0	2,658	0	0	0	30	03/01/2043
3138W7-GB-4	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		13,825	13,825	13,681	13,816	0	9	0	9	0	13,825	0	0	0	238	03/01/2043
3138W7-WP-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,483	5,483	5,426	5,481	0	2	0	2	0	5,483	0	0	0	78	04/01/2043
3138W9-GK-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		550,650	550,650	554,522	0	0	(243)	0	(243)	0	550,650	0	0	0	5,866	08/01/2043
3138WD-6X-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		14,972	14,972	15,451	15,009	0	(37)	0	(37)	0	14,972	0	0	0	197	02/01/2030
3138WD-HJ-3	FED NTL MTG ASSO FNMA 15YR		12/01/2018	MBS PAYDOWN		119,781	119,781	123,056	120,143	0	(362)	0	(362)	0	119,781	0	0	0	1,729	11/01/2029
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		122,261	122,261	128,260	122,852	0	(591)	0	(591)	0	122,261	0	0	0	1,860	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		201,291	201,291	211,324	202,302	0	(1,011)	0	(1,011)	0	201,291	0	0	0	3,333	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		238,496	238,496	256,495	239,947	0	(1,452)	0	(1,452)	0	238,496	0	0	0	5,005	07/01/2046
3138WH-R6-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		43,573	43,573	44,935	43,703	0	(129)	0	(129)	0	43,573	0	0	0	702	08/01/2031
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,570,699	1,570,699	1,580,086	1,571,553	0	(854)	0	(854)	0	1,570,699	0	0	0	21,173	11/01/2031
3138WM-P4-7	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		10,848	10,848	10,735	10,830	0	18	0	18	0	10,848	0	0	0	220	03/01/2043
3138WM-XV-8	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		5,739	5,739	5,679	5,735	0	4	0	4	0	5,739	0	0	0	48	03/01/2043
3138WM-ZQ-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		8,963	8,963	8,870	8,952	0	11	0	11	0	8,963	0	0	0	207	03/01/2043
3138WN-7K-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,682	3,682	3,643	3,680	0	2	0	2	0	3,682	0	0	0	57	04/01/2043
3138WQ-M3-3	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		842	842	833	842	0	0	0	0	0	842	0	0	0	14	04/01/2043
3138WQ-Q3-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		16,147	16,147	15,979	16,134	0	13	0	13	0	16,147	0	0	0	255	05/01/2043
3138WU-5W-9	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		54,923	54,923	57,086	55,040	0	(117)	0	(117)	0	54,923	0	0	0	923	06/01/2043
3138WV-H4-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		1,127	1,127	1,116	1,127	0	0	0	0	0	1,127	0	0	0	18	05/01/2043
3138WV-N4-9	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,829	8,829	8,737	8,823	0	5	0	5	0	8,829	0	0	0	151	06/01/2043
3138WW-KV-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,138	8,138	8,054	8,132	0	6	0	6	0	8,138	0	0	0	200	06/01/2043
3138WX-WH-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		932	932	923	932	0	0	0	0	0	932	0	0	0	15	07/01/2043
3138X6-TX-3	FED NTL MTG ASSO FNMA 15YR		12/01/2018	MBS PAYDOWN		697,445	697,445	717,278	699,674	0	(2,230)	0	(2,230)	0	697,445	0	0	0	11,034	09/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138Y3-BQ-3	FED NTL MTG ASSO FNMA 15YR		12/01/2018	MBS PAYDOWN		1,538,483	1,538,483	1,581,032	1,543,486	0	(5,003)	0	(5,003)	0	1,538,483	0	0	0	24,781	10/01/2029
3138YG-XL-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		23,403	23,403	23,485	23,409	0	(6)	0	(6)	0	23,403	0	0	0	391	04/01/2045
3140E9-AM-8	FNMA 30YR		12/01/2018	MBS PAYDOWN		696,290	696,290	727,985	698,527	0	(2,237)	0	(2,237)	0	696,290	0	0	0	13,190	12/01/2045
3140EC-MV-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		88,839	88,839	91,727	89,067	0	(228)	0	(228)	0	88,839	0	0	0	1,491	08/01/2031
3140EW-2N-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		48,245	48,245	49,776	48,339	0	(93)	0	(93)	0	48,245	0	0	0	776	06/01/2031
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		39,173	39,173	39,129	39,166	0	7	0	7	0	39,173	0	0	0	714	10/01/2046
3140F3-BU-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		56,351	56,351	58,182	56,459	0	(109)	0	(109)	0	56,351	0	0	0	914	09/01/2031
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		38,642	38,642	38,576	38,634	0	8	0	8	0	38,642	0	0	0	826	10/01/2046
3140F5-A4-5	FED NTL MTG ASSO FNMA		06/28/2018	VARIOUS		788,072	810,440	812,371	812,371	0	(117)	0	(117)	0	812,253	0	(24,181)	(24,181)	13,759	11/01/2046
3140F9-2B-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		64,584	64,584	66,683	64,794	0	(210)	0	(210)	0	64,584	0	0	0	1,190	07/01/2031
3140F9-NN-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		30,106	30,106	31,084	30,169	0	(63)	0	(63)	0	30,106	0	0	0	492	07/01/2031
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		313,703	313,703	330,613	314,948	0	(1,245)	0	(1,245)	0	313,703	0	0	0	5,304	07/01/2045
3140FB-FE-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		48,448	48,448	50,023	48,583	0	(135)	0	(135)	0	48,448	0	0	0	864	07/01/2031
3140FB-SD-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		87,668	87,668	90,517	87,867	0	(199)	0	(199)	0	87,668	0	0	0	1,163	08/01/2031
3140FB-SL-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		252,248	252,248	260,052	253,017	0	(768)	0	(768)	0	252,248	0	0	0	4,490	08/01/2031
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		87,128	87,128	93,255	87,482	0	(353)	0	(353)	0	87,128	0	0	0	2,016	10/01/2046
3140FF-C8-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		292,947	292,947	302,468	294,047	0	(1,100)	0	(1,100)	0	292,947	0	0	0	5,661	09/01/2031
3140FF-DH-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		254,240	254,240	262,106	254,858	0	(618)	0	(618)	0	254,240	0	0	0	3,958	09/01/2031
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		246,978	246,978	248,621	246,911	0	67	0	67	0	246,978	0	0	0	4,678	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		195,699	195,699	196,149	195,654	0	45	0	45	0	195,699	0	0	0	3,264	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		19,842	19,842	19,783	19,838	0	4	0	4	0	19,842	0	0	0	231	11/01/2046
3140FG-7L-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		127,318	127,318	129,805	127,559	0	(240)	0	(240)	0	127,318	0	0	0	2,538	11/01/2046
3140FG-DZ-9	FED NTL MTG ASSO FNMA		06/29/2018	VARIOUS		903,893	930,917	933,136	933,135	0	(62)	0	(62)	0	933,073	0	(29,180)	(29,180)	16,044	09/01/2046
3140FG-FE-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		18,554	18,554	19,157	18,592	0	(38)	0	(38)	0	18,554	0	0	0	306	09/01/2031
3140FG-GU-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		28,187	28,187	29,103	28,263	0	(76)	0	(76)	0	28,187	0	0	0	576	11/01/2031
3140FH-H6-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		93,418	93,418	96,454	93,614	0	(196)	0	(196)	0	93,418	0	0	0	1,488	10/01/2031
3140FK-RL-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		71,977	71,977	74,203	72,102	0	(126)	0	(126)	0	71,977	0	0	0	728	10/01/2031
3140FK-RZ-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		60,006	60,006	61,863	60,157	0	(150)	0	(150)	0	60,006	0	0	0	1,105	10/01/2031
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		90,243	90,243	90,099	90,231	0	13	0	13	0	90,243	0	0	0	1,322	11/01/2046
3140FM-JN-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		151,453	151,453	156,376	151,943	0	(489)	0	(489)	0	151,453	0	0	0	2,509	11/01/2031
3140FM-JU-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		212,744	212,744	219,326	213,293	0	(548)	0	(548)	0	212,744	0	0	0	3,589	11/01/2031
3140FM-QU-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		19,736	19,736	20,377	19,772	0	(36)	0	(36)	0	19,736	0	0	0	327	11/01/2031
3140FM-V8-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		37,197	37,197	38,405	37,307	0	(110)	0	(110)	0	37,197	0	0	0	890	11/01/2031
3140J5-NU-9	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		229,601	229,601	230,148	229,635	0	(34)	0	(34)	0	229,601	0	0	0	3,854	02/01/2047
3140J6-FA-0	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		3,380,493	3,380,493	3,504,357	3,387,143	0	(6,650)	0	(6,650)	0	3,380,493	0	0	0	66,082	10/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,174,220	1,174,220	1,214,951	1,176,955	0	(2,734)	0	(2,734)	0	1,174,220	0	0	0	20,440	02/01/2045
3140J7-RW-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		558,295	558,295	556,115	0	0	131	0	131	0	558,295	0	0	0	7,618	01/01/2048
31410F-Z2-4	FED NTL MTG ASSO FNMA		02/28/2018	VARIOUS		109,302	107,416	105,872	107,081	0	58	0	58	0	107,139	0	2,163	2,163	1,051	07/01/2020
31416X-AL-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		273,845	273,845	290,597	275,069	0	(1,224)	0	(1,224)	0	273,845	0	0	0	6,039	11/01/2040
31416Y-6Q-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		674,097	674,097	711,172	677,309	0	(3,212)	0	(3,212)	0	674,097	0	0	0	14,015	09/01/2041
31416Y-YN-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		62,726	62,726	66,273	62,970	0	(244)	0	(244)	0	62,726	0	0	0	1,283	08/01/2041
31416Y-YV-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		140,026	140,026	152,366	140,807	0	(781)	0	(781)	0	140,026	0	0	0	3,232	08/01/2041
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		44,597	44,597	47,587	44,790	0	(193)	0	(193)	0	44,597	0	0	0	809	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		73,502	73,502	76,029	73,694	0	(192)	0	(192)	0	73,502	0	0	0	1,346	07/01/2042
31417C-QQ-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		8,582	8,582	8,484	8,574	0	7	0	7	0	8,582	0	0	0	198	08/01/2042
31417C-QS-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		3,546	3,546	3,509	3,544	0	2	0	2	0	3,546	0	0	0	45	08/01/2042
31417D-4F-7	FNMA 30YR TBA FNMA		12/01/2018	MBS PAYDOWN		13,544	13,546	13,391	13,535	0	9	0	9	0	13,544	0	0	0	190	12/01/2042
31417D-F7-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		701,526	701,527	697,470	0	0	262	0	262	0	701,526	0	0	0	10,333	10/01/2042
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2018	MBS PAYDOWN		116,756	116,756	116,081	0	0	44	0	44	0	116,756	0	0	0	1,589	12/01/2042
31417E-CT-6	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		7,157	7,157	7,083	7,154	0	4	0	4	0	7,157	0	0	0	147	12/01/2042
31417E-WF-4	FED NTL MTG ASSO		12/01/2018	MBS PAYDOWN		158,265	158,265	162,321	158,541	0	(276)	0	(276)	0	158,265	0	0	0	2,577	02/01/2043
31417G-5W-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		24,704	24,704	24,553	0	0	8	0	8	0	24,704	0	0	0	311	07/01/2043
31417G-MA-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		11,823	11,823	11,700	11,815	0	9	0	9	0	11,823	0	0	0	220	05/01/2043
31418C-SF-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		354,368	354,368	354,036	354,341	0	27	0	27	0	354,368	0	0	0	4,858	12/01/2032
373384-Y3-4	GA ST MUNI		12/18/2018	J.P. MORGAN		1,790,149	1,760,000	1,918,523	1,860,749	0	(64,924)	0	(64,924)	0	1,795,825	0	(5,676)	(5,676)	129,311	07/01/2019
396784-KK-5	GREENWICH CONN MUNI		01/15/2018	MATURITY		5,845,000	5,845,000	6,603,564	5,854,967	0	(9,967)	0	(9,967)	0	5,845,000	0	0	0	146,125	01/15/2018
495289-SY-7	KING COUNTY SWEER REV MUNI		01/02/2018	CALLED SECURITY at 100.000		1,255,000	1,255,000	1,402,412	1,255,000	0	0	0	0	0	1,255,000	0	0	0	36,081	01/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
544525-WJ-3	LOS ANGELES CA DEPT WATER & P MUNI		01/23/2018	MORGAN STANLEY		2,032,387	1,730,000	1,995,763	1,992,180	0	(420)	0	(420)	0	1,991,760	0	40,626	40,626	49,017	07/01/2044
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		06/28/2018	RBC CAPITAL MARKETS		3,553,050	3,000,000	3,842,910	3,739,963	0	(39,947)	0	(39,947)	0	3,700,016	0	(146,966)	(146,966)	149,167	07/01/2030
57582P-Q5-2	MASSACHUSETTS ST MUNI		01/30/2018	VARIOUS		1,193,852	1,075,000	1,264,480	1,188,318	0	(2,530)	0	(2,530)	0	1,185,788	0	8,064	8,064	26,875	08/01/2021
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	RAYMOND JAMES		735,932	655,000	737,733	721,533	0	(2,309)	0	(2,309)	0	719,224	0	16,708	16,708	22,197	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		732,749	655,000	734,838	719,233	0	(2,226)	0	(2,226)	0	717,008	0	15,741	15,741	22,197	08/15/2034
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI		04/17/2018	RAYMOND JAMES		800,270	725,000	797,486	793,201	0	(2,103)	0	(2,103)	0	791,098	0	9,171	9,171	29,000	07/01/2046
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		01/02/2018	CALLED SECURITY at 100.000		850,000	850,000	895,603	850,000	0	0	0	0	0	850,000	0	0	0	21,250	01/01/2027
59259N-3K-7	METROPOLITAN TRANSN AUTH N Y D		02/02/2018	BARCLAYS CAPITAL		1,793,875	1,560,000	1,800,271	1,780,511	0	(2,117)	0	(2,117)	0	1,778,393	0	15,482	15,482	17,550	11/15/2036
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU		12/18/2018	BARCLAYS CAPITAL		1,080,787	1,060,000	1,216,700	1,123,660	0	(38,849)	0	(38,849)	0	1,084,811	0	(4,025)	(4,025)	73,464	08/01/2019
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU		12/18/2018	J.P. MORGAN		1,422,621	1,395,000	1,603,413	1,480,140	0	(51,965)	0	(51,965)	0	1,428,174	0	(5,553)	(5,553)	96,681	08/01/2019
64579F-6U-2	NEW JERSEY HEALTH CARE FACS MUNI		04/17/2018	WELLS FARGO		5,443,550	5,000,000	5,402,700	5,289,342	0	(12,082)	0	(12,082)	0	5,277,260	0	166,290	166,290	200,000	07/01/2044
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA		01/10/2018	MORGAN STANLEY		2,118,520	1,740,000	2,160,558	2,145,576	0	(1,205)	0	(1,205)	0	2,144,370	0	(25,851)	(25,851)	39,875	03/15/2029
64990A-GC-3	NEW YORK ST DORM AUTH SALES TA		01/10/2018	MORGAN STANLEY		2,084,674	1,720,000	2,105,452	2,090,485	0	(1,089)	0	(1,089)	0	2,089,395	0	(4,721)	(4,721)	39,417	03/15/2030
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI		12/20/2018	STERN BORTHERS		1,026,658	980,000	1,021,552	1,016,855	0	(4,934)	0	(4,934)	0	1,011,920	0	14,737	14,737	72,547	07/01/2046
65821D-SN-2	NORTH CAROLINA ST MED CARE COMMISS		04/17/2018	WELLS FARGO		977,238	890,000	976,615	968,028	0	(2,777)	0	(2,777)	0	965,252	0	11,986	11,986	17,058	06/01/2045
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI		04/17/2018	WELLS FARGO		1,452,332	1,340,000	1,479,373	1,440,204	0	(4,265)	0	(4,265)	0	1,435,939	0	16,393	16,393	36,850	04/01/2044
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		04/16/2018	CITIGROUP GLOBAL MARKETS INC		852,300	890,000	836,600	839,586	0	734	0	734	0	840,320	0	11,980	11,980	5,533	12/01/2035
795576-FV-4	SALT LAKE CITY UTAH ARPT REV MUNI		04/17/2018	CITIGROUP GLOBAL MARKETS INC		1,133,890	1,000,000	1,118,250	1,110,016	0	(2,985)	0	(2,985)	0	1,107,031	0	26,859	26,859	40,000	07/01/2036
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI		04/17/2018	WELLS FARGO		722,647	620,000	732,995	722,735	0	(3,289)	0	(3,289)	0	719,445	0	3,202	3,202	14,467	05/01/2035
797683-GV-5	SAN FRANCISCO CALIF CMNTY COLL		12/20/2018	ROBERT W BAIRD & CO INC		939,174	870,000	1,024,086	962,239	0	(25,589)	0	(25,589)	0	936,651	0	2,523	2,523	44,588	06/15/2021
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT		06/15/2018	MATURITY		1,045,000	1,045,000	1,163,054	1,065,447	0	(20,447)	0	(20,447)	0	1,045,000	0	0	0	26,125	06/15/2018
860758-RF-0	STILLWATER MINN INDPT SCH DIST		12/20/2018	M&T SECURITIES, INC		779,543	715,000	848,576	801,369	0	(20,138)	0	(20,138)	0	781,232	0	(1,689)	(1,689)	49,951	02/01/2022
86476P-RE-0	SUFFOLK CNTY NY MUNI		12/20/2018	M&T SECURITIES, INC		709,840	630,000	749,927	722,089	0	(13,332)	0	(13,332)	0	708,757	0	1,083	1,083	36,138	05/01/2025
91412G-J3-0	UNIVERSITY CALIF REVS FOR PREVIOUS		02/02/2018	CITIGROUP GLOBAL MARKETS INC		1,305,917	1,150,000	1,313,323	1,299,128	0	(1,526)	0	(1,526)	0	1,297,601	0	8,316	8,316	12,938	05/15/2046
91802R-BP-3	UTILITY DEBT SECURITIZATION AU		04/17/2018	STIFEL NICOLAUS AND CO		1,224,544	1,060,000	1,265,767	1,227,709	0	(5,706)	0	(5,706)	0	1,222,004	0	2,540	2,540	18,256	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU		04/17/2018	VARIOUS		3,559,633	3,080,000	3,628,213	3,527,592	0	(11,139)	0	(11,139)	0	3,516,454	0	43,179	43,179	40,594	12/15/2037
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI		12/18/2018	CITIGROUP GLOBAL MARKETS INC		3,016,119	3,005,000	3,391,713	3,122,194	0	(104,848)	0	(104,848)	0	3,017,348	0	(1,230)	(1,230)	208,263	02/01/2019
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O		01/10/2018	WELLS FARGO		917,370	750,000	957,105	935,982	0	(567)	0	(567)	0	935,415	0	(18,045)	(18,045)	16,771	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI		04/17/2018	UBS SECURITIES		901,744	795,000	911,277	888,336	0	(3,294)	0	(3,294)	0	885,044	0	16,702	16,702	28,487	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI		04/17/2018	JP MORGAN CHASE BANK		704,173	615,000	717,275	696,926	0	(2,912)	0	(2,912)	0	694,018	0	10,159	10,159	22,038	08/01/2033
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S		07/01/2018	MATURITY		530,000	530,000	587,557	540,784	0	(10,784)	0	(10,784)	0	530,000	0	0	0	26,500	07/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						101,459,901	96,569,823	106,288,072	100,107,784	0	(738,958)	0	(738,958)	0	101,320,555	0	139,346	139,346	2,807,262	XXX
00192M-AB-5	ARIFL_17-A: A-2 ABS FTST		04/23/2018	VARIOUS		288,002	290,000	289,966	289,968	0	2	0	2	0	289,971	0	(1,969)	(1,969)	1,979	04/15/2026
00206R-DP-4	A T & T CORPORATION CORPORATE		01/22/2018	CITIGROUP GLOBAL MARKETS INC		1,792,284	1,770,000	1,768,867	1,768,962	0	28	0	28	0	1,768,990	0	23,295	23,295	26,717	03/01/2024
020002-AV-3	ALLSTATE CORPORATE		05/14/2018	CALLED SECURITY at 100.000		875,000	875,000	873,504	873,699	0	1,301	0	1,301	0	875,000	0	0	0	15,473	05/15/2037
02005N-AV-2	ALLY FINANCIAL INC CORPORATE		01/30/2018	VARIOUS		3,677,956	3,490,000	3,636,413	3,627,033	0	(1,434)	0	(1,434)	0	3,625,599	0	52,358	52,358	60,118	09/30/2024
02665W-BM-2	AMERICAN HONDA FINANCE CORPORATE		04/20/2018	CITIGROUP GLOBAL MARKETS INC		4,153,577	4,220,000	4,214,008	4,215,657	0	647	0	647	0	4,216,304	0	(62,726)	(62,726)	58,377	02/14/2020
030981-AK-0	AMERIGAS PARTNERS LP CORPORATE		02/01/2018	SUNTRUST ROBINSON HUMPHREY INC		506,138	495,000	499,950	499,728	0	(64)	0	(64)	0	499,665	0	6,473	6,473	5,672	05/20/2025
031162-CM-0	AMGEN INC CORPORATE		04/20/2018	CITIGROUP GLOBAL MARKETS INC		2,665,637	2,710,000	2,708,510	2,708,786	0	170	0	170	0	2,708,956	0	(43,319)	(43,319)	26,829	05/11/2020
04351L-AB-6	ASCENTION HEALTH ALLIANCE CORPORATE		01/23/2018	RAYMOND JAMES		4,909,825	4,733,000	4,733,000	4,733,000	0	0	0	0	0	4,733,000	0	176,825	176,825	36,306	11/15/2046
04965J-AA-1	ATRIUM HOTEL PORTFOLIO TRUST CMBS		04/23/2018	SOCIETE GENERALE		8,183,404	8,170,000	8,170,000	8,170,000	0	0	0	0	0	8,170,000	0	13,404	13,404	67,627	11/15/2019
05367A-AA-1	AVIATION CAPITAL GROUP TRUST CORPORATE		01/23/2018	MUFG SECURITIES AMERICAS INC		2,772,750	2,500,000	2,499,925	2,499,618	0	(5)	0	(5)	0	2,499,613	0	273,137	273,137	49,479	10/15/2020
05367A-AE-3	AVIATION CAPITAL GROUP TRUST CORPORATE		01/31/2018	MATURITY		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	14,453	01/31/2018
054090-AA-6	AVON INTERNATIONAL OPERATIONS INC		06/06/2018	BARCLAYS CAPITAL		578,550	580,000	606,100	590,150	13,532	(1,958)	0	11,574	0	601,724	0	(23,174)	(23,174)	37,174	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05946X-BV-4	BANK OF AMERICA FDG CO 2003-1		12/20/2018	VARIOUS		1,066	1,066	1,089	1,082	0	(16)	0	(16)	0	1,066	0	0	0	42	05/20/2033
06738E-AU-9	BARCLAYS BANK PLC CORPORATE		01/23/2018	BARCLAYS CAPITAL		1,531,965	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	31,965	31,965	35,238	01/10/2028
165183-AL-8	CFII_17-2A: A1 ABS FTST		04/23/2018	VARIOUS		5,400,841	5,460,000	5,459,711	5,459,726	0	25	0	25	0	5,459,752	0	(58,911)	(58,911)	38,437	05/15/2029
166764-BD-1	CHEVRONTEXACO CORP CORPORATE		02/01/2018	WELLS FARGO		453,434	450,000	450,000	450,000	0	0	0	0	0	450,000	0	3,434	3,434	3,243	11/17/2025
172967-LC-3	CIT GROUP INC CORPORATE		04/20/2018	STIFEL NICOLAUS AND CO		3,932,360	4,000,000	3,993,160	3,994,486	0	377	0	377	0	3,994,863	0	(62,503)	(62,503)	43,500	12/08/2021
20035A-AA-2	COMED FINANCING III CORPORATE		01/23/2018	SEA PORT GROUP SECURITIES		219,000	200,000	196,500	196,886	0	12	0	12	0	196,898	0	22,102	22,102	4,586	03/15/2033
20337Y-AA-5	COMMSCOPE TECHNOLOGIES FINANCE LLC		11/13/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		712,500	760,000	817,698	807,500	647	(16,678)	0	(16,031)	0	791,469	0	(78,969)	(78,969)	41,800	06/15/2025
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS		02/01/2018	MORGAN STANLEY		1,492,677	1,485,000	1,482,208	1,483,286	0	32	0	32	0	1,483,318	0	9,359	9,359	7,090	12/10/2020
247361-ZH-4	DELTA AIR LINES INC CORPORATE		02/01/2018	BARCLAYS CAPITAL		1,129,855	1,105,923	1,105,923	1,105,923	0	0	0	0	0	1,105,923	0	23,932	23,932	10,949	11/23/2019
25156P-AW-3	DEUTSCHE TELEKOM INT FIN CORPORATE		12/21/2018	TD SECURITIES		2,345,181	2,380,000	2,378,572	2,379,001	0	463	0	463	0	2,379,464	0	(34,284)	(34,284)	76,049	01/17/2020
25470X-AL-9	DISH DBS CORP CORPORATE		09/26/2018	BARCLAYS CAPITAL		2,120,875	2,350,000	2,326,500	2,232,500	97,785	2,607	0	100,392	0	2,332,892	0	(212,017)	(212,017)	121,743	03/15/2023
29250R-AR-7	ENBRIDGE ENERGY PARTNERS CORPORATE		01/22/2018	BARCLAYS CAPITAL		2,020,650	1,875,000	2,461,556	1,967,964	0	(4,884)	0	(4,884)	0	1,963,080	0	57,570	57,570	73,548	03/01/2019
29372J-AC-1	EFF_17-2: A-3 ABS FTST		04/23/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		2,397,746	2,450,000	2,449,947	2,449,951	0	3	0	3	0	2,449,954	0	(52,208)	(52,208)	18,734	01/20/2023
3136AW-FW-2	FED NTL MTG ASSO 17-33A: LB		12/01/2018	MBS PAYDOWN		2,286,888	2,286,888	2,322,263	2,291,283	0	(4,395)	0	(4,395)	0	2,286,888	0	0	0	33,004	05/01/2039
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071		04/20/2018	PERFORMANCE TRUST CAPITAL PARTNERS		1,380,313	1,400,000	1,437,570	1,437,534	0	(1,028)	0	(1,028)	0	1,436,506	0	(56,194)	(56,194)	18,146	11/01/2050
3137FE-BQ-2	FHMS_K072 CMBS		04/20/2018	STIFEL NICOLAUS AND CO		1,497,422	1,500,000	1,544,897	0	0	(905)	0	(905)	0	1,543,991	0	(46,569)	(46,569)	16,072	12/01/2027
34528Q-DS-0	FORD MOTOR COMPANY ABS FTST		01/16/2018	CALLED SECURITY at 100.000		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	5,005	01/15/2020
345370-CR-9	FORD MOTOR COMPANY CORPORATE		01/22/2018	J.P. MORGAN		1,955,232	1,920,000	1,920,000	1,920,000	0	0	0	0	0	1,920,000	0	35,232	35,232	10,662	12/08/2026
35804G-AK-4	FRESENIUS US FINANCE II INC CORPORATE		02/01/2018	MORGAN STANLEY		1,074,899	1,035,000	1,035,000	1,035,000	0	0	0	0	0	1,035,000	0	39,899	39,899	25,875	01/15/2023
36143W-AA-9	GAHR_15-NRF CMBS		04/23/2018	WELLS FARGO		259,159	258,836	258,602	260,664	0	1,203	0	1,203	0	261,867	0	(2,707)	(2,707)	2,957	12/15/2034
36228C-VC-4	GSMS CMBS		04/23/2018	CREDIT SUISSE FIRST BOSTON CORP.		3,306,445	3,000,000	3,476,953	3,352,159	0	(13,219)	0	(13,219)	0	3,338,940	0	(32,495)	(32,495)	65,125	05/01/2032
36467W-AB-5	GAMESTOP CORP CORPORATE		08/30/2018	GOLDMAN SACHS		40,400	40,000	41,500	41,341	0	(260)	0	(260)	0	41,080	0	(680)	(680)	2,618	03/15/2021
40414L-AL-3	HEALTH CARE PROPERTIES CORPORATE		01/22/2018	WELLS FARGO		7,589,442	7,465,000	7,437,380	7,445,288	0	279	0	279	0	7,445,568	0	143,874	143,874	127,760	08/15/2024
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE		02/01/2018	WELLS FARGO		1,033,979	1,025,000	1,016,585	1,020,141	0	79	0	79	0	1,020,219	0	13,760	13,760	11,745	04/15/2023
43814M-AD-9	HAROT_15-3 ; A4 ABS FTST		02/07/2018	WELLS FARGO		4,682,559	4,700,000	4,699,875	4,699,921	0	3	0	3	0	4,699,924	0	(17,365)	(17,365)	10,387	10/18/2021
44918L-AD-4	HART_15-C: A3 ABS FTST		04/23/2018	VARIOUS		4,465,403	4,474,841	4,474,023	4,474,444	0	179	0	179	0	4,474,623	0	(9,220)	(9,220)	19,860	02/15/2020
46625H-HA-1	MORGAN JP&CO INC CORPORATE		01/22/2018	J.P. MORGAN		1,344,875	1,325,000	1,238,875	1,242,531	0	8	0	8	0	1,242,538	0	102,337	102,337	24,424	04/30/2049
46646K-AA-6	JP MORGAN CHASE 16-WPT		06/15/2018	CALLED SECURITY at 100.000		3,990,000	3,990,000	3,986,259	3,986,470	0	3,530	0	3,530	0	3,990,000	0	0	0	63,621	10/15/2033
46647P-AA-4	MORGAN JP&CO INC CORPORATE		01/22/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		690,367	660,000	660,000	660,000	0	0	0	0	0	660,000	0	30,367	30,367	11,871	02/22/2048
49327M-2P-8	KEY BANK USA NA CORPORATE		04/20/2018	KEY CAPITAL MARKETS		1,441,252	1,465,000	1,464,531	1,464,731	0	48	0	48	0	1,464,779	0	(23,526)	(23,526)	15,692	08/22/2019
502413-BE-6	L-3 COMMUNICATIONS CORP CORPORATE		02/01/2018	STIFEL NICOLAUS AND CO		382,660	380,000	378,058	378,223	0	9	0	9	0	378,232	0	4,428	4,428	2,032	12/15/2026
548661-DL-8	LOWES CO INC CORPORATE		04/20/2018	INCAPITAL LLC		503,130	510,000	509,449	509,758	0	59	0	59	0	509,817	0	(6,687)	(6,687)	3,063	04/15/2019
55336V-AK-6	MPLX LP CORPORATE		02/01/2018	MUFG SECURITIES AMERICAS INC		709,016	700,000	698,838	698,907	0	24	0	24	0	698,931	0	10,085	10,085	12,352	03/01/2027
574599-BG-0	MASCO CORP CORPORATE		01/24/2018	CANTOR FITZGERALD		244,589	225,000	224,996	224,966	0	6	0	6	0	224,972	0	19,617	19,617	5,834	03/15/2020
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I		01/22/2018	CITIGROUP GLOBAL MARKETS INC		4,691,455	4,660,000	4,656,878	4,657,110	0	(48)	0	(48)	0	4,657,063	0	34,392	34,392	16,077	12/19/2026
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		10/22/2018	CALLED SECURITY at 100.000		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	6,886	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		10/22/2018	CALLED SECURITY at 100.000		120,000	120,000	120,000	120,000	0	0	0	0	0	120,000	0	0	0	2,606	04/30/2032
61691J-AZ-7	MSC-17-H1 CMBS		04/23/2018	CREDIT SUISSE FIRST BOSTON CORP.		697,320	700,000	720,949	719,958	0	(563)	0	(563)	0	719,395	0	(22,075)	(22,075)	11,331	06/04/2050
63938C-AF-5	SALLIE MAE CORPORATE		02/01/2018	CREDIT SUISSE FIRST BOSTON CORP.		2,100,000	2,000,000	2,079,288	2,071,798	0	(1,455)	0	(1,455)	0	2,070,343	0	29,657	29,657	18,056	06/15/2022
712704-AA-3	PEOPLES UNITED FINANCIAL INC CORPORATE		01/22/2018	ROBERT BAIRD		2,421,360	2,375,000	2,367,115	2,370,705	0	20	0	20	0	2,370,726	0	50,634	50,634	11,558	12/06/2022
78470R-AB-3	SOCIAL PROFESSIONAL LOAN PROGRAM		04/23/2018	VARIOUS		2,242,429	2,252,226	2,252,072	2,252,081	0	15	0	15	0	2,252,095	0	(9,666)	(9,666)	10,559	01/25/2036
834017-AB-1	SOFI ABS FTST		04/25/2018	VARIOUS		1,210,988	1,227,022	1,226,862	1,226,269	0	(25)	0	(25)	0	1,226,244	0	(15,256)	(15,256)	9,644	09/25/2032
842587-CV-7	SOUTHERN COMPANY CORPORATE		01/24/2018	SUNTRUST ROBINSON HUMPHREY INC		814,598	840,000	836,957	837,402	0	5	0	5	0	837,406	0	(22,807)	(22,807)	15,546	07/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85208N-AA-8	SPRINT SPECTRUM CO LLC CORPORATE		12/20/2018	CALLED SECURITY at 100.000		121,250	121,250	121,248	121,247	0	3	0	3	0	121,250	0	0	0	2,546	09/20/2021
87165B-AJ-2	SYNCHRONY CORPORATE		04/20/2018	J.P. MORGAN		1,068,459	1,070,000	1,069,722	1,069,893	0	14	0	14	0	1,069,907	0	(1,448)	(1,448)	21,483	01/15/2019
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO		01/22/2018	DEUTSCHE BANK		457,571	445,000	444,662	444,732	0	(4)	0	(4)	0	444,729	0	12,843	12,843	2,522	06/01/2025
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE		02/01/2018	J.P. MORGAN		354,875	340,000	340,000	340,000	0	0	0	0	0	340,000	0	14,875	14,875	8,831	05/15/2027
94988J-5G-8	WELLS FARGO BANK CORPORATE		04/20/2018	J.P. MORGAN		1,699,945	1,720,000	1,717,626	1,718,439	0	239	0	239	0	1,718,678	0	(18,733)	(18,733)	14,073	12/06/2019
958102-AL-9	WESTERN DIGITAL CORP CORPORATE		02/01/2018	ROBERT W BAIRD & CO INC		759,655	650,000	771,063	753,188	343	(3,528)	0	(3,185)	0	750,003	0	9,652	9,652	22,940	04/01/2024
96328D-AZ-7	WHLS_17-1:A-2 ABS FTST		04/23/2018	CREDIT SUISSE FIRST BOSTON CORP.		1,366,038	1,380,000	1,379,986	1,379,987	0	1	0	1	0	1,379,987	0	(13,949)	(13,949)	8,936	04/21/2026
89114Q-BE-7	TORONTO DOM BANK CORPORATE	A	04/20/2018	GOLDMAN SACHS		7,021,518	7,050,000	7,056,134	7,056,134	0	0	0	0	0	7,056,134	0	(34,618)	(34,618)	103,488	01/22/2019
268317-AF-1	ELECTRICITE DE FRANCE SA CORPORATE	D	01/23/2018	BARCLAYS CAPITAL		981,600	960,000	950,813	951,224	0	43	0	43	0	951,267	0	30,333	30,333	24,640	12/31/2049
902674-XK-1	UBS AG CORPORATE	D	04/20/2018	CITIGROUP GLOBAL MARKETS INC		2,476,799	2,525,000	2,522,678	2,522,714	0	229	0	229	0	2,522,943	0	(46,147)	(46,147)	24,572	12/01/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						127,695,163	126,696,052	128,132,814	125,811,148	112,307	(38,806)	0	73,501	0	127,429,546	0	265,617	265,617	1,699,562	XXX
8399997. Total - Bonds - Part 4						384,261,035	372,766,985	393,987,126	382,612,653	112,307	(1,792,637)	0	(1,680,330)	0	384,428,949	0	(167,914)	(167,914)	7,495,933	XXX
8399998. Total - Bonds - Part 5						65,243,243	65,875,000	65,795,221	0	0	(65,715)	0	(65,715)	0	65,729,506	0	(486,263)	(486,263)	428,676	XXX
8399999. Total - Bonds						449,504,278	438,641,985	459,782,347	382,612,653	112,307	(1,858,352)	0	(1,746,045)	0	450,158,455	0	(654,177)	(654,177)	7,924,609	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						449,504,278	XXX	459,782,347	382,612,653	112,307	(1,858,352)	0	(1,746,045)	0	450,158,455	0	(654,177)	(654,177)	7,924,609	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-3X-6	US TREASURY N/B GOVERNMENT		02/07/2018	UBS SECURITIES	04/20/2018	J.P. MORGAN	39,400,000	39,346,199	39,036,715	39,348,823	0	2,624	0	2,624	0	0	(312,107)	(312,107)	164,076	0
0599999. Subtotal - Bonds - U.S. Governments							39,400,000	39,346,199	39,036,715	39,348,823	0	2,624	0	2,624	0	0	(312,107)	(312,107)	164,076	0
763631-V7-0	RICHLAND CNTY S C ST MUNI		02/06/2018	WELLS FARGO	12/18/2018	J.P. MORGAN	5,360,000	5,444,313	5,372,167	5,375,982	0	(68,330)	0	(68,330)	0	0	(3,815)	(3,815)	130,427	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							5,360,000	5,444,313	5,372,167	5,375,982	0	(68,330)	0	(68,330)	0	0	(3,815)	(3,815)	130,427	0
3137F2-LJ-3	FEDERAL HOME LOAN MTGE CO FHLMC		02/02/2018	MORGAN STANLEY	04/20/2018	PERFORMANCE TRUST CAPITAL PARTNERS	1,100,000	1,091,234	1,074,348	1,091,457	0	222	0	222	0	0	(17,109)	(17,109)	7,810	571
3199999. Subtotal - Bonds - U.S. Special Revenues							1,100,000	1,091,234	1,074,348	1,091,457	0	222	0	222	0	0	(17,109)	(17,109)	7,810	571
03764D-AH-4	APIDOS CLO		01/26/2018	RBC CAPITAL MARKETS	04/23/2018	SG AMERICAS SECURITIES LLC	4,600,000	4,613,248	4,621,620	4,613,126	0	(123)	0	(123)	0	0	8,495	8,495	24,305	0
056162-AN-0	BABSON CLO		02/07/2018	J.P. MORGAN	04/23/2018	CITIGROUP GLOBAL MARKETS INC	2,050,000	2,050,000	2,046,925	2,050,000	0	0	0	0	0	0	(3,075)	(3,075)	9,586	0
06739F-JJ-1	BARCLAYS BANK PLC CORPORATE		01/04/2018	BARCLAYS CAPITAL	04/20/2018	MIZUHO SECUROTIES USA INC.	4,355,000	4,350,776	4,284,797	4,351,066	0	290	0	290	0	0	(66,268)	(66,268)	32,699	0
08162P-AT-8	BENCHMARK 18-B1 CMBS		01/19/2018	DEUTSCHE BANK	04/23/2018	MERRILL LYNCH, PIERCE, FENNER & SMI	1,050,000	1,081,491	1,062,756	1,080,124	0	(1,367)	0	(1,367)	0	0	(17,368)	(17,368)	11,769	3,125
46646G-AA-5	JPMCC_16-NINE CMBS		02/09/2018	J.P. MORGAN	04/23/2018	J.P. MORGAN	2,990,000	2,848,092	2,803,826	2,849,057	0	965	0	965	0	0	(45,233)	(45,233)	20,095	2,845
63874L-AA-2	NCMS_18-TECH CMBS		01/19/2018	NATIXIS	04/23/2018	CREDIT SUISSE FIRST BOSTON CORP.	1,960,000	1,960,000	1,960,306	1,960,000	0	0	0	0	0	0	306	306	11,237	0
69335P-CQ-6	PFS FINANCE COMPANY ABS FTST		02/06/2018	J.P. MORGAN	04/23/2018	J.P. MORGAN	3,010,000	3,009,868	2,979,783	3,009,871	0	4	0	4	0	0	(30,089)	(30,089)	16,672	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,015,000	19,913,475	19,760,013	19,913,244	0	(231)	0	(231)	0	0	(153,232)	(153,232)	126,363	5,970
8399998. Total - Bonds							65,875,000	65,795,221	65,243,243	65,729,506	0	(65,715)	0	(65,715)	0	0	(486,263)	(486,263)	428,676	6,541
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								65,795,221	65,243,243	65,729,506	0	(65,715)	0	(65,715)	0	0	(486,263)	(486,263)	428,676	6,541

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks							0	0	0	XXX	XXX
12547*-10-5	CHA Service Company		95158		8BII	NO	16,619,557	16,619,557	0	1,000,000.000	100.0
1599999. Subtotal - Common Stock - Non - Insurer							16,619,557	16,619,557	0	XXX	XXX
1899999. Total Common Stocks							16,619,557	16,619,557	0	XXX	XXX
1999999 - Totals							16,619,557	16,619,557	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 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	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY GOVERNM	SD		03/22/2018	NOMURA SECURITIES	02/28/2019	3,097,043	0	14,117	0	0	3,100,000	3,082,926	15,921	0	1.500	2.097	FA	23,251	2,906
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,097,043	0	14,117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
0599999. Total - U.S. Government Bonds						3,097,043	0	14,117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations						3,097,043	0	14,117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
7899999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						3,097,043	0	14,117	0	0	3,100,000	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						3,097,043	0	14,117	0	0	XXX	3,082,926	15,921	0	XXX	XXX	XXX	23,251	2,906

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	St. Louis,MO		0.000	0	0	8,892,513	XXX
WELLS FARGO	Atlanta , GA		0.000	0	0	(18,860,993)	XXX
BB&T	Louisville, KY		0.000	0	0	10,878,800	XXX
CITIBANK	New Castle , DE		0.000	0	0	51,042	XXX
FIFTH THIRD	Nashville		0.000	0	0	12,799,933	XXX
JP MORGAN CHASE	New York , NY		0.000	0	0	2,801,604	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	16,562,899	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	16,562,899	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	16,562,899	XXX

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

1. January	18,192,151	4. April	12,069,461	7. July	12,835,128	10. October	13,852,520
2. February	15,276,148	5. May	16,920,119	8. August	7,529,115	11. November	2,534,707
3. March	329,648,858	6. June	17,347,239	9. September	28,396,620	12. December	16,562,899

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
	JP MORGAN CHASE TIME DEPOS		12/31/2018	0.000	01/02/2019	5,032,287	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,032,287	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						5,032,287	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Bank Loans						0	0	0
7799999. Total - Issuer Obligations						5,032,287	0	0
7899999. Total - Residential Mortgage-Backed Securities						0	0	0
7999999. Total - Commercial Mortgage-Backed Securities						0	0	0
8099999. Total - Other Loan-Backed and Structured Securities						0	0	0
8199999. Total - SVO Identified Funds						0	0	0
8299999. Total - Bank Loans						0	0	0
8399999. Total Bonds						5,032,287	0	0
09248U-71-8	BLACKROCK LIQUIDITY FUNDS T-FUNDS		08/01/2018	0.000		61	0	56
4812C2-23-9	JPMORGAN US TREASURY PLUS MMF		12/31/2018	0.000		57,332,286	0	60,577
94975H-29-6	WELLS FARGO ADV TREASURY PLUS INSTITUT	SD	10/26/2011	0.000		110,000	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						57,442,347	0	60,633
8899999 - Total Cash Equivalents						62,474,634	0	60,633

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL	B	DOI Deposit	55,622	55,596	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	B	DOI,DOI Deposit	10,312,730	10,297,933	0	0
4.	Arkansas AR	B	DOI Deposit	329,074	330,429	0	0
5.	California CA			0	0	0	0
6.	Colorado CO	B	DOI deposit	312,723	311,962	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	ST	DOI	110,000	110,000	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL	B	DOI Deposit	4,226,174	4,220,257	0	0
15.	Indiana IN	B	DOI	520,702	517,644	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY	B	DOI	1,051,418	1,045,244	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO	B	DOI	350,279	348,579	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE	B	DOI Deposit	327,480	326,957	0	0
29.	Nevada NV	B	DOI Deposit	3,786,816	3,796,145	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	DOI	320,166	318,550	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	DOI Deposit	428,243	427,559	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	DOI Deposit	354,149	353,794	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN	B	DOI	1,400,537	1,397,998	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	DOI Deposit	558,429	560,728	0	0
48.	Washington WA	B	DOI Deposit	177,145	176,897	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	24,621,687	24,596,272	0	0
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Operations By Lines of Business 7
Assets 2
Cash Flow 6
Exhibit 1 - Enrollment By Product Type for Health Business Only 17
Exhibit 2 - Accident and Health Premiums Due and Unpaid 18
Exhibit 3 - Health Care Receivables 19
Exhibit 3A - Analysis of Health Care Receivables Collected and Accrued 20
Exhibit 4 - Claims Unpaid and Incentive Pool, Withhold and Bonus 21
Exhibit 5 - Amounts Due From Parent, Subsidiaries and Affiliates 22
Exhibit 6 - Amounts Due To Parent, Subsidiaries and Affiliates 23
Exhibit 7 - Part 1 - Summary of Transactions With Providers 24
Exhibit 7 - Part 2 - Summary of Transactions With Intermediaries 24
Exhibit 8 - Furniture, Equipment and Supplies Owned 25
Exhibit of Capital Gains (Losses) 15
Exhibit of Net Investment Income 15
Exhibit of Nonadmitted Assets 16
Exhibit of Premiums, Enrollment and Utilization (State Page) 30
Five-Year Historical Data 29
General Interrogatories 27
Jurat Page 1
Liabilities, Capital and Surplus 3
Notes To Financial Statements 26
Overflow Page For Write-ins 44
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10
Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E24
Schedule DL - Part 2 ..... E25
Schedule E - Part 1 - Cash E26
Schedule E - Part 2 - Cash Equivalents E27
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E28

ANNUAL STATEMENT BLANK (Continued)

Schedule S - Part 1 - Section 2 31
Schedule S - Part 2 32
Schedule S - Part 3 - Section 2 33
Schedule S - Part 4 34
Schedule S - Part 5 35
Schedule S - Part 6 36
Schedule S - Part 7 37
Schedule T - Part 2 - Interstate Compact 39
Schedule T - Premiums and Other Considerations 38
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 40
Schedule Y - Part 1A - Detail of Insurance Holding Company System 41
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 42
Statement of Revenue and Expenses 4
Summary Investment Schedule SI01
Supplemental Exhibits and Schedules Interrogatories 43
Underwriting and Investment Exhibit - Part 1 8
Underwriting and Investment Exhibit - Part 2 9
Underwriting and Investment Exhibit - Part 2A 10
Underwriting and Investment Exhibit - Part 2B 11
Underwriting and Investment Exhibit - Part 2C 12
Underwriting and Investment Exhibit - Part 2D 13
Underwriting and Investment Exhibit - Part 3 14