1 2 1 5 1 2 0 1 8 2 0 1 0 0 1 0 0

HEALTH ANNUAL STATEMENT

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

Arcadian Health Plan, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 12151 Employer's ID Number 20-1001348

Organized under the Laws of Washington, State of Domicile or Port of Entry WA

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

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

Incorporated/Organized 04/06/2004 Commenced Business 01/01/2005

Statutory Home Office 300 Deschutes Way SW, Suite 304 (Street and Number), Tumwater, WA, US 98501 (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 Amanda Nethery (Name), 502-580-1624 (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President	Bruce Dale Broussard	Chief Financial Officer	Taylor Conrad Ballou
SVP, Assoc Gen Counsel & Corp Sec	Joseph Christopher Ventura	SVP, Chief Actuary	Vanessa Marie Olson

OTHER

Alan James Bailey, VP & Treasurer	Ricky Howard Beavin, Chief Executive Officer	Jeffrey Carl Fernandez, SVP, Medicare West and MarketPOINT
Christopher Howal Hunter #, Segment President, Group Business	Brian Andrew Kane, Executive VP, Finance	Brian Phillip LeClaire, Ph.D., Chief Information Officer
Susan Lynn Mateja, Appointed Actuary	Steven Edward McCulley, SVP, Medicare	Sean Joseph O'Reilly #, VP, Chief Compliance Officer
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 Jr., Segment President, Retail	

DIRECTORS OR TRUSTEES

Ricky Howard Beavin	Bruce Dale Broussard	Brian Andrew Kane

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	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

Julia Wentworth
Notary Public
January 10, 2021

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 STATE AT LARGE, KENTUCKY

Julia Wentworth
Notary Public
State at Large
Kentucky

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	45,038,962	6.675	45,038,962	0	45,038,962	6.675
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	25,450,116	3.772	25,450,116	0	25,450,116	3.772
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,771,482	0.263	1,771,482	0	1,771,482	0.263
1.43 Revenue and assessment obligations	29,455,259	4.365	29,455,259	0	29,455,259	4.365
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	76,396	0.011	76,396	0	76,396	0.011
1.512 Issued or guaranteed by FNMA and FHLMC	159,913,645	23.699	159,913,645	0	159,913,645	23.699
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	4,363,788	0.647	4,363,788	0	4,363,788	0.647
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	100,416,256	14.882	100,416,256	0	100,416,256	14.882
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	140,039,675	20.754	140,039,675	0	140,039,675	20.754
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	0	0.000	0	0	0	0.000
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	0	0.000	0	0	0	0.000
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	0	0.000	0	0	0	0.000
9. Securities Lending (Line 10, Asset Page reinvested collateral)	0	0.000	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	168,236,655	24.933	168,236,655	0	168,236,655	24.933
11. Other invested assets	0	0.000	0	0	0	0.000
12. Total invested assets	674,762,234	100.000	674,762,234	0	674,762,234	100.000

Schedule A - Verification - Real Estate

N O N E

Schedule B - Verification - Mortgage Loans

N O N E

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		238,409,278
2.	Cost of bonds and stocks acquired, Part 3, Column 7		556,428,252
3.	Accrual of discount		178,054
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(2,039,836)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	15,604	(2,024,232)
5.	Total gain (loss) on disposals, Part 4, Column 19		827,909
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		285,172,452
7.	Deduct amortization of premium		2,121,230
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)		506,525,579
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		506,525,579

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	45,115,358	45,113,678	45,189,805	45,086,945
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	45,115,358	45,113,678	45,189,805	45,086,945
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	25,450,116	25,089,186	26,743,227	22,945,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	1,771,482	1,757,319	1,865,669	1,540,000
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	189,368,904	187,637,617	190,827,592	184,498,272
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (unaffiliated)	8. United States	241,600,087	236,776,082	243,935,619	243,276,608
	9. Canada	1,176,022	1,174,307	1,176,022	1,175,000
	10. Other Countries	2,043,610	1,970,767	2,043,252	2,044,674
	11. Totals	244,819,719	239,921,156	247,154,893	246,496,282
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	506,525,579	499,518,956	511,781,186	500,566,499
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous	15. Canada	0	0	0	
(unaffiliated)	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	21. Canada	0	0	0	
(unaffiliated)	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	506,525,579	499,518,956	511,781,186	

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	84,405,937	30,549,535	0	59,216	0	XXX	115,014,688	17.3	46,665,046	17.3	115,014,688	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	84,405,937	30,549,535	0	59,216	0	XXX	115,014,688	17.3	46,665,046	17.3	115,014,688	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	2,757,933	12,866,904	8,835,399	989,880	0	XXX	25,450,116	3.8	29,455,836	10.9	25,450,116	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	2,757,933	12,866,904	8,835,399	989,880	0	XXX	25,450,116	3.8	29,455,836	10.9	25,450,116	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	230,460	1,541,022	0	0	XXX	1,771,482	0.3	3,516,696	1.3	1,771,482	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	230,460	1,541,022	0	0	XXX	1,771,482	0.3	3,516,696	1.3	1,771,482	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,388,981	6,654,886	37,824,802	24,245,356	114,765,692	XXX	186,879,717	28.1	76,417,321	28.3	186,879,717	0
5.2 NAIC 2	524,761	197,361	1,767,065	0	0	XXX	2,489,187	0.4	3,500,008	1.3	2,489,187	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	3,913,742	6,852,247	39,591,867	24,245,356	114,765,692	XXX	189,368,904	28.5	79,917,329	29.6	189,368,904	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	89,866,289	35,796,138	75,448,434	47,552,582	16,847,382	XXX	265,510,825	40.0	90,071,402	33.4	265,510,825	0
6.2 NAIC 2	44,999	13,465,934	12,300,976	0	0	XXX	25,811,909	3.9	19,141,450	7.1	25,811,909	0
6.3 NAIC 3	0	12,660,311	27,580,078	0	0	XXX	40,240,389	6.1	1,001,005	0.4	40,240,389	0
6.4 NAIC 4	0	883,200	0	9,009	0	XXX	892,209	0.1	13,626	0.0	892,209	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	89,911,288	62,805,583	115,329,488	47,561,591	16,847,382	XXX	332,455,332	50.1	110,227,483	40.9	332,455,332	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) 180,419,140	86,097,923	123,649,657	72,847,034	131,613,074	0	594,626,828	89.5	XXX	XXX	594,626,828	0
11.2 NAIC 2	(d) 569,760	13,663,295	14,068,041	0	0	0	28,301,096	4.3	XXX	XXX	28,301,096	0
11.3 NAIC 3	(d) 0	12,660,311	27,580,078	0	0	0	40,240,389	6.1	XXX	XXX	40,240,389	0
11.4 NAIC 4	(d) 0	883,200	0	9,009	0	0	892,209	0.1	XXX	XXX	892,209	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	180,988,900	113,304,729	165,297,776	72,856,043	131,613,074	0	(b) 664,060,522	100.0	XXX	XXX	664,060,522	0
11.8 Line 11.7 as a % of Col. 7	27.3	17.1	24.9	11.0	19.8	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 NAIC 1	40,891,284	62,741,124	88,044,124	15,616,867	38,832,902	0	XXX	XXX	246,126,301	91.2	246,126,301	0
12.2 NAIC 2	100,000	3,251,661	18,817,721	472,076	0	0	XXX	XXX	22,641,458	8.4	22,641,458	0
12.3 NAIC 3	0	82,152	918,853	0	0	0	XXX	XXX	1,001,005	0.4	1,001,005	0
12.4 NAIC 4	0	0	0	13,626	0	0	XXX	XXX	13,626	0.0	13,626	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	40,991,284	66,074,937	107,780,698	16,102,569	38,832,902	0	XXX	XXX	(b) 269,782,390	100.0	269,782,390	0
12.8 Line 12.7 as a % of Col. 9	15.2	24.5	40.0	6.0	14.4	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	180,419,140	86,097,923	123,649,657	72,847,034	131,613,074	0	594,626,828	89.5	246,126,301	91.2	594,626,828	XXX
13.2 NAIC 2	569,760	13,663,295	14,068,041	0	0	0	28,301,096	4.3	22,641,458	8.4	28,301,096	XXX
13.3 NAIC 3	0	12,660,311	27,580,078	0	0	0	40,240,389	6.1	1,001,005	0.4	40,240,389	XXX
13.4 NAIC 4	0	883,200	0	9,009	0	0	892,209	0.1	13,626	0.0	892,209	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	180,988,900	113,304,729	165,297,776	72,856,043	131,613,074	0	664,060,522	100.0	269,782,390	100.0	664,060,522	XXX
13.8 Line 13.7 as a % of Col. 7	27.3	17.1	24.9	11.0	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	27.3	17.1	24.9	11.0	19.8	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 $ 157,534,942 ; 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	84,402,907	30,535,384	0	0	0	XXX	114,938,291	17.3	45,095,314	16.7	114,938,291	0
1.2 Residential Mortgage-Backed Securities	3,030	14,151	0	59,216	0	XXX	76,397	0.0	1,569,732	0.6	76,397	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	84,405,937	30,549,535	0	59,216	0	XXX	115,014,688	17.3	46,665,046	17.3	115,014,688	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	2,757,933	12,866,904	8,835,399	989,880	0	XXX	25,450,116	3.8	29,455,836	10.9	25,450,116	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	2,757,933	12,866,904	8,835,399	989,880	0	XXX	25,450,116	3.8	29,455,836	10.9	25,450,116	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	0	230,460	1,541,022	0	0	XXX	1,771,482	0.3	3,516,696	1.3	1,771,482	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	230,460	1,541,022	0	0	XXX	1,771,482	0.3	3,516,696	1.3	1,771,482	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	3,913,742	6,844,122	17,214,780	350,000	1,132,615	XXX	29,455,259	4.4	35,408,476	13.1	29,455,259	0
5.2 Residential Mortgage-Backed Securities	0	8,125	22,377,087	23,895,356	113,633,077	XXX	159,913,645	24.1	44,508,853	16.5	159,913,645	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	3,913,742	6,852,247	39,591,867	24,245,356	114,765,692	XXX	189,368,904	28.5	79,917,329	29.6	189,368,904	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	89,911,288	57,885,776	77,326,376	1,569,674	982,173	XXX	227,675,287	34.3	94,633,002	35.1	227,675,287	0
6.2 Residential Mortgage-Backed Securities	0	0	0	9,009	4,111,443	XXX	4,120,452	0.6	14,314	0.0	4,120,452	0
6.3 Commercial Mortgage-Backed Securities	0	0	4,363,788	783,049	11,753,766	XXX	16,900,603	2.5	4,593,261	1.7	16,900,603	0
6.4 Other Loan-Backed and Structured Securities	0	4,919,807	33,639,324	45,199,859	0	XXX	83,758,990	12.6	10,986,906	4.1	83,758,990	0
6.5 Totals	89,911,288	62,805,583	115,329,488	47,561,591	16,847,382	XXX	332,455,332	50.1	110,227,483	40.9	332,455,332	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	180,985,870	108,362,646	104,917,577	2,909,554	2,114,788	XXX	399,290,435	60.1	XXX	XXX	399,290,435	0
11.2 Residential Mortgage-Backed Securities	3,030	22,276	22,377,087	23,963,581	117,744,520	XXX	164,110,494	24.7	XXX	XXX	164,110,494	0
11.3 Commercial Mortgage-Backed Securities	0	0	4,363,788	783,049	11,753,766	XXX	16,900,603	2.5	XXX	XXX	16,900,603	0
11.4 Other Loan-Backed and Structured Securities	0	4,919,807	33,639,324	45,199,859	0	XXX	83,758,990	12.6	XXX	XXX	83,758,990	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	180,988,900	113,304,729	165,297,776	72,856,043	131,613,074	0	664,060,522	100.0	XXX	XXX	664,060,522	0
11.8 Line 11.7 as a % of Col. 7	27.3	17.1	24.9	11.0	19.8	0.0	100.0	XXX	XXX	XXX	100.0	0.0
12. Total Bonds Prior Year												
12.1 Issuer Obligations	40,991,284	66,024,090	96,544,716	2,856,387	1,692,847	XXX	XXX	XXX	208,109,324	77.1	208,109,324	0
12.2 Residential Mortgage-Backed Securities	0	50,847	6,864,490	2,643,280	36,534,282	XXX	XXX	XXX	46,092,899	17.1	46,092,899	0
12.3 Commercial Mortgage-Backed Securities	0	0	3,771,513	215,975	605,773	XXX	XXX	XXX	4,593,261	1.7	4,593,261	0
12.4 Other Loan-Backed and Structured Securities	0	0	599,979	10,386,927	0	XXX	XXX	XXX	10,986,906	4.1	10,986,906	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	40,991,284	66,074,937	107,780,698	16,102,569	38,832,902	0	XXX	XXX	269,782,390	100.0	269,782,390	0
12.8 Line 12.7 as a % of Col. 9	15.2	24.5	40.0	6.0	14.4	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	180,985,870	108,362,646	104,917,577	2,909,554	2,114,788	XXX	399,290,435	60.1	208,109,324	77.1	399,290,435	XXX
13.2 Residential Mortgage-Backed Securities	3,030	22,276	22,377,087	23,963,581	117,744,520	XXX	164,110,494	24.7	46,092,899	17.1	164,110,494	XXX
13.3 Commercial Mortgage-Backed Securities	0	0	4,363,788	783,049	11,753,766	XXX	16,900,603	2.5	4,593,261	1.7	16,900,603	XXX
13.4 Other Loan-Backed and Structured Securities	0	4,919,807	33,639,324	45,199,859	0	XXX	83,758,990	12.6	10,986,906	4.1	83,758,990	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	180,988,900	113,304,729	165,297,776	72,856,043	131,613,074	0	664,060,522	100.0	269,782,390	100.0	664,060,522	XXX
13.8 Line 13.7 as a % of Col. 7	27.3	17.1	24.9	11.0	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	27.3	17.1	24.9	11.0	19.8	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
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	255,976	255,976	0	0	0
2. Cost of short-term investments acquired	50,000,319	50,000,319	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	50,250,000	50,250,000	0	0	0
7. Deduct amortization of premium	6,295	6,295	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)	0	0	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)	0	0	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	38,771,524	31,117,136	7,654,388	0
2. Cost of cash equivalents acquired	11,431,283,270	9,271,964,327	2,159,318,943	0
3. Accrual of discount	5,064,035	5,064,035	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	708	708	0	0
6. Deduct consideration received on disposals	11,297,163,440	9,150,611,264	2,146,552,176	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)	177,956,097	157,534,942	20,421,155	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	177,956,097	157,534,942	20,421,155	0

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

Schedule A - Part 1 - Real Estate Owned

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
912828-3H-1	US TREASURY N/B GOVERNMENT				1	1,971,069	99.2150	1,959,496	1,975,000	1,973,129	0	2,004	0	0	1.750	1.850	MN	3,055	34,563	12/20/2017	11/30/2019
912828-3X-6	US TREASURY N/B GOVERNMENT				1	4,993,172	99.4370	4,971,850	5,000,000	4,995,062	0	1,890	0	0	2.250	2.290	FA	42,493	56,250	02/07/2018	02/15/2021
912828-5S-5	UNITED STATES TREASURY GOVERNMENT				1	11,985,958	99.9750	11,997,000	12,000,000	11,985,971	0	14	0	0	2.500	2.560	JD	829	0	12/28/2018	12/31/2020
912828-5U-0	UNITED STATES TREASURY GOVERNMENT				1	12,008,458	100.5160	12,061,920	12,000,000	12,008,448	0	(10)	0	0	2.625	2.600	JD	870	0	12/28/2018	12/31/2023
912828-C2-4	UNITED STATES TREASURY GOVERNMENT				1	815,220	99.8570	803,849	805,000	805,680	0	(4,323)	0	0	1.500	0.950	FA	4,134	12,075	11/14/2017	02/28/2019
912828-C2-4	UNITED STATES TREASURY GOVERNMENT	SD			1	4,794,878	99.8570	4,753,193	4,760,000	4,762,407	0	(15,457)	0	0	1.500	1.170	FA	67,027	57,694	11/14/2017	02/28/2019
912828-D2-3	UNITED STATES TREASURY GOVERNMENT	SD			1	604,137	99.7190	598,314	600,000	600,631	0	(1,936)	0	0	1.625	1.290	AO	4,125	9,750	03/21/2017	04/30/2019
912828-KQ-2	UNITED STATES TREASURY GOVERNMENT	SD			1	304,816	100.2230	300,669	300,000	301,337	0	(3,479)	0	0	3.125	1.900	MN	1,217	9,375	01/11/2018	05/15/2019
912828-LJ-7	UNITED STATES TREASURY GOVERNMENT	SD			1	673,302	100.6330	664,178	660,000	665,740	0	(7,562)	0	0	3.625	2.200	FA	18,099	2,900	04/05/2018	08/15/2019
912828-LY-4	UNITED STATES TREASURY GOVERNMENT	SD			1	1,581,186	100.6020	1,569,391	1,560,000	1,572,197	0	(8,994)	0	0	3.375	2.450	MN	24,388	8,774	05/14/2018	11/15/2019
912828-MP-2	UNITED STATES TREASURY GOVERNMENT	SD			1	538,757	101.0840	535,745	530,000	536,282	0	(2,475)	0	0	3.625	2.540	FA	7,257	9,633	07/19/2018	02/15/2020
912828-ND-8	UNITED STATES TREASURY GOVERNMENT	SD			1	1,011,484	101.2410	1,012,410	1,000,000	1,009,620	0	(1,864)	0	0	3.500	2.770	MN	13,294	8,750	09/21/2018	05/15/2020
912828-QG-8	UNITED STATES TREASURY GOVERNMENT				1	0	0.0000	0	0	0	0	0	0	0	2.625	0.000	AO	10,500	0	02/23/2016	04/30/2018
912828-SD-3	UNITED STATES TREASURY GOVERNMENT	SD			1	318,950	99.9140	319,725	320,000	319,974	0	292	0	0	1.250	1.340	JJ	1,674	4,000	06/08/2015	01/31/2019
912828-WL-0	UNITED STATES TREASURY GOVERNMENT				1	1,505,918	99.5940	1,493,910	1,500,000	1,501,197	0	(2,905)	0	0	1.500	1.300	MN	1,978	22,500	05/12/2017	05/31/2019
912828-WL-0	UNITED STATES TREASURY GOVERNMENT	SD			1	1,506,094	99.5940	1,493,910	1,500,000	1,501,202	0	(2,919)	0	0	1.500	1.300	MN	1,978	22,500	05/12/2017	05/31/2019
912828-WW-6	UNITED STATES TREASURY GOVERNMENT				1	500,254	99.4650	497,325	500,000	500,085	0	(148)	0	0	1.625	1.590	JJ	3,400	8,125	11/06/2017	07/31/2019
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						45,113,653	XXX	45,032,885	45,010,000	45,038,962	0	(47,872)	0	0	XXX	XXX	XXX	206,318	266,889	XXX	XXX
36202E-LJ-6	GOVERNMENT NATIONAL MORTGAGE GNMA				1	21,768	106.2060	23,370	22,004	21,821	0	24	0	0	5.000	5.100	MON	92	1,100	04/02/2012	12/01/2036
36225B-5M-6	GOVERNMENT NATIONAL MORTGAGE GNMA				1	703	99.9680	701	701	701	0	(1)	0	0	5.000	4.920	MON	3	35	04/02/2012	06/01/2019
36241K-KV-9	GOVERNMENT NATIONAL MORTGAGE GNMA				1	7,934	101.6070	8,132	8,003	7,982	0	23	0	0	5.500	5.700	MON	37	440	04/02/2012	08/01/2021
36290R-QT-3	GOVERNMENT NATIONAL MORTGAGE GNMA				1	37,268	106.0210	40,011	37,739	37,395	0	71	0	0	5.000	5.140	MON	156	1,888	04/02/2012	06/01/2033
36291N-DU-2	GOVERNMENT NATIONAL MORTGAGE GNMA				1	6,183	100.1670	6,174	6,164	6,169	0	(6)	0	0	5.500	5.420	MON	28	339	04/02/2012	01/01/2021
36291U-AS-4	GOVERNMENT NATIONAL MORTGAGE GNMA				1	2,296	103.0510	2,405	2,334	2,328	0	14	0	0	5.000	5.450	MON	10	117	04/02/2012	12/01/2019
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						76,152	XXX	80,793	76,945	76,396	0	125	0	0	XXX	XXX	XXX	326	3,919	XXX	XXX
0599999. Total - U.S. Government Bonds						45,189,805	XXX	45,113,678	45,086,945	45,115,358	0	(47,747)	0	0	XXX	XXX	XXX	206,644	270,808	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
100853-VY-3	BOSTON MASS MUNI				1FE	83,166	119.3320	77,566	65,000	78,438	0	(1,735)	0	0	5.000	1.900	MS	1,083	3,250	03/09/2016	03/01/2026
13063D-DG-0	CALIFORNIA STATE MUNI FTST				1FE	96,505	97.3350	97,335	100,000	97,015	0	510	0	0	2.250	2.920	AO	563	2,094	02/09/2018	10/01/2023
13066Y-SW-0	CALIFORNIA ST DEPT WATER RESO MUNI				1FE	283,474	107.7360	258,566	240,000	262,315	0	(9,414)	0	0	5.000	0.960	MN	2,000	12,000	09/22/2016	05/01/2021
20772J-P2-2	CONNECTICUT ST MUNI				1FE	70,412	109.2090	65,525	60,000	67,518	0	(973)	0	0	5.000	2.970	MN	383	3,000	12/03/2015	11/15/2031
246381-DH-7	DELAWARE STATE MUNI				1FE	96,756	100.5220	85,444	85,000	85,563	0	(3,369)	0	0	5.000	1.000	MS	1,417	4,250	08/18/2015	03/01/2019
246381-LW-5	DELAWARE STATE MUNI				1FE	53,093	101.5880	50,794	50,000	51,028	0	(2,042)	0	0	5.000	0.870	JJ	1,250	2,500	12/27/2017	07/01/2019
373384-3W-4	GEORGIA ST MUNI				1FE	918,516	109.4750	886,748	810,000	892,004	0	(25,735)	0	0	5.000	1.620	FA	16,875	40,500	12/18/2017	02/01/2022
373384-3Z-7	GEORGIA STATE				1FE	493,985	117.0240	444,691	380,000	462,224	0	(12,912)	0	0	5.000	1.290	FA	7,917	19,000	06/16/2016	02/01/2025
373384-5T-9	GEORGIA ST MUNI				1FE	504,149	101.6130	487,742	480,000	488,482	0	(15,667)	0	0	5.000	1.440	JJ	12,000	12,000	01/23/2018	07/01/2019
373384-5W-2	GEORGIA ST MUNI				1FE	799,358	106.3020	733,484	690,000	743,649	0	(26,402)	0	0	5.000	1.060	JJ	17,250	34,500	10/20/2016	01/01/2021
373384-Z8-2	GEORGIA ST MUNI				1FE	74,383	116.0930	69,656	60,000	69,887	0	(1,509)	0	0	5.000	2.100	FA	1,250	3,000	12/10/2015	02/01/2027
373384-ZW-9	GEORGIA ST MUNI				1FE	303,058	108.5010	271,253	250,000	276,120	0	(9,301)	0	0	5.000	1.130	AO	3,125	12,500	01/22/2016	10/01/2021
419792-JY-3	HAWAII ST MUNI				1FE	49,627	113.6090	45,444	40,000	46,255	0	(1,259)	0	0	5.000	1.570	AO	500	2,000	04/01/2016	10/01/2023
419792-MG-8	HAWAII ST MUNI				1FE	153,377	117.8700	141,444	120,000	145,574	0	(3,554)	0	0	5.000	1.650	AO	1,500	6,000	09/30/2016	10/01/2025
419792-MH-6	HAWAII ST MUNI				1FE	155,653	119.6770	143,612	120,000	148,243	0	(3,376)	0	0	5.000	1.740	AO	1,500	6,000	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST MUNI				1FE	318,220	119.1280	297,820	250,000	304,308	0	(6,429)	0	0	5.000	1.960	AO	3,125	12,500	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST MUNI				1FE	153,005	118.0390	141,647	120,000	146,202	0	(3,103)	0	0	5.000	1.950	AO	1,500	6,000	09/30/2016	10/01/2028
45506D-ZG-3	INDIANA ST FIN AUTH REV MUNI				1FE	215,300	119.5210	203,186	170,000	205,976	0	(4,356)	0	0	5.000	1.980	FA	3,542	8,500	10/28/2016	02/01/2027
45506D-ZJ-7	INDIANA ST FIN AUTH REV MUNI				1FE	168,725	117.8390	164,975	140,000	163,405	0	(2,763)	0	0	5.000	2.560	FA	2,917	7,000	01/17/2017	02/01/2030
467578-HG-8	JACKSON CNTY MO SPL OBLIG MUNI				1FE	46,196	102.6660	41,066	40,000	41,344	0	(1,448)	0	0	5.000	1.300	JD	167	2,000	08/03/2015	12/01/2019
56052A-ZC-3	MAINE ST MUNI				1FE	140,223	101.3400	131,742	130,000	132,205	0	(5,260)	0	0	5.000	0.910	JD	542	6,500	06/07/2017	06/01/2019
56052A-ZD-1	MAINE ST MUNI				1FE	156,164	104.4660	146,252	140,000	147,835	0	(5,465)	0	0	5.000	1.010	JD	583	7,000	06/07/2017	06/01/2020
56052A-ZE-9	MAINE ST MUNI				1FE	160,901	107.3680	150,315	140,000	152,912	0	(5,242)	0	0	5.000	1.120	JD	583	7,000	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST MUNI				1FE	165,168	110.1210	154,169	140,000	157,553	0	(4,999)	0	0	5.000	1.240	JD	583	7,000	06/07/2017	06/01/2022
574193-GT-9	MARYLAND ST MUNI				1FE	63,893	103.7170	57,044	55,000	57,341	0	(1,979)	0	0	5.000	1.310	MS	917	2,750	08/18/2015	03/01/2020
574193-JF-6	MARYLAND ST MUNI				1FE	284,403	101.8880	254,720	250,000	255,636	0	(9,582)	0	0	5.000	1.110	FA	5,208	12,500	12/15/2015	08/01/2019
574193-KL-1	MARYLAND ST MUNI				1FE	307,450	110.8180	277,045	250,000	282,279	0	(8,745)	0	0	5.000	1.300	FA	5,208	12,500	01/28/2016	08/01/2022

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
574193-LP-1	MARYLAND ST MUNI				1FE	48,925	112.3870	44,955	40,000	45,201	0	(1,193)	0	0	5.000	1.750	MS	667	2,000	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST MUNI				1FE	482,266	107.5160	435,440	405,000	443,271	0	(15,562)	0	0	5.000	1.030	JD	1,688	20,250	06/13/2016	06/01/2021
574193-MQ-8	MARYLAND ST MUNI				1FE	872,494	110.3650	794,628	720,000	811,919	0	(26,216)	0	0	5.000	1.170	JD	3,000	36,000	11/02/2016	06/01/2022
574193-MU-9	MARYLAND ST MUNI				1FE	325,218	114.5930	309,401	270,000	311,380	0	(7,164)	0	0	5.000	2.000	JD	1,125	13,500	01/13/2017	06/01/2026
574193-PC-6	MARYLAND ST MUNI				1FE	355,450	115.8150	335,864	290,000	343,645	0	(9,137)	0	0	5.000	1.530	FA	6,042	13,332	09/13/2017	08/01/2024
57582P-QY-9	MASSACHUSETTS ST MUNI				1FE	189,026	100.5370	170,913	170,000	171,245	0	(7,456)	0	0	5.000	0.590	MS	2,833	8,500	08/04/2016	03/01/2039
57582P-UT-5	MASSACHUSETTS ST MUNI FTST				1FE	997,753	110.3500	971,080	880,000	989,880	0	(7,873)	0	0	4.910	3.460	MN	7,201	43,208	02/02/2018	05/01/2029
57582R-JS-6	MASSACHUSETTS ST MUNI				1FE	311,180	113.1560	282,890	250,000	290,065	0	(8,586)	0	0	5.000	1.320	JJ	6,250	12,500	06/30/2016	07/01/2023
57582R-QJ-8	MASSACHUSETTS ST MUNI				1FE	323,644	114.8210	310,017	270,000	318,039	0	(4,750)	0	0	5.000	2.720	MN	2,250	13,688	10/19/2017	11/01/2038
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV				1FE	562,522	107.0040	513,619	480,000	529,285	0	(15,407)	0	0	5.250	1.810	FA	10,500	25,200	10/21/2016	02/01/2034
59259Y-TR-0	METROPOLITIAN TRANSN AUTH NY R				1FE	251,412	110.0100	242,022	220,000	245,078	0	(6,180)	0	0	5.000	1.930	MN	1,406	11,000	12/20/2017	11/15/2022
59447T-QC-0	MICHIGAN FIN AUTH REV MUNI				1FE	201,459	114.7220	195,027	170,000	197,083	0	(4,257)	0	0	5.000	2.120	JD	708	8,028	12/08/2017	12/01/2024
604129-4F-0	MINNESOTA ST MUNI				1FE	307,510	110.7820	276,955	250,000	282,186	0	(8,717)	0	0	5.000	1.310	FA	5,208	12,500	01/19/2016	08/01/2022
613664-3Q-2	MONTGOMERY CNTY TENN MUNI				1FE	298,228	107.0050	267,513	250,000	271,255	0	(9,272)	0	0	5.000	1.160	AO	3,125	12,500	01/19/2016	04/01/2021
646066-RD-4	NEW JERSEY ST EDL FACS AUTH RE				1FE	36,691	110.6830	33,205	30,000	33,818	0	(1,060)	0	0	5.000	1.270	JJ	750	1,500	03/17/2016	07/01/2022
646136-Z4-6	NEW JERSEY ST TRANSN TR FD MUNI				1FE	112,607	101.2810	106,345	105,000	106,352	0	(2,925)	0	0	5.000	2.140	JD	233	5,250	10/27/2016	06/15/2019
646136-Z5-3	NEW JERSEY ST TRANSN TR FD MUNI				1FE	130,837	103.8860	124,663	120,000	124,467	0	(2,982)	0	0	5.000	2.380	JD	267	6,000	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD MUNI				1FE	82,854	105.8800	79,410	75,000	79,288	0	(1,671)	0	0	5.000	2.580	JD	167	3,750	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD MUNI				1FE	72,493	107.8350	70,093	65,000	69,742	0	(1,290)	0	0	5.000	2.770	JD	144	3,250	10/27/2016	06/15/2022
64966M-EE-5	NEW YORK NY MUNI FTST				1FE	1,950,657	95.9180	1,966,319	2,050,000	1,965,640	0	14,983	0	0	1.980	2.940	FA	16,913	20,295	02/09/2018	08/01/2023
64990A-FH-3	NEW YORK ST DORM AUTH SALES TA				1FE	648,894	100.6750	593,983	590,000	594,959	0	(24,042)	0	0	5.000	0.890	MS	8,686	29,500	09/23/2016	03/15/2019
64990E-5N-3	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	150,068	116.2510	139,501	120,000	142,541	0	(3,459)	0	0	5.000	1.750	FA	2,267	6,000	10/07/2016	02/15/2025
64990E-5P-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	176,767	117.9890	165,185	140,000	168,670	0	(3,724)	0	0	5.000	1.910	FA	2,644	7,000	10/07/2016	02/15/2026
650010-AD-3	NY STATE TWY AUTHORITY MUNI				1FE	451,292	101.0640	404,256	400,000	405,329	0	(15,872)	0	0	5.000	0.980	JJ	10,000	20,000	02/08/2016	05/01/2019
658256-3A-8	NORTH CAROLINA ST MUNI				1FE	512,314	107.5400	483,930	450,000	491,138	0	(16,693)	0	0	5.000	1.150	JD	1,875	22,500	10/17/2017	06/01/2021
658256-3C-4	NORTH CAROLINA ST MUNI				1FE	815,211	113.1010	769,087	680,000	783,201	0	(22,473)	0	0	5.000	1.440	JD	2,833	34,000	07/14/2017	06/01/2023
658256-E6-5	NORTH CAROLINA ST MUNI				1FE	92,954	104.2720	83,418	80,000	84,413	0	(3,279)	0	0	5.000	0.830	MN	667	4,000	05/12/2016	05/01/2020
658256-T8-5	NORTH CAROLINA ST MUNI				1FE	141,447	101.0840	131,409	130,000	131,689	0	(5,037)	0	0	5.000	1.080	MN	1,083	6,500	01/17/2017	05/01/2019
658256-Z4-7	NORTH CAROLINA ST MUNI				1FE	83,823	117.7680	76,549	65,000	78,379	0	(1,964)	0	0	5.000	1.610	JD	271	3,250	02/24/2016	06/01/2025
677522-GZ-1	OHIO ST MUNI				1FE	101,540	117.1610	93,729	80,000	95,574	0	(2,307)	0	0	5.000	1.740	MN	667	4,000	05/12/2016	11/01/2027
677522-HS-6	OHIO ST MUNI				1FE	184,961	111.6610	167,492	150,000	170,828	0	(5,089)	0	0	5.000	1.380	JD	333	7,500	02/26/2016	12/15/2022
677522-HT-4	OHIO ST MUNI				1FE	187,229	114.1210	171,182	150,000	174,276	0	(4,672)	0	0	5.000	1.590	JD	333	7,500	02/26/2016	12/15/2023
677522-ME-1	OHIO ST MUNI				1FE	478,784	113.2470	441,663	390,000	451,362	0	(12,861)	0	0	5.000	1.440	FA	8,125	19,500	11/02/2016	08/01/2023
677522-QK-3	OHIO ST MUNI				1FE	325,265	113.6660	318,265	280,000	316,552	0	(5,219)	0	0	5.000	2.740	MN	2,333	14,000	04/12/2017	05/01/2033
677522-QM-9	OHIO ST MUNI				1FE	184,498	113.1060	180,970	160,000	179,799	0	(2,815)	0	0	5.000	2.850	MN	1,333	8,000	04/12/2017	05/01/2035
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 2				1FE	34,024	100.2610	30,078	30,000	30,098	0	(1,169)	0	0	5.000	1.060	FA	625	1,500	08/03/2015	02/01/2019
70914P-D9-0	PENNSYLVANIA STATE MUNI				1FE	300,365	115.7990	277,918	240,000	285,634	0	(6,309)	0	0	5.000	1.950	MS	3,533	12,000	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA STATE MUNI				1FE	303,881	117.1790	281,230	240,000	290,030	0	(5,933)	0	0	5.000	2.060	MS	3,533	12,000	08/09/2016	09/15/2026
70914P-ZS-4	PENNSYLVANIA STATE MUNI				1FE	392,779	115.3520	380,662	330,000	383,012	0	(6,759)	0	0	5.000	2.510	FA	6,875	16,500	07/13/2017	02/01/2027
70914P-ZT-2	PENNSYLVANIA STATE MUNI				1FE	425,452	114.7260	413,014	360,000	415,305	0	(7,022)	0	0	5.000	2.610	FA	7,500	18,000	07/13/2017	02/01/2028
70914P-ZU-9	PENNSYLVANIA ST MUNI				1FE	164,284	114.3100	160,034	140,000	160,533	0	(2,597)	0	0	5.000	2.710	FA	2,917	7,000	07/13/2017	02/01/2029
717813-VH-9	PHILADELPHIA PA MUNI				1FE	364,247	113.1610	350,799	310,000	353,962	0	(7,304)	0	0	5.000	2.280	FA	6,458	15,457	07/12/2017	08/01/2024
79771T-LK-1	SAN FRANCISCO CALIF CITY CNTY ARPT				1FE	51,592	101.5540	45,699	45,000	45,835	0	(1,821)	0	0	5.000	0.900	JD	100	2,250	10/09/2015	06/15/2019
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SC				1FE	28,344	100.2610	25,065	25,000	25,081	0	(972)	0	0	5.000	1.070	FA	521	1,250	08/03/2015	02/01/2019
86476P-QY-7	SUFFOLK CNTY NY MUNI				1FE	139,929	101.0440	126,305	125,000	126,509	0	(4,497)	0	0	5.000	1.350	MN	1,042	6,250	12/17/2015	05/01/2019
86476P-QZ-4	SUFFOLK CNTY NY MUNI				1FE	125,483	103.9360	114,330	110,000	114,852	0	(3,572)	0	0	5.000	1.640	MN	917	5,500	12/17/2015	05/01/2020
86476P-RB-6	SUFFOLK CNTY NY MUNI				1FE	170,468	109.0690	158,150	145,000	158,758	0	(3,950)	0	0	5.000	2.040	MN	1,208	7,250	12/17/2015	05/01/2022
86476P-RC-4	SUFFOLK CNTY NY MUNI				1FE	195,730	111.2330	183,534	165,000	183,699	0	(4,066)	0	0	5.000	2.240	MN	1,375	8,250	12/17/2015	05/01/2023
882723-SL-4	TEXAS ST MUNI				1FE	108,594	108.2210	97,399	90,000	99,145	0	(3,250)	0	0	5.000	1.230	AO	1,125	4,500	01/19/2016	10/01/2021
899645-B2-0	TULSA OKLA MUNI				1FE	144,125	108.7080	135,885	125,000	137,020	0	(3,994)	0	0	5.000	1.610	JD	521	6,250	02/16/2017	12/01/2021
914378-HW-7	UNIVERSITY KY GEN RCPTS MUNI				1FE	40,387	102.3610	35,826	35,000	35,992	0	(1,310)	0	0	5.000	1.190	AO	438	1,750	08/03/2015	10/01/2019
917542-TK-8	UTAH ST MUNI				1FE	34,468	101.6130	30,483	30,000	30,586	0	(1,163)	0	0	5.000	1.070	JJ	750	1,500	08/11/2015	07/01/2019
917542-UJ-9	UTAH ST MUNI				1FE	235,905	117.8520	223,918	190,000	227,942	0	(5,429)	0	0	5.000	1.730	JJ	4,803	9,210	07/05/2017	07/01/2025
917542-UK-6	UTAH ST MUNI				1FE	326,421	119.7060	311,235	260,000	316,340	0	(6,872)	0	0	5.000	1.880	JJ	6,572	12,603	07/05/2017	07/01/2026
928109-L5-4	VIRGINIA ST MUNI				1FE	179,900	107.6390	161,458	150,000	164,515	0	(5,911)	0	0	5.000	0.940	JD	625	7,500	05/12/2016	06/01/2021
928109-T9-8	VIRGINIA ST MUNI				1FE	324,921	104.5090	303,076	290,000	304,884	0	(10,340)	0	0	5.000	1.330	JD	1,208	14,500	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST MUNI				1FE	183,800	107.6390	172,222	160,000	173,359	0	(5,391)	0	0	5.000	1.470	JD	667	8,000	01/13/2017	06/01/2021

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
928109-U7-0	VIRGINIA ST MUNI				1FE	322,240	119.7300	299,325	250,000	307,059	0	(7,156)	0	0	5.000	1.710	JD	1,042	12,500	11/01/2016	06/01/2026
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH F				1FE	183,683	110.6360	165,954	150,000	169,759	0	(5,361)	0	0	5.000	1.230	FA	3,125	7,500	05/03/2016	08/01/2022
93974D-YD-4	WASHINGTON ST				1FE	647,514	117.6870	588,435	500,000	613,729	0	(13,890)	0	0	5.000	1.780	FA	10,417	25,000	06/29/2016	08/01/2028
93974D-YE-2	WASHINGTON ST				1FE	644,324	117.2340	586,170	500,000	611,347	0	(13,563)	0	0	5.000	1.840	FA	10,417	25,000	06/29/2016	08/01/2029
97705L-6N-2	WISCONSIN ST MUNI				1FE	302,690	108.8390	272,098	250,000	276,308	0	(9,074)	0	0	5.000	1.210	MN	2,083	12,500	01/19/2016	11/01/2021
97705M-DG-7	WISC ST FOR ISSUES DTD PR MUNI				1FE	226,994	113.6660	215,965	190,000	216,574	0	(3,815)	0	0	5.000	2.590	MN	1,583	9,500	02/25/2016	05/01/2035
97705M-FT-7	WISC ST FOR ISSUES DTD PR MUNI				1FE	289,124	110.0840	275,210	250,000	276,020	0	(7,514)	0	0	5.000	1.770	MN	2,083	12,500	03/10/2017	05/01/2022
97705M-JF-3	WISC ST FOR ISSUES DTD PR MUNI				1FE	297,984	113.9360	284,840	250,000	289,248	0	(7,751)	0	0	5.000	1.610	MN	2,083	12,012	10/25/2017	11/01/2023
97705M-JG-1	WISC ST FOR ISSUES DTD PR MUNI				1FE	363,852	116.1240	348,372	300,000	354,014	0	(8,728)	0	0	5.000	1.740	MN	2,500	14,417	10/25/2017	11/01/2024
97705M-KM-6	WISCONSIN ST MUNI				1FE	363,782	112.3030	348,139	310,000	356,483	0	(6,722)	0	0	5.000	2.430	MN	2,583	14,251	11/16/2017	05/01/2038
986438-MC-0	YORK CNTY SC MUNI				1FE	62,508	112.1900	56,095	50,000	57,624	0	(1,734)	0	0	5.000	1.300	AO	625	2,500	02/19/2016	04/01/2023
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						26,743,227	XXX	25,089,186	22,945,000	25,450,116	0	(617,269)	0	0	XXX	XXX	XXX	299,269	1,046,045	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						26,743,227	XXX	25,089,186	22,945,000	25,450,116	0	(617,269)	0	0	XXX	XXX	XXX	299,269	1,046,045	XXX	XXX
160069-XA-3	CHARLESTON CNTY SC				1FE	649,935	118.0060	607,731	515,000	611,396	0	(13,015)	0	0	5.000	2.050	MN	4,292	25,750	12/18/2015	11/01/2026
359900-LH-8	FULTON CNTY GA DEV AUTH REV MUNI FTST				1FE	31,806	103.6260	31,088	30,000	30,460	0	(233)	0	0	6.600	5.700	MN	330	1,980	04/02/2012	11/01/2020
366155-E5-4	GARLAND TEX INDPT SCH DIST MUNI				1FE	55,819	116.1260	52,257	45,000	52,431	0	(1,126)	0	0	5.000	2.110	FA	850	2,250	12/01/2015	02/15/2025
447025-KC-0	HUNTSVILLE AL MUNI FTST				1FE	200,000	101.0760	202,152	200,000	200,000	0	0	0	0	3.486	3.480	MS	2,324	6,972	04/02/2012	09/01/2020
517696-4Y-3	LAS VEGAS NEV MUNI				1FE	98,134	116.7240	93,379	80,000	93,212	0	(1,666)	0	0	5.000	2.470	MS	1,333	4,000	12/08/2015	09/01/2027
517696-5A-4	LAS VEGAS NEV MUNI				1FE	139,109	116.0820	133,494	115,000	132,605	0	(2,204)	0	0	5.000	2.640	MS	1,917	5,750	12/08/2015	09/01/2029
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIS MUNI				1FE	67,556	113.9970	62,698	55,000	63,080	0	(1,485)	0	0	5.000	1.970	FA	1,039	2,750	12/01/2015	02/15/2024
930863-6V-2	WAKE CNTY NC MUNI				1FE	623,310	114.9040	574,520	500,000	588,298	0	(16,349)	0	0	5.000	1.440	MS	8,333	25,000	11/01/2016	03/01/2024
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,865,669	XXX	1,757,319	1,540,000	1,771,482	0	(36,078)	0	0	XXX	XXX	XXX	20,418	74,452	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						1,865,669	XXX	1,757,319	1,540,000	1,771,482	0	(36,078)	0	0	XXX	XXX	XXX	20,418	74,452	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@			1FE	39,605	15.8830	39,708	250,000	40,575	0	403	0	0	0.000	1.000	N/A	0	0	07/26/2016	08/01/2046
008770-PR-4	AIKEN CNTY SC CONS SCH DIST MUNI				1FE	59,979	109.4000	54,700	50,000	55,456	0	(1,672)	0	0	5.000	1.460	MS	833	2,500	03/15/2016	03/01/2022
021087-UZ-2	ALPINE UTAH SCH DIST MUNI				1FE	183,005	109.6760	164,514	150,000	168,323	0	(5,585)	0	0	5.000	1.110	MS	2,208	7,500	05/03/2016	03/15/2022
047870-AZ-3	ATLANTA GA WTR & WASTE WTR REV				1FE	261,409	103.0660	237,052	230,000	238,545	0	(10,163)	0	0	5.500	1.010	MN	2,108	12,650	09/21/2016	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HE				1FE	302,713	107.5250	290,318	270,000	299,443	0	(2,793)	0	0	5.000	3.550	MN	2,250	13,538	10/18/2017	11/01/2050
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIS				1FE	267,452	111.9400	246,268	220,000	248,056	0	(6,573)	0	0	5.000	1.740	FA	4,583	11,000	12/17/2015	02/01/2023
13032U-DU-9	CALIFORNIA HEALTH FACS FING AU				1FE	317,593	110.4500	309,260	280,000	316,353	0	(677)	0	0	5.000	4.200	MN	1,789	14,000	01/18/2017	11/15/2046
13063C-R3-6	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	401,184	116.2120	366,068	315,000	376,370	0	(10,333)	0	0	5.000	1.410	MS	5,250	15,750	07/25/2016	09/01/2024
13063C-S5-0	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	1,255,220	116.2690	1,162,690	1,000,000	1,196,486	0	(23,287)	0	0	5.000	2.200	MS	16,667	50,000	06/03/2016	09/01/2032
13063C-ZR-4	CALIFORNIA ST FOR PREVIOUS ISSUE				1FE	93,081	116.2120	87,159	75,000	87,431	0	(2,059)	0	0	5.000	1.900	MS	1,250	3,750	03/10/2016	09/01/2024
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL MUNI				1FE	101,852	114.8550	97,627	85,000	97,121	0	(1,595)	0	0	5.000	2.700	MN	708	4,250	12/09/2015	11/01/2032
164555-BD-5	CHERRY CREEK COLO SCH DIST NO MUNI				1FE	166,813	115.5810	161,813	140,000	163,481	0	(3,071)	0	0	5.000	2.370	JD	311	7,000	11/28/2017	12/15/2031
180848-QJ-5	CLARK CNTY NEV FOR ISSUES DTD MUNI				1FE	76,811	105.6890	68,698	65,000	69,710	0	(2,533)	0	0	5.000	1.000	MN	542	3,250	02/18/2016	11/01/2020
181059-UK-0	CLARK CNTY NEV SCH DIST FOR IS				1FE	168,564	109.0780	152,709	140,000	156,756	0	(4,697)	0	0	5.000	1.430	JD	311	7,000	05/20/2016	06/15/2022
181059-UL-8	CLARK CNTY NEV SCH DIST FOR IS				1FE	422,256	111.2680	383,875	345,000	395,184	0	(10,781)	0	0	5.000	1.600	JD	767	17,250	05/20/2016	06/15/2023
181059-UM-6	CLARK CNTY NEV SCH DIST FOR IS				1FE	427,138	113.0430	389,998	345,000	402,288	0	(9,910)	0	0	5.000	1.790	JD	767	17,250	05/20/2016	06/15/2024
239019-P4-8	DAVIS CNTY UTAH SCH DIST MUNI				1FE	29,181	104.4800	26,120	25,000	26,272	0	(883)	0	0	5.000	1.360	JD	104	1,250	08/12/2015	06/01/2020
249182-KE-5	DENVER COLORADO CITY COUNTY ARPT				1FE	152,345	105.4680	147,655	140,000	147,939	0	(4,131)	0	0	5.000	1.900	MN	894	6,572	11/30/2017	11/15/2020
249182-KF-2	DENVER COLORADO CITY COUNTY ARPT				1FE	61,197	108.0250	59,414	55,000	59,565	0	(1,530)	0	0	5.000	2.010	MN	351	2,582	11/30/2017	11/15/2021
396784-MJ-6	GREENWICH CONN MUNI				1FE	170,988	106.4840	159,726	150,000	160,878	0	(5,225)	0	0	5.000	1.380	JJ	3,458	7,500	01/17/2017	01/15/2021
403755-T2-7	GWINNETT CNTY GA SCH DIST MUNI				1FE	164,711	114.6830	160,556	140,000	161,488	0	(2,972)	0	0	5.000	2.460	FA	2,917	7,000	11/28/2017	02/01/2034
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLI				2FE	540,467	102.8500	524,535	510,000	524,761	0	(15,706)	0	0	5.000	1.800	JD	2,125	25,500	01/02/2018	02/01/2023
419792-JW-7	HAWAII ST MUNI				1FE	40,863	105.4150	36,895	35,000	37,333	0	(1,313)	0	0	5.000	1.140	AO	438	1,750	04/01/2016	10/01/2020
440673-J5-1	HORRY CNTY SC SCH DIST MUNI				1FE	38,987	100.5340	35,187	35,000	35,242	0	(1,448)	0	0	5.000	0.830	MS	583	1,750	04/26/2016	03/01/2019
440673-J6-9	HORRY CNTY SC SCH DIST MUNI				1FE	40,222	103.7520	36,313	35,000	36,636	0	(1,388)	0	0	5.000	0.960	MS	583	1,750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY SC SCH DIST MUNI				1FE	41,343	106.7070	37,347	35,000	37,921	0	(1,326)	0	0	5.000	1.090	MS	583	1,750	04/26/2016	03/01/2021
44244C-GK-7	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	127,762	118.4560	118,456	100,000	121,178	0	(2,453)	0	0	5.000	2.070	MN	639	5,000	04/05/2016	11/15/2027
44244C-GS-0	HOUSTON TEXAS UTIL SYS REV MUNI				1FE	67,448	114.4460	62,945	55,000	64,553	0	(1,083)	0	0	5.000	2.550	MN	351	2,750	04/05/2016	11/15/2034
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMIS				1FE	857,577	94.9870	845,384	890,000	860,545	0	2,968	0	0	2.772	3.260	MS	8,224	23,300	02/07/2018	09/01/2026
478700-V8-7	JOHNSON CNTY KANS UNI SCH DIST				1FE	553,632	102.3830	496,558	485,000	498,858	0	(18,303)	0	0	5.000	1.160	AO	6,063	24,250	12/16/2015	10/01/2019
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	55,447	111.8150	50,317	45,000	51,447	0	(1,524)	0	0	5.000	1.370	FA	938	2,250	04/18/2016	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
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST MUNI				1FE	68,923	114.0000	62,700	55,000	64,330	0	(1,752)	0	0	5.000	1.510	FA	1,146	2,750	04/18/2016	02/01/2024
542433-RC-3	LONG BEACH CALIF UNI SCH DIST MUNI				1FE	192,831	119.9070	179,861	150,000	182,570	0	(3,955)	0	0	5.000	1.910	FA	3,125	7,500	05/10/2016	08/01/2029
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS R				1FE	114,678	104.2020	104,202	100,000	105,169	0	(3,715)	0	0	5.000	1.190	MN	639	5,000	05/12/2016	05/15/2020
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS R				1FE	117,595	107.0670	107,067	100,000	108,564	0	(3,531)	0	0	5.000	1.320	MN	639	5,000	05/12/2016	05/15/2021
54466H-FV-3	LOS ANGELES CNTY CALIF MET TRA				1FE	254,024	116.0370	243,678	210,000	249,267	0	(4,068)	0	0	5.000	2.540	JJ	5,250	7,029	10/17/2017	07/01/2038
54466H-FX-9	LOS ANGELES CNTY CALIF MET TRA				1FE	373,810	115.3040	357,442	310,000	366,927	0	(5,884)	0	0	5.000	2.580	JJ	7,750	10,376	10/17/2017	07/01/2040
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG CORPORATE				1FE	83,369	112.9820	79,087	70,000	79,571	0	(1,371)	0	0	5.000	2.640	MN	583	3,500	02/25/2016	05/01/2035
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY R				1FE	137,748	104.9420	125,930	120,000	127,386	0	(4,742)	0	0	5.000	0.960	JJ	2,767	6,000	10/06/2016	07/15/2020
57584X-XQ-9	MASSACHUSETTS ST DEV FIN AGY				1FE	145,721	110.8340	133,001	120,000	136,063	0	(4,424)	0	0	5.000	1.130	JJ	2,767	6,000	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY R				1FE	125,775	118.2730	118,273	100,000	120,426	0	(2,480)	0	0	5.000	2.060	JJ	2,306	5,000	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY R				1FE	25,142	118.0460	23,609	20,000	24,070	0	(494)	0	0	5.000	2.070	JJ	461	1,000	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY R				1FE	74,768	117.7440	70,646	60,000	71,700	0	(1,413)	0	0	5.000	2.180	JJ	1,383	3,000	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY R				1FE	49,647	117.5190	47,008	40,000	47,647	0	(922)	0	0	5.000	2.230	JJ	922	2,000	10/06/2016	07/15/2034
587635-FA-6	MERCED CALIF UN HIGH SCH DIST MUNI	@			1FE	39,893	15.9980	39,995	250,000	46,263	0	2,745	0	0	0.000	6.210	N/A	0	0	07/26/2016	08/01/2046
591745-X9-0	METROPOLITAN ATLANTA RAPID TRA				1FE	345,828	116.8400	327,152	280,000	332,229	0	(6,317)	0	0	5.000	2.280	JJ	7,000	14,000	10/20/2016	07/01/2030
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	65,322	110.0210	60,512	55,000	62,891	0	(931)	0	0	5.000	2.860	JJ	1,375	2,750	04/07/2016	07/01/2035
592112-PZ-3	MET GOVT NASHVILLE & DAVIDSON MUNI				1FE	271,233	107.7210	242,372	225,000	246,696	0	(8,516)	0	0	5.000	1.080	JJ	5,625	11,250	01/29/2016	07/01/2021
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y D				1FE	262,225	113.8790	250,534	220,000	256,653	0	(3,582)	0	0	5.000	2.860	MN	1,406	11,000	06/02/2017	11/15/2042
59261A-PA-9	METROPLITAN TRANSN AUTH NY R MUNI				1FE	401,985	100.7970	393,108	390,000	393,436	0	(8,548)	0	0	4.000	1.610	MN	1,993	16,467	01/23/2018	05/15/2019
59261A-PR-2	METROPLITAN TRANSN AUTH NY R MUNI				1FE	804,034	115.3400	772,778	670,000	787,603	0	(15,692)	0	0	5.000	2.230	MN	4,281	30,801	11/22/2017	11/15/2025
59261A-PW-1	METROPLITAN TRANSN AUTH NY R MUNI				1FE	944,736	116.4310	908,162	780,000	927,097	0	(16,845)	0	0	5.000	2.360	MN	4,983	35,858	11/22/2017	11/15/2026
59261A-UZ-8	METROPLITAN TRANSN AUTH NY R MUNI				1FE	849,979	101.3480	831,054	820,000	832,067	0	(17,912)	0	0	4.000	1.610	FA	14,396	26,604	01/23/2018	08/15/2019
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET				1FE	434,889	119.6140	406,688	340,000	416,131	0	(8,710)	0	0	5.000	1.960	JJ	8,500	17,000	11/01/2016	01/01/2027
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET				1FE	77,558	118.9710	71,383	60,000	73,997	0	(1,609)	0	0	5.000	1.840	JJ	1,500	3,000	09/01/2016	01/01/2028
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET				1FE	109,400	118.4120	100,650	85,000	104,462	0	(2,232)	0	0	5.000	1.900	JJ	2,125	4,250	09/06/2016	01/01/2029
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET				1FE	31,887	117.8550	29,464	25,000	30,500	0	(628)	0	0	5.000	2.000	JJ	625	1,250	09/01/2016	01/01/2030
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET				1FE	305,670	117.3020	281,525	240,000	292,450	0	(5,981)	0	0	5.000	2.020	JJ	6,000	12,000	09/06/2016	01/01/2031
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET				1FE	152,124	115.9490	139,139	120,000	143,788	0	(3,758)	0	0	5.000	1.520	JJ	3,000	6,000	09/01/2016	01/01/2025
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET				1FE	128,701	117.7760	117,776	100,000	122,137	0	(2,961)	0	0	5.000	1.630	JJ	2,500	5,000	09/01/2016	01/01/2026
60412A-CZ-4	MINNESOTA ST FOR PREVIOUS ISSU				1FE	45,913	101.8760	40,750	40,000	40,890	0	(1,512)	0	0	5.000	1.160	FA	833	2,000	08/11/2015	08/01/2019
60412A-DV-2	MINNESOTA ST FOR PREVIOUS ISSU				1FE	63,217	101.8760	56,032	55,000	56,243	0	(2,114)	0	0	5.000	1.100	FA	1,146	2,750	08/25/2015	08/01/2019
605360-SD-9	MISSISSIPPI ST HOSP EQUIPMENT & FA				2FE	299,319	106.4020	287,285	270,000	295,871	0	(2,889)	0	0	5.000	3.560	MS	4,500	13,500	10/18/2017	09/01/2046
60636U-BZ-1	MISSOURI ST ENVIRONMENTAL IMPT				1FE	1,108,127	100.0000	990,000	990,000	990,000	0	(39,304)	0	0	5.000	1.000	JJ	24,750	49,500	12/17/2015	01/01/2019
60637B-RG-7	MISSOURI ST HSG DEV COMMN MTG MUNI				1FE	137,550	97.7240	136,814	140,000	137,607	0	57	0	0	3.800	4.030	MN	887	1,034	09/12/2018	11/01/2048
643154-DF-1	NEW CANEY TEX INDPT SCH DIST MUNI				1FE	681,947	112.4700	652,326	580,000	667,332	0	(9,408)	0	0	5.000	2.900	FA	10,956	29,000	06/02/2017	02/15/2047
646066-GZ-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	45,963	101.6280	40,651	40,000	40,782	0	(1,551)	0	0	5.000	1.070	JJ	1,000	2,000	08/10/2015	07/01/2019
646066-QV-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	43,427	113.3860	39,685	35,000	40,345	0	(1,140)	0	0	5.000	1.470	JJ	875	1,750	03/09/2016	07/01/2023
646066-QW-3	NEW JERSEY ST EDL FACS AUTH RE				1FE	100,634	115.8180	92,654	80,000	94,079	0	(2,427)	0	0	5.000	1.640	JJ	2,000	4,000	03/09/2016	07/01/2024
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	44,639	119.4010	41,790	35,000	42,250	0	(887)	0	0	5.000	2.010	JJ	875	1,750	03/09/2016	07/01/2027
646066-RB-8	NEW JERSEY ST EDL FACS AUTH RE				1FE	34,968	104.8040	31,441	30,000	31,782	0	(1,173)	0	0	5.000	1.000	JJ	750	1,500	03/17/2016	07/01/2020
646066-RC-6	NEW JERSEY ST EDL FACS AUTH RE				1FE	29,908	107.8480	26,962	25,000	27,378	0	(933)	0	0	5.000	1.130	JJ	625	1,250	03/17/2016	07/01/2021
646066-RE-2	NEW JERSEY ST EDL FACS AUTH RE				1FE	31,077	113.3860	28,347	25,000	28,852	0	(822)	0	0	5.000	1.450	JJ	625	1,250	03/17/2016	07/01/2023
646066-RG-7	NEW JERSEY ST EDL FACS AUTH RE				1FE	63,854	118.1190	59,060	50,000	59,975	0	(1,437)	0	0	5.000	1.740	JJ	1,250	2,500	03/17/2016	07/01/2025
646066-RH-5	NEW JERSEY ST EDL FACS AUTH RE				1FE	12,936	120.0130	12,001	10,000	12,204	0	(272)	0	0	5.000	1.840	JJ	250	500	03/17/2016	07/01/2026
647310-W8-0	NEW MEXICO ST SEVERANCE TAX MUNI				1FE	317,578	118.7170	296,793	250,000	303,544	0	(6,577)	0	0	5.000	1.920	JJ	6,250	12,500	11/01/2016	07/01/2026
64987B-NS-3	NEW YORK ST HSG FIN AGY REV MUNI				1FE	500,000	90.5130	452,565	500,000	500,000	0	0	0	0	3.250	3.250	MN	2,708	16,250	06/22/2016	11/01/2041
64990A-FJ-9	NEW YORK ST DORM AUTH SALES TA				1FE	670,299	103.7430	612,084	590,000	618,272	0	(23,204)	0	0	5.000	0.990	MS	8,686	29,500	09/22/2016	03/15/2020
64990A-FM-2	NEW YORK ST DORM AUTH SALES TA				1FE	726,089	112.3680	662,971	590,000	679,827	0	(20,667)	0	0	5.000	1.270	MS	8,686	29,500	09/23/2016	03/15/2023
64990E-3Z-8	NEW YORK ST DORM AUTH ST PERS MUNI				1FE	270,328	112.5820	258,939	230,000	264,166	0	(3,966)	0	0	5.000	2.820	FA	4,344	11,500	06/02/2017	02/15/2039
64990E-EV-5	NEW YORK ST DORM AUTH REVS MUNI				1FE	596,200	106.8250	534,125	500,000	542,137	0	(18,769)	0	0	5.000	1.120	MS	7,361	25,000	01/29/2016	03/15/2021
650035-7C-6	NEW YORK ST URBAN DEVELOPMENT MUNI				1FE	296,769	99.3450	298,035	300,000	297,128	0	359	0	0	2.980	3.150	MS	2,632	6,556	02/06/2018	03/15/2025
650035-7D-4	NEW YORK ST URBAN DEVELOPMENT MUNI				1FE	296,595	98.4950	295,485	300,000	296,919	0	324	0	0	3.070	3.230	MS	2,712	6,754	02/06/2018	03/15/2026
650116-AL-0	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	40,601	107.2840	37,549	35,000	38,944	0	(655)	0	0	5.000	2.770	JJ	875	1,750	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL F				2FE	229,884	105.3930	210,786	200,000	221,207	0	(3,508)	0	0	5.000	2.900	JJ	5,000	10,000	06/16/2016	07/01/2041
650116-AR-7	NEW YORK TRANSN DEV CORP SPL MUNI				2FE	689,621	105.1400	657,125	625,000	671,159	0	(7,525)	0	0	5.000	3.500	JJ	15,625	31,250	01/04/2017	07/01/2046
67756Q-XJ-1	OHIO ST HSG FIN AGY RESIDENTIAL				1FE	140,000	100.2930	140,410	140,000	140,000	0	0	0	0	3.550	3.550	MS	1,312	0	09/12/2018	09/01/2033
67756Q-XK-8	OHIO ST HSG FIN AGY RESIDENTIAL				1FE	210,000	100.2160	210,454	210,000	210,000	0	0	0	0	3.800	3.800	MS	2,106	0	09/12/2018	09/01/2038

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
		Codes					Fair Value				Change in Book/Adjusted Carrying Value				Interest					Dates	
67756Q-XN-2	OHIO ST HSG FIN AGY RESIDENTIAL				1FE	110,000	100.4320	110,475	110,000	110,000	0	0	0	0	4.000	4.000	MS	1,161	0	09/12/2018	09/01/2048
67765Q-BX-3	OHIO STATE WATER DEVELOP AUTH MUNI				1FE	42,897	116.2270	40,679	35,000	40,939	0	(721)	0	0	5.000	2.480	JD	146	1,750	03/10/2016	12/01/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEW				1FE	66,869	116.2640	63,945	55,000	63,833	0	(1,126)	0	0	5.000	2.510	FA	1,146	2,750	03/03/2016	02/01/2033
717817-TR-1	PHILADELPHIA PA ARPT REV MUNI				1FE	167,942	101.4140	162,262	160,000	162,618	0	(5,167)	0	0	5.000	1.700	JJ	4,000	4,244	12/15/2017	07/01/2019
717817-UJ-7	PHILADELPHIA PA ARPT REV MUNI				1FE	185,920	111.4840	178,374	160,000	183,464	0	(2,383)	0	0	5.000	3.030	JJ	4,000	4,244	12/15/2017	07/01/2036
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	57,507	107.6020	53,801	50,000	56,791	0	(657)	0	0	5.000	3.220	MN	417	2,306	11/16/2017	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	57,187	107.2170	53,609	50,000	56,503	0	(627)	0	0	5.000	3.290	MN	417	2,306	11/16/2017	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	68,026	106.3000	63,780	60,000	67,266	0	(697)	0	0	5.000	3.400	MN	500	2,767	11/16/2017	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	33,878	105.9200	31,776	30,000	33,512	0	(336)	0	0	5.000	3.450	MN	250	1,383	11/16/2017	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	33,637	105.0910	31,527	30,000	33,295	0	(314)	0	0	5.000	3.540	MN	250	1,383	11/16/2017	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL MUNI				2FE	44,743	104.6420	41,857	40,000	44,297	0	(409)	0	0	5.000	3.570	MN	333	1,844	11/16/2017	05/01/2037
718814-Q3-3	PHOENIX ARIZ MUNI				1FE	151,003	117.5870	141,104	120,000	143,697	0	(3,411)	0	0	5.000	1.770	JJ	3,000	6,000	10/28/2016	07/01/2025
721876-TD-2	PIMA CNTY ARIZ SWR REV MUNI				1FE	215,171	115.0310	195,553	170,000	201,891	0	(5,533)	0	0	5.000	1.440	JJ	4,250	8,500	07/25/2016	07/01/2024
735389-A9-9	PORT SEATTLE WASHINGTON REV CORPORATE				1FE	141,535	110.5800	132,696	120,000	136,576	0	(3,658)	0	0	5.000	1.680	MN	1,000	6,000	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASHINGTON REV MUNI				1FE	179,606	112.5010	168,752	150,000	173,880	0	(4,223)	0	0	5.000	1.850	MN	1,250	7,500	07/26/2017	05/01/2024
735389-B3-1	PORT SEATTLE WASHINGTON REV MUNI				1FE	205,647	114.2300	194,191	170,000	199,741	0	(4,357)	0	0	5.000	2.040	MN	1,417	8,500	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASHINGTON REV MUNI				1FE	73,064	115.3390	69,203	60,000	71,181	0	(1,389)	0	0	5.000	2.230	MN	500	3,000	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASHINGTON REV MUNI				1FE	104,084	108.9340	98,041	90,000	100,106	0	(2,934)	0	0	5.000	1.530	MN	750	4,500	07/26/2017	05/01/2022
735389-ZL-5	PORT SEATTLE WASHINGTON REV MUNI				1FE	227,500	112.5010	213,752	190,000	220,248	0	(5,349)	0	0	5.000	1.850	MN	1,583	9,500	07/26/2017	05/01/2024
736742-WL-7	PORTLAND OREGAN SWR SYS REV MUNI				1FE	240,272	107.4180	214,836	200,000	218,549	0	(7,534)	0	0	5.000	1.100	JD	833	10,000	01/28/2016	06/01/2021
79574C-CH-4	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	155,715	114.2430	148,516	130,000	151,221	0	(4,046)	0	0	5.000	1.590	JJ	3,250	3,972	11/09/2017	01/01/2024
79574C-CK-7	SALT RIVER PROJ AGRIC IMPT & PWR				1FE	160,930	118.4160	153,941	130,000	156,956	0	(3,578)	0	0	5.000	1.830	JJ	3,250	3,972	11/09/2017	01/01/2026
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNT				1FE	300,010	120.6690	289,606	240,000	288,106	0	(5,570)	0	0	5.000	2.190	MN	2,000	12,000	10/28/2016	11/01/2028
847113-CB-1	SPARTANBURG S C REGL HEALTH SV				1FE	190,000	98.4860	187,123	190,000	190,000	0	0	0	0	3.458	3.450	AO	1,387	5,366	12/15/2017	04/15/2025
847113-CC-9	SPARTANBURG S C REGL HEALTH SV				1FE	410,000	98.2220	402,710	410,000	410,000	0	0	0	0	3.558	3.550	AO	3,080	11,913	12/15/2017	04/15/2026
847113-CD-7	SPARTANBURG S C REGL HEALTH SV				1FE	150,000	97.9030	146,855	150,000	150,000	0	0	0	0	3.658	3.650	AO	1,158	4,481	12/15/2017	04/15/2027
860758-RD-5	STILLWATER MINN INDPT SCH DIST				1FE	28,992	103.4430	25,861	25,000	25,991	0	(903)	0	0	5.000	1.300	FA	521	1,250	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST				1FE	35,605	109.2860	32,786	30,000	32,762	0	(862)	0	0	5.000	1.910	FA	625	1,500	08/11/2015	02/01/2022
86476P-RD-2	SUFFOLK CNTY NY MUNI				1FE	29,991	113.1410	28,285	25,000	28,261	0	(567)	0	0	5.000	2.380	MN	208	1,250	10/21/2015	05/01/2024
86476P-RE-0	SUFFOLK CNTY NY MUNI				1FE	29,759	112.8740	28,219	25,000	28,115	0	(540)	0	0	5.000	2.490	MN	208	1,250	10/21/2015	05/01/2025
86476P-WQ-7	SUFFOLK CNTY NY MUNI				1FE	154,002	115.6410	150,333	130,000	151,134	0	(2,844)	0	0	5.000	2.390	AO	1,372	5,182	12/15/2017	10/15/2025
880443-HZ-2	TENN ENERGY ACQUISITION CORP MUNI				1FE	196,065	103.9030	187,025	180,000	192,855	0	(2,792)	0	0	4.000	2.260	MN	1,200	7,080	10/27/2017	05/01/2048
88256H-AK-4	TX MUN GAS ACQUISITION &SU MUNI				2FE	208,774	109.9000	197,820	180,000	197,361	0	(4,136)	0	0	5.000	2.420	JD	400	9,000	09/30/2016	12/15/2023
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURF				2FE	80,968	105.9240	74,147	70,000	78,306	0	(1,048)	0	0	5.000	3.100	JD	10	5,250	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURF				2FE	80,030	105.4870	73,841	70,000	77,609	0	(954)	0	0	5.000	3.250	JD	10	5,250	05/19/2016	12/31/2045
88283L-HY-5	TX TRANSN COMMN ST HWY FD R MUNI				1FE	52,116	103.9430	46,774	45,000	46,902	0	(1,496)	0	0	5.000	1.570	AO	563	2,250	06/08/2015	04/01/2020
88283L-JW-7	TX TRANSN COMMN ST HWY FD R MUNI				1FE	55,747	115.6720	52,052	45,000	52,217	0	(1,172)	0	0	5.000	2.030	AO	563	2,250	12/01/2015	10/01/2024
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	169,602	103.4010	155,102	150,000	156,107	0	(6,053)	0	0	5.000	0.900	JJ	3,750	7,500	09/23/2016	01/01/2020
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF MUNI				1FE	349,707	106.6890	320,067	300,000	323,698	0	(11,673)	0	0	5.000	1.000	JJ	7,500	15,000	09/23/2016	01/01/2021
914402-3P-5	UNIVERSITY MD SYS AUXILLIARY FA				1FE	69,822	118.2850	65,057	55,000	65,958	0	(1,390)	0	0	5.000	2.030	AO	688	2,750	02/26/2016	04/01/2027
914402-3Q-3	UNIVERSITY MD SYS AUXILLIARY FA				1FE	63,007	117.7000	58,850	50,000	59,627	0	(1,216)	0	0	5.000	2.120	AO	625	2,500	02/26/2016	04/01/2028
914402-4H-2	UNIVERSITY MD SYS AUXILLIARY FA				1FE	63,444	117.0130	58,507	50,000	59,481	0	(1,422)	0	0	5.000	1.780	AO	625	2,500	02/26/2016	04/01/2025
914455-PW-4	UNIVERSITY MICH UNIV REVS MUNI				1FE	30,211	115.9650	28,991	25,000	28,814	0	(471)	0	0	5.000	2.670	AO	313	1,250	12/02/2015	04/01/2032
914455-PX-2	UNIVERSITY MICH UNIV REVS MUNI				1FE	30,086	115.5360	28,884	25,000	28,725	0	(459)	0	0	5.000	2.720	AO	313	1,250	12/02/2015	04/01/2033
915137-4C-4	UNIVERSITY TEXAS MUNI MUNI				1FE	601,365	107.9550	539,775	500,000	548,623	0	(18,141)	0	0	5.000	1.220	FA	9,444	25,000	01/19/2016	08/15/2021
91514A-DE-2	UNIVERSITY TEX UNIV REVS MUNI FTST				1FE	160,000	99.2580	158,813	160,000	160,000	0	0	0	0	3.852	3.850	FA	2,328	6,163	01/07/2016	08/15/2046
927781-Q3-1	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	112,869	100.2570	100,257	100,000	100,301	0	(3,599)	0	0	5.000	1.360	FA	2,083	5,000	06/09/2015	02/01/2019
927781-WH-3	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	64,540	105.1940	57,857	55,000	58,324	0	(1,961)	0	0	5.000	1.320	MS	917	2,750	10/07/2015	09/01/2020
92778V-BR-8	VIRGINIA COLLEGE BLDG AUTH MUNI				1FE	92,465	103.4210	82,737	80,000	83,093	0	(2,815)	0	0	5.000	1.390	FA	1,667	4,000	08/10/2015	02/01/2020
92817T-GB-6	VIRGINIA ST PUB SCH AUTH SPL O				1FE	30,427	110.7090	27,676	25,000	28,163	0	(856)	0	0	5.000	1.360	FA	521	1,250	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	30,958	113.2940	28,323	25,000	28,838	0	(803)	0	0	5.000	1.510	FA	520	1,250	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL O				1FE	69,076	115.4720	63,510	55,000	64,726	0	(1,649)	0	0	5.000	1.660	FA	1,146	2,751	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL O				1FE	130,186	109.2860	120,214	110,000	122,081	0	(3,812)	0	0	5.000	1.350	FA	2,291	5,500	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL O				1FE	169,384	111.8980	156,656	140,000	159,570	0	(4,618)	0	0	5.000	1.460	FA	2,916	7,000	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL O				1FE	212,590	116.5270	198,095	170,000	202,065	0	(4,959)	0	0	5.000	1.720	FA	3,541	8,500	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL O				1FE	189,897	118.4010	177,602	150,000	181,223	0	(4,089)	0	0	5.000	1.850	FA	3,125	7,500	11/01/2016	02/01/2026
93974D-WZ-7	WASHINGTON ST FOR ISSUED DTD MUNI				1FE	651,260	118.4470	592,235	500,000	616,521	0	(14,274)	0	0	5.000	1.710	FA	10,417	25,000	06/29/2016	08/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
956622-K3-7	W VIRGINIA HOSPITAL FINANCE A MUNI				1FE	288,277	114.5950	263,569	230,000	272,721	0	(6,201)	0	0	5.000	1.910	JD	958	11,500	05/06/2016	06/01/2025
95737T-CD-6	WESTCHESTER CNTY NY LOC DEV C MUNI				2FE	94,789	106.1020	90,187	85,000	92,306	0	(930)	0	0	5.000	3.560	MN	708	4,251	03/24/2016	11/01/2046
97705M-KU-8	WISC ST FOR ISSUES DTD PR MUNI				1FE	204,264	117.5360	199,811	170,000	200,934	0	(3,302)	0	0	5.000	2.560	MN	1,417	7,155	12/21/2017	11/01/2032
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						30,807,201	XXX	28,896,662	27,020,000	29,455,259	0	(617,897)	0	0	XXX	XXX	XXX	388,082	1,186,884	XXX	XXX
3128M8-RT-3	FGOLD 30YR GIANY FHLMC				1	111,221	102.8920	106,546	103,551	110,199	0	(1,341)	0	0	4.000	3.350	MON	345	4,142	11/25/2014	04/01/2041
3128MB-DN-4	FREDDIE MAC FHLMC				1	8,204	102.5410	8,289	8,083	8,126	0	(36)	0	0	5.500	5.170	MON	76	428	04/02/2012	04/01/2022
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA				1	714,138	102.0900	681,461	667,510	711,425	0	(8,672)	0	0	4.000	3.440	MON	2,225	26,700	11/09/2016	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA				1	657,565	102.0900	627,207	614,367	655,059	0	(7,909)	0	0	4.000	3.440	MON	2,048	24,575	11/09/2016	11/01/2046
3128MM-XB-4	FGOLD 15YR GIANT FHLMC				1	2,916,571	99.6430	2,897,105	2,907,485	2,916,097	0	(1,427)	0	0	3.000	2.950	MON	7,269	72,687	02/01/2018	01/01/2033
3128MM-XF-5	FGOLD 15YR GIANT FHLMC				1	1,839,585	99.6430	1,827,592	1,834,140	1,839,302	0	(813)	0	0	3.000	2.950	MON	4,585	45,854	02/01/2018	02/01/2033
312942-F9-1	FED NTL MTG ASSO FNMA				1	131,965	100.6410	126,073	125,270	131,439	0	(811)	0	0	3.500	2.990	MON	365	4,384	11/08/2016	09/01/2040
3132GK-ZQ-2	FGOLD 30 YR FHLMC				1	99,671	102.9530	95,538	92,798	98,780	0	(1,171)	0	0	4.000	3.360	MON	309	3,712	11/25/2014	11/01/2041
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	359,179	100.7470	344,016	341,465	357,970	0	(4,534)	0	0	3.500	3.050	MON	996	11,951	11/08/2016	08/01/2043
3132L9-WV-3	FEDERAL HOME LOAN MTGE CO FHLMC				1	7,837,437	100.1950	7,909,570	7,894,176	7,837,485	0	48	0	0	3.500	3.550	MON	23,025	0	12/07/2018	06/01/2048
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC				1	391,449	97.6500	366,337	375,153	390,331	0	(1,897)	0	0	3.000	2.670	MON	938	11,255	08/09/2016	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC				1	153,640	102.0820	146,535	143,546	153,050	0	(1,581)	0	0	4.000	3.440	MON	478	5,742	11/09/2016	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC				1	597,693	102.0490	569,870	558,428	595,399	0	(11,273)	0	0	4.000	3.440	MON	1,861	22,337	11/09/2016	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC				1	1,062,957	97.6030	1,037,722	1,063,207	1,062,972	0	21	0	0	3.000	3.000	MON	2,658	31,896	11/29/2016	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	46,511	102.0300	44,338	43,455	46,332	0	(804)	0	0	4.000	3.440	MON	145	1,738	11/09/2016	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	244,460	100.1450	237,494	237,150	244,228	0	(804)	0	0	3.500	3.250	MON	692	8,300	11/02/2017	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	827,440	100.1170	802,909	801,971	826,639	0	(2,544)	0	0	3.500	3.240	MON	2,339	28,069	11/02/2017	10/01/2047
31335A-5K-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	7,644,608	100.6530	7,728,339	7,678,200	7,644,641	0	33	0	0	3.500	3.530	MON	22,395	0	12/07/2018	01/01/2047
31335A-LZ-9	FEDERAL HOME LOAN MTGE CO FHLMC				1	17,921,436	102.6800	18,029,865	17,559,276	17,921,166	0	(270)	0	0	4.000	3.810	MON	58,531	0	12/07/2018	12/01/2045
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC				1	546,123	97.6030	533,157	546,251	546,131	0	11	0	0	3.000	3.000	MON	1,366	16,388	11/29/2016	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC				1	4,170,067	100.7310	4,060,495	4,031,028	4,165,039	0	(21,530)	0	0	3.500	3.200	MON	11,757	141,086	11/02/2017	08/01/2044
3136AY-7L-1	FED NTL MTG ASSO FNMA				1	1,276,919	97.8430	1,247,498	1,275,000	1,276,312	0	(607)	0	0	2.990	2.960	MON	3,177	34,436	02/01/2018	12/01/2027
3136B0-YM-2	FED NTL MTG ASSO FNMA_18-M2				1	6,123,191	96.3600	6,080,316	6,310,000	6,136,973	0	13,782	0	0	2.902	3.540	MON	15,262	155,166	02/07/2018	01/01/2028
3136B1-FP-4	FED NTL MTG ASSO FNMA				1	3,716,019	101.5140	3,719,967	3,664,487	3,714,875	0	(4,331)	0	0	3.500	3.380	MON	10,688	106,881	02/08/2018	04/01/2047
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST				1	1,732,316	99.3910	1,644,756	1,654,834	1,726,464	0	(11,900)	0	0	3.000	2.630	MON	4,137	49,645	11/01/2016	07/01/2045
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST				1	1,461,639	99.4310	1,388,662	1,396,609	1,456,758	0	(11,488)	0	0	3.000	2.640	MON	3,492	41,898	06/09/2016	11/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO			4	1	1,834,376	100.9720	1,729,519	1,712,870	1,822,454	0	(20,944)	0	0	3.500	2.820	MON	4,996	59,950	11/02/2016	03/01/2046
3137BX-QY-1	FHMS_K064				1FE	1,460,068	99.8070	1,422,250	1,425,000	1,456,564	0	(3,701)	0	0	3.220	2.660	MON	3,824	45,942	12/21/2017	03/01/2027
3137F1-G4-4	FEDERAL HOME LOAN MTGE CO FHLMC				1	809,188	99.8340	798,672	800,000	808,347	0	(841)	0	0	3.243	2.980	MON	2,162	23,782	01/19/2018	04/01/2027
3137F2-LJ-3	FEDERAL HOME LOAN MTGE CO FHLMC				1	198,406	98.8960	197,792	200,000	198,549	0	143	0	0	3.117	3.290	MON	520	5,195	02/02/2018	06/01/2027
3137FA-WS-3	FHMS_K067				1FE	5,422,656	99.3340	5,463,370	5,500,000	5,427,182	0	4,526	0	0	3.194	3.520	MON	14,639	87,835	05/30/2018	07/01/2027
3137FB-BX-3	FEDERAL HOME LOAN MTGE CO FHLMC				1FE	614,766	99.6110	597,666	600,000	613,361	0	(1,483)	0	0	3.244	2.710	MON	1,622	19,464	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	1,050,596	99.4260	1,014,145	1,020,000	1,048,797	0	(1,799)	0	0	3.424	2.970	MON	2,910	32,014	01/11/2018	04/01/2032
3138AU-RL-3	FED NTL MTG ASSO FNMA				1	25,525	101.2880	24,528	24,216	25,178	0	(353)	0	0	3.500	2.460	MON	71	848	01/04/2016	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA				1	271,473	100.8120	259,486	257,396	270,432	0	(1,983)	0	0	3.500	3.000	MON	751	9,009	11/08/2016	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA				1	111,555	100.8120	106,661	105,802	111,128	0	(937)	0	0	3.500	3.010	MON	309	3,703	11/08/2016	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA				1	225,264	100.8120	215,318	213,584	224,408	0	(1,435)	0	0	3.500	3.010	MON	623	7,475	11/08/2016	02/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA				1	271,391	100.8120	259,677	257,586	270,391	0	(1,595)	0	0	3.500	3.020	MON	751	9,016	11/08/2016	05/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA				1	265,012	100.8120	250,674	248,655	263,776	0	(2,650)	0	0	3.500	2.930	MON	725	8,703	09/19/2016	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA				1	76,108	100.8070	71,961	71,385	75,748	0	(755)	0	0	3.500	2.920	MON	208	2,498	09/19/2016	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA				1	29,829	100.8120	28,182	27,955	29,691	0	(296)	0	0	3.500	2.930	MON	82	978	09/19/2016	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA				1	86,525	102.8560	83,430	81,114	86,020	0	(934)	0	0	4.000	3.470	MON	270	3,245	08/04/2015	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA				1	70,281	102.8560	67,416	65,544	69,854	0	(659)	0	0	4.000	3.370	MON	218	2,622	02/18/2016	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA				1	107,123	102.6460	103,096	100,438	106,558	0	(1,562)	0	0	4.000	3.470	MON	335	4,018	12/02/2015	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA				1	1,244,904	102.7450	1,173,464	1,142,113	1,238,045	0	(16,496)	0	0	4.000	3.290	MON	3,807	45,685	08/29/2016	02/01/2046
3138ER-K8-2	FED NTL MTG ASSO FNMA				1	1,383,590	102.8570	1,323,639	1,286,873	1,377,125	0	(14,899)	0	0	4.000	3.350	MON	4,290	51,475	11/08/2016	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA				1	44,413	97.7030	43,138	44,152	44,379	0	(47)	0	0	2.500	2.410	MON	92	1,104	11/23/2016	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA				1	56,665	97.8550	55,318	56,530	56,661	0	(17)	0	0	3.000	2.980	MON	141	1,696	12/12/2017	12/01/2046
3138ER-WT-3	FED NTL MTG ASSO FNMA				1	1,969,541	100.3470	1,975,757	1,968,925	1,969,536	0	(38)	0	0	3.500	3.490	MON	5,743	22,971	07/17/2018	01/01/2047
3138ES-BF-4	FED NTL MTG ASSO FNMA				1	2,405,625	100.0990	2,388,229	2,385,867	2,404,378	0	(3,793)	0	0	3.000	2.860	MON	5,965	59,647	02/01/2018	09/01/2030
3138ET-TP-1	FNMA 30 YR POOL FNMA				1	1,141,250	103.1580	1,073,007	1,040,159	1,134,593	0	(16,349)	0	0	4.000	3.240	MON	3,467	41,606	08/29/2016	07/01/2046

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
3138LL-2P-9	FED NTL MTG ASSO FNMA				1	394,438	97.0050	388,020	400,000	394,907	0	469	0	0	2.950	3.240	MON	983	9,932	02/01/2018	01/01/2028
3138LM-AV-5	FED NTL MTG ASSO FNMA				1	784,469	96.8490	774,792	800,000	785,774	0	1,306	0	0	2.930	3.340	MON	1,953	19,729	02/01/2018	01/01/2028
3138LM-FA-6	FED NTL MTG ASSO FNMA				1	496,680	97.7020	488,510	500,000	496,961	0	281	0	0	3.040	3.180	MON	1,267	12,793	02/01/2018	01/01/2028
3138LV-CV-3	FED NTL MTG ASSO 30YR				1	232,753	100.8120	220,080	218,307	231,644	0	(2,196)	0	0	3.500	2.920	MON	637	7,641	09/19/2016	06/01/2042
3138M0-SE-1	FED NTL MTG ASSO FNMA 30YR				1	207,894	100.8120	196,574	194,991	206,906	0	(1,732)	0	0	3.500	2.920	MON	569	6,825	09/19/2016	07/01/2042
3138W1-4Q-7	FED NTL MTG ASSO 30YR				1	1,239,561	98.4020	1,178,238	1,197,372	1,232,478	0	(5,480)	0	0	3.000	2.730	MON	2,993	35,921	04/03/2013	03/01/2043
3138W9-GK-0	FED NTL MTG ASSO FNMA				1	899,127	98.3700	878,296	892,849	898,919	0	(871)	0	0	3.000	2.930	MON	2,232	20,089	01/02/2018	08/01/2043
3138W9-KQ-2	FED NTL MTG ASSO FNMA				1	17,198	98.3750	16,848	17,126	17,191	0	(9)	0	0	3.000	2.960	MON	43	514	07/30/2015	08/01/2043
3138WE-AJ-8	FED NTL MTG ASSO FNMA				1	38,675	100.0990	36,903	36,866	38,237	0	(416)	0	0	3.000	2.310	MON	92	1,106	03/05/2015	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA				1	64,893	100.0990	61,874	61,812	64,146	0	(699)	0	0	3.000	2.300	MON	155	1,854	03/05/2015	02/01/2030
3138WE-KE-8	FED NTL MTG ASSO FNMA				1	5,804,642	100.4870	5,856,704	5,828,320	5,804,667	0	25	0	0	3.500	3.530	MON	16,999	0	12/07/2018	04/01/2045
3138WH-NT-5	FED NTL MTG ASSO FNMA				1	3,693,121	102.0440	3,504,154	3,433,964	3,676,063	0	(46,949)	0	0	4.000	3.400	MON	11,447	137,359	07/25/2016	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA				1	1,682,242	97.7030	1,633,836	1,672,248	1,680,963	0	(2,018)	0	0	2.500	2.410	MON	3,484	41,806	11/23/2016	11/01/2031
3138YG-XL-1	FED NTL MTG ASSO FNMA				1	50,358	98.1780	49,269	50,184	50,352	0	(29)	0	0	3.000	2.970	MON	125	1,506	12/12/2017	04/01/2045
3140EW-3W-3	FED NTL MTG ASSO FNMA				1	64,154	97.8550	62,856	64,234	64,026	0	28	0	0	3.000	3.020	MON	161	1,927	11/23/2016	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA				1	54,181	97.8550	53,107	54,271	54,095	0	26	0	0	3.000	3.020	MON	136	1,628	11/23/2016	10/01/2046
3140FB-6X-3	FED NTL MTG ASSO FNMA				1	369,562	100.8120	353,507	350,659	368,375	0	(3,590)	0	0	3.500	3.060	MON	1,023	12,273	11/08/2016	07/01/2045
3140FE-X3-3	FED NTL MTG ASSO FNMA				1	77,776	102.0210	74,135	72,666	77,478	0	(976)	0	0	4.000	3.440	MON	242	2,907	11/09/2016	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA				1	292,742	97.7810	284,350	290,803	289,774	0	176	0	0	3.000	3.020	MON	727	8,724	11/23/2016	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA				1	286,957	97.7800	279,932	286,287	285,275	0	147	0	0	3.000	3.020	MON	716	8,589	11/23/2016	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA				1	19,520	97.7900	19,146	19,578	19,524	0	11	0	0	3.000	3.020	MON	49	587	11/23/2016	11/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA				1	210,812	97.7660	206,425	211,142	210,457	0	70	0	0	3.000	3.020	MON	528	6,334	11/23/2016	11/01/2046
3140FP-DC-0	FED NTL MTG ASSO FNMA				1	4,777,087	105.0550	4,791,711	4,561,146	4,776,923	0	(164)	0	0	4.500	4.090	MON	17,104	0	12/07/2018	06/01/2047
3140GQ-4N-3	FED NTL MTG ASSO FNMA				1	4,276,394	105.0550	4,289,485	4,083,085	4,276,247	0	(146)	0	0	4.500	4.090	MON	15,312	0	12/07/2018	08/01/2047
3140H1-VX-5	FED NTL MTG ASSO FNMA				1	4,902,394	102.6200	4,906,264	4,781,001	4,900,450	0	(7,370)	0	0	4.000	3.790	MON	15,937	111,557	05/11/2018	03/01/2048
3140J5-NU-9	FED NTL MTG ASSO FNMA				1	605,831	97.8540	591,420	604,390	605,788	0	(196)	0	0	3.000	2.980	MON	1,511	18,132	12/12/2017	02/01/2047
3140J6-DH-7	FED NTL MTG ASSO FNMA				1	671,095	100.3480	673,641	671,304	671,097	0	10	0	0	3.500	3.500	MON	1,958	7,832	07/18/2018	08/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA				1	2,226,610	100.7780	2,168,706	2,151,964	2,223,970	0	(11,394)	0	0	3.500	3.200	MON	6,277	75,319	11/02/2017	02/01/2045
3140J7-RW-7	FED NTL MTG ASSO FNMA				1	851,696	98.7240	844,126	855,036	851,777	0	450	0	0	3.000	3.030	MON	2,138	21,376	01/24/2018	01/01/2048
3140J7-UA-1	FED NTL MTG ASSO FNMA				1	2,523,181	101.5140	2,495,865	2,458,641	2,519,770	0	(10,178)	0	0	3.500	3.110	MON	7,171	71,710	02/01/2018	12/01/2032
3140J7-Z2-4	FED NTL MTG ASSO FNMA				1	1,558,169	101.6220	1,541,767	1,517,159	1,556,014	0	(6,437)	0	0	3.500	3.110	MON	4,425	44,250	02/01/2018	01/01/2033
3140J8-6V-0	FED NTL MTG ASSO FNMA				1	9,836,010	102.6180	9,863,121	9,611,492	9,836,338	0	328	0	0	4.000	3.800	MON	32,038	0	12/27/2018	10/01/2048
3140J8-MN-0	FED NTL MTG ASSO FNMA				1	4,473,720	100.7450	4,492,308	4,459,088	4,473,570	0	(702)	0	0	3.500	3.470	MON	13,006	52,023	07/17/2018	07/01/2046
3140J8-UT-8	FED NTL MTG ASSO FNMA				1	2,370,683	100.6780	2,379,506	2,363,482	2,370,607	0	(379)	0	0	3.500	3.470	MON	6,893	27,574	07/17/2018	10/01/2045
3140J9-FS-5	FED NTL MTG ASSO FNMA 30YR				1	1,420,131	102.6420	1,424,705	1,388,033	1,420,178	0	48	0	0	4.000	3.810	MON	4,627	0	12/27/2018	10/01/2048
31417A-JK-6	FED NTL MTG ASSO FNMA				1	60,035	100.8110	56,720	56,264	59,738	0	(552)	0	0	3.500	2.900	MON	164	1,969	09/19/2016	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA				1	120,186	100.9040	117,243	116,193	120,027	0	(695)	0	0	3.500	3.180	MON	339	4,067	11/02/2017	07/01/2042
31417D-F7-3	FED NTL MTG ASSO FNMA				1	1,040,577	98.4850	1,030,771	1,046,629	1,040,759	0	868	0	0	3.000	3.050	MON	2,617	26,166	01/24/2018	10/01/2042
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION				1	159,134	98.5070	157,670	160,060	159,162	0	142	0	0	3.000	3.050	MON	400	4,001	01/24/2018	12/01/2042
31417G-5W-2	FED NTL MTG ASSO FNMA				1	42,112	98.3700	41,679	42,370	42,119	0	34	0	0	3.000	3.050	MON	105	1,059	01/24/2018	07/01/2043
31418C-SF-2	FED NTL MTG ASSO FNMA				1	381,686	97.7030	373,269	382,045	381,708	0	63	0	0	2.500	2.510	MON	795	9,551	12/13/2017	12/01/2032
31418C-TD-6	FED NTL MTG ASSO FNMA				1	9,400,261	99.8340	9,444,423	9,460,128	9,401,566	0	4,002	0	0	3.000	3.090	MON	23,650	94,600	07/18/2018	01/01/2033
31418C-UB-8	FED NTL MTG ASSO FNMA				1	2,815,796	101.9920	2,796,089	2,741,479	2,814,298	0	(6,658)	0	0	4.000	3.770	MON	9,137	82,244	03/14/2018	02/01/2048
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						160,020,391	XXX	158,740,955	157,478,272	159,913,645	0	(272,848)	0	0	XXX	XXX	XXX	463,720	2,535,725	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						190,827,592	XXX	187,637,617	184,498,272	189,368,904	0	(890,745)	0	0	XXX	XXX	XXX	851,802	3,722,609	XXX	XXX
00130H-BT-1	AES CORPORATION CORPORATE				3FE	840,219	97.7500	816,213	835,000	816,213	(23,621)	(385)	0	0	4.875	4.720	MN	5,201	20,353	08/03/2018	05/15/2023
00130H-BW-4	AES CORPORATION CORPORATE				3FE	857,329	99.2500	833,700	840,000	833,700	(22,730)	(899)	0	0	5.500	5.130	AO	9,753	23,100	08/02/2018	04/15/2025
00774M-AB-1	AERCAP IRELAND CAPITAL LTD CORPORATE				2FE	169,140	86.6680	147,336	170,000	169,243	0	74	0	0	3.650	3.710	JJ	2,758	6,205	07/17/2017	07/21/2027
00774M-AF-2	AERCAP IRELAND CAPITAL LTD CORPORATE				2FE	1,142,126	97.2280	1,113,261	1,145,000	1,142,436	0	310	0	0	4.125	4.180	JJ	26,108	0	06/05/2018	07/03/2023
00912X-AX-2	AIR LEASE CORPORATION CORPORATE				2FE	559,610	94.6190	534,597	565,000	560,721	0	1,011	0	0	2.750	2.950	JJ	7,165	10,143	11/13/2017	01/15/2023
00912X-BC-7	AIR LEASE CORPORATION CORPORATE				2FE	1,135,611	98.4150	1,126,852	1,145,000	1,136,536	0	925	0	0	3.875	4.050	JJ	23,787	0	06/11/2018	07/03/2023
013817-AW-1	ARCONIC INC CORPORATE				3FE	1,093,440	96.5000	1,049,920	1,088,000	1,049,920	(43,230)	(290)	0	0	5.125	5.020	AO	13,940	27,880	09/26/2018	10/01/2024
02005N-BA-7	ALLY FINANCIAL INC CORPORATE				3FE	2,600,000	96.8750	2,518,750	2,600,000	2,518,750	(81,250)	0	0	0	4.625	4.620	MS	30,397	60,125	09/21/2018	03/30/2025
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
02665W-BM-2	AMERICAN HONDA FINANCE CORPORATE				1FE	384,453	98.8220	380,465	385,000	384,789	0	185	0	0	2.000	2.050	MN	8,705	7,700	02/13/2017	02/14/2020

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
02665W-CA-7	AMERICAN HONDA FINANCE CORPORATE				1FE	680,000	97.2910	661,579	680,000	680,000	0	0	0	0	2.600	2.600	MN	2,210	17,680	11/13/2017	11/16/2022
03027X-AL-4	AMERICAN TOWERS INC CORPORATE				2FE	1,298,154	95.6970	1,244,061	1,300,000	1,298,895	0	345	0	0	2.250	2.270	JJ	13,488	29,250	09/28/2016	01/15/2022
03040W-AN-5	AMERICAN WATER CAPITAL CORP CORPORATE				1FE	149,727	94.7680	142,152	150,000	149,777	0	24	0	0	3.000	3.020	JD	375	4,500	11/14/2016	12/01/2026
031162-CM-0	AMGEN INC CORPORATE				2FE	439,758	98.7250	434,390	440,000	439,883	0	80	0	0	2.200	2.210	MN	1,344	9,680	05/08/2017	05/11/2020
032654-AM-7	ANALOG DEVICES CORPORATE				2FE	998,166	97.1280	971,280	1,000,000	998,652	0	246	0	0	3.125	3.150	JD	2,257	31,250	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-DB-3	APPLE INC CORPORATE				1FE	1,997,760	94.2080	1,884,160	2,000,000	1,997,966	0	198	0	0	2.900	2.910	MS	17,561	58,000	09/05/2017	09/12/2027
038522-AN-8	ARAMARK SERVICES INC CORPORATE				3FE	883,093	94.0000	850,700	905,000	850,700	(33,354)	962	0	0	4.750	5.120	JD	3,582	21,494	08/03/2018	06/01/2026
05348E-AY-5	AVALONBAY COMMUNITIES INC CORPORATE				1FE	348,912	94.4060	330,421	350,000	349,120	0	98	0	0	2.900	2.930	AO	2,143	10,150	09/26/2016	10/15/2026
05565E-AM-7	BMW US CAPITAL LLC CORPORATE				1FE	1,595,056	93.3030	1,492,848	1,600,000	1,596,565	0	679	0	0	2.250	2.290	MS	10,600	36,000	09/08/2016	09/15/2023
059165-EG-1	BALTIMORE GAS AND ELECTRIC				1FE	229,310	91.5360	210,533	230,000	229,456	0	64	0	0	2.400	2.430	FA	2,085	5,520	08/15/2016	08/15/2026
06051G-HH-5	BANK OF AMERICA CORPORATE				1FE	955,000	100.0110	955,105	955,000	955,000	0	0	0	0	3.700	3.700	MN	4,319	16,708	05/14/2018	05/17/2022
06051G-HM-4	BANK OF AMERICA CORPORATE				1FE	1,035,000	99.5910	1,030,767	1,035,000	1,035,000	0	0	0	0	4.271	4.270	JJ	19,401	0	07/18/2018	07/23/2029
06739F-JJ-1	BARCLAYS BANK PLC CORPORATE				1FE	724,297	97.9100	709,848	725,000	724,515	0	218	0	0	2.650	2.680	JJ	9,073	9,606	01/04/2018	01/11/2021
07274N-AE-3	BAYER CORPORATION CORPORATE				2FE	1,141,267	98.1790	1,124,150	1,145,000	1,141,559	0	292	0	0	3.875	3.940	JD	1,972	20,952	06/18/2018	12/15/2023
07330N-AQ-8	BRANCH BANK & TRUST CORPORATE				1FE	849,414	98.1350	834,148	850,000	849,624	0	116	0	0	2.625	2.640	JJ	10,289	22,313	01/23/2017	01/15/2022
097023-BR-5	BOEING CO/THE CORPORATE				1FE	168,059	92.2720	156,862	170,000	168,520	0	179	0	0	2.250	2.370	JD	170	3,825	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP CORPORATE				2FE	1,985,420	90.3700	1,807,400	2,000,000	1,988,472	0	1,307	0	0	2.750	2.830	AO	13,750	55,000	08/08/2016	10/01/2026
11134L-AM-1	BROADCOM CORP CORPORATE				2FE	499,945	93.0590	465,295	500,000	499,978	0	43	0	0	2.650	2.650	JJ	6,110	9,864	10/10/2017	01/15/2023
134429-AG-4	CAMPBELL SOUP CO CORPORATE				2FE	119,067	110.5340	110,534	100,000	105,921	0	(2,300)	0	0	8.875	6.100	MN	1,479	8,875	04/02/2012	05/01/2021
14040H-BW-4	CAPITAL ONE FINANCIAL CORP CORPORATE				2FE	638,733	92.4710	591,814	640,000	638,815	0	82	0	0	3.800	3.820	JJ	10,201	12,160	01/25/2018	01/31/2028
142339-AG-5	CARLISLE COMPANIES INC CORPORATE				2FE	184,802	95.7450	177,128	185,000	184,829	0	29	0	0	3.500	3.510	JD	540	6,745	11/13/2017	12/01/2024
16411Q-AB-7	CHENIERE ENERGY PARTNERS CORPORATE				3FE	1,797,750	93.2500	1,678,500	1,800,000	1,678,500	(119,162)	(88)	0	0	5.250	5.270	AO	23,625	47,250	09/21/2018	10/01/2025
172967-LM-1	CIT GROUP INC CORPORATE				2FE	485,000	96.7430	469,204	485,000	485,000	0	0	0	0	2.876	2.870	JJ	6,083	13,949	07/17/2017	07/24/2023
17325F-AQ-1	CITIBANK CORPORATE				1FE	574,368	100.1230	575,707	575,000	574,447	0	80	0	0	3.400	3.430	JJ	8,580	0	07/16/2018	07/23/2021
191219-AQ-7	COCA-COLA REFRESH USA CORPORATE				1FE	115,074	116.9200	116,920	100,000	106,427	0	(1,509)	0	0	8.000	6.030	MS	2,356	8,000	04/02/2012	09/15/2022
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
20030N-CT-6	COMCAST CORP CORPORATE				1	0	0.0000	0	0	0	0	0	0	0	4.150	0.000	AO	1,556	0	10/04/2018	10/15/2028
224044-CG-0	COX COMMMUNICATIONS INC CORPORATE				2FE	144,755	92.3080	133,847	145,000	144,800	0	22	0	0	3.350	3.370	MS	1,430	4,858	09/08/2016	09/15/2026
225401-AG-3	CREDIT SUISSE GROUP AG CORPORATE				2FE	1,145,000	99.7350	1,141,966	1,145,000	1,145,000	0	0	0	0	4.250	4.250	JD	2,568	24,085	06/06/2018	06/12/2024
22822V-AD-3	CROWN CASTLE INTL CORPORATE				2FE	264,926	96.6780	256,197	265,000	264,956	0	15	0	0	2.250	2.250	MS	1,988	5,963	08/22/2016	09/01/2021
22822V-AE-1	CROWN CASTLE INTL CORPORATE				2FE	99,578	95.7250	95,725	100,000	99,644	0	36	0	0	4.000	4.050	MS	1,333	4,000	01/30/2017	03/01/2027
22822V-AJ-0	CROWN CASTLE INTL CORPORATE				2FE	259,038	96.1220	249,917	260,000	259,191	0	153	0	0	3.150	3.220	JJ	3,777	4,072	01/09/2018	07/15/2023
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC				1FE	793,871	98.6690	784,419	795,000	794,674	0	377	0	0	1.750	1.790	AO	2,357	13,913	10/26/2016	10/30/2019
24422E-TV-1	JOHN DEERE CAPITAL CORPORATE				1FE	1,112,737	95.8350	1,068,560	1,115,000	1,113,292	0	436	0	0	2.150	2.190	MS	7,525	23,973	09/05/2017	09/08/2022
25156P-AW-3	DEUTSCHE TELEKOM INT FIN CORPORATE				2FE	184,889	98.7450	182,678	185,000	184,959	0	37	0	0	2.250	2.270	JJ	1,896	4,116	01/09/2017	01/17/2020
25243Y-AX-7	DIAGEO FINANCE PLC CORPORATE				1FE	514,732	100.0740	515,381	515,000	514,803	0	71	0	0	3.000	3.020	MN	1,845	7,725	05/15/2018	05/18/2020
25466A-AJ-0	DISCOVER BANK CORPORATE				2FE	2,222,575	91.7470	2,041,371	2,225,000	2,223,049	0	217	0	0	3.450	3.460	JJ	32,837	76,763	07/21/2016	07/27/2026
25470D-AQ-2	DISCOVERY COMMUNICATIONS INC CORPORATE				2FE	299,622	95.7600	287,280	300,000	299,696	0	65	0	0	2.950	2.970	MS	2,483	8,825	09/07/2017	03/20/2023
25470X-AJ-4	DISH DBS CORP CORPORATE				4FE	928,800	92.0000	883,200	960,000	883,200	(50,366)	4,766	0	0	5.875	6.760	JJ	26,007	28,200	04/06/2018	07/15/2022
26442C-AS-3	DUKE ENERGY CAROLINAS LLC CORPORATE				1FE	598,548	95.7880	574,728	600,000	598,815	0	130	0	0	2.950	2.970	JD	1,475	17,700	11/14/2016	12/01/2026
278062-AG-9	EATON CORP CORPORATE				2FE	2,785,000	94.8600	2,641,851	2,785,000	2,785,000	0	0	0	0	3.103	3.100	MS	25,445	86,419	09/06/2017	09/15/2027
31677Q-BM-0	FIFTH THIRD BANK CORPORATE				1FE	0	0.0000	0	0	0	0	0	0	0	3.950	3.950	JJ	253	0	07/23/2018	07/28/2025
319963-BN-3	FIRST DATA CORP CORPORATE				3FE	1,864,281	98.2500	1,797,975	1,830,000	1,797,975	(63,813)	(2,493)	0	0	5.375	4.940	FA	37,159	38,163	08/14/2018	08/15/2023
32008D-AA-4	FIRST DATA CORP CORPORATE				3FE	2,211,000	96.2500	2,117,500	2,200,000	2,117,500	(93,115)	(385)	0	0	5.000	4.890	JJ	50,722	0	09/21/2018	01/15/2024
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
345397-ZB-2	FORD MOTOR COMPANY CORPORATE				2FE	829,015	95.0460	797,436	839,000	829,630	0	614	0	0	4.140	4.430	FA	13,122	0	09/12/2018	02/15/2023
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC				3FE	19,500	94.6250	18,925	20,000	18,925	(719)	103	0	0	3.550	4.150	MS	237	710	07/26/2017	03/01/2022
361448-AZ-6	GATX CORPORATION CORPORATE				2FE	129,667	95.0670	123,587	130,000	129,721	0	28	0	0	3.850	3.880	MS	1,265	5,005	02/06/2017	03/30/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC CORP SCH B				1FE	608,048	96.8400	590,724	610,000	608,703	0	361	0	0	3.000	3.060	AO	3,304	18,300	01/23/2017	04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC CORPORATE				1FE	500,000	95.2390	476,195	500,000	500,000	0	0	0	0	2.905	2.900	JJ	6,335	14,525	07/19/2017	07/24/2023
38148L-AA-4	GOLDMAN SACHS GROUP INC CORPORATE				1FE	990,350	99.0230	990,230	1,000,000	993,791	0	3,441	0	0	2.600	3.080	AO	4,911	26,000	03/28/2018	04/23/2020
404119-BU-2	HCA INC CORPORATE				3FE	871,088	94.5000	841,050	890,000	841,050	(30,730)	693	0	0	4.500	4.800	FA	15,130	20,025	08/03/2018	02/15/2027
404121-AE-5	HCA INC CORPORATE				3FE	1,587,188	102.5000	1,537,500	1,500,000	1,537,500	(34,563)	(15,125)	0	0	5.875	4.250	MS	25,948	44,063	04/10/2018	03/15/2022
423012-AF-0	HEINEKEN NV CORPORATE				2FE	471,922	96.4880	458,318	475,000	472,321	0	245	0	0	3.500	3.570	JJ	7,019	16,625	03/20/2017	01/29/2028
432833-AB-7	HILTON HOTELS CORP CORPORATE				3FE	152,063	94.5000	141,750	150,000	141,750	(9,512)	(238)	0	0	4.250	4.040	MS	2,125	6,375	09/29/2016	09/01/2024
436440-AK-7	HOLOGIC INC CORPORATE				3FE	4,812,163	93.0000	4,636,050	4,985,000	4,636,050	(182,568)	6,456	0	0	4.375	4.950	AO	46,042	109,047	09/21/2018	10/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
437076-BT-8	HOME DEPOT CORPORATE				1FE	1,994,800	93.9140	1,878,280	2,000,000	1,995,348	0	461	0	0	2.800	2.830	MS	16,644	56,000	09/05/2017	09/14/2027
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE	1,194,940	96.6390	1,154,836	1,195,000	1,194,954	0	12	0	0	1.850	1.850	MN	3,685	22,108	10/24/2016	11/01/2021
451102-BF-3	ICAHN ENTERPRISES LP CORPORATE				3FE	10,320	98.0000	9,800	10,000	9,800	(259)	(66)	0	0	5.875	5.070	FA	245	588	07/26/2017	02/01/2022
462613-AM-2	IPALCO ENTERPRISES INC CORPORATE				2FE	139,861	97.3430	136,280	140,000	139,881	21	18	0	0	3.700	3.710	MS	1,727	5,310	08/17/2017	09/01/2024
46625H-KC-3	JP MORGAN CHASE & CO CORPORATE				1FE	74,834	95.3110	71,483	75,000	74,892	0	16	0	0	3.125	3.150	JJ	1,029	2,344	01/15/2015	01/23/2025
46625H-RV-4	MORGAN JP&CO INC CORPORATE				1FE	14,967,600	92.4020	13,860,300	15,000,000	14,973,792	0	2,919	0	0	2.950	2.970	AO	110,625	442,500	07/14/2016	10/01/2026
46647P-AT-3	JP MORGAN CHASE CORPORATE				1FE	1,145,000	98.9010	1,132,416	1,145,000	1,145,000	0	0	0	0	2.947	2.940	MJSD	1,219	17,146	06/11/2018	06/18/2022
46647P-AU-0	JP MORGAN CHASE CORPORATE				1FE	1,150,000	100.1740	1,152,001	1,150,000	1,150,000	0	0	0	0	3.930	3.930	JJ	19,836	0	07/16/2018	07/23/2024
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP				1FE	245,000	96.7130	236,947	245,000	245,000	0	0	0	0	3.837	3.830	MN	1,201	9,401	11/04/2016	05/15/2046
49327M-2P-8	KEY BANK USA NA CORPORATE				1FE	259,917	99.1110	257,689	260,000	259,980	0	28	0	0	1.600	1.610	FA	1,491	4,160	08/17/2016	08/22/2019
49327M-2T-0	KEY BANK NA CORPORATE				1FE	1,999,540	96.2650	1,925,300	2,000,000	1,999,623	0	88	0	0	2.300	2.300	MS	13,672	46,000	09/07/2017	09/14/2022
526057-BY-9	LENNAR CORPORATION CORPORATE				3FE	1,720,560	96.0000	1,647,360	1,716,000	1,647,360	(72,380)	(820)	0	0	4.125	4.040	JJ	32,640	35,393	04/11/2018	01/15/2022
55261F-AJ-3	M&T BANK CORPORATION CORPORATE				1FE	579,553	100.3690	582,140	580,000	579,578	0	25	0	0	3.550	3.560	JJ	8,865	0	07/19/2018	07/26/2023
552953-BX-8	MGM RESORTS INTL				3FE	1,622,188	106.3750	1,542,438	1,450,000	1,542,438	(50,275)	(29,475)	0	0	7.750	4.410	MS	33,088	56,188	04/10/2018	03/15/2022
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE				3FE	653,045	100.5000	622,095	619,000	622,095	(26,331)	(4,619)	0	0	6.000	4.730	MS	10,936	18,570	04/04/2018	03/15/2023
59001A-BA-9	MERITAGE HOME CORP CORPORATE				3FE	404,390	85.0000	370,600	436,000	370,600	(34,928)	1,138	0	0	5.125	6.200	JD	1,552	11,173	08/01/2018	06/06/2027
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC				1FE	1,150,000	100.4550	1,155,233	1,150,000	1,150,000	0	0	0	0	3.761	3.760	JJ	18,622	0	07/17/2018	07/26/2023
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	350,000	96.6260	338,191	350,000	350,000	0	0	0	0	2.152	2.150	AO	1,485	7,532	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE				1FE	185,000	98.1550	181,587	185,000	185,000	0	0	0	0	2.895	2.890	AO	3,585	5,356	05/04/2016	04/30/2032
61746B-ED-4	MORGAN STANLEY CORPORATE				1FE	497,445	97.5980	487,990	500,000	498,479	0	499	0	0	2.625	2.730	MN	1,604	13,125	11/14/2016	11/17/2021
61761J-3R-8	MORGAN STANLEY CORPORATE				1FE	839,254	92.2980	779,918	845,000	840,476	0	519	0	0	3.125	3.200	JJ	11,296	26,406	07/20/2016	07/27/2026
63938C-AF-5	SALLIE MAE CORPORATE				3FE	1,999,963	93.1790	1,798,355	1,930,000	1,798,355	(190,548)	(11,059)	0	0	6.500	5.510	JD	5,576	125,450	04/04/2018	06/15/2022
64952W-CJ-0	NEW YORK LIFE CORPORATE				1FE	998,090	96.3660	963,660	1,000,000	998,938	0	377	0	0	1.700	1.740	MS	5,053	17,000	09/07/2016	09/14/2021
654740-AS-8	NISSAN MTR ACCEP CORPORATE				1FE	299,430	95.2260	285,678	300,000	299,682	0	112	0	0	1.900	1.940	MS	1,694	5,700	09/07/2016	09/14/2021
665789-BA-0	NORTHERN STATES POWER CORPORATE				1FE	717,329	98.5010	709,207	720,000	717,305	0	(24)	0	0	4.200	4.220	MS	9,156	0	09/05/2018	09/01/2048
67020Y-AQ-3	NUANCE COMMUNICATIONS INC. CORPORATE				3FE	10,650	95.0000	9,500	10,000	9,500	(833)	(80)	0	0	5.625	4.550	JD	25	563	07/27/2017	12/15/2026
69353R-FB-9	PNC BANK CORP CORPORATE				1FE	299,859	97.7330	293,199	300,000	299,905	0	27	0	0	2.625	2.630	FA	2,931	7,875	02/14/2017	02/17/2022
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE				3FE	1,386,525	96.7500	1,344,825	1,390,000	1,344,825	(42,211)	511	0	0	5.250	5.310	FA	27,568	36,487	04/20/2018	08/15/2022
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP				2FE	159,512	93.5060	149,610	160,000	159,601	0	43	0	0	3.400	3.430	MN	695	5,440	10/26/2016	11/15/2026
709599-BC-7	PENSKE TRUCK LEASING COMPANY LP				2FE	1,049,906	99.8170	1,048,079	1,050,000	1,049,854	0	(51)	0	0	4.125	4.120	FA	21,897	0	06/26/2018	08/01/2023
717081-DZ-3	PFIZER INC CORPORATE				1FE	1,248,863	98.4250	1,230,313	1,250,000	1,249,322	0	218	0	0	2.200	2.210	JD	1,222	27,500	11/14/2016	12/15/2021
745867-AW-1	PULTE GROUP INC CORPORATE				3FE	572,684	96.2500	554,400	576,000	554,400	(18,315)	65	0	0	5.500	5.590	MS	10,560	16,114	08/13/2018	03/01/2026
74733V-AB-6	QEP RESOURCES INC CORPORATE				3FE	957,600	91.0000	873,600	960,000	873,600	(84,277)	277	0	0	5.375	5.430	AO	12,900	25,800	04/04/2018	10/01/2022
756109-AS-3	REALTY INCOME CORP CORPORATE				1FE	197,342	93.0260	186,052	200,000	197,841	0	232	0	0	3.000	3.150	JJ	2,767	6,000	10/04/2016	01/15/2027
760759-AS-9	REPUBLIC SERVICES INC CORPORATE				2FE	169,714	95.8500	162,945	170,000	169,737	0	24	0	0	3.375	3.390	MN	733	5,722	11/13/2017	11/15/2027
78355H-KH-1	RYDER SYSTEM CORPORATE				2FE	479,011	99.3790	477,019	480,000	479,095	0	84	0	0	3.750	3.790	JD	1,100	8,500	06/14/2018	07/09/2023
808513-AL-9	CHARLES SCHWAB CORP CORPORATE				1FE	19,916	96.6720	19,334	20,000	19,945	0	8	0	0	3.000	3.040	MS	185	600	03/03/2015	03/10/2025
828807-DA-2	SIMON PROPERTY GROUP LP CORPORATE				1FE	458,491	97.1130	446,720	460,000	459,087	0	281	0	0	2.350	2.410	JJ	4,534	10,810	11/15/2016	01/30/2022
828807-DD-6	SIMON PROPERTY GROUP LP CORPORATE				1FE	563,977	96.8980	547,474	565,000	564,153	0	171	0	0	2.750	2.780	JD	1,295	15,106	11/30/2017	06/01/2023
82967N-AU-2	SIRIUS XM RADIO INC CORPORATE				3FE	21,050	94.7500	18,950	20,000	18,950	(1,689)	(186)	0	0	5.375	4.240	AO	227	1,074	07/25/2017	04/15/2025
82967N-AY-4	SIRIUS XM RADIO INC CORPORATE				3FE	619,770	95.7150	612,576	640,000	612,576	(10,337)	3,143	0	0	3.875	4.690	FA	10,333	12,400	04/12/2018	08/01/2022
85208N-AD-2	SPRINT SPECTRUM CO LLC CORPORATE				2FE	360,000	98.1250	353,250	360,000	360,000	0	0	0	0	4.738	4.730	MJSD	637	12,744	03/14/2018	03/20/2025
871503-AU-2	SYMANTEC CORPORATE				3FE	2,977,500	93.3060	2,799,180	3,000,000	2,799,180	(178,944)	624	0	0	5.000	5.130	AO	31,667	75,000	09/24/2018	04/15/2025
87165B-AJ-2	SYNCHRONY CORPORATE				2FE	44,988	99.9660	44,985	45,000	44,999	0	4	0	0	2.600	2.600	JJ	540	1,170	12/01/2015	01/15/2019
87264A-AP-0	T-MOBILE USA INC CORPORATE				3FE	11,150	102.0000	10,200	10,000	10,200	(482)	(231)	0	0	6.500	3.810	JJ	300	689	07/24/2017	01/15/2026
87971M-BF-9	TELUS CORPORATION CORPORATE				2FE	474,501	97.9220	465,130	475,000	474,558	0	40	0	0	3.700	3.710	MS	5,175	17,575	03/01/2017	09/15/2027
88167A-AL-5	TEVA PHARM FINANCE CORPORATE				3FE	3,587,500	96.3150	3,371,025	3,500,000	3,371,025	(212,399)	(4,076)	0	0	6.000	5.450	AO	44,333	123,083	09/21/2018	04/15/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC CORPORATE				2FE	207,453	92.3340	193,901	210,000	207,962	0	230	0	0	2.950	3.090	MS	1,755	6,194	09/14/2016	09/19/2026
89236T-EC-5	TOYOTA MOTOR CREDIT CORP CORPORATE				1FE	3,742,388	96.1080	3,604,050	3,750,000	3,744,257	0	1,467	0	0	2.150	2.190	MS	25,307	80,625	09/05/2017	09/08/2022
89417E-AL-3	TRAVELERS COMPANIES INC. CORPORATE				1FE	19,861	91.9540	18,391	20,000	19,867	0	3	0	0	3.750	3.780	MN	96	750	05/04/2016	05/15/2046
903293-BE-7	USG CORPORATION CORPORATE				3FE	10,338	100.7500	10,075	10,000	10,075	(223)	(29)	0	0	4.875	4.440	JD	41	488	07/26/2017	06/01/2027
90331H-NS-8	US BANK NATIONAL ASSOC CORPORATE				1FE	1,270,000	99.8490	1,268,082	1,270,000	1,270,000	0	0	0	0	3.104	3.100	MN	4,380	19,381	05/22/2018	05/21/2021
90331H-NV-1	US BANK NATIONAL ASSOC CORPORATE				1FE	1,148,850	100.0350	1,150,403	1,150,000	1,148,924	0	74	0	0	3.400	3.420	JJ	17,052	0	07/19/2018	07/24/2023
904764-AU-1	UNILEVER CAPITAL CORP CORPORATE				1FE	393,668	90.2020	360,808	400,000	395,077	0	591	0	0	2.000	2.170	JJ	3,400	8,000	07/25/2016	07/28/2026
907818-EU-8	UNION PACIFIC CORP CORPORATE				2FE	424,613	100.1840	425,782	425,000	424,646	0	33	0	0	3.500	3.520	JD	950	7,438	06/05/2018	06/08/2023
911365-BD-5	UNITED RENTALS INC CORPORATE				3FE	3,071,250	94.2500	2,827,500	3,000,000	2,827,500	(241,555)	(2,195)	0	0	5.500	5.080	JJ	76,083	0	09/21/2018	07/15/2025
91159H-HN-3	US BANCORP CORPORATE				1FE	6,775,041	91.2480	6,227,676	6,825,000	6,786,086	0	4,625	0	0	2.375	2.450	JJ	71,591	162,094	07/19/2016	07/22/2026

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	3 Code	4 Foreign	5 Bond Char	6 NAIC Designation and Administrative Symbol	7 Actual Cost	Fair Value: 8 Rate Used to Obtain Fair Value	Fair Value: 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest: 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates: 21 Acquired	22 Stated Contractual Maturity Date
91159H-HP-8	US BANCORP CORPORATE				1FE	848,538	98.2720	835,312	850,000	849,073	0	284	0	0	2.625	2.660	JJ	9,731	22,312	01/19/2017	01/24/2022
913017-CG-2	UNITED TECHNOLOGIES CORP CORPORATE				2FE	453,985	95.9910	436,759	455,000	454,408	0	200	0	0	1.950	1.990	MN	1,479	8,872	10/27/2016	11/01/2021
92343E-AH-5	VERISIGN INC. CORPORATE				3FE	3,056,250	99.0000	2,970,000	3,000,000	2,970,000	(84,019)	(2,231)	0	0	5.250	4.890	AO	39,375	78,750	09/25/2018	04/01/2025
92343E-AL-6	VERISIGN INC. CORPORATE				3FE	10,175	93.7800	9,378	10,000	9,378	(777)	(13)	0	0	4.750	4.520	JJ	219	488	07/24/2017	07/15/2027
92343V-DD-3	VERIZON COMMUNICATIONS CORPORATE				2FE	468,802	90.7110	426,342	470,000	469,057	0	109	0	0	2.625	2.650	FA	4,660	12,338	07/27/2016	08/15/2026
92826C-AH-5	VISA INC CORPORATE				1FE	2,466,486	94.7610	2,354,810	2,485,000	2,468,562	0	1,642	0	0	2.750	2.830	MS	20,122	69,096	09/06/2017	09/15/2027
92939U-AA-4	WEC ENERGY GROUP INC CORPORATE				2FE	244,900	99.9330	244,835	245,000	244,916	0	17	0	0	3.375	3.380	JD	367	4,318	06/04/2018	06/15/2021
931427-AQ-1	WALGREENS BOOTS CORPORATE				2FE	219,445	94.0320	206,870	220,000	219,567	0	50	0	0	3.450	3.480	JD	633	7,590	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO COMPANY CORPORATE				1FE	1,340,000	97.3950	1,305,092	1,340,000	1,340,000	0	0	0	0	3.069	3.060	JJ	17,934	41,125	01/17/2017	01/24/2023
96145D-AA-3	WESTROCK CO CORPORATE				2FE	119,664	94.1980	113,037	120,000	119,722	0	45	0	0	3.000	3.040	MS	1,060	3,810	08/21/2017	09/15/2024
89114Q-BE-7	TORONTO DOM BANK CORPORATE		A		1FE	1,176,021	99.9410	1,174,306	1,175,000	1,176,022	0	0	0	0	1.950	1.900	JJ	10,120	22,912	01/18/2017	01/22/2019
00913R-AD-8	AIR LIQUIDE FIN CORPORATE		D		1FE	199,243	91.9710	183,941	200,000	199,395	0	69	0	0	2.500	2.540	MS	1,306	5,000	09/22/2016	09/27/2026
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT MUTUEL		C		1FE	484,752	96.8870	469,901	485,000	484,816	0	47	0	0	2.700	2.710	JJ	5,856	13,094	07/11/2017	07/20/2022
11042T-AA-1	BRITISH AIR 18-1 AA PTT CORPORATE		D		1FE	349,673	98.0420	342,826	349,674	349,673	0	0	0	0	3.800	3.800	MJSD	406	9,743	03/14/2018	09/20/2031
23636T-AD-2	DANONE SA CORPORATE		D		2FE	555,000	95.0630	527,600	555,000	555,000	0	0	0	0	2.589	2.580	MN	2,355	14,369	10/26/2016	11/02/2023
902674-XK-1	UBS AG CORPORATE		D		1FE	454,580	98.1310	446,496	455,000	454,725	0	137	0	0	2.450	2.480	JD	929	11,177	11/27/2017	12/01/2020
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						142,094,406	XXX	135,640,520	142,038,674	140,039,675	(2,039,494)	(25,238)	0	0	XXX	XXX	XXX	1,496,538	3,319,984	XXX	XXX
12543P-AK-9	COUNTRYWIDE HOME LOANS CMO			4	4FM	9,138	83.4650	9,009	10,793	9,009	(342)	(2,845)	0	0	5.750	7.060	MON	9	558	04/02/2012	02/25/2037
35563P-GG-8	SCRT_18-3:MA CMO			4	1FE	4,111,337	100.2480	4,143,996	4,133,745	4,111,443	0	1,306	0	0	3.500	3.520	MON	12,056	60,284	08/09/2018	08/01/2057
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,120,475	XXX	4,153,005	4,144,538	4,120,452	(342)	(1,539)	0	0	XXX	XXX	XXX	12,065	60,842	XXX	XXX
126281-AY-0	CSAIL_15-C1 CMBS			4	1FE	682,828	98.9800	692,860	700,000	682,885	0	59	0	0	3.236	3.360	JAJO	5,663	3,775	10/29/2018	04/01/2050
17322M-AW-6	CGCMT_14-GC21 CMBS			4	1FM	4,727,830	102.1490	4,586,514	4,490,000	4,693,367	0	(34,464)	0	0	3.855	2.920	MON	14,424	158,665	01/04/2018	05/01/2047
23312V-AF-3	DBJPM CMBS			4	1FM	473,795	95.4510	439,076	460,000	470,783	0	(1,285)	0	0	2.890	2.540	MON	1,108	13,294	07/26/2016	09/01/2049
3136AV-7G-8	FED NTL MTG ASSO _17-M7 CMBS			4,5	1FE	475,891	97.3280	462,308	475,000	475,803	0	(88)	0	0	2.960	2.930	MON	1,172	14,065	12/21/2017	02/01/2027
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071			4	1FE	301,172	99.7060	299,118	300,000	301,078	0	(94)	0	0	3.286	3.230	MON	822	8,215	02/02/2018	11/01/2050
3137FC-M4-3	FHMS CMBS			4	1FE	3,295,946	100.6520	3,220,864	3,200,000	3,282,514	0	(13,112)	0	0	3.136	2.650	MON	8,363	100,352	12/15/2017	11/01/2049
3137FE-BQ-2	FHMS_K072 CMBS			4	1FE	304,770	100.9000	302,700	300,000	304,393	0	(379)	0	0	3.444	3.250	MON	861	8,610	02/02/2018	12/01/2027
46646G-AA-5	JPMCC_16-NINE CMBS			4,5	1FM	566,761	95.0290	565,425	595,000	567,630	0	870	0	0	2.854	3.160	MON	1,415	14,387	02/09/2018	10/01/2038
61691J-AZ-7	MSC-17-H1 CMBS			4	1FM	133,891	98.5740	128,146	130,000	133,370	0	(339)	0	0	4.075	3.710	MON	839	5,298	05/24/2017	06/04/2050
61763M-AF-7	MSBAM_14-C16 CMBS			4	1FM	5,210,156	102.2200	5,049,697	4,940,000	5,171,778	0	(38,379)	0	0	3.892	2.940	MON	16,022	176,243	01/05/2018	06/01/2047
63874E-AA-8	NCMS_17-75B CMBS			4	1FM	216,299	99.9110	209,814	210,000	215,418	0	(558)	0	0	3.858	3.490	MON	584	8,103	05/10/2017	04/05/2037
94989W-AS-6	WFCM_15-C31 CMBS			4	1FM	604,344	100.9200	585,341	580,000	601,584	0	(2,762)	0	0	3.695	3.080	MON	1,786	19,645	01/04/2018	11/01/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						16,993,683	XXX	16,541,863	16,380,000	16,900,603	0	(90,531)	0	0	XXX	XXX	XXX	53,059	530,652	XXX	XXX
00176C-AN-1	AMERICAN MONEY MANAGEMENT CO CLO			4,5	1FE	500,000	99.4810	497,405	500,000	500,000	0	0	0	0	3.513	3.330	FMAN	9,409	16,256	11/01/2017	11/10/2030
00192M-AB-5	ARIFL_17-A: A-2 ABS FTST			4	1FE	59,879	99.2780	59,454	59,886	59,880	0	1	0	0	1.910	1.910	MON	51	1,144	05/16/2017	04/15/2026
03328Y-AA-2	ANCHORAGE CAPITAL CLO			4,5	1FE	1,986,700	98.0520	1,961,040	2,000,000	1,986,839	0	138	0	0	3.388	3.450	JAJO	14,707	0	10/23/2018	04/13/2031
03331J-AA-0	ANCHORAGE CAPITAL CLO			4,5	1FE	1,001,250	98.6290	986,290	1,000,000	1,001,281	0	31	0	0	3.720	3.700	JAJO	9,602	0	10/24/2018	10/15/2031
03764D-AH-4	APIDOS CLO			4,5	1FE	832,390	98.9830	821,559	830,000	833,958	0	1,567	0	0	3.567	3.510	JAJO	6,226	19,692	01/26/2018	04/15/2031
04015N-AG-9	ARES_15-4A: A1R CLO			4,5	1FE	300,000	99.3310	297,993	300,000	300,000	0	0	0	0	3.614	3.400	JAJO	2,288	9,488	11/01/2017	10/15/2030
04033B-AB-4	ARIFL_18-B:A2 ABS FTST			4	1FE	1,329,965	100.2800	1,333,724	1,330,000	1,329,966	0	1	0	0	3.220	3.220	MON	1,903	9,279	09/18/2018	08/15/2027
04966H-AA-4	ATRM_13A:A1 ABS FTST			4,5	1FE	2,664,632	99.3680	2,639,214	2,656,000	2,664,330	0	(302)	0	0	3.657	3.590	MON	19,157	0	10/29/2018	11/21/2030
06759F-AB-2	BABSN_152A; AR CLO			4,5	1FE	600,000	99.4100	596,460	600,000	600,000	0	0	0	0	3.677	3.390	JAJO	4,347	19,228	10/12/2017	11/20/2030
06761C-AA-7	BABSON 16-2A:AR CLO			4,5	1FE	1,093,000	99.3670	1,086,081	1,093,000	1,093,000	0	0	0	0	3.901	3.900	JAJO	1,185	0	12/07/2018	07/20/2028
09626R-AW-5	BLUE MOUNTAIN CLO			4,5	1FE	5,000,000	99.3250	4,966,250	5,000,000	5,000,000	0	0	0	0	3.694	3.690	FMAN	21,038	0	11/09/2018	11/20/2028
12480V-AC-9	CBAM_17-1A A1 CLO			4,5	1FE	1,007,700	99.4820	994,820	1,000,000	1,004,153	0	(2,818)	0	0	3.737	2.970	JAJO	7,363	40,756	10/27/2017	07/20/2030
14310M-AW-7	CARLYLE HOLDINGS FINANCE LLC CLO			4,5	1FE	1,088,901	98.3600	1,077,042	1,095,000	1,088,965	0	64	0	0	3.368	3.420	JAJO	7,590	0	10/19/2018	04/17/2031
14315L-AA-2	CARLYLE HOLDINGS FINANCE LLC CLO			4,5	1FE	1,525,410	98.6240	1,508,947	1,530,000	1,525,457	0	47	0	0	3.539	3.560	JAJO	9,628	19,532	10/19/2018	07/27/2031
15032A-AN-7	CEDAR FUNDING ABS FTST			4,5	1FE	410,000	98.3990	403,436	410,000	410,000	0	0	0	0	3.549	3.530	JAJO	2,992	3,600	07/03/2018	07/17/2031
165183-AL-8	CFII_17-2A: A1 ABS FTST			4	1FE	590,702	98.9530	584,548	590,733	590,706	0	2	0	0	1.990	1.990	MON	522	11,756	05/23/2017	05/15/2029
17305E-GR-0	CCCIT_18: A6 ABS FTST			4	1FE	6,943,824	100.9770	7,012,853	6,945,000	6,943,933	0	110	0	0	3.300	3.300	MON	14,006	68,119	08/10/2018	12/09/2024
19329L-AN-7	COLE PARK CLO			4,5	1FE	6,000,000	99.8690	5,992,140	6,000,000	6,000,000	0	0	0	0	3.853	3.850	JAJO	8,992	0	12/03/2018	10/20/2028
29372J-AC-1	EFF_17-2: A-3 ABS FTST			4	1FE	399,991	98.3500	393,400	400,000	399,994	0	2	0	0	2.200	2.200	MON	269	8,880	06/20/2017	01/20/2023

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
29373F-AB-0	EFF_18-2: A2 ABS FTST			4	1FE	1,529,769	99.9260	1,528,868	1,530,000	1,529,785	0	19	0	0	3.140	3.140	MON	1,468	18,683	07/25/2018	02/20/2024
36318W-AE-0	GALXY_13-15A: AR CLO			4,5	1FE	1,295,000	99.4600	1,288,007	1,295,000	1,295,000	0	0	0	0	3.644	3.380	JAJO	31,555	41,127	10/03/2017	10/15/2030
40537X-AA-3	HALCYON LOAN CLO			4,5	1FE	2,149,452	100.0020	2,149,495	2,149,451	2,149,452	0	0	0	0	3.586	3.560	JAJO	16,274	0	12/04/2018	04/15/2025
553205-AC-9	MP3_13-1A AR CLO			4,5	1FE	800,000	99.4540	795,632	800,000	800,000	0	0	0	0	3.737	3.450	JAJO	5,890	26,126	10/06/2017	10/20/2030
55818X-AW-3	MADISON PARK FUND CLO			4,5	1FE	6,562,656	99.8430	6,551,698	6,562,000	6,383,340	0	(179,314)	0	0	3.799	(84.000)	MON	504,813	0	12/19/2018	04/20/2026
55819Y-AA-8	MADISON PARK FUND CLO			4,5	1FE	10,048,645	99.4660	9,978,429	10,032,000	10,045,991	0	(2,653)	0	0	3.709	3.530	JAJO	64,086	41,990	11/21/2018	07/29/2030
56607F-AA-3	MARBLE POINT CLO			4,5	1FE	375,000	98.8490	370,684	375,000	375,000	0	0	0	0	3.649	3.620	JAJO	2,775	10,312	11/14/2017	12/18/2030
64131Q-AA-8	NUEB_17-26A: A CLO			4,5	1FE	580,000	99.1970	575,343	580,000	580,000	0	0	0	0	3.696	3.450	JAJO	4,315	16,635	10/25/2017	10/18/2030
67110D-AN-7	ONEX CREDIT PARTNERS CLO			4,5	1FE	1,008,400	99.5710	995,710	1,000,000	1,005,278	0	(3,123)	0	0	3.600	2.940	JAJO	6,500	32,697	01/09/2018	10/26/2030
67590B-AQ-3	OCTAGON INVESTMENT PARTNERS CLO			4,5	1FE	892,539	98.4940	881,521	895,000	892,801	0	264	0	0	3.356	3.520	JAJO	6,174	0	10/19/2018	07/17/2030
67590G-BG-3	OCTAGON INVESTMENT PARTNERS ABS FTST			4,5	1FE	875,000	98.2540	859,723	875,000	875,000	0	0	0	0	3.520	3.500	JAJO	5,634	18,253	02/07/2018	01/25/2031
69335P-CV-5	PFS FINANCE COMPANY ABS FTST			4	1FE	4,419,786	99.8550	4,413,591	4,420,000	4,419,813	0	26	0	0	3.130	3.130	MON	6,149	93,607	04/11/2018	04/15/2023
69688X-AS-0	PALMER SQUARE CAPITAL MARKETS CLO			4,5	1FE	337,144	98.8850	331,265	335,000	336,470	0	(672)	0	0	3.579	3.150	JAJO	2,464	8,312	02/08/2018	01/17/2031
69689A-AL-4	PALMER SQUARE CLO			4,5	1FE	1,813,630	99.5830	1,812,411	1,820,000	1,813,630	0	0	0	0	3.945	3.980	FMAN	7,979	0	12/27/2018	05/21/2029
70017K-AA-7	PAIA_17-1A: A1 CLO			4,5	1FE	1,400,000	99.6410	1,394,974	1,400,000	1,400,000	0	0	0	0	3.535	3.500	FMAN	6,462	45,441	10/11/2017	11/14/2029
74988L-AA-2	ALM LOAN FUNDING 14-14A:A1R2 CLO			4,5	1FE	350,000	98.4140	344,449	350,000	350,000	0	0	0	0	3.616	3.580	JAJO	2,647	8,173	01/18/2018	01/15/2030
75888A-AQ-9	REGT7_16-1A ABS FTST			4,5	1FE	2,750,000	100.0000	2,750,000	2,750,000	2,750,000	0	0	0	0	3.652	3.650	MJSD	3,069	0	11/21/2018	12/20/2028
77341D-AA-5	ROCKT_17-3A: A CLO			4,5	1FE	580,000	98.8910	573,568	580,000	580,000	0	0	0	0	3.667	3.630	JAJO	4,195	16,180	11/14/2017	10/20/2030
85816V-AA-4	STEELE CREEK CLO			4,5	1FE	300,000	99.4650	298,395	300,000	300,000	0	0	0	0	3.698	3.550	JAJO	5,783	8,408	11/07/2017	01/15/2030
87165L-AT-8	SYNCT_15-4:A ABS FTST			4	1FE	99,999	98.8530	98,853	100,000	99,999	0	0	0	0	1.610	1.610	MON	72	2,380	09/25/2015	09/15/2023
87231B-AC-7	FLAT_17-1A: A CLO			4,5	1FE	700,000	99.4750	696,325	700,000	700,000	0	0	0	0	3.511	3.480	FMAN	3,005	22,117	10/16/2017	11/17/2030
87272H-AA-8	TIAA GLOBAL MARKETS CLO			4,5	1FE	270,000	98.5040	265,961	270,000	270,000	0	0	0	0	3.598	3.570	JAJO	2,667	7,363	11/20/2017	01/16/2031
88631Y-AA-5	TIAA GLOBAL MARKETS ABS FTST			4,5	1FE	2,455,000	98.9990	2,430,424	2,455,000	2,455,000	0	0	0	0	3.822	3.820	JAJO	2,867	0	11/13/2018	01/20/2032
92329F-AP-2	VENTR_14-18A:AR CLO			4,5	1FE	300,000	100.0000	300,000	300,000	300,000	0	0	0	0	3.664	3.400	JAJO	2,320	9,588	10/04/2017	10/15/2029
92331X-AC-8	VENTURE CDO CLO			4,5	1FE	5,000,000	99.8180	4,990,900	5,000,000	5,000,000	0	0	0	0	3.599	3.590	JAJO	23,498	0	10/17/2018	10/22/2031
92915H-AL-7	VOYA CLO			4,5	1FE	2,820,000	99.3330	2,801,191	2,820,000	2,820,000	0	0	0	0	3.588	3.580	JAJO	17,426	0	10/23/2018	10/18/2031
92916Q-AA-0	VOYA_17-4A: A1 CLO			4,5	1FE	500,000	99.1410	495,704	500,000	500,000	0	0	0	0	3.574	3.540	JAJO	3,772	13,988	10/30/2017	10/15/2030
96328D-BF-0	WHLS_18-1A:A2 ABS FTST			4	1FE	399,965	99.9980	399,991	400,000	399,968	0	2	0	0	3.080	3.080	MON	376	4,964	07/17/2018	04/20/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						83,946,329	XXX	83,585,768	83,933,070	83,758,989	0	(186,608)	0	0	XXX	XXX	XXX	885,510	674,074	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						247,154,893	XXX	239,921,156	246,496,282	244,819,719	(2,039,836)	(303,916)	0	0	XXX	XXX	XXX	2,447,172	4,585,552	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						246,624,156	XXX	236,416,572	238,553,674	241,755,494	(2,039,494)	(1,344,354)	0	0	XXX	XXX	XXX	2,410,625	5,894,254	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						164,217,018	XXX	162,974,753	161,699,755	164,110,493	(342)	(274,262)	0	0	XXX	XXX	XXX	476,111	2,600,486	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						16,993,683	XXX	16,541,863	16,380,000	16,900,603	0	(90,531)	0	0	XXX	XXX	XXX	53,059	530,652	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						83,946,329	XXX	83,585,768	83,933,070	83,758,989	0	(186,608)	0	0	XXX	XXX	XXX	885,510	674,074	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						511,781,186	XXX	499,518,956	500,566,499	506,525,579	(2,039,836)	(1,895,755)	0	0	XXX	XXX	XXX	3,825,305	9,699,466	XXX	XXX

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-3X-6	US TREASURY N/B GOVERNMENT		02/07/2018	UBS SECURITIES		4,993,172	5,000,000	0
912828-5S-5	UNITED STATES TREASURY GOVERNMENT		12/28/2018	HSBC SECURITIES INC.		11,985,958	12,000,000	0
912828-5U-0	UNITED STATES TREASURY GOVERNMENT		12/28/2018	BARCLAYS CAPITAL		12,008,458	12,000,000	0
912828-KQ-2	UNITED STATES TREASURY GOVERNMENT		01/11/2018	GOLDMAN SACHS		304,816	300,000	1,502
912828-LJ-7	UNITED STATES TREASURY GOVERNMENT		04/05/2018	VARIOUS		673,302	660,000	1,152
912828-LY-4	UNITED STATES TREASURY GOVERNMENT		05/14/2018	CHASE SECURITIES		1,581,186	1,560,000	7,757
912828-MP-2	UNITED STATES TREASURY GOVERNMENT		07/19/2018	NOMURA SECURITIES		538,758	530,000	8,226
912828-ND-8	UNITED STATES TREASURY GOVERNMENT		09/21/2018	GOLDMAN SACHS		1,011,484	1,000,000	12,554
0599999. Subtotal - Bonds - U.S. Governments						33,097,134	33,050,000	31,191
13063D-DG-0	CALIFORNIA STATE MUNI FTST		02/09/2018	MORGAN STANLEY		96,505	100,000	669
373384-5T-9	GEORGIA ST MUNI		01/23/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		504,149	480,000	1,600
57582P-UT-5	MASSACHUSETTS ST MUNI FTST		02/02/2018	WELLS FARGO		997,753	880,000	11,402
64966M-EE-5	NEW YORK NY MUNI FTST		02/09/2018	WELLS FARGO		1,950,657	2,050,000	1,353
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						3,549,064	3,510,000	15,024
3128MM-XB-4	FGOLD 15YR GIANT FHLMC		02/01/2018	WELLS FARGO		3,245,758	3,235,647	3,775
3128MM-XF-5	FGOLD 15YR GIANT FHLMC		02/01/2018	CITIGROUP GLOBAL MARKETS INC		2,031,669	2,025,655	2,363
3132L9-WV-3	FEDERAL HOME LOAN MTGE CO FHLMC		12/07/2018	NOMURA SECURITIES		7,837,437	7,894,176	9,210
31335A-5K-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/07/2018	GOLDMAN SACHS		7,644,608	7,678,200	8,958
31335A-LZ-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/07/2018	MORGAN STANLEY		17,921,436	17,559,276	23,412
3136AY-7L-1	FED NTL MTG ASSO FNMA		02/01/2018	VARIOUS		1,276,919	1,275,000	2,271
3136B0-YM-2	FED NTL MTG ASSO FNMA_18-M2		02/07/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		6,123,191	6,310,000	13,227
3136B1-FP-4	FED NTL MTG ASSO FNMA		02/08/2018	CITIGROUP GLOBAL MARKETS INC		3,954,844	3,900,000	10,238
3137F1-G4-4	FEDERAL HOME LOAN MTGE CO FHLMC		01/19/2018	GOLDMAN SACHS		809,188	800,000	1,658
3137F2-LJ-3	FEDERAL HOME LOAN MTGE CO FHLMC		02/02/2018	MORGAN STANLEY		198,406	200,000	104
3137FA-WS-3	FHMS_K067		05/30/2018	WELLS FARGO		5,422,656	5,500,000	1,464
3137FD-ES-7	FEDERAL HOME LOAN MTGE CO FHLMC		01/11/2018	J.P. MORGAN		1,050,596	1,020,000	2,037
3138ER-WT-3	FED NTL MTG ASSO FNMA		07/17/2018	MORGAN STANLEY		2,078,916	2,078,267	2,425
3138ES-BF-4	FED NTL MTG ASSO FNMA		02/01/2018	J.P. MORGAN		2,744,919	2,722,375	3,176
3138LL-2P-9	FED NTL MTG ASSO FNMA		02/01/2018	CITIGROUP GLOBAL MARKETS INC		394,438	400,000	164
3138LM-AV-5	FED NTL MTG ASSO FNMA		02/01/2018	CITIGROUP GLOBAL MARKETS INC		784,469	800,000	326
3138LM-FA-6	FED NTL MTG ASSO FNMA		02/01/2018	CITIGROUP GLOBAL MARKETS INC		496,680	500,000	211
3138W9-GK-0	FED NTL MTG ASSO FNMA		01/02/2018	MORGAN STANLEY		1,000,440	993,455	331
3138WE-KE-8	FED NTL MTG ASSO FNMA		12/07/2018	WELLS FARGO		5,804,642	5,828,320	6,800
3140FP-DC-0	FED NTL MTG ASSO FNMA		12/07/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		4,777,087	4,561,146	6,842
3140GQ-4N-3	FED NTL MTG ASSO FNMA		12/07/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		4,276,394	4,083,085	6,125
3140H1-VX-5	FED NTL MTG ASSO FNMA		05/11/2018	GOLDMAN SACHS		5,127,327	5,000,365	7,223
3140J6-DH-7	FED NTL MTG ASSO FNMA		07/18/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		694,574	694,791	811
3140J7-RW-7	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		952,077	955,811	956
3140J7-UA-1	FED NTL MTG ASSO FNMA		02/01/2018	WELLS FARGO		2,808,911	2,737,063	3,725
3140J7-Z2-4	FED NTL MTG ASSO FNMA		02/01/2018	WELLS FARGO		1,733,223	1,687,605	2,297
3140J8-6V-0	FED NTL MTG ASSO FNMA		12/27/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		9,836,010	9,611,492	32,038
3140J8-MN-0	FED NTL MTG ASSO FNMA		07/17/2018	CREDIT SUISSE FIRST BOSTON CORP.		4,645,509	4,630,316	5,402
3140J8-UT-8	FED NTL MTG ASSO FNMA		07/17/2018	CITIGROUP GLOBAL MARKETS INC		2,472,222	2,464,712	2,875
3140J9-FS-5	FED NTL MTG ASSO FNMA 30YR		12/27/2018	MORGAN STANLEY		1,420,131	1,388,033	4,627
31417D-F7-3	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		1,166,379	1,173,161	1,173
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/24/2018	NOMURA SECURITIES		180,053	181,100	181
31417G-5W-2	FED NTL MTG ASSO FNMA		01/24/2018	NOMURA SECURITIES		46,527	46,812	47
31418C-TD-6	FED NTL MTG ASSO FNMA		07/18/2018	BARCLAYS CAPITAL		9,835,293	9,897,928	12,372
31418C-UB-8	FED NTL MTG ASSO FNMA		03/14/2018	GOLDMAN SACHS		3,019,326	2,939,633	4,898
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLI		01/02/2018	LOOP CAPITAL MARKETS		540,467	510,000	2,338
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMIS		02/07/2018	WELLS FARGO		857,577	890,000	9,457
59261A-PA-9	METROPLITAN TRANSN AUTH NY R MUNI		01/23/2018	WELLS FARGO		401,985	390,000	3,900
59261A-UZ-8	METROPLITAN TRANSN AUTH NY R MUNI		01/23/2018	JEFFERIES		849,979	820,000	182
60637B-RG-7	MISSOURI ST HSG DEV COMMN MTG MUNI		09/12/2018	WELLS FARGO		137,550	140,000	340
650035-7C-6	NEW YORK ST URBAN DEVELOPMENT MUNI		02/06/2018	WELLS FARGO		296,769	300,000	1,167
650035-7D-4	NEW YORK ST URBAN DEVELOPMENT MUNI		02/06/2018	WELLS FARGO		296,595	300,000	1,202
67756Q-XJ-1	OHIO ST HSG FIN AGY RESIDENTIAL		09/12/2018	CHASE SECURITIES		140,000	140,000	0
67756Q-XK-8	OHIO ST HSG FIN AGY RESIDENTIAL		09/12/2018	CHASE SECURITIES		210,000	210,000	0
67756Q-XN-2	OHIO ST HSG FIN AGY RESIDENTIAL		09/12/2018	CHASE SECURITIES		110,000	110,000	0
3199999. Subtotal - Bonds - U.S. Special Revenues						127,653,177	126,583,424	202,328
00130H-BT-1	AES CORPORATION CORPORATE		08/03/2018	BARCLAYS CAPITAL		840,219	835,000	9,272
00130H-BW-4	AES CORPORATION CORPORATE		08/02/2018	DEUTSCHE BANK		857,329	840,000	14,054
00774M-AF-2	AERCAP IRELAND CAPITAL LTD CORPORATE		06/05/2018	CITIGROUP GLOBAL MARKETS INC		1,142,126	1,145,000	0
00912X-BC-7	AIR LEASE CORPORATION CORPORATE		06/11/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		1,135,611	1,145,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
013817-AW-1	ARCONIC INC CORPORATE		09/26/2018	CHASE SECURITIES		1,093,440	1,088,000	27,415
02005N-BA-7	ALLY FINANCIAL INC CORPORATE		09/21/2018	GOLDMAN SACHS		2,600,000	2,600,000	58,455
03328Y-AA-2	ANCHORAGE CAPITAL CLO		10/23/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		1,986,700	2,000,000	1,904
03331J-AA-0	ANCHORAGE CAPITAL CLO		10/24/2018	J.P. MORGAN		1,001,250	1,000,000	2,921
03764D-AH-4	APIDOS CLO		01/26/2018	RBC CAPITAL MARKETS		832,390	830,000	0
038522-AN-8	ARAMARK SERVICES INC CORPORATE		08/03/2018	GOLDMAN SACHS		883,093	905,000	7,555
04033B-AB-4	ARIFL_18-B:A2 ABS FTST		09/18/2018	J.P. MORGAN		1,329,965	1,330,000	0
04966H-AA-4	ATRM_13A:A1 ABS FTST		10/29/2018	BARCLAYS CAPITAL		2,664,632	2,656,000	2,159
06051G-HH-5	BANK OF AMERICA CORPORATE		05/14/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		955,000	955,000	0
06051G-HM-4	BANK OF AMERICA CORPORATE		07/18/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		1,035,000	1,035,000	0
06739F-JJ-1	BARCLAYS BANK PLC CORPORATE		01/04/2018	BARCLAYS CAPITAL		724,297	725,000	0
06761C-AA-7	BABSON 16-2A:AR CLO		12/07/2018	MORGAN STANLEY		1,093,000	1,093,000	0
07274N-AE-3	BAYER CORPORATION CORPORATE		06/18/2018	J.P. MORGAN		1,141,267	1,145,000	0
09626R-AW-5	BLUE MOUNTAIN CLO		11/09/2018	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000	0
126281-AY-0	CSAIL_15-C1 CMBS		10/29/2018	CREDIT SUISSE FIRST BOSTON CORP.		682,828	700,000	1,888
14040H-BW-4	CAPITAL ONE FINANCIAL CORP CORPORATE		01/25/2018	MORGAN STANLEY		638,733	640,000	0
14310M-AW-7	CARLYLE HOLDINGS FINANCE LLC CLO		10/19/2018	VARIOUS		1,088,901	1,095,000	624
14315L-AA-2	CARLYLE HOLDINGS FINANCE LLC CLO		10/19/2018	CITIGROUP GLOBAL MARKETS INC		1,525,410	1,530,000	17,736
15032A-AN-7	CEDAR FUNDING ABS FTST		07/03/2018	JEFFERIES		410,000	410,000	0
16411Q-AB-7	CHENIERE ENERGY PARTNERS CORPORATE		09/21/2018	MORGAN STANLEY		1,797,750	1,800,000	45,675
17305E-GR-0	CCCIT_18: A6 ABS FTST		08/10/2018	CITIGROUP GLOBAL MARKETS INC		6,943,824	6,945,000	0
17322M-AW-6	CGCMT_14-GC21 CMBS		01/04/2018	GOLDMAN SACHS		4,727,830	4,490,000	3,366
17325F-AQ-1	CITIBANK CORPORATE		07/16/2018	CITIGROUP GLOBAL MARKETS INC		574,368	575,000	0
19329L-AN-7	COLE PARK CLO		12/03/2018	DEUTSCHE BANK		6,000,000	6,000,000	0
225401-AG-3	CREDIT SUISSE GROUP AG CORPORATE		06/06/2018	CREDIT SUISSE FIRST BOSTON CORP.		1,145,000	1,145,000	0
22822V-AJ-0	CROWN CASTLE INTL CORPORATE		01/09/2018	CITIGROUP GLOBAL MARKETS INC		259,038	260,000	0
25243Y-AX-7	DIAGEO FINANCE PLC CORPORATE		05/15/2018	BARCLAYS CAPITAL		514,732	515,000	0
25470X-AJ-4	DISH DBS CORP CORPORATE		04/06/2018	BARCLAYS CAPITAL		928,800	960,000	13,317
29373F-AB-0	EFF_18-2: A2 ABS FTST		07/25/2018	J.P. MORGAN		1,529,769	1,530,000	0
3137FC-LD-4	FEDERAL HOME LOAN MTGE CO K071		02/02/2018	MORGAN STANLEY		301,172	300,000	164
3137FE-BQ-2	FHMS_K072 CMBS		02/02/2018	AMHERST SECURITIES		304,770	300,000	172
319963-BN-3	FIRST DATA CORP CORPORATE		08/14/2018	VARIOUS		1,864,281	1,830,000	36,482
32008D-AA-4	FIRST DATA CORP CORPORATE		09/21/2018	DEUTSCHE BANK		2,211,000	2,200,000	21,389
345397-ZB-2	FORD MOTOR COMPANY CORPORATE		09/12/2018	VARIOUS		829,015	839,000	2,508
35563P-GG-8	SCRT_18-3:MA CMO		08/09/2018	J.P. MORGAN		4,351,285	4,375,000	18,715
38148L-AA-4	GOLDMAN SACHS GROUP INC CORPORATE		03/28/2018	MORGAN STANLEY		990,350	1,000,000	11,267
404119-BU-2	HCA INC CORPORATE		08/03/2018	NOMURA SECURITIES		871,088	890,000	19,135
404121-AE-5	HCA INC CORPORATE		04/10/2018	GOLDMAN SACHS		1,587,188	1,500,000	5,875
40537X-AA-3	HALCYON LOAN CLO		12/04/2018	CREDIT SUISSE FIRST BOSTON CORP.		2,149,452	2,149,452	11,135
436440-AK-7	HOLOGIC INC CORPORATE		09/21/2018	VARIOUS		4,812,163	4,985,000	81,859
46646G-AA-5	JPMCC_16-NINE CMBS		02/09/2018	J.P. MORGAN		566,761	595,000	566
46647P-AT-3	JP MORGAN CHASE CORPORATE		06/11/2018	J.P. MORGAN		1,145,000	1,145,000	0
46647P-AU-0	JP MORGAN CHASE CORPORATE		07/16/2018	J.P. MORGAN		1,150,000	1,150,000	0
526057-BY-9	LENNAR CORPORATION CORPORATE		04/11/2018	MORGAN STANLEY		1,720,560	1,716,000	17,057
55261F-AJ-3	M&T BANK CORPORATION CORPORATE		07/19/2018	MORGAN STANLEY		579,553	580,000	0
552953-BX-8	MGM RESORTS INTL		04/10/2018	MORGAN STANLEY		1,622,188	1,450,000	8,428
552953-CC-3	MGM RESORTS INTERNATIONAL CORPORATE		04/04/2018	MORGAN STANLEY		653,045	619,000	2,167
55818X-AW-3	MADISON PARK FUND CLO		12/19/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		6,562,656	6,562,000	41,548
55819Y-AA-8	MADISON PARK FUND CLO		11/21/2018	VARIOUS		10,048,645	10,032,000	56,006
59001A-BA-9	MERITAGE HOME CORP CORPORATE		08/01/2018	BARCLAYS CAPITAL		404,390	436,000	3,538
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC		07/17/2018	MORGAN STANLEY		1,150,000	1,150,000	0
61763M-AF-7	MSBAM_14-C16 CMBS		01/05/2018	GOLDMAN SACHS		5,210,156	4,940,000	4,273
63938C-AF-5	SALLIE MAE CORPORATE		04/04/2018	GOLDMAN SACHS		1,999,963	1,930,000	38,680
665789-BA-0	NORTHERN STATES POWER CORPORATE		09/05/2018	MIZUHO SECUROTIES USA INC.		717,329	720,000	0
67110D-AN-7	ONEX CREDIT PARTNERS CLO		01/09/2018	KGS-ALPHA CAPITAL MARKETS		1,008,400	1,000,000	5,648
67590B-AQ-3	OCTAGON INVESTMENT PARTNERS CLO		10/19/2018	MORGAN STANLEY		892,539	895,000	8,177
67590G-BG-3	OCTAGON INVESTMENT PARTNERS ABS FTST		02/07/2018	CREDIT SUISSE FIRST BOSTON CORP.		875,000	875,000	0
69335P-CV-5	PFS FINANCE COMPANY ABS FTST		04/11/2018	CITIGROUP GLOBAL MARKETS INC		4,419,786	4,420,000	0
69688X-AS-0	PALMER SQUARE CAPITAL MARKETS CLO		02/08/2018	J.P. MORGAN		337,144	335,000	692
69689A-AL-4	PALMER SQUARE CLO		12/27/2018	J.P. MORGAN		1,813,630	1,820,000	7,979
70014L-AA-8	PARK AEROSPACE HOLDING LTD CORPORATE		04/20/2018	MORGAN STANLEY		1,386,525	1,390,000	13,849
709599-BC-7	PENSKE TRUCK LEASING COMPANY LP		06/26/2018	WELLS FARGO		1,049,906	1,050,000	0
745867-AW-1	PULTE GROUP INC CORPORATE		08/13/2018	VARIOUS		561,884	566,000	13,762
74733V-AB-6	QEP RESOURCES INC CORPORATE		04/04/2018	BARCLAYS CAPITAL		957,600	960,000	717
74988L-AA-2	ALM LOAN FUNDING 14-14A:A1R2 CLO		01/18/2018	BNP PARIBAS		350,000	350,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
75888A-AQ-9	REGT7_16-1A ABS FTST		11/21/2018	BNP PARIBAS		2,750,000	2,750,000	0
78355H-KH-1	RYDER SYSTEM CORPORATE		06/14/2018	RBC CAPITAL MARKETS		479,010	480,000	0
82967N-AY-4	SIRIUS XM RADIO INC CORPORATE		04/12/2018	VARIOUS		619,770	640,000	4,745
85208N-AD-2	SPRINT SPECTRUM CO LLC CORPORATE		03/14/2018	GOLDMAN SACHS		360,000	360,000	0
871503-AU-2	SYMANTEC CORPORATE		09/24/2018	CITIGROUP GLOBAL MARKETS INC		2,977,500	3,000,000	67,083
88167A-AL-5	TEVA PHARM FINANCE CORPORATE		09/21/2018	J.P. MORGAN		3,587,500	3,500,000	111,417
88631Y-AA-5	TIAA GLOBAL MARKETS ABS FTST		11/13/2018	CITIGROUP GLOBAL MARKETS INC		2,455,000	2,455,000	0
90331H-NS-8	US BANK NATIONAL ASSOC CORPORATE		05/22/2018	U.S. BANCORP INVESTMENTS, INC		1,270,000	1,270,000	0
90331H-NV-1	US BANK NATIONAL ASSOC CORPORATE		07/19/2018	U.S. BANCORP INVESTMENTS, INC		1,148,850	1,150,000	0
907818-EU-8	UNION PACIFIC CORP CORPORATE		06/05/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		424,611	425,000	0
911365-BD-5	UNITED RENTALS INC CORPORATE		09/21/2018	GOLDMAN SACHS		3,071,250	3,000,000	32,081
92331X-AC-8	VENTURE CDO CLO		10/17/2018	JEFFERIES		5,000,000	5,000,000	0
92343E-AH-5	VERISIGN INC. CORPORATE		09/25/2018	CITIGROUP GLOBAL MARKETS INC		3,056,250	3,000,000	77,000
92915H-AL-7	VOYA CLO		10/23/2018	MIZUHO SECUROTIES USA INC.		2,820,000	2,820,000	0
92939U-AA-4	WEC ENERGY GROUP INC CORPORATE		06/04/2018	J.P. MORGAN		244,900	245,000	0
94989W-AS-6	WFCM_15-C31 CMBS		01/04/2018	VARIOUS		604,344	580,000	418
96328D-BF-0	WHLS_18-1A:A2 ABS FTST		07/17/2018	J.P. MORGAN		399,963	400,000	0
11042T-AA-1	BRITISH AIR 18-1 AA PTT CORPORATE	D	03/14/2018	CITIGROUP GLOBAL MARKETS INC		350,000	350,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						154,155,674	153,401,452	930,873
8399997. Total - Bonds - Part 3						318,455,049	316,544,876	1,179,416
8399998. Total - Bonds - Part 5						237,973,203	236,616,741	438,325
8399999. Total - Bonds						556,428,252	553,161,617	1,617,741
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						556,428,252	XXX	1,617,741

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		1,388,729	1,382,116	1,518,121	1,465,342	0	(7,255)	0	(7,255)	0	1,458,087	0	(69,358)	(69,358)	26,921	11/01/2046
36202E-LJ-6	GOVERNMENT NATIONAL MORTGAGE GNMA		12/20/2018	MBS PAYDOWN		2,725	2,725	2,696	2,717	0	8	0	8	0	2,725	0	0	0	53	12/01/2036
36225B-5M-6	GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/2018	MBS PAYDOWN		3,489	3,489	3,497	3,490	0	(1)	0	(1)	0	3,489	0	0	0	83	06/01/2019
36241K-KV-9	GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/2018	MBS PAYDOWN		6,619	6,619	6,562	6,611	0	8	0	8	0	6,619	0	0	0	188	08/01/2021
36290R-QT-3	GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/2018	MBS PAYDOWN		5,647	5,647	5,577	5,643	0	4	0	4	0	5,647	0	0	0	158	06/01/2033
36291N-DU-2	GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/2018	MBS PAYDOWN		5,120	5,120	5,137	5,122	0	(2)	0	(2)	0	5,120	0	0	0	114	01/01/2021
36291U-AS-4	GOVERNMENT NATIONAL MORTGAGE GNMA		12/01/2018	MBS PAYDOWN		4,545	4,545	4,470	4,534	0	12	0	12	0	4,544	0	0	0	101	12/01/2019
911759-KU-1	HOUSING URBAN DEVELOPMNT AGCY FTST		02/01/2018	MORGAN STANLEY		517,500	500,000	512,844	504,412	0	(128)	0	(128)	0	504,284	0	13,216	13,216	10,381	08/01/2025
912828-2M-1	UNITED STATES TREASURY GOVERNMENT		01/09/2018	VARIOUS		2,001,886	2,000,000	1,999,997	1,999,997	0	0	0	0	0	1,999,997	0	1,888	1,888	5,080	07/31/2019
912828-3B-4	US TREASURY N/B GOVERNMENT		02/07/2018	BARCLAYS CAPITAL		5,004,994	5,000,000	5,001,548	5,001,541	0	(83)	0	(83)	0	5,001,459	0	3,536	3,536	19,235	10/31/2019
912828-3H-1	US TREASURY N/B GOVERNMENT		02/14/2018	VARIOUS		2,532,845	2,550,000	2,544,924	2,544,998	0	303	0	303	0	2,545,301	0	(12,456)	(12,456)	9,343	11/30/2019
912828-MS-6	UNITED STATES TREASURY GOVERNMENT		09/05/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	22,500	02/28/2017
912828-NA-4	UNITED STATES TREASURY GOVERNMENT		09/05/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	9,375	04/30/2017
912828-NK-2	UNITED STATES TREASURY GOVERNMENT		09/05/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	6,250	06/30/2017
912828-PK-0	UNITED STATES TREASURY GOVERNMENT		09/05/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	11,250	11/30/2017
912828-PN-4	UNITED STATES TREASURY GOVERNMENT		01/02/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	7,288	12/31/2017
912828-PT-1	UNITED STATES TREASURY GOVERNMENT		01/31/2018	VARIOUS		300,000	300,000	311,051	300,411	0	(411)	0	(411)	0	300,000	0	0	0	11,813	01/31/2018
912828-PY-0	UNITED STATES TREASURY GOVERNMENT		02/28/2018	VARIOUS		500,000	500,000	518,242	501,323	0	(1,323)	0	(1,323)	0	500,000	0	0	0	20,625	02/28/2018
912828-QG-8	UNITED STATES TREASURY GOVERNMENT		04/30/2018	VARIOUS		680,000	680,000	710,834	683,817	0	(3,817)	0	(3,817)	0	680,000	0	0	0	6,825	04/30/2018
912828-QQ-6	UNITED STATES TREASURY GOVERNMENT		05/31/2018	VARIOUS		1,040,000	1,040,000	1,060,183	1,045,895	0	(5,895)	0	(5,895)	0	1,040,000	0	0	0	40,969	05/31/2018
912828-RH-5	UNITED STATES TREASURY GOVERNMENT		09/30/2018	VARIOUS		1,000,000	1,000,000	1,014,180	1,003,609	0	(3,609)	0	(3,609)	0	1,000,000	0	0	0	41,431	09/30/2018
912828-RM-4	UNITED STATES TREASURY GOVERNMENT		09/05/2018	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,550	10/31/2016
912828-VQ-0	UNITED STATES TREASURY GOVERNMENT		07/31/2018	MATURITY		530,000	530,000	534,922	531,534	0	(1,534)	0	(1,534)	0	530,000	0	0	0	7,288	07/31/2018
0599999. Subtotal - Bonds - U.S. Governments						15,524,099	15,510,261	15,754,785	15,610,996	0	(23,723)	0	(23,723)	0	15,587,272	0	(63,174)	(63,174)	259,821	XXX
13063A-4H-4	CALIFORNIA STATE MUNI		04/01/2018	MATURITY		350,000	350,000	369,184	353,826	0	(3,826)	0	(3,826)	0	350,000	0	0	0	9,625	04/01/2018
246381-KS-5	DELAWARE STATE MUNI		01/10/2018	CITIGROUP GLOBAL MARKETS INC		326,170	263,000	324,810	324,514	0	(191)	0	(191)	0	324,323	0	1,847	1,847	1,023	01/01/2027
373385-AL-7	GEORGIA ST MUNI		01/10/2018	GOLDMAN SACHS		161,004	130,000	163,448	162,979	0	(101)	0	(101)	0	162,879	0	(1,875)	(1,875)	3,142	02/01/2028
373385-AM-5	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		159,491	130,000	162,452	161,999	0	(97)	0	(97)	0	161,902	0	(2,411)	(2,411)	3,142	02/01/2029
373385-AN-3	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		158,774	130,000	161,463	161,026	0	(94)	0	(94)	0	160,932	0	(2,157)	(2,157)	3,142	02/01/2030
373385-AP-8	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		158,062	130,000	160,481	160,059	0	(91)	0	(91)	0	159,969	0	(1,907)	(1,907)	3,142	02/01/2031
373385-AQ-6	GEORGIA ST MUNI		01/10/2018	WELLS FARGO		157,238	130,000	159,870	159,458	0	(89)	0	(89)	0	159,369	0	(2,132)	(2,132)	3,142	02/01/2032
57582P-JQ-4	MASSACHUSETTS ST MUNI		02/02/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		419,819	435,000	400,200	410,958	0	106	0	106	0	411,063	0	8,755	8,755	1,741	05/01/2037
57582R-KK-1	MASSACHUSETTS ST MUNI		01/10/2018	UBS SECURITIES		308,480	250,000	329,403	319,569	0	(207)	0	(207)	0	319,362	0	(10,882)	(10,882)	6,632	07/01/2027
577285-5A-3	MAUI CNTY HAWAII MUNI		09/01/2018	MATURITY		35,000	35,000	39,143	35,980	0	(980)	0	(980)	0	35,000	0	0	0	1,750	09/01/2018
613340-7N-2	MONTGOMERY CNTY MD MUNI		01/10/2018	WELLS FARGO		299,227	240,000	303,012	302,270	0	(177)	0	(177)	0	302,092	0	(2,865)	(2,865)	1,900	10/01/2027
646066-GY-0	NEW JERSEY ST EDL FACS AUTH RE		07/01/2018	MATURITY		45,000	45,000	50,384	45,937	0	(937)	0	(937)	0	45,000	0	0	0	2,250	07/01/2018
646136-Z8-7	NEW JERSEY ST TRANSN TR FD MUNI		01/23/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		295,157	265,000	297,102	291,891	0	(308)	0	(308)	0	291,583	0	3,574	3,574	1,472	06/15/2023
64966M-AL-3	NEW YORK NY MUNI		08/01/2018	MATURITY		900,000	900,000	980,811	921,888	0	(21,888)	0	(21,888)	0	900,000	0	0	0	45,000	08/01/2018
677522-QL-1	OHIO ST MUNI		04/17/2018	GOLDMAN SACHS		182,880	160,000	185,118	183,184	0	(854)	0	(854)	0	182,329	0	551	551	3,733	05/01/2034
68609B-A3-1	OREGON ST FOR PREVIOUS ISSUES MUNI		01/23/2018	GOLDMAN SACHS		168,304	140,000	166,099	164,212	0	(151)	0	(151)	0	164,060	0	4,244	4,244	1,050	06/01/2033
68609B-A4-9	OREGON ST FOR PREVIOUIS ISSUES MUNI		01/23/2018	GOLDMAN SACHS		167,917	140,000	165,278	163,457	0	(146)	0	(146)	0	163,310	0	4,607	4,607	1,050	06/01/2034
70914P-D2-5	PENNSYLVANIA ST MUNI		09/15/2018	MATURITY		230,000	230,000	249,414	236,648	0	(6,648)	0	(6,648)	0	230,000	0	0	0	11,500	09/15/2018
70914P-D7-4	PENNSYLVANIA STATE MUNI		01/23/2018	WELLS FARGO		288,645	250,000	287,845	283,032	0	(358)	0	(358)	0	282,675	0	5,971	5,971	4,513	09/15/2023
70914P-D8-2	PENNSYLVANIA STATE MUNI		06/28/2018	JEFFERIES		272,580	240,000	296,038	287,129	0	(3,278)	0	(3,278)	0	283,851	0	(11,271)	(11,271)	9,467	09/15/2024
76222R-UD-2	RHODE ISLAND ST & PROVIDENCE P		08/01/2018	MATURITY		115,000	115,000	125,616	117,823	0	(2,822)	0	(2,822)	0	115,000	0	0	0	5,750	08/01/2018
801546-QE-5	SANTA CLARA CNTY CA MUNI		01/10/2018	WEDBUSH SECURITIES		162,751	130,000	163,992	163,592	0	(98)	0	(98)	0	163,495	0	(744)	(744)	1,011	08/01/2028
801546-QF-2	SANTA CLARA CNTY CA MUNI		01/10/2018	WEDBUSH SECURITIES		161,311	130,000	162,950	162,563	0	(94)	0	(94)	0	162,469	0	(1,159)	(1,159)	1,011	08/01/2029
801546-QG-0	SANTA CLARA CNTY CA MUNI		01/10/2018	WELLS FARGO		160,197	130,000	161,787	161,415	0	(91)	0	(91)	0	161,326	0	(1,128)	(1,128)	1,011	08/01/2030
801546-QH-8	SANTA CLARA CNTY CA MUNI		01/10/2018	WELLS FARGO		159,571	130,000	160,889	160,530	0	(88)	0	(88)	0	160,442	0	(871)	(871)	1,011	08/01/2031
801546-QJ-4	SANTA CLARA CNTY CA MUNI		01/10/2018	WELLS FARGO		158,948	130,000	159,998	159,649	0	(85)	0	(85)	0	159,564	0	(616)	(616)	1,011	08/01/2032
801546-QK-1	SANTA CLARA CNTY CA MUNI		01/10/2018	MORGAN STANLEY		158,081	130,000	159,238	158,900	0	(83)	0	(83)	0	158,817	0	(736)	(736)	1,011	08/01/2033
914460-QN-3	UNIVERSITY MINN MUNI		12/01/2018	MATURITY		450,000	450,000	471,834	467,045	0	(17,045)	0	(17,045)	0	450,000	0	0	0	22,500	12/01/2018
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,609,607	5,938,000	6,817,859	6,681,533	0	(60,721)	0	(60,721)	0	6,620,812	0	(11,205)	(11,205)	152,732	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
235241-KW-5	DALLAS RAPID TRN SR -TX MUNI		06/28/2018	CITIGROUP GLOBAL MARKETS INC		995,563	980,000	1,084,085	1,033,667	0	(18,620)	0	(18,620)	0	1,015,048	0	(19,486)	(19,486)	29,727	12/01/2043
359900-LH-8	FULTON CNTY GA DEV AUTH REV MUNI FTST		11/01/2018	CALLED SECURITY at 100.000		15,000	15,000	15,903	15,348	0	(347)	0	(347)	0	15,000	0	0	0	990	11/01/2020
414004-7D-7	HARRIS CNTY TEX MUNI		06/28/2018	CITIGROUP GLOBAL MARKETS INC		592,879	590,000	644,593	620,135	0	(9,085)	0	(9,085)	0	611,050	0	(18,171)	(18,171)	27,017	08/15/2047
906347-GX-1	UNION CNTY NJ IMPT AUTH MUNI FTST		04/01/2018	MATURITY		40,000	40,000	39,875	39,987	0	13	0	13	0	40,000	0	0	0	1,058	04/01/2018
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,643,442	1,625,000	1,784,456	1,709,137	0	(28,039)	0	(28,039)	0	1,681,098	0	(37,657)	(37,657)	58,792	XXX
239019-P7-1	DAVIS CNTY UTAH SCH DIST MUNI		01/30/2018	WELLS FARGO		28,871	25,000	30,286	28,775	0	(55)	0	(55)	0	28,720	0	151	151	208	06/01/2023
239019-P8-9	DAVIS CNTY UTAH SCH DIST MUNI		01/30/2018	WELLS FARGO		35,172	30,000	36,740	35,058	0	(62)	0	(62)	0	34,996	0	176	176	250	06/01/2024
25484J-AL-4	DISTRICT COLUMBIA REV MUNI		10/01/2018	CALLED SECURITY at 100.000		500,000	500,000	534,225	515,677	0	(15,677)	0	(15,677)	0	500,000	0	0	0	26,250	04/01/2034
29270C-P9-0	ENERGY NORTHWEST WASH ELEC REV		06/28/2018	JEFFERIES		175,442	150,000	190,514	183,528	0	(2,074)	0	(2,074)	0	181,453	0	(6,012)	(6,012)	7,458	07/01/2025
3128M8-RT-3	FGOLD 30YR GIANY FHLMC		12/01/2018	MBS PAYDOWN		17,766	17,766	19,082	17,869	0	(103)	0	(103)	0	17,766	0	0	0	376	04/01/2041
3128MB-DN-4	FREDDIE MAC FHLMC		12/01/2018	VARIOUS		5,082	5,082	5,158	5,092	0	(10)	0	(10)	0	5,082	0	0	0	166	04/01/2022
3128MJ-Y2-0	FGOLD 30YR GIANY FNMA		12/01/2018	MBS PAYDOWN		119,010	119,010	127,323	119,697	0	(687)	0	(687)	0	119,010	0	0	0	2,495	10/01/2046
3128MJ-Y8-7	FGOLD 30YR GIANY FNMA		12/01/2018	MBS PAYDOWN		107,432	107,432	114,986	108,047	0	(615)	0	(615)	0	107,432	0	0	0	2,240	11/01/2046
3128MM-XB-4	FGOLD 15YR GIANT FHLMC		12/01/2018	MBS PAYDOWN		328,162	328,162	329,188	0	0	(73)	0	(73)	0	328,162	0	0	0	4,673	01/01/2033
3128MM-XF-5	FGOLD 15YR GIANT FHLMC		12/01/2018	MBS PAYDOWN		191,516	191,516	192,084	0	0	(38)	0	(38)	0	191,516	0	0	0	2,678	02/01/2033
312942-F9-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		11,468	11,468	12,080	11,495	0	(28)	0	(28)	0	11,468	0	0	0	176	09/01/2040
3132GK-ZQ-2	FGOLD 30 YR FHLMC		12/01/2018	MBS PAYDOWN		15,438	15,438	16,582	15,526	0	(87)	0	(87)	0	15,438	0	0	0	333	11/01/2041
3132JN-LY-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		88,838	88,838	93,447	89,327	0	(489)	0	(489)	0	88,838	0	0	0	1,829	08/01/2043
3132WF-UP-2	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		35,544	35,544	37,088	35,605	0	(62)	0	(62)	0	35,544	0	0	0	480	08/01/2046
3132WG-GL-5	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		19,815	19,815	21,208	19,867	0	(52)	0	(52)	0	19,815	0	0	0	745	09/01/2046
3132WG-TS-6	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		169,738	169,738	181,672	171,133	0	(1,396)	0	(1,396)	0	169,738	0	0	0	3,985	09/01/2046
3132WH-EE-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		64,420	64,420	64,405	64,420	0	1	0	1	0	64,420	0	0	0	1,082	10/01/2046
3132WH-GW-9	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		11,009	11,009	11,783	11,041	0	(32)	0	(32)	0	11,009	0	0	0	345	09/01/2046
3132XS-LN-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		20,365	20,365	20,993	20,389	0	(24)	0	(24)	0	20,365	0	0	0	295	08/01/2047
3132XT-RX-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		60,826	60,826	62,757	60,910	0	(85)	0	(85)	0	60,826	0	0	0	1,183	10/01/2047
31335A-ZF-8	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		35,851	35,851	35,842	35,850	0	0	0	0	0	35,851	0	0	0	542	10/01/2046
31335B-KG-0	FEDERAL HOME LOAN MTGE CO FHLMC		12/01/2018	MBS PAYDOWN		534,773	534,773	553,218	536,033	0	(1,261)	0	(1,261)	0	534,773	0	0	0	9,325	08/01/2044
3136B1-FP-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		235,513	235,513	238,825	0	0	(125)	0	(125)	0	235,513	0	0	0	4,046	04/01/2047
3137BP-DW-6	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2018	MBS PAYDOWN		230,114	230,114	240,889	230,862	0	(748)	0	(748)	0	230,114	0	0	0	3,761	07/01/2045
3137BP-JX-8	FEDERAL HOME LOAN MTGE CO ABS FTST		12/01/2018	MBS PAYDOWN		233,861	233,861	244,751	234,723	0	(862)	0	(862)	0	233,861	0	0	0	3,733	11/01/2045
3137BS-ZE-6	STRU_AM-9241:PA CMO		12/01/2018	MBS PAYDOWN		243,428	243,428	260,696	244,784	0	(1,356)	0	(1,356)	0	243,428	0	0	0	4,712	03/01/2046
3138AU-RL-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		6,080	6,080	6,409	6,119	0	(39)	0	(39)	0	6,080	0	0	0	112	10/01/2026
3138AW-H2-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		30,062	30,062	31,706	30,158	0	(95)	0	(95)	0	30,062	0	0	0	563	12/01/2041
3138AX-HC-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		15,039	15,039	15,857	15,093	0	(54)	0	(54)	0	15,039	0	0	0	317	11/01/2041
3138E4-F6-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		20,712	20,712	21,845	20,776	0	(64)	0	(64)	0	20,712	0	0	0	432	02/01/2042
3138ED-UL-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		22,611	22,611	23,823	22,661	0	(49)	0	(49)	0	22,611	0	0	0	318	05/01/2042
3138EJ-ZR-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		35,861	35,861	38,220	36,029	0	(168)	0	(168)	0	35,861	0	0	0	636	10/01/2042
3138EK-G7-4	FANNIE MAE FNMA		12/01/2018	MBS PAYDOWN		10,109	10,109	10,778	10,157	0	(48)	0	(48)	0	10,109	0	0	0	197	08/01/2042
3138EL-B3-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		3,913	3,913	4,175	3,931	0	(18)	0	(18)	0	3,913	0	0	0	64	06/01/2043
3138EP-S4-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		13,619	13,619	14,527	13,687	0	(68)	0	(68)	0	13,619	0	0	0	276	07/01/2045
3138EP-WL-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		7,934	7,934	8,507	7,969	0	(35)	0	(35)	0	7,934	0	0	0	160	12/01/2042
3138EQ-HY-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		24,487	24,487	26,117	24,651	0	(165)	0	(165)	0	24,487	0	0	0	476	10/01/2045
3138EQ-ZF-2	FNMA 30 YR POOL FNMA		12/01/2018	MBS PAYDOWN		168,741	168,741	183,928	169,823	0	(1,082)	0	(1,082)	0	168,741	0	0	0	3,557	02/01/2046
3138ER-K8-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		174,839	174,839	187,979	175,715	0	(876)	0	(876)	0	174,839	0	0	0	3,442	10/01/2043
3138ER-LX-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,978	5,978	6,013	5,981	0	(3)	0	(3)	0	5,978	0	0	0	79	11/01/2031
3138ER-VZ-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		5,813	5,813	5,827	5,814	0	(1)	0	(1)	0	5,813	0	0	0	99	12/01/2046
3138ER-WT-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		109,341	109,341	109,376	0	0	(1)	0	(1)	0	109,341	0	0	0	784	01/01/2047
3138ES-BF-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		336,508	336,508	339,295	0	0	(241)	0	(241)	0	336,508	0	0	0	4,685	09/01/2030
3138ET-TP-1	FNMA 30 YR POOL FNMA		12/01/2018	MBS PAYDOWN		155,740	155,740	170,876	156,841	0	(1,100)	0	(1,100)	0	155,740	0	0	0	3,395	07/01/2046
3138LV-CV-3	FED NTL MTG ASSO 30YR		12/01/2018	MBS PAYDOWN		28,770	28,770	30,674	28,898	0	(128)	0	(128)	0	28,770	0	0	0	559	06/01/2042
3138MO-SE-1	FED NTL MTG ASSO FNMA 30YR		12/01/2018	MBS PAYDOWN		21,600	21,600	23,029	21,682	0	(82)	0	(82)	0	21,600	0	0	0	402	07/01/2042
3138W1-4Q-7	FED NTL MTG ASSO 30YR		12/01/2018	MBS PAYDOWN		148,172	148,172	153,392	148,468	0	(296)	0	(296)	0	148,172	0	0	0	2,150	03/01/2043
3138W9-GK-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		100,605	100,605	101,313	0	0	(44)	0	(44)	0	100,605	0	0	0	1,072	08/01/2043

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 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
3138W9-KQ-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		1,933	1,933	1,941	1,933	0	0	0	0	0	1,933	0	0	0	32	08/01/2043
3138WE-AJ-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		8,374	8,374	8,785	8,414	0	(40)	0	(40)	0	8,374	0	0	0	127	02/01/2030
3138WE-AM-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		13,818	13,818	14,506	13,887	0	(69)	0	(69)	0	13,818	0	0	0	229	02/01/2030
3138WH-NT-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		596,418	596,418	641,429	600,048	0	(3,630)	0	(3,630)	0	596,418	0	0	0	12,515	07/01/2046
3138WJ-EQ-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		273,764	273,764	275,400	273,913	0	(149)	0	(149)	0	273,764	0	0	0	3,690	11/01/2031
3138YG-XL-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		7,201	7,201	7,226	7,203	0	(2)	0	(2)	0	7,201	0	0	0	120	04/01/2045
3140EW-3W-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		6,983	6,983	6,975	6,982	0	1	0	1	0	6,983	0	0	0	127	10/01/2046
3140F3-C3-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		6,538	6,538	6,527	6,537	0	1	0	1	0	6,538	0	0	0	140	10/01/2046
3140F5-A4-5	FED NTL MTG ASSO FNMA		06/28/2018	VARIOUS		237,978	244,732	245,315	245,315	0	(35)	0	(35)	0	245,280	0	(7,302)	(7,302)	4,155	11/01/2046
3140FB-6X-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		62,741	62,741	66,123	62,990	0	(249)	0	(249)	0	62,741	0	0	0	1,061	07/01/2045
3140FE-X3-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		13,008	13,008	13,923	13,061	0	(53)	0	(53)	0	13,008	0	0	0	301	10/01/2046
3140FG-5N-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		43,029	43,029	43,316	43,017	0	12	0	12	0	43,029	0	0	0	815	11/01/2046
3140FG-6S-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		34,030	34,030	34,110	34,023	0	8	0	8	0	34,030	0	0	0	568	11/01/2046
3140FG-7G-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		3,469	3,469	3,459	3,468	0	1	0	1	0	3,469	0	0	0	40	11/01/2046
3140FG-DZ-9	FED NTL MTG ASSO FNMA		06/28/2018	VARIOUS		272,632	280,783	281,452	281,452	0	(19)	0	(19)	0	281,433	0	(8,801)	(8,801)	4,839	09/01/2046
3140FK-S3-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		15,557	15,557	15,533	15,555	0	2	0	2	0	15,557	0	0	0	228	11/01/2046
3140H1-VX-5	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		219,363	219,363	224,933	0	0	(144)	0	(144)	0	219,363	0	0	0	2,905	03/01/2048
3140J5-NU-9	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		69,195	69,195	69,360	69,205	0	(10)	0	(10)	0	69,195	0	0	0	1,161	02/01/2047
3140J6-DH-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		23,486	23,486	23,479	0	0	0	0	0	0	23,486	0	0	0	176	08/01/2047
3140J7-K4-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		281,603	281,603	291,372	282,259	0	(656)	0	(656)	0	281,603	0	0	0	4,902	02/01/2045
3140J7-RW-7	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		100,775	100,775	100,381	0	0	24	0	24	0	100,775	0	0	0	1,375	01/01/2048
3140J7-UA-1	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		278,422	278,422	285,730	0	0	(542)	0	(542)	0	278,422	0	0	0	5,080	12/01/2032
3140J7-Z2-4	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		170,446	170,446	175,053	0	0	(326)	0	(326)	0	170,446	0	0	0	2,750	01/01/2033
3140J8-MN-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		171,228	171,227	171,790	0	0	(10)	0	(10)	0	171,228	0	0	0	1,204	07/01/2046
3140J8-UT-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		101,231	101,231	101,539	0	0	(6)	0	(6)	0	101,231	0	0	0	690	10/01/2045
31417A-JK-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		6,978	6,978	7,446	7,008	0	(30)	0	(30)	0	6,978	0	0	0	127	11/01/2041
31417C-JL-0	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		17,564	17,564	18,168	17,610	0	(46)	0	(46)	0	17,564	0	0	0	322	07/01/2042
31417D-F7-3	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		126,533	126,533	125,802	0	0	47	0	47	0	126,533	0	0	0	1,864	10/01/2042
31417E-CS-8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2018	MBS PAYDOWN		21,040	21,040	20,919	0	0	8	0	8	0	21,040	0	0	0	286	12/01/2042
31417G-5W-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		4,442	4,442	4,415	0	0	1	0	1	0	4,442	0	0	0	56	07/01/2043
31418C-SF-2	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		47,432	47,432	47,387	47,428	0	4	0	4	0	47,432	0	0	0	650	12/01/2032
31418C-TD-6	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		437,801	437,801	435,031	0	0	70	0	70	0	437,801	0	0	0	2,752	01/01/2033
31418C-UB-8	FED NTL MTG ASSO FNMA		12/01/2018	MBS PAYDOWN		198,157	198,157	203,529	0	0	(214)	0	(214)	0	198,157	0	0	0	3,377	02/01/2048
495289-SY-7	KING COUNTY SWEER REV MUNI		01/02/2018	CALLED SECURITY at 100.000		50,000	50,000	55,873	50,000	0	0	0	0	0	50,000	0	0	0	1,438	01/01/2043
544525-WJ-3	LOS ANGELES CA DEPT WATER & P MUNI		01/23/2018	MORGAN STANLEY		328,941	280,000	323,014	322,434	0	(68)	0	(68)	0	322,366	0	6,575	6,575	7,933	07/01/2044
544646-4Y-5	LOS ANGELES CALIFORNIA SCHOOL MUNI		06/28/2018	RBC CAPITAL MARKETS		296,088	250,000	320,243	311,664	0	(3,329)	0	(3,329)	0	308,335	0	(12,247)	(12,247)	12,431	07/01/2030
54811G-WS-5	LOWER COLO RIV AUTH TEX TRANSMISSION		05/15/2018	MATURITY		5,000	5,000	5,692	5,070	0	(70)	0	(70)	0	5,000	0	0	0	125	05/15/2018
57582P-Q5-2	MASSACHUSETTS ST MUNI		01/30/2018	VARIOUS		49,975	45,000	52,932	49,744	0	(106)	0	(106)	0	49,638	0	338	338	1,125	08/01/2021
57583U-6R-4	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	GOLDMAN SACHS		277,468	255,000	278,195	273,945	0	(673)	0	(673)	0	273,272	0	4,196	4,196	10,200	07/01/2044
57584X-FS-5	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	RAYMOND JAMES		28,089	25,000	28,158	27,539	0	(88)	0	(88)	0	27,451	0	638	638	847	08/15/2033
57584X-FT-3	MASSACHUSETTS ST DEV FIN AGY R		04/17/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		27,968	25,000	28,047	27,452	0	(85)	0	(85)	0	27,367	0	601	601	847	08/15/2034
57604T-CU-8	MASSACHUSETTS ST TRANSN FD REV		04/17/2018	WELLS FARGO		379,585	335,000	391,843	380,915	0	(1,674)	0	(1,674)	0	379,241	0	344	344	6,421	06/01/2040
592041-WH-6	MET GOVT NASHVILLE & DAVIDSON MUNI		04/17/2018	RAYMOND JAMES		303,551	275,000	302,495	300,869	0	(798)	0	(798)	0	300,072	0	3,479	3,479	11,000	07/01/2046
592112-DF-0	MET GOVT NASHVILLE & DAVIDSON MUNI		01/02/2018	CALLED SECURITY at 100.000		140,000	140,000	147,511	140,000	0	0	0	0	0	140,000	0	0	0	3,500	01/01/2027
59259N-3K-7	METROPOLITAN TRANSN AUTH N Y D		02/02/2018	BARCLAYS CAPITAL		298,979	260,000	300,045	296,752	0	(353)	0	(353)	0	296,399	0	2,580	2,580	2,925	11/15/2036
64990A-GB-5	NEW YORK ST DORM AUTH SALES TA		01/10/2018	MORGAN STANLEY		340,911	280,000	347,676	345,265	0	(194)	0	(194)	0	345,071	0	(4,160)	(4,160)	6,417	03/15/2029
64990A-GC-3	NEW YORK ST DORM AUTH SALES TA		01/10/2018	MORGAN STANLEY		339,366	280,000	342,748	340,312	0	(177)	0	(177)	0	340,134	0	(769)	(769)	6,417	03/15/2030
650116-AV-8	NEW YORK TRANSN DEV CORP SPL MUNI		04/17/2018	WELLS FARGO		1,153,280	1,060,000	1,188,860	1,167,092	0	(4,508)	0	(4,508)	0	1,162,583	0	(9,303)	(9,303)	44,520	01/01/2050
658256-H4-7	NORTH CAROLINA ST MUNI		05/01/2018	MATURITY		250,000	250,000	284,943	253,477	0	(3,477)	0	(3,477)	0	250,000	0	0	0	6,250	05/01/2018
662903-PU-1	NORTH TEX MUN WTR DIST TEX WTR		12/18/2018	MESIROW		34,444	30,000	35,812	34,569	0	(526)	0	(526)	0	34,043	0	401	401	1,953	09/01/2029
736742-YL-5	PORTLAND OREGAN SWR SYS REV MUNI		06/28/2018	J.P. MORGAN		785,351	690,000	859,022	827,228	0	(12,065)	0	(12,065)	0	815,163	0	(29,811)	(29,811)	18,591	06/15/2023
74265L-D4-7	PRIVATE COLLEGES & UNIVS AUTH MUNI		04/17/2018	WELLS FARGO		70,449	65,000	71,761	69,861	0	(207)	0	(207)	0	69,654	0	794	794	1,787	04/01/2044
786107-JR-4	SACRAMENTO CNTY CALIF ARPT SYS REV		07/02/2018	CALLED SECURITY at 100.000		120,000	120,000	128,491	121,450	0	(1,450)	0	(1,450)	0	120,000	0	0	0	6,300	07/01/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
786134-PG-5	SACRAMENTO CNTY CALIF SANTN DI		04/16/2018	CITIGROUP GLOBAL MARKETS INC		143,646	150,000	141,000	141,503	0	124	0	124	0	141,625	0	2,019	2,019	933	12/01/2035
79730C-GH-1	SAN DIEGO CALIF PUB FACS FING MUNI		08/01/2018	MATURITY		750,000	750,000	815,468	768,241	0	(18,242)	0	(18,242)	0	750,000	0	0	0	37,500	08/01/2018
797412-CW-1	SAN DIEGO CNTY CALIF WTR AUTH MUNI		04/17/2018	WELLS FARGO		116,556	100,000	118,224	116,570	0	(531)	0	(531)	0	116,040	0	516	516	2,333	05/01/2035
79771T-KN-6	SAN FRANCISCO CALIF CITY & CNT		06/15/2018	MATURITY		40,000	40,000	44,518	40,783	0	(783)	0	(783)	0	40,000	0	0	0	1,000	06/15/2018
870462-QJ-0	SWEETWATER CALIF UN HIGH SCH DIST		08/01/2018	CALLED SECURITY at 100.000		1,085,000	1,085,000	1,198,220	1,115,850	0	(30,850)	0	(30,850)	0	1,085,000	0	0	0	61,031	08/01/2047
91412G-J3-0	UNIVERSITY CALIF REVS FOR PREVIOUS		02/02/2018	CITIGROUP GLOBAL MARKETS INC		317,962	280,000	319,765	316,309	0	(372)	0	(372)	0	315,938	0	2,025	2,025	3,150	05/15/2046
914367-DJ-3	UNIVERSITY KANS HOSP AUTH HEAL		04/17/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		38,669	35,000	39,170	38,403	0	(117)	0	(117)	0	38,286	0	382	382	1,108	09/01/2045
91802R-BP-3	UTILITY DEBT SECURITIZATION AU		04/17/2018	STIFEL NICOLAUS AND CO		46,209	40,000	47,764	46,329	0	(215)	0	(215)	0	46,113	0	96	96	689	12/15/2034
91802R-BV-0	UTILITY DEBT SECURITIZATION AU		01/24/2018	WELLS FARGO		82,016	70,000	82,580	80,273	0	(81)	0	(81)	0	80,192	0	1,824	1,824	398	12/15/2037
927793-XT-1	VIRGINIA COMWLTH TRANSN BOARD MUNI		04/17/2018	DAVENPORT & COMPANY		171,719	150,000	180,406	171,291	0	(925)	0	(925)	0	170,366	0	1,353	1,353	3,208	05/15/2027
92818F-BG-9	VIRGINIA ST PUB SCH AUTH SPL O		01/10/2018	WELLS FARGO		146,779	120,000	153,136	149,757	0	(91)	0	(91)	0	149,666	0	(2,887)	(2,887)	2,683	02/01/2027
93974D-RP-5	WASHINGTON ST FOR ISSUED DTD MUNI		04/17/2018	UBS SECURITIES		34,027	30,000	34,387	33,522	0	(124)	0	(124)	0	33,398	0	630	630	1,075	08/01/2038
93974D-SQ-2	WASHINGTON ST FOR ISSUED DTD MUNI		04/17/2018	JP MORGAN CHASE BANK		28,624	25,000	29,157	28,330	0	(118)	0	(118)	0	28,212	0	413	413	896	08/01/2033
988516-BE-9	YUMA ARIZ MUN PPTY CORP UTIL S		07/01/2018	MATURITY		20,000	20,000	22,171	20,407	0	(407)	0	(407)	0	20,000	0	0	0	1,000	07/01/2018
3199999. Subtotal - Bonds - U.S. Special Revenues						17,139,809	16,434,576	17,881,169	14,154,675	0	(119,288)	0	(119,288)	0	17,191,569	0	(51,761)	(51,761)	433,836	XXX
00192M-AB-5	ARIFL_17-A: A-2 ABS FTST		12/17/2018	CALLED SECURITY at 100.000		40,114	40,114	40,109	40,110	0	4	0	4	0	40,114	0	0	0	503	04/15/2026
05367A-AE-3	AVIATION CAPITAL GROUP TRUST CORPORATE		01/31/2018	MATURITY		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,313	01/31/2018
097023-AH-8	BOEING CO/THE CORPORATE		02/01/2018	MUFG SECURITIES AMERICAS INC		128,578	100,000	122,520	113,877	0	(158)	0	(158)	0	113,718	0	14,860	14,860	3,754	08/15/2024
110122-AA-6	BRISTOL-MYERS SQUIBB CO CORPORATE		02/01/2018	MESIROW		222,772	186,000	207,104	197,950	0	(188)	0	(188)	0	197,762	0	25,010	25,010	1,847	06/15/2023
120111-BN-8	BUILDING MATERIALS CORP CORPORATE		02/06/2018	VARIOUS		184,625	175,000	175,000	175,000	0	0	0	0	0	175,000	0	9,625	9,625	3,206	10/15/2025
12543P-AK-9	COUNTRYWIDE HOME LOANS CMO		12/26/2018	VARIOUS		1,343	5,000	4,233	1,431	0	(180)	0	(180)	0	1,250	0	93	93	102	02/25/2037
12667F-H6-5	COUNTRYWIDE ALTERNATIVE LOAN T		01/31/2018	VARIOUS		486	486	470	481	0	5	0	5	0	486	0	0	0	2	03/25/2020
165183-AL-8	CFII_17-2A: A1 ABS FTST		12/17/2018	CALLED SECURITY at 100.000		289,267	289,267	289,252	289,252	0	14	0	14	0	289,267	0	0	0	3,520	05/15/2029
166764-BD-1	CHEVRONTEXACO CORP CORPORATE		02/01/2018	WELLS FARGO		20,153	20,000	20,000	20,000	0	0	0	0	0	20,000	0	153	153	144	11/17/2025
17311A-AD-7	CITICORP MORTGAGE SECURITIES, CMO		05/30/2018	VARIOUS		207	207	206	207	0	0	0	0	0	207	0	0	0	3	12/25/2021
20449E-BT-2	COMPASS BANK CORPORATE		02/05/2018	MUFG SECURITIES AMERICAS INC		104,831	100,000	96,210	98,733	0	54	0	54	0	98,787	0	6,044	6,044	1,925	04/01/2020
25470D-AM-1	DISCOVERY COMMUNICATIONS INC CORPORATE		02/01/2018	U.S. BANCORP INVESTMENTS, INC		105,576	105,000	104,802	104,817	0	4	0	4	0	104,821	0	756	756	1,574	03/13/2024
25470X-AL-9	DISH DBS CORP CORPORATE		09/26/2018	BARCLAYS CAPITAL		338,438	375,000	371,250	356,250	15,604	416	0	16,020	0	372,270	0	(33,833)	(33,833)	19,427	03/15/2023
35563P-GG-8	SCRT_18-3:MA CMO		12/01/2018	MBS PAYDOWN		241,256	241,256	239,948	0	0	108	0	108	0	241,256	0	0	0	1,899	08/01/2057
35804G-AK-4	FRESENIUS US FINANCE II INC CORPORATE		02/01/2018	MORGAN STANLEY		41,542	40,000	40,000	40,000	0	0	0	0	0	40,000	0	1,542	1,542	1,000	01/15/2023
36467W-AB-5	GAMESTOP CORP CORPORATE		08/30/2018	GOLDMAN SACHS		10,100	10,000	10,375	10,335	0	(65)	0	(65)	0	10,270	0	(170)	(170)	654	03/15/2021
421946-AH-7	HEALTHCARE REALITY TRUST INC CORPORATE		02/01/2018	WELLS FARGO		378,285	375,000	371,921	373,222	0	29	0	29	0	373,251	0	5,034	5,034	4,297	04/15/2023
459200-GM-7	IBM CORP CORPORATE		10/15/2018	MATURITY		100,000	100,000	113,284	101,840	0	(1,840)	0	(1,840)	0	100,000	0	0	0	7,625	10/15/2018
46647P-AA-4	MORGAN JP&CO INC CORPORATE		01/22/2018	MERRILL LYNCH, PIERCE, FENNER & SMI		88,911	85,000	85,000	85,000	0	0	0	0	0	85,000	0	3,911	3,911	1,529	02/22/2048
58507L-AC-3	MEDTRONIC INC CORPORATE		02/01/2018	WELLS FARGO		583,022	580,000	580,000	580,000	0	0	0	0	0	580,000	0	3,022	3,022	6,693	04/01/2027
61237W-AB-2	MONTEFIORE MEDICAL CENTER CORPORATE		10/22/2018	CALLED SECURITY at 100.000		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	538	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER CORPORATE		10/22/2018	CALLED SECURITY at 100.000		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	217	04/30/2032
63858S-AA-7	BANK OF AMERICA CORP CORPORATE		02/01/2018	MILLENNIUM ADVISORS LLC		126,622	100,000	122,942	114,550	0	(167)	0	(167)	0	114,384	0	12,238	12,238	1,904	11/15/2024
74432Q-AH-8	PRUDENTIAL FINANCIAL INC CORPORATE		02/01/2018	AMHERST SECURITIES		115,308	100,000	86,017	87,827	0	31	0	31	0	87,858	0	27,450	27,450	780	06/13/2035
842587-CV-7	SOUTHERN COMPANY CORPORATE		01/24/2018	SUNTRUST ROBINSON HUMPHREY INC		126,069	130,000	129,529	129,598	0	1	0	1	0	129,599	0	(3,530)	(3,530)	2,406	07/01/2026
857449-AB-8	STATE STREET BANK & TRST CORPORATE		10/15/2018	MATURITY		100,000	100,000	97,615	99,655	0	345	0	345	0	100,000	0	0	0	5,250	10/15/2018
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO		01/22/2018	DEUTSCHE BANK		1,665,765	1,620,000	1,618,769	1,619,025	0	(14)	0	(14)	0	1,619,012	0	46,753	46,753	9,182	06/01/2025
911365-BF-0	UNITED RENTALS NORTH AM CORPORATE		02/01/2018	J.P. MORGAN		67,842	65,000	65,000	65,000	0	0	0	0	0	65,000	0	2,843	2,843	1,688	05/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
11042T-AA-1	BRITISH AIR 18-1 AA PTT CORPORATE	D	12/20/2018	CALLED SECURITY at 100.000		325	325	326	0	0	0	0	0	0	326	0	0	0	8	09/20/2031
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,226,437	5,087,655	5,136,882	4,849,160	15,604	(1,601)	0	14,003	0	5,104,638	0	121,801	121,801	83,990	XXX
8399997. Total - Bonds - Part 4						46,143,394	44,595,492	47,375,151	43,005,501	15,604	(233,372)	0	(217,768)	0	46,185,389	0	(41,996)	(41,996)	989,171	XXX
8399998. Total - Bonds - Part 5						239,029,058	236,616,741	237,973,203	0	0	185,950	0	185,950	0	238,159,153	0	869,905	869,905	1,828,315	XXX
8399999. Total - Bonds						285,172,452	281,212,233	285,348,354	43,005,501	15,604	(47,422)	0	(31,818)	0	284,344,542	0	827,909	827,909	2,817,486	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						285,172,452	XXX	285,348,354	43,005,501	15,604	(47,422)	0	(31,818)	0	284,344,542	0	827,909	827,909	2,817,486	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-3T-5	UNITED STATES TREASURY GOVERNMENT		05/31/2018	VARIOUS	12/18/2018	VARIOUS	58,000,000	57,989,942	57,996,600	58,057,957	0	68,015	0	68,015	0	0	(61,357)	(61,357)	745,035	101,193
912828-4K-3	TREASURY FLOATING RATE NOTE GOVERNMENT		04/30/2018	NOMURA SECURITIES	12/18/2018	J.P. MORGAN	20,000,000	20,003,569	19,989,794	20,029,144	0	25,575	0	25,575	0	0	(39,350)	(39,350)	277,118	1,040
912828-Y5-3	UNITED STATES TREASURY GOVERNMENT		09/27/2018	VARIOUS	12/18/2018	BARCLAYS CAPITAL	10,000,000	9,999,838	9,994,779	9,999,852	0	14	0	14	0	0	(5,073)	(5,073)	88,448	28,094
0599999. Subtotal - Bonds - U.S. Governments							88,000,000	87,993,349	87,981,173	88,086,953	0	93,604	0	93,604	0	0	(105,780)	(105,780)	1,110,601	130,327
3132QL-Q7-1	FEDERAL HOME LOAN MTGE CO FHLMC		12/07/2018	MORGAN STANLEY	12/18/2018	MERRILL LYNCH, PIERCE, FENNER & SMI	7,355,680	7,523,482	7,538,423	7,534,383	0	10,901	0	10,901	0	0	4,040	4,040	14,711	9,808
3132XC-R9-8	FEDERAL HOME LOAN MTGE CO FHLMC		10/30/2018	CITIGROUP GLOBAL MARKETS INC	12/31/2018	VARIOUS	12,916,374	13,047,556	13,149,435	13,045,277	0	(2,279)	0	(2,279)	0	0	104,158	104,158	102,708	43,055
3132XC-SB-2	FEDERAL HOME LOAN MTGE CO FHLMC		10/29/2018	CITIGROUP GLOBAL MARKETS INC	12/07/2018	VARIOUS	3,893,998	3,933,243	3,957,292	3,932,697	0	(546)	0	(546)	0	0	24,595	24,595	31,017	12,980
31335B-RZ-1	FEDERAL HOME LOAN MTGE CO FHLMC		11/13/2018	MORGAN STANLEY	12/07/2018	MORGAN STANLEY	10,646,579	10,460,265	10,609,150	10,460,265	0	0	0	0	0	0	148,886	148,886	12,421	12,421
31335B-YE-0	FEDERAL HOME LOAN MTGE CO FHLMC		11/13/2018	J.P. MORGAN	12/07/2018	J.P. MORGAN	7,081,446	7,319,339	7,381,301	7,319,339	0	0	0	0	0	0	61,963	61,963	10,622	10,622
3138EQ-TZ-5	FED NTL MTG ASSO FNMA		11/13/2018	NOMURA SECURITIES	12/07/2018	J.P. MORGAN	1,507,156	1,556,846	1,570,975	1,556,846	0	0	0	0	0	0	14,130	14,130	2,261	2,261
3138ET-QG-4	FED NTL MTG ASSO FNMA		11/13/2018	J.P. MORGAN	12/07/2018	MORGAN STANLEY	5,147,011	5,055,330	5,128,917	5,055,330	0	0	0	0	0	0	73,586	73,586	6,005	6,005
3138WC-HY-2	FED NTL MTG ASSO FNMA		10/30/2018	BARCLAYS CAPITAL	12/31/2018	VARIOUS	38,295,979	38,690,905	38,957,007	38,680,173	0	(10,733)	0	(10,733)	0	0	276,833	276,833	303,459	127,654
3138WD-JN-2	FED NTL MTG ASSO FNMA 30YR		12/07/2018	MORGAN STANLEY	12/18/2018	CREDIT SUISSE SECURITIES (USA) LLC	6,609,282	6,760,056	6,776,579	6,776,904	0	16,849	0	16,849	0	0	(326)	(326)	13,219	8,812
3140J8-6V-0	FED NTL MTG ASSO FNMA		12/07/2018	MERRILL LYNCH, PIERCE, FENNER & SMI	12/18/2018	MERRILL LYNCH, PIERCE, FENNER & SMI	30,776,448	31,305,418	31,367,932	31,385,145	0	79,727	0	79,727	0	0	(17,213)	(17,213)	61,553	41,035
3140J9-GY-1	FED NTL MTG ASSO FNMA		10/30/2018	BARCLAYS CAPITAL	12/07/2018	VARIOUS	6,913,284	6,984,036	7,036,262	6,981,827	0	(2,209)	0	(2,209)	0	0	54,435	54,435	54,593	23,044
3140J9-HL-8	FED NTL MTG ASSO FNMA		11/13/2018	MORGAN STANLEY	12/07/2018	MORGAN STANLEY	5,573,504	5,469,871	5,553,909	5,469,871	0	0	0	0	0	0	84,038	84,038	6,502	6,502
3199999. Subtotal - Bonds - U.S. Special Revenues							136,716,741	138,106,347	139,027,182	138,198,057	0	91,710	0	91,710	0	0	829,125	829,125	619,071	304,199
20030N-CT-6	COMCAST CORP CORPORATE		10/04/2018	VARIOUS	12/18/2018	BNP PARIBAS	1,350,000	1,346,985	1,359,869	1,346,954	0	(31)	0	(31)	0	0	12,915	12,915	11,672	173
26078J-AB-6	DOWDUPONT CORPORATE		11/14/2018	GOLDMAN SACHS	12/18/2018	MORGAN STANLEY	5,830,000	5,830,000	5,931,967	5,830,000	0	0	0	0	0	0	101,967	101,967	14,981	0
3137FH-Q2-2	FHMS-KC02 CMBS		09/20/2018	MORGAN STANLEY	12/10/2018	WELLS	1,490,000	1,467,462	1,481,153	1,468,087	0	625	0	625	0	0	13,066	13,066	14,227	3,626
31677Q-BM-0	FIFTH THIRD BANK CORPORATE		07/23/2018	MORGAN STANLEY	12/18/2018	DEUTSCHE BANK	1,155,000	1,155,000	1,159,054	1,155,000	0	0	0	0	0	0	4,054	4,054	18,249	0
808513-AX-3	CHARLES SCHWAB CORPORATE		05/17/2018	CREDIT SUISSE FIRST BOSTON CORP.	12/18/2018	MERRILL LYNCH	950,000	949,364	958,655	949,385	0	22	0	22	0	0	9,269	9,269	21,132	0
931142-EK-5	WAL-MART STORES INC CORPORATE		06/20/2018	CITIGROUP GLOBAL MARKETS INC	12/18/2018	J.P. MORGAN	1,125,000	1,124,696	1,130,005	1,124,717	0	20	0	20	0	0	5,289	5,289	18,382	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							11,900,000	11,873,507	12,020,703	11,874,143	0	636	0	636	0	0	146,560	146,560	98,643	3,799
8399998. Total - Bonds							236,616,741	237,973,203	239,029,058	238,159,153	0	185,950	0	185,950	0	0	869,905	869,905	1,828,315	438,325
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								237,973,203	239,029,058	238,159,153	0	185,950	0	185,950	0	0	869,905	869,905	1,828,315	438,325

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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	Knoxville,TN		0.000	0	0	(9,839,773)	XXX
BANK OF NY	WEST PATERSON, NJ		0.000	0	0	118,760	XXX
JP MORGAN CHASE	New York, NY		0.000	0	0	1,571	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	(9,719,442)	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	(9,719,442)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(9,719,442)	XXX

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

1.	January	(4,859,702)	4.	April	(7,034,816)	7.	July	(10,249,315)	10.	October	(7,238,449)
2.	February	(6,706,454)	5.	May	(8,835,147)	8.	August	(8,901,603)	11.	November	(8,334,040)
3.	March	279,702,131	6.	June	(7,280,700)	9.	September	(8,050,576)	12.	December	(9,719,442)

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
	UNITED STATES TREASURY TREAS BILL		12/28/2018	2.255	01/24/2019	69,899,330	0	17,508
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						69,899,330	0	17,508
0599999. Total - U.S. Government Bonds						69,899,330	0	17,508
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
	APPLE INC COMM PAPER		12/19/2018	2.404	01/11/2019	14,990,000	0	13,000
	EATON CORP COMM PAPER		12/19/2018	2.955	01/08/2019	14,991,396	0	15,979
	JP MORGAN CHASE TIME DEPOS		12/31/2018	0.000	01/02/2019	57,654,216	0	0
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						87,635,612	0	28,979
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						87,635,612	0	28,979
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						157,534,942	0	46,487
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						157,534,942	0	46,487
4812C2-23-9	JPMORGAN US TREASURY PLUS MMF		12/31/2018	0.000		20,421,155	0	37,485
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						20,421,155	0	37,485
8899999 - Total Cash Equivalents						177,956,097	0	83,972

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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ	B	DOI,DOI Deposit	1,566,598	1,564,272	0	0
4.	Arkansas AR	B	DOI	300,302	299,157	0	0
5.	California CA	B	DOI	319,974	319,725	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	DOI	1,501,202	1,493,910	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME	B	DOI	600,507	599,142	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE	B	DOI	300,329	299,157	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH	B	DOI Deposit	504,810	506,205	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC			0	0	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	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	320,270	319,542	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX	B	DOI,DOI Deposit,DOI deposit	4,283,203	4,277,034	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	DOI Deposit	524,259	523,130	0	0
48.	Washington WA	B	DOI Deposit	1,047,936	1,046,261	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	11,269,390	11,247,535	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