HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019
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	Vacancy #
Assistant Corporate Secretary	Joseph Matthew Ruschell #	SVP, Chief Actuary	Vanessa Marie Olson

OTHER

Alan James Bailey, VP & Treasurer	Ricky Howard Beavin, Chief Executive Officer	Andrew Joseph Besendorf III #, Appointed Actuary
Courtney Danielle Durall #, Sr Legal Professional & Asst Corp Sec	Jeffrey Carl Fernandez, SVP, Medicare West and MarketPOINT	Christopher Howal Hunter, Segment President, Group Business
Brian Andrew Kane, Executive VP, Finance	Steven Edward McCulley, SVP, Medicare	Sean Joseph O'Reilly, SVP, Enterprise Compliance & 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 Matthew Ruschell # Assistant Corporate Secretary	Alan James Bailey VP & Treasurer

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	31,347,093	2.886	31,347,093	0	31,347,093	2.886
1.02 All other governments	0	0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	10,091,951	0.929	10,091,951	0	10,091,951	0.929
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,469,224	0.780	8,469,224	0	8,469,224	0.780
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	431,207,235	39.706	431,207,235	0	431,207,235	39.706
1.06 Industrial and miscellaneous	332,793,147	30.644	332,793,147	0	332,793,147	30.644
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated Bank loans	0	0.000	0	0	0	0.000
1.11 Total long-term bonds	813,908,651	74.945	813,908,651	0	813,908,651	74.945
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(8,554,969)	(0.788)	(8,554,969)	0	(8,554,969)	(0.788)
6.02 Cash equivalents (Schedule E, Part 2)	280,652,880	25.843	280,652,880	0	280,652,880	25.843
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	272,097,911	25.055	272,097,911	0	272,097,911	25.055
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,086,006,562	100.000	1,086,006,562	0	1,086,006,562	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		506,525,579
2.	Cost of bonds and stocks acquired, Part 3, Column 7		711,824,925
3.	Accrual of discount		171,395
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	1,697,837	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	279,357	1,977,194
5.	Total gain (loss) on disposals, Part 4, Column 19		3,048,700
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		407,100,518
7.	Deduct amortization of premium		2,681,606
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		142,982
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		813,908,651
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		813,908,651

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	31,347,093	31,485,607	31,406,859	30,810,623
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	31,347,093	31,485,607	31,406,859	30,810,623
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	10,091,951	10,309,511	10,918,233	8,880,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	8,469,224	8,671,355	8,820,122	8,110,000
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	431,207,235	443,409,623	432,199,588	420,703,235
Industrial and Miscellaneous, SVO	8.	United States	276,018,571	282,950,958	276,438,740	274,396,118
Identified Funds, Unaffiliated Bank	9.	Canada	474,620	500,954	474,501	475,000
Loans and Hybrid Securities	10.	Other Countries	56,299,957	56,747,228	56,398,179	56,202,449
(unaffiliated)	11.	Totals	332,793,147	340,199,139	333,311,420	331,073,567
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	813,908,651	834,075,234	816,656,222	799,577,426
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	813,908,651	834,075,234	816,656,222	

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	58,465,128	13,378,094	4,526,590	1,295,064	54,648	XXX	77,719,524	7.2	115,014,688	17.3	77,719,524	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	58,465,128	13,378,094	4,526,590	1,295,064	54,648	XXX	77,719,524	7.2	115,014,688	17.3	77,719,524	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	609,139	3,527,266	5,955,546	0	0	XXX	10,091,951	0.9	25,450,116	3.8	10,091,951	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	609,139	3,527,266	5,955,546	0	0	XXX	10,091,951	0.9	25,450,116	3.8	10,091,951	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	464,052	6,390,932	1,614,240	0	0	XXX	8,469,224	0.8	1,771,482	0.3	8,469,224	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	464,052	6,390,932	1,614,240	0	0	XXX	8,469,224	0.8	1,771,482	0.3	8,469,224	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	79,387,106	165,257,139	134,488,855	63,490,984	10,482,218	XXX	453,106,302	42.1	186,879,717	28.1	452,606,480	499,822
5.2 NAIC 2	0	919,248	2,157,922	0	0	XXX	3,077,170	0.3	2,489,187	0.4	3,077,170	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	79,387,106	166,176,387	136,646,777	63,490,984	10,482,218	XXX	456,183,472	42.4	189,368,904	28.5	455,683,650	499,822

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	149,049,675	118,129,298	78,613,231	1,751,028	6,027,137	XXX	353,570,370	32.9	265,510,825	40.0	128,668,244	224,902,126
6.2 NAIC 2	58,318,415	19,183,313	28,132,108	1,401,674	0	XXX	107,035,510	9.9	25,811,909	3.9	43,694,359	63,341,151
6.3 NAIC 3	15,924,109	28,418,335	15,089,809	0	2,139,932	XXX	61,572,186	5.7	40,240,389	6.1	44,588,516	16,983,671
6.4 NAIC 4	0	1,413,958	0	0	0	XXX	1,413,958	0.1	892,209	0.1	940,452	473,506
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	223,292,199	167,144,904	121,835,149	3,152,702	8,167,069	XXX	523,592,024	48.7	332,455,332	50.1	217,891,571	305,700,453
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 287,975,100	306,682,729	225,198,463	66,537,077	16,564,002	0	902,957,371	83.9	XXX	XXX	677,555,424	225,401,947
11.2 NAIC 2	(d) 58,318,415	20,102,561	30,290,030	1,401,674	0	0	110,112,680	10.2	XXX	XXX	46,771,529	63,341,151
11.3 NAIC 3	(d) 15,924,109	28,418,335	15,089,809	0	2,139,932	0	61,572,186	5.7	XXX	XXX	44,588,516	16,983,671
11.4 NAIC 4	(d) 0	1,413,958	0	0	0	0	1,413,958	0.1	XXX	XXX	940,452	473,506
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	362,217,624	356,617,583	270,578,303	67,938,751	18,703,935	0	(b) 1,076,056,195	100.0	XXX	XXX	769,855,921	306,200,275
11.8 Line 11.7 as a % of Col. 7	33.7	33.1	25.1	6.3	1.7	0.0	100.0	XXX	XXX	XXX	71.5	28.5
12. Total Bonds Prior Year												
12.1 NAIC 1	180,419,140	86,097,923	123,649,657	72,847,034	131,613,074	0	XXX	XXX	594,626,828	89.5	594,626,828	0
12.2 NAIC 2	569,760	13,663,295	14,068,041	0	0	0	XXX	XXX	28,301,096	4.3	28,301,096	0
12.3 NAIC 3	0	12,660,311	27,580,078	0	0	0	XXX	XXX	40,240,389	6.1	40,240,389	0
12.4 NAIC 4	0	883,200	0	9,009	0	0	XXX	XXX	892,209	0.1	892,209	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	180,988,900	113,304,729	165,297,776	72,856,043	131,613,074	0	XXX	XXX	(b) 664,060,522	100.0	664,060,522	0
12.8 Line 12.7 as a % of Col. 9	27.3	17.1	24.9	11.0	19.8	0.0	XXX	XXX	100.0	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1	166,502,295	225,342,758	204,298,092	65,415,277	15,997,002	0	677,555,424	63.0	594,626,828	89.5	677,555,424	XXX
13.2 NAIC 2	1,049,970	15,125,561	29,194,325	1,401,674	0	0	46,771,529	4.3	28,301,096	4.3	46,771,529	XXX
13.3 NAIC 3	10,062,050	26,232,000	8,294,466	0	0	0	44,588,516	4.1	40,240,389	6.1	44,588,516	XXX
13.4 NAIC 4	0	940,452	0	0	0	0	940,452	0.1	892,209	0.1	940,452	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	177,614,315	267,640,770	241,786,882	66,816,951	15,997,002	0	769,855,921	71.5	664,060,522	100.0	769,855,921	XXX
13.8 Line 13.7 as a % of Col. 7	23.1	34.8	31.4	8.7	2.1	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	16.5	24.9	22.5	6.2	1.5	0.0	71.5	XXX	XXX	XXX	71.5	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	121,472,805	81,339,971	20,900,371	1,121,800	567,000	0	225,401,947	20.9	0	0.0	XXX	225,401,947
14.2 NAIC 2	57,268,444	4,977,001	1,095,706	0	0	0	63,341,151	5.9	0	0.0	XXX	63,341,151
14.3 NAIC 3	5,862,059	2,186,336	6,795,343	0	2,139,932	0	16,983,671	1.6	0	0.0	XXX	16,983,671
14.4 NAIC 4	0	473,506	0	0	0	0	473,506	0.0	0	0.0	XXX	473,506
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	184,603,309	88,976,813	28,791,420	1,121,800	2,706,932	0	306,200,275	28.5	0	0.0	XXX	306,200,275
14.8 Line 14.7 as a % of Col. 7	60.3	29.1	9.4	0.4	0.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	17.2	8.3	2.7	0.1	0.3	0.0	28.5	XXX	XXX	XXX	XXX	28.5

(a) Includes $ 304,664,028 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 7,307 current 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.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 205,172,099 ; NAIC 2 $ 56,975,446 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	56,016,052	1,574,181	0	0	0	XXX	57,590,233	5.4	114,938,291	17.3	57,590,233	0
1.02 Residential Mortgage-Backed Securities	2,449,076	11,803,913	4,526,590	1,295,064	54,648	XXX	20,129,291	1.9	76,397	0.0	20,129,291	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	58,465,128	13,378,094	4,526,590	1,295,064	54,648	XXX	77,719,524	7.2	115,014,688	17.3	77,719,524	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	609,139	3,527,266	5,955,546	0	0	XXX	10,091,951	0.9	25,450,116	3.8	10,091,951	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	609,139	3,527,266	5,955,546	0	0	XXX	10,091,951	0.9	25,450,116	3.8	10,091,951	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	464,052	6,390,932	1,614,240	0	0	XXX	8,469,224	0.8	1,771,482	0.3	8,469,224	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	464,052	6,390,932	1,614,240	0	0	XXX	8,469,224	0.8	1,771,482	0.3	8,469,224	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	25,843,034	6,417,758	23,914,012	3,156,101	1,975,000	XXX	61,305,905	5.7	29,455,259	4.4	60,806,083	499,822
5.02 Residential Mortgage-Backed Securities	53,523,559	159,081,497	96,589,851	60,172,566	8,507,218	XXX	377,874,692	35.1	159,913,645	24.1	377,874,692	0
5.03 Commercial Mortgage-Backed Securities	20,513	677,132	16,142,914	162,317	0	XXX	17,002,875	1.6	0	0.0	17,002,875	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	79,387,106	166,176,387	136,646,777	63,490,984	10,482,218	XXX	456,183,472	42.4	189,368,904	28.5	455,683,650	499,822
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	212,306,028	72,760,745	94,737,176	2,071,674	8,167,069	XXX	390,042,692	36.2	227,675,287	34.3	192,251,561	197,791,131
6.02 Residential Mortgage-Backed Securities	1,040	2,256	624	3,386	0	XXX	7,307	0.0	4,120,452	0.6	7,307	0
6.03 Commercial Mortgage-Backed Securities	4,136,029	17,327,718	11,723,312	749,196	0	XXX	33,936,255	3.2	16,900,603	2.5	20,778,186	13,158,069
6.04 Other Loan-Backed and Structured Securities	6,849,102	77,054,185	15,374,036	328,446	0	XXX	99,605,769	9.3	83,758,990	12.6	4,854,517	94,751,252
6.05 Totals	223,292,199	167,144,904	121,835,149	3,152,702	8,167,069	XXX	523,592,024	48.7	332,455,332	50.1	217,891,571	305,700,453
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.03 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	295,238,305	90,670,882	126,220,975	5,227,775	10,142,069	XXX	527,500,007	49.0	XXX	XXX	329,209,054	198,290,953
11.02 Residential Mortgage-Backed Securities	55,973,675	170,887,666	101,117,066	61,471,017	8,561,865	XXX	398,011,290	37.0	XXX	XXX	398,011,290	0
11.03 Commercial Mortgage-Backed Securities	4,156,542	18,004,850	27,866,225	911,513	0	XXX	50,939,130	4.7	XXX	XXX	37,781,061	13,158,069
11.04 Other Loan-Backed and Structured Securities	6,849,102	77,054,185	15,374,036	328,446	0	XXX	99,605,769	9.3	XXX	XXX	4,854,517	94,751,252
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.08 Totals	362,217,624	356,617,583	270,578,303	67,938,751	18,703,935	0	1,076,056,195	100.0	XXX	XXX	769,855,921	306,200,275
11.09 Line 11.08 as a % of Col. 7	33.7	33.1	25.1	6.3	1.7	0.0	100.0	XXX	XXX	XXX	71.5	28.5
12. Total Bonds Prior Year												
12.01 Issuer Obligations	180,985,870	108,362,646	104,917,577	2,909,554	2,114,788	XXX	XXX	XXX	399,290,435	60.1	399,290,435	0
12.02 Residential Mortgage-Backed Securities	3,030	22,276	22,377,087	23,963,581	117,744,520	XXX	XXX	XXX	164,110,494	24.7	164,110,494	0
12.03 Commercial Mortgage-Backed Securities	0	0	4,363,788	783,049	11,753,766	XXX	XXX	XXX	16,900,603	2.5	16,900,603	0
12.04 Other Loan-Backed and Structured Securities	0	4,919,807	33,639,324	45,199,859	0	XXX	XXX	XXX	83,758,990	12.6	83,758,990	0
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.08 Totals	180,988,900	113,304,729	165,297,776	72,856,043	131,613,074	0	XXX	XXX	664,060,522	100.0	664,060,522	0
12.09 Line 12.08 as a % of Col. 9	27.3	17.1	24.9	11.0	19.8	0.0	XXX	XXX	100	XXX	100.0	0.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	121,366,323	80,904,084	114,775,735	4,727,775	7,435,137	XXX	329,209,054	30.6	399,290,435	60.1	329,209,054	XXX
13.02 Residential Mortgage-Backed Securities	55,973,675	170,887,666	101,117,066	61,471,017	8,561,865	XXX	398,011,290	37.0	164,110,494	24.7	398,011,290	XXX
13.03 Commercial Mortgage-Backed Securities	174,318	11,094,503	25,894,082	618,159	0	XXX	37,781,061	3.5	16,900,603	2.5	37,781,061	XXX
13.04 Other Loan-Backed and Structured Securities	100,000	4,754,517	0	0	0	XXX	4,854,517	0.5	83,758,990	12.6	4,854,517	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
13.08 Totals	177,614,315	267,640,770	241,786,882	66,816,951	15,997,002	0	769,855,921	71.5	664,060,522	100.0	769,855,921	XXX
13.09 Line 13.08 as a % of Col. 7	23.1	34.8	31.4	8.7	2.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	16.5	24.9	22.5	6.2	1.5	0.0	71.5	XXX	XXX	XXX	71.5	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	173,871,983	9,766,798	11,445,240	500,000	2,706,932	XXX	198,290,953	18.4	0	0.0	XXX	198,290,953
14.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.03 Commercial Mortgage-Backed Securities	3,982,224	6,910,347	1,972,144	293,354	0	XXX	13,158,069	1.2	0	0.0	XXX	13,158,069
14.04 Other Loan-Backed and Structured Securities	6,749,103	72,299,668	15,374,036	328,446	0	XXX	94,751,252	8.8	0	0.0	XXX	94,751,252
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	184,603,309	88,976,813	28,791,420	1,121,800	2,706,932	0	306,200,275	28.5	0	0.0	XXX	306,200,275
14.09 Line 14.08 as a % of Col. 7	60.3	29.1	9.4	0.4	0.9	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	17.2	8.3	2.7	0.1	0.3	0.0	28.5	XXX	XXX	XXX	XXX	28.5

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	0	0	0	0	0
2. Cost of short-term investments acquired	413,670	413,670	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	410,000	410,000	0	0	0
7. Deduct amortization of premium	3,670	3,670	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	177,956,097	157,534,942	20,421,155	0
2. Cost of cash equivalents acquired	19,036,625,150	15,883,716,244	3,152,908,906	0
3. Accrual of discount	7,606,650	7,606,650	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	541	541	0	0
6. Deduct consideration received on disposals	18,941,529,673	15,786,704,947	3,154,824,726	0
7. Deduct amortization of premium	5,885	5,885	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)	280,652,880	262,147,545	18,505,335	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	280,652,880	262,147,545	18,505,335	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 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)	Change in Book/Adjusted Carrying Value 13 Current Year's (Amortization) Accretion	Change in Book/Adjusted Carrying Value 14 Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	Interest 17 Effective Rate of	Interest 18 When Paid	Interest 19 Admitted Amount Due and Accrued	Interest 20 Amount Received During Year	Dates 21 Acquired	Dates 22 Stated Contractual Maturity Date
912828-5G-1	UNITED STATES TREASURY	SD			1	1,513,652	100.9961	1,514,942	1,500,000	1,507,960	0	(5,693)	0	0	2.875	2.225	AO	7,345	21,563	05/23/2019	10/31/2020
912828-5Q-9	UNITED STATES TREASURY	SD			1	1,173,521	100.9883	1,171,464	1,160,000	1,169,262	0	(4,260)	0	0	2.750	1.863	MN	2,789	15,950	08/02/2019	11/30/2020
912828-6D-7	UNITED STATES TREASURY	SD			1	1,575,966	100.9766	1,575,235	1,560,000	1,574,181	0	(1,785)	0	0	2.500	1.706	FA	13,179	0	11/07/2019	02/28/2021
912828-MP-2	UNITED STATES TREASURY	SD			1	538,757	100.2317	531,228	530,000	530,691	0	(5,591)	0	0	3.625	2.545	FA	7,257	19,213	07/19/2018	02/15/2020
912828-ND-8	UNITED STATES TREASURY	SD			1	1,011,484	100.6680	1,002,642	1,000,000	1,002,642	0	(6,979)	0	0	3.500	2.778	MN	4,519	35,000	09/21/2018	05/15/2020
912828-NT-3	UNITED STATES TREASURY	SD			1	325,267	100.6016	326,955	325,000	325,108	0	(159)	0	0	2.625	2.571	FA	3,222	8,531	01/14/2019	08/15/2020
912828-WC-0	UNITED STATES TREASURY	SD			1	3,682,355	100.0820	3,733,059	3,730,000	3,706,374	0	24,019	0	0	1.750	2.527	AO	11,118	65,275	02/20/2019	10/31/2020
912828-Y4-6	UNITED STATES TREASURY	SD			1	1,403,410	100.5664	1,407,930	1,400,000	1,401,585	0	(1,825)	0	0	2.625	2.428	JJ	15,379	18,375	05/07/2019	07/31/2020
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						11,224,413	XXX	11,263,454	11,205,000	11,217,802	0	(2,271)	0	0	XXX	XXX	XXX	64,809	183,906	XXX	XXX
36179U-UJ-9	G2 MA5985 - RMBS			4	1	20,129,750	103.1314	20,164,612	19,552,344	20,076,468	0	(53,281)	0	0	3.500	2.757	MON	57,028	342,166	06/11/2019	06/20/2049
36202E-LJ-6	G2 003929 - RMBS			4	1	19,615	110.6607	21,941	19,828	19,667	0	5	0	0	5.000	5.201	MON	83	991	04/02/2012	12/20/2036
36241K-KV-9	GN 782108 - RMBS			4	1	3,466	101.4816	3,548	3,496	3,487	0	0	0	0	5.500	5.657	MON	16	192	04/02/2012	08/15/2021
36290R-QT-3	GN 615266 - RMBS			4	1	27,394	107.5356	29,831	27,740	27,456	0	(32)	0	0	5.000	5.308	MON	116	1,387	04/02/2012	06/15/2033
36291N-DU-2	GN 632915 - RMBS			4	1	2,222	100.2711	2,221	2,215	2,213	0	(4)	0	0	5.500	5.266	MON	10	122	04/02/2012	01/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						20,182,446	XXX	20,222,153	19,605,623	20,129,291	0	(53,312)	0	0	XXX	XXX	XXX	57,252	344,859	XXX	XXX
0599999. Total - U.S. Government Bonds						31,406,859	XXX	31,485,607	30,810,623	31,347,093	0	(55,584)	0	0	XXX	XXX	XXX	122,061	528,765	XXX	XXX
1099999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063C-S5-0	CALIFORNIA ST			2	1FE	1,255,220	121.7800	1,217,800	1,000,000	1,172,656	0	(23,830)	0	0	5.000	2.200	MS	16,667	50,000	06/03/2016	09/01/2032
13063D-DG-0	CALIFORNIA ST				1FE	96,505	101.0360	101,036	100,000	97,612	0	598	0	0	2.250	2.927	AO	563	2,250	02/09/2018	10/01/2023
246381-ND-5	DELAWARE ST				1FE	494,046	122.4760	502,152	410,000	484,336	0	(9,710)	0	0	5.000	1.837	FA	8,542	8,826	02/21/2019	02/01/2026
373384-ZW-9	GEORGIA ST				1FE	303,058	106.8450	267,113	250,000	266,702	0	(9,418)	0	0	5.000	1.130	AO	3,125	12,500	01/22/2016	10/01/2021
419792-JW-7	HAWAII ST				1FE	40,863	102.9430	36,030	35,000	36,004	0	(1,330)	0	0	5.000	1.140	AO	438	1,750	04/01/2016	10/01/2020
419792-JY-3	HAWAII ST				1FE	49,627	114.2170	45,687	40,000	44,975	0	(1,280)	0	0	5.000	1.570	AO	500	2,000	04/01/2016	10/01/2023
419792-MH-6	HAWAII ST				1FE	155,653	123.9900	148,788	120,000	144,805	0	(3,439)	0	0	5.000	1.740	AO	1,500	6,000	09/30/2016	10/01/2026
419792-MJ-2	HAWAII ST			2	1FE	318,220	123.4260	308,565	250,000	297,747	0	(6,561)	0	0	5.000	1.964	AO	3,125	12,500	11/01/2016	10/01/2027
419792-MK-9	HAWAII ST			2	1FE	153,005	122.8530	147,424	120,000	143,035	0	(3,167)	0	0	5.000	1.950	AO	1,500	6,000	09/30/2016	10/01/2028
56052A-ZD-1	MAINE ST				1FE	156,164	101.5980	142,237	140,000	142,308	0	(5,527)	0	0	5.000	1.010	JD	583	7,000	06/07/2017	06/01/2020
56052A-ZE-9	MAINE ST				1FE	160,901	105.4590	147,643	140,000	147,604	0	(5,308)	0	0	5.000	1.121	JD	583	7,000	06/07/2017	06/01/2021
56052A-ZF-6	MAINE ST				1FE	165,168	109.3000	153,020	140,000	152,485	0	(5,068)	0	0	5.000	1.240	JD	583	7,000	06/07/2017	06/01/2022
574193-GT-9	MARYLAND ST				1FE	63,893	100.6340	55,349	55,000	55,332	0	(2,009)	0	0	5.000	1.310	MS	917	2,750	08/18/2015	03/01/2020
574193-KL-1	MARYLAND ST				1FE	307,450	109.9610	274,903	250,000	273,429	0	(8,850)	0	0	5.000	1.300	FA	5,208	12,500	01/28/2016	08/01/2022
574193-LP-1	MARYLAND ST				1FE	48,925	112.1610	44,864	40,000	43,985	0	(1,216)	0	0	5.000	1.750	MS	667	2,000	10/21/2015	03/01/2023
574193-MP-0	MARYLAND ST				1FE	482,266	105.5170	427,344	405,000	427,528	0	(15,744)	0	0	5.000	1.030	JD	1,688	20,250	06/13/2016	06/01/2021
574193-MU-9	MARYLAND ST			2	1FE	325,218	116.1720	313,664	270,000	304,064	0	(7,316)	0	0	5.000	2.000	JD	1,125	13,500	01/13/2017	06/01/2026
57582R-JS-6	MASSACHUSETTS ST				1FE	311,180	113.4600	283,650	250,000	281,365	0	(8,699)	0	0	5.000	1.320	JJ	6,250	12,500	06/30/2016	07/01/2023
604129-4F-0	MINNESOTA ST				1FE	307,510	109.9610	274,903	250,000	273,363	0	(8,823)	0	0	5.000	1.310	FA	5,208	12,500	01/19/2016	08/01/2022
658256-E6-5	NORTH CAROLINA ST				1FE	92,954	101.2910	81,033	80,000	81,104	0	(3,309)	0	0	5.000	0.830	MN	667	4,000	05/12/2016	05/01/2020
658256-Z4-7	NORTH CAROLINA ST				1FE	83,823	120.2640	78,172	65,000	76,381	0	(1,998)	0	0	5.000	1.611	JD	271	3,250	02/24/2016	06/01/2025
677522-GZ-1	OHIO ST			2	1FE	101,540	119.7820	95,826	80,000	93,225	0	(2,349)	0	0	5.000	1.740	MN	667	4,000	05/12/2016	11/01/2027
677522-HS-6	OHIO ST				1FE	184,961	111.3150	166,973	150,000	165,659	0	(5,169)	0	0	5.000	1.381	JD	333	7,500	02/26/2016	12/15/2022
70914P-D9-0	PENNSYLVANIA (COMMONWEALTH OF)				1FE	300,365	119.9210	287,810	240,000	279,189	0	(6,445)	0	0	5.000	1.960	MS	3,533	12,000	08/09/2016	09/15/2025
70914P-E2-4	PENNSYLVANIA (COMMONWEALTH OF)				1FE	303,881	122.5630	294,151	240,000	283,964	0	(6,066)	0	0	5.000	2.060	MS	3,533	12,000	08/09/2016	09/15/2026
917542-UJ-9	UTAH ST				1FE	235,906	120.4200	228,798	190,000	222,379	0	(5,563)	0	0	5.000	1.738	JJ	4,750	9,500	07/05/2017	07/01/2025
917542-UK-6	UTAH ST				1FE	326,422	123.5430	321,212	260,000	309,279	0	(7,061)	0	0	5.000	1.888	JJ	6,500	13,000	07/05/2017	07/01/2026
928109-T9-8	VIRGINIA ST				1FE	324,922	101.6280	294,721	290,000	294,391	0	(10,493)	0	0	5.000	1.330	JD	1,208	14,500	01/13/2017	06/01/2020
928109-U2-1	VIRGINIA ST				1FE	183,800	105.5610	168,898	160,000	167,881	0	(5,478)	0	0	5.000	1.470	JD	667	8,000	01/13/2017	06/01/2021
928109-U7-0	VIRGINIA ST				1FE	322,240	123.3610	308,403	250,000	299,771	0	(7,289)	0	0	5.000	1.710	JD	1,042	12,500	11/01/2016	06/01/2026
93974D-WZ-7	WASHINGTON ST			2	1FE	651,260	122.8810	614,405	500,000	602,019	0	(14,503)	0	0	5.000	1.710	FA	10,417	25,000	06/29/2016	08/01/2027
93974D-YD-4	WASHINGTON ST			2	1FE	647,515	122.3970	611,985	500,000	599,608	0	(14,122)	0	0	5.000	1.780	FA	10,417	25,000	06/29/2016	08/01/2028
93974D-YE-2	WASHINGTON ST			2	1FE	644,325	121.8970	609,485	500,000	597,549	0	(13,798)	0	0	5.000	1.840	FA	10,417	25,000	06/29/2016	08/01/2029
97705L-6N-2	WISCONSIN ST				1FE	302,690	107.1500	267,875	250,000	267,116	0	(9,191)	0	0	5.000	1.210	MN	2,083	12,500	01/19/2016	11/01/2021
97705M-FT-7	WISCONSIN ST				1FE	289,125	109.0300	272,575	250,000	268,367	0	(7,653)	0	0	5.000	1.770	MN	2,083	12,500	03/10/2017	05/01/2022
97705M-JG-1	WISCONSIN ST				1FE	363,852	118.2350	354,705	300,000	345,131	0	(8,883)	0	0	5.000	1.740	MN	2,500	15,000	10/25/2017	11/01/2024
97705M-KM-6	WISCONSIN ST			2	1FE	363,782	116.2310	360,316	310,000	349,605	0	(6,877)	0	0	5.000	2.431	MN	2,583	15,500	11/16/2017	05/01/2038

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 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
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						10,918,233	XXX	10,309,511	8,880,000	10,091,951	0	(262,944)	0	0	XXX	XXX	XXX	122,442	429,576	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						10,918,233	XXX	10,309,511	8,880,000	10,091,951	0	(262,944)	0	0	XXX	XXX	XXX	122,442	429,576	XXX	XXX
004284-ZJ-7	ACALANES CALIF UN HIGH SCH DIST	@		3	1FE	39,605	16.3480	40,870	250,000	40,982	0	407	0	0	0.000	1.001	N/A	0	0	07/26/2016	08/01/2046
021087-UZ-2	ALPINE UTAH SCH DIST				1FE	183,005	108.5170	162,776	150,000	162,664	0	(5,659)	0	0	5.000	1.110	MS	2,208	7,500	05/03/2016	03/15/2022
094797-Z8-3	BLOOMINGTON MINN INDPT SCH DIST NO 271				1FE	267,452	111.8210	246,006	220,000	241,375	0	(6,681)	0	0	5.000	1.750	FA	4,583	11,000	12/17/2015	02/01/2023
164555-BD-5	CHERRY CREEK COLO SCH DIST NO 005 ARAPAH			2	1FE	166,813	119.3870	167,142	140,000	160,332	0	(3,149)	0	0	5.000	2.370	JD	311	7,000	11/28/2017	12/15/2031
180848-QJ-5	CLARK CNTY NEV				1FE	76,811	103.2370	67,104	65,000	67,149	0	(2,561)	0	0	5.000	1.001	MN	542	3,250	02/18/2016	11/01/2020
181059-UM-6	CLARK CNTY NEV SCH DIST				1FE	427,138	115.7080	399,193	345,000	392,180	0	(10,108)	0	0	5.000	1.791	JD	767	17,250	05/20/2016	06/15/2024
239019-P4-8	DAVIS CNTY UTAH SCH DIST				1FE	29,181	101.6230	25,406	25,000	25,375	0	(897)	0	0	5.000	1.361	JD	104	1,250	08/12/2015	06/01/2020
440673-J6-9	HORRY CNTY S C SCH DIST				1FE	40,222	100.6260	35,219	35,000	35,232	0	(1,404)	0	0	5.000	0.961	MS	583	1,750	04/26/2016	03/01/2020
440673-J7-7	HORRY CNTY S C SCH DIST				1FE	41,343	104.4980	36,574	35,000	36,579	0	(1,342)	0	0	5.000	1.091	MS	583	1,750	04/26/2016	03/01/2021
447025-KC-0	HUNTSVILLE ALA				1FE	200,000	101.0740	202,148	200,000	200,000	0	0	0	0	3.486	3.483	MS	2,324	6,972	04/02/2012	09/01/2020
512462-XA-5	LAKEVILLE MINN INDPT SCH DIST NO 194				1FE	55,447	111.6280	50,233	45,000	49,903	0	(1,544)	0	0	5.000	1.380	FA	938	2,250	04/18/2016	02/01/2023
542433-RC-3	LONG BEACH CALIF UNI SCH DIST			2	1FE	192,831	123.1650	184,748	150,000	178,544	0	(4,026)	0	0	5.000	1.910	FA	3,125	7,500	05/10/2016	08/01/2029
544646-4K-5	LOS ANGELES CALIF UNI SCH DIST				1FE	487,301	120.6570	494,694	410,000	477,476	0	(9,825)	0	0	5.000	1.840	JJ	10,250	10,250	02/21/2019	07/01/2025
54589T-GN-6	LOUDOUN CNTY VA				1FE	483,513	118.5310	485,977	410,000	473,117	0	(10,396)	0	0	5.000	1.720	JD	1,708	20,500	02/21/2019	12/01/2024
592112-PZ-3	METROPOLITAN GOVT NASHVILLE & DAVIDSON C				1FE	271,233	105.7960	238,041	225,000	238,088	0	(8,609)	0	0	5.000	1.080	JJ	5,625	11,250	01/29/2016	07/01/2021
613664-3Q-2	MONTGOMERY CNTY TENN				1FE	298,228	104.8560	262,140	250,000	261,863	0	(9,392)	0	0	5.000	1.160	AO	3,125	12,500	01/19/2016	04/01/2021
643154-DF-1	NEW CANEY TEX INDPT SCH DIST			2	1FE	681,947	117.9050	683,849	580,000	657,663	0	(9,670)	0	0	5.000	2.905	FA	10,956	29,000	06/02/2017	02/15/2047
64966M-EE-5	NEW YORK N Y			1	1FE	1,950,657	99.9150	2,048,258	2,050,000	1,983,103	0	17,463	0	0	1.980	2.946	FA	16,913	40,590	02/09/2018	08/01/2023
677521-YD-2	OHIO STATE				1FE	467,913	113.6520	465,973	410,000	457,151	0	(10,761)	0	0	5.000	1.680	FA	8,542	10,250	02/21/2019	08/01/2023
718814-Q3-3	PHOENIX ARIZ				1FE	151,003	120.3020	144,362	120,000	140,226	0	(3,471)	0	0	5.000	1.770	JJ	3,000	6,000	10/28/2016	07/01/2025
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIST				1FE	472,062	115.5980	473,952	410,000	461,894	0	(10,168)	0	0	5.000	1.800	FA	7,744	10,250	02/25/2019	02/15/2024
860758-RD-5	STILLWATER MINN INDPT SCH DIST NO 834				1FE	28,992	100.3000	25,075	25,000	25,077	0	(914)	0	0	5.000	1.300	FA	521	1,250	08/03/2015	02/01/2020
860758-RF-0	STILLWATER MINN INDPT SCH DIST NO 834				1FE	35,605	108.0500	32,415	30,000	31,885	0	(877)	0	0	5.000	1.910	FA	625	1,500	08/11/2015	02/01/2022
86476P-QZ-4	SUFFOLK CNTY N Y				1FE	125,483	101.2140	111,335	110,000	111,219	0	(3,633)	0	0	5.000	1.640	MN	917	5,500	12/17/2015	05/01/2020
86476P-RB-6	SUFFOLK CNTY N Y				1FE	170,468	108.1870	156,871	145,000	154,724	0	(4,033)	0	0	5.000	2.040	MN	1,208	7,250	12/17/2015	05/01/2022
86476P-RC-4	SUFFOLK CNTY N Y				1FE	195,730	111.4180	183,840	165,000	179,540	0	(4,159)	0	0	5.000	2.240	MN	1,375	8,250	12/17/2015	05/01/2023
86476P-RD-2	SUFFOLK CNTY N Y				1FE	29,991	114.3950	28,599	25,000	27,680	0	(581)	0	0	5.000	2.380	MN	208	1,250	10/21/2015	05/01/2024
882723-SL-4	TEXAS ST				1FE	108,594	106.8450	96,161	90,000	95,851	0	(3,295)	0	0	5.000	1.230	AO	1,125	4,500	01/19/2016	10/01/2021
882724-HY-6	TEXAS ST				1FE	457,277	110.6230	453,554	410,000	446,404	0	(10,873)	0	0	5.000	1.680	AO	5,125	19,931	02/25/2019	10/01/2022
899645-B2-0	TULSA OKLA				1FE	144,125	107.4340	134,293	125,000	132,957	0	(4,064)	0	0	5.000	1.611	JD	521	6,250	02/16/2017	12/01/2021
940157-S8-4	WASHINGTON SUBN SAN DIST MD				1FE	477,650	116.6540	478,281	410,000	467,127	0	(10,523)	0	0	5.000	1.710	JD	1,708	20,500	02/21/2019	06/01/2024
986438-MC-0	YORK CNTY S C				1FE	62,508	112.5360	56,268	50,000	55,866	0	(1,759)	0	0	5.000	1.300	AO	625	2,500	02/19/2016	04/01/2023
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						8,820,122	XXX	8,671,355	8,110,000	8,469,224	0	(136,504)	0	0	XXX	XXX	XXX	97,889	296,743	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						8,820,122	XXX	8,671,355	8,110,000	8,469,224	0	(136,504)	0	0	XXX	XXX	XXX	97,889	296,743	XXX	XXX
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	1,240,906	120.9250	1,239,481	1,025,000	1,240,480	0	(426)	0	0	5.000	2.551	AO	5,694	0	12/20/2019	10/01/2044
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1FE	410,000	100.4440	411,820	410,000	410,000	0	0	0	0	3.477	3.477	AO	1,584	0	11/01/2019	10/01/2043
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV			2	1FE	1,258,149	125.2240	1,258,501	1,005,000	1,257,639	0	(511)	0	0	5.000	2.131	AO	3,769	0	12/20/2019	10/01/2039
13032U-DU-9	CALIFORNIA HEALTH FACS FING AUTH REV			2	1FE	317,593	117.9050	330,134	280,000	312,212	0	(4,140)	0	0	5.000	3.126	MN	1,789	14,000	01/18/2017	11/15/2046
13066Y-SW-0	CALIFORNIA ST DEPT WTR RES PWR SUPPLY RE				1FE	283,474	105.3710	252,890	240,000	252,803	0	(9,512)	0	0	5.000	0.960	MN	2,000	12,000	09/22/2016	05/01/2021
249182-KE-5	DENVER COLO CITY & CNTY ARPT REV				1FE	152,345	103.3620	144,707	140,000	143,728	0	(4,212)	0	0	5.000	1.901	MN	894	7,000	11/30/2017	11/15/2020
249182-KF-2	DENVER COLO CITY & CNTY ARPT REV				1FE	61,197	106.9920	58,846	55,000	58,003	0	(1,562)	0	0	5.000	2.011	MN	351	2,750	11/30/2017	11/15/2021
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV			2	1FE	1,590,047	126.8080	1,591,440	1,255,000	1,589,355	0	(692)	0	0	5.000	1.961	MS	4,706	0	12/20/2019	03/01/2036
359900-LH-8	FULTON CNTY GA DEV AUTH REV				1FE	15,903	103.0380	15,456	15,000	15,108	0	(122)	0	0	6.600	5.698	MN	165	1,238	04/02/2012	11/01/2020
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL			2	1FE	683,921	125.4330	683,610	545,000	683,642	0	(279)	0	0	5.000	2.100	AO	6,661	0	12/20/2019	10/01/2032
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR				1FE	202,920	122.8370	202,681	165,000	202,793	0	(128)	0	0	5.000	1.500	JD	917	0	12/19/2019	12/01/2026
44244C-GK-7	HOUSTON TEX UTIL SYS REV			2	1FE	127,762	122.9600	122,960	100,000	118,672	0	(2,506)	0	0	5.000	2.070	MN	639	5,000	04/05/2016	11/15/2027
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1FE	857,577	102.6380	913,478	890,000	864,015	0	3,469	0	0	2.772	3.263	MS	8,224	24,671	02/07/2018	09/01/2026
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R				1FE	1,032,738	123.0560	1,033,670	840,000	1,032,096	0	(642)	0	0	5.000	1.540	JJ	933	0	12/19/2019	01/01/2027
45506D-ZG-3	INDIANA ST FIN AUTH REV			2	1FE	215,300	123.1170	209,299	170,000	201,539	0	(4,437)	0	0	5.000	1.981	FA	3,542	8,500	10/28/2016	02/01/2027
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1FE	499,989	119.0180	499,876	420,000	499,822	0	(167)	0	0	5.000	2.650	MS	7,000	0	12/20/2019	03/01/2044
544445-AD-1	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1FE	114,678	101.3810	101,381	100,000	101,405	0	(3,764)	0	0	5.000	1.190	MN	639	5,000	05/12/2016	05/15/2020
544445-AE-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1FE	117,595	105.1200	105,120	100,000	104,981	0	(3,583)	0	0	5.000	1.320	MN	639	5,000	05/12/2016	05/15/2021

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 (Amor-tization) 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
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1FE	753,996	125.5790	753,474	600,000	753,667	0	(329)	0	0	5.000	1.990	MN	1,167	0	12/20/2019	05/15/2032
575831-CN-0	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1FE	83,369	117.2420	82,069	70,000	78,163	0	(1,408)	0	0	5.000	2.641	MN	583	3,500	02/25/2016	05/01/2035
57584X-XN-6	MASSACHUSETTS ST DEV FIN AGY REV				1FE	137,748	102.1060	122,527	120,000	122,595	0	(4,792)	0	0	5.000	0.961	JJ	2,767	6,000	10/06/2016	07/15/2020
57584X-XQ-9	MASSACHUSETTS ST DEV FIN AGY REV				1FE	145,721	109.8970	131,876	120,000	131,585	0	(4,478)	0	0	5.000	1.131	JJ	2,767	6,000	10/06/2016	07/15/2022
57584X-XY-2	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	125,775	122.6640	122,664	100,000	117,893	0	(2,533)	0	0	5.000	2.061	JJ	2,306	5,000	10/28/2016	07/15/2030
57584X-XZ-9	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	25,142	122.3480	24,470	20,000	23,565	0	(505)	0	0	5.000	2.071	JJ	461	1,000	10/06/2016	07/15/2031
57584X-YA-3	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	74,768	121.7910	73,075	60,000	70,255	0	(1,445)	0	0	5.000	2.181	JJ	1,383	3,000	10/06/2016	07/15/2033
57584X-YB-1	MASSACHUSETTS ST DEV FIN AGY REV			2	1FE	49,647	121.6340	48,654	40,000	46,704	0	(943)	0	0	5.000	2.231	JJ	922	2,000	10/06/2016	07/15/2034
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1FE	1,260,000	99.9700	1,259,622	1,260,000	1,260,000	0	0	0	0	3.395	3.395	AO	4,872	0	11/07/2019	10/15/2040
591745-X9-0	METROPOLITAN ATLANTA RAPID TRAN AUTH GA			2	1FE	345,828	121.6540	340,631	280,000	325,767	0	(6,461)	0	0	5.000	2.280	JJ	7,000	14,000	10/20/2016	07/01/2030
592041-WF-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			2	1FE	65,322	117.8770	64,832	55,000	61,933	0	(958)	0	0	5.000	2.861	JJ	1,375	2,750	04/07/2016	07/01/2035
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1FE	371,243	125.1670	369,243	295,000	371,101	0	(141)	0	0	5.000	2.230	JJ	574	0	12/20/2019	07/01/2034
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			2	1FE	262,225	120.8990	265,978	220,000	252,968	0	(3,686)	0	0	5.000	2.860	MN	1,406	11,000	06/02/2017	11/15/2042
59259Y-TR-0	METROPOLITAN TRANSN AUTH N Y REV				1FE	251,412	110.6400	243,408	220,000	238,771	0	(6,306)	0	0	5.000	1.930	MN	1,406	11,000	12/20/2017	11/15/2022
59261A-PR-2	METROPOLITAN TRANSN AUTH N Y REV				1FE	804,034	120.1690	805,132	670,000	771,569	0	(16,034)	0	0	5.000	2.231	MN	4,281	33,500	11/22/2017	11/15/2025
59447T-QC-0	MICHIGAN FIN AUTH REV				1FE	201,459	117.6930	200,078	170,000	192,735	0	(4,348)	0	0	5.000	2.120	JD	708	8,500	12/08/2017	12/01/2024
59447T-XV-0	MICHIGAN FIN AUTH REV			1	1FE	2,785,000	98.8540	2,753,084	2,785,000	2,785,000	0	0	0	0	2.954	2.954	JD	2,971	0	12/05/2019	12/01/2030
603827-WS-1	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM				1FE	434,889	124.4070	422,984	340,000	407,251	0	(8,881)	0	0	5.000	1.962	JJ	8,500	17,000	11/01/2016	01/01/2027
603827-WT-9	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	77,558	123.6790	74,207	60,000	72,358	0	(1,639)	0	0	5.000	1.850	JJ	1,500	3,000	09/01/2016	01/01/2028
603827-WU-6	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	109,400	123.0810	104,619	85,000	102,187	0	(2,275)	0	0	5.000	1.901	JJ	2,125	4,250	09/06/2016	01/01/2029
603827-WV-4	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	31,887	122.5440	30,636	25,000	29,859	0	(640)	0	0	5.000	2.010	JJ	625	1,250	09/01/2016	01/01/2030
603827-WW-2	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM			2	1FE	305,670	121.9960	292,790	240,000	286,347	0	(6,103)	0	0	5.000	2.027	JJ	6,000	12,000	09/06/2016	01/01/2031
605360-SD-9	MISSISSIPPI HOSP EQUIP & FACS AUTH REV			2	2FE	299,319	111.7160	301,633	270,000	292,883	0	(2,988)	0	0	5.000	3.560	MS	4,500	13,500	10/18/2017	09/01/2046
60637B-RG-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1FE	127,725	106.3500	138,255	130,000	127,824	0	46	0	0	3.800	3.897	MN	823	5,046	09/12/2018	11/01/2048
646066-QV-5	NEW JERSEY ST EDL FACS AUTH REV				1FE	43,427	113.4600	39,711	35,000	39,188	0	(1,157)	0	0	5.000	1.480	JJ	875	1,750	03/09/2016	07/01/2023
646066-RB-8	NEW JERSEY ST EDL FACS AUTH REV				1FE	34,968	101.9780	30,593	30,000	30,597	0	(1,185)	0	0	5.000	1.001	JJ	750	1,500	03/17/2016	07/01/2020
646066-RC-6	NEW JERSEY ST EDL FACS AUTH REV				1FE	29,908	105.9490	26,487	25,000	26,435	0	(943)	0	0	5.000	1.131	JJ	625	1,250	03/17/2016	07/01/2021
646066-RD-4	NEW JERSEY ST EDL FACS AUTH REV				1FE	36,691	109.6960	32,909	30,000	32,745	0	(1,074)	0	0	5.000	1.271	JJ	750	1,500	03/17/2016	07/01/2022
646066-RE-2	NEW JERSEY ST EDL FACS AUTH REV				1FE	31,077	113.4600	28,365	25,000	28,018	0	(834)	0	0	5.000	1.451	JJ	625	1,250	03/17/2016	07/01/2023
646066-RG-7	NEW JERSEY ST EDL FACS AUTH REV				1FE	63,854	120.3610	60,181	50,000	58,512	0	(1,462)	0	0	5.000	1.741	JJ	1,250	2,500	03/17/2016	07/01/2025
646066-RH-5	NEW JERSEY ST EDL FACS AUTH REV				1FE	12,936	123.4720	12,347	10,000	11,927	0	(277)	0	0	5.000	1.841	JJ	250	500	03/17/2016	07/01/2026
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH			2	2FE	1,620,281	116.6450	1,621,366	1,390,000	1,619,847	0	(435)	0	0	5.000	3.060	JD	2,510	0	12/20/2019	12/15/2039
646136-Z5-3	NEW JERSEY ST TRANSN TR FD AUTH				1FE	130,837	101.6400	121,968	120,000	121,408	0	(3,059)	0	0	5.000	2.382	JD	267	6,000	10/27/2016	06/15/2020
646136-Z6-1	NEW JERSEY ST TRANSN TR FD AUTH				1FE	82,854	105.2520	78,939	75,000	77,571	0	(1,717)	0	0	5.000	2.581	JD	167	3,750	10/27/2016	06/15/2021
646136-Z7-9	NEW JERSEY ST TRANSN TR FD AUTH				1FE	72,493	108.4840	70,515	65,000	68,413	0	(1,329)	0	0	5.000	2.771	JD	144	3,250	10/27/2016	06/15/2022
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV			2	1FE	1,021,188	122.1930	1,020,312	835,000	1,020,716	0	(472)	0	0	5.000	1.980	JJ	20,875	0	12/19/2019	01/01/2037
647310-W8-0	NEW MEXICO ST SEVERANCE TAX				1FE	317,578	122.5630	306,408	250,000	296,841	0	(6,704)	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			2	1FE	500,000	102.3260	511,630	500,000	500,000	0	0	0	0	3.250	3.250	MN	2,708	16,250	06/22/2016	11/01/2041
64990E-3Z-8	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	270,328	118.5090	272,571	230,000	260,092	0	(4,074)	0	0	5.000	2.820	FA	4,344	11,500	06/02/2017	02/15/2039
64990E-5N-3	NEW YORK STATE DORMITORY AUTHORITY				1FE	150,068	118.8080	142,570	120,000	139,023	0	(3,519)	0	0	5.000	1.751	FA	2,267	6,000	10/07/2016	02/15/2025
64990E-5P-8	NEW YORK STATE DORMITORY AUTHORITY				1FE	176,767	121.6910	170,367	140,000	164,876	0	(3,794)	0	0	5.000	1.911	FA	2,644	7,000	10/07/2016	02/15/2026
64990E-QB-6	NEW YORK STATE DORMITORY AUTHORITY				1FE	474,842	115.7680	474,649	410,000	464,297	0	(10,544)	0	0	5.000	1.720	MS	6,036	20,500	02/21/2019	03/15/2024
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY			2	1FE	439,109	127.1590	438,699	345,000	438,933	0	(176)	0	0	5.000	1.860	JJ	2,875	0	12/20/2019	07/01/2036
64990G-WW-8	NEW YORK STATE DORMITORY AUTHORITY			1	1FE	555,000	99.1440	550,249	555,000	555,000	0	0	0	0	3.142	3.142	JJ	1,356	0	11/22/2019	07/01/2043
650035-7C-6	NEW YORK ST URBAN DEV CORP REV			1	1FE	296,769	104.2220	312,666	300,000	297,563	0	435	0	0	2.980	3.151	MS	2,632	8,940	02/06/2018	03/15/2025
650035-7D-4	NEW YORK ST URBAN DEV CORP REV			1	1FE	296,595	104.7210	314,163	300,000	297,315	0	395	0	0	3.070	3.230	MS	2,712	9,210	02/06/2018	03/15/2026
650116-AL-0	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2FE	40,601	112.3360	39,318	35,000	38,271	0	(673)	0	0	5.000	2.776	JJ	875	1,750	05/19/2016	07/01/2034
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2FE	229,884	111.4120	222,824	200,000	217,597	0	(3,610)	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 FAC REV			2	2FE	689,621	111.1550	694,719	625,000	663,381	0	(7,778)	0	0	5.000	3.509	JJ	15,625	31,250	01/04/2017	07/01/2046
67765Q-HM-1	OHIO ST WTR DEV AUTH REV			2	1FE	428,699	126.3710	429,661	340,000	428,524	0	(176)	0	0	5.000	2.080	JD	1,983	0	12/20/2019	12/01/2039
678657-KS-5	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW			2	1FE	464,280	113.2760	464,432	410,000	454,015	0	(10,265)	0	0	5.000	1.820	JJ	10,250	10,250	02/21/2019	07/01/2026
68607V-M9-3	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE				1FE	475,170	116.0570	475,834	410,000	464,684	0	(10,486)	0	0	5.000	1.730	AO	5,125	20,500	02/21/2019	04/01/2024
717817-UJ-7	PHILADELPHIA PA ARPT REV			2	1FE	185,920	118.6760	189,882	160,000	181,004	0	(2,459)	0	0	5.000	3.030	JJ	4,000	8,000	12/15/2017	07/01/2036
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA			2	1FE	344,299	122.9860	344,361	280,000	344,167	0	(133)	0	0	5.000	2.300	JJ	1,011	0	12/20/2019	07/01/2037
73358W-3U-6	PORT AUTH N Y & N J			2	1FE	1,002,096	124.5240	1,002,418	805,000	1,001,653	0	(443)	0	0	5.000	2.220	MN	3,131	0	12/19/2019	11/01/2035
735389-A9-9	PORT SEATTLE WASH REV				1FE	141,535	111.7640	134,117	120,000	132,853	0	(3,722)	0	0	5.000	1.681	MN	1,000	6,000	07/26/2017	05/01/2023
735389-B2-3	PORT SEATTLE WASH REV				1FE	179,606	114.8930	172,340	150,000	169,577	0	(4,304)	0	0	5.000	1.851	MN	1,250	7,500	07/26/2017	05/01/2024

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	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
735389-B3-1	PORT SEATTLE WASH REV				1FE	205,647	117.9460	200,508	170,000	195,293	0	(4,448)	0	0	5.000	2.041	MN	1,417	8,500	07/26/2017	05/01/2025
735389-B4-9	PORT SEATTLE WASH REV				1FE	73,064	120.4690	72,281	60,000	69,761	0	(1,420)	0	0	5.000	2.231	MN	500	3,000	07/26/2017	05/01/2026
735389-ZJ-0	PORT SEATTLE WASH REV				1FE	104,084	108.3550	97,520	90,000	97,125	0	(2,981)	0	0	5.000	1.531	MN	750	4,500	07/26/2017	05/01/2022
735389-ZL-5	PORT SEATTLE WASH REV				1FE	227,500	114.8930	218,297	190,000	214,797	0	(5,451)	0	0	5.000	1.851	MN	1,583	9,500	07/26/2017	05/01/2024
736742-WL-7	PORTLAND ORE SWR SYS REV				1FE	240,272	105.5320	211,064	200,000	210,923	0	(7,627)	0	0	5.000	1.100	JD	833	10,000	01/28/2016	06/01/2021
79574C-CK-7	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ				1FE	160,930	121.8930	158,461	130,000	153,312	0	(3,644)	0	0	5.000	1.830	JJ	3,250	6,500	11/09/2017	01/01/2026
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV			2	1FE	286,603	124.6660	286,732	230,000	286,485	0	(118)	0	0	5.000	2.130	JJ	831	0	12/20/2019	07/01/2032
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1FE	1,016,028	122.4380	1,016,235	830,000	1,015,638	0	(390)	0	0	5.000	2.320	MN	6,917	0	12/20/2019	05/01/2038
847113-CB-1	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1FE	190,000	103.6380	196,912	190,000	190,000	0	0	0	0	3.458	3.457	AO	1,387	6,570	12/15/2017	04/15/2025
847113-CC-9	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1FE	410,000	104.1270	426,921	410,000	410,000	0	0	0	0	3.558	3.557	AO	3,080	14,588	12/15/2017	04/15/2026
847113-CD-7	SPARTANBURG S C REGL HEALTH SVCS INC HOS			1	1FE	150,000	104.5540	156,831	150,000	150,000	0	0	0	0	3.658	3.657	AO	1,158	5,487	12/15/2017	04/15/2027
880443-HZ-2	TENNESSEE ENERGY ACQUISITION CORP GAS RE			1	1FE	196,065	107.0390	192,670	180,000	189,998	0	(2,857)	0	0	4.000	2.260	MN	1,200	7,200	10/27/2017	05/01/2048
882667-AJ-7	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2FE	80,968	112.2140	78,550	70,000	77,225	0	(1,080)	0	0	5.000	3.101	JD	10	3,500	05/19/2016	12/31/2040
882667-AK-4	TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			1,2	2FE	80,030	111.4410	78,009	70,000	76,621	0	(988)	0	0	5.000	3.251	JD	10	3,500	05/19/2016	12/31/2045
88283L-HY-5	TEXAS TRANSN COMMN ST HWY FD REV				1FE	52,116	100.9570	45,431	45,000	45,381	0	(1,521)	0	0	5.000	1.570	AO	563	2,250	06/08/2015	04/01/2020
89978K-AW-6	TUOLUMNE WIND PROJ AUTH CALIF REV				1FE	169,602	100.0000	150,000	150,000	150,000	0	(6,107)	0	0	5.000	0.901	JJ	3,750	7,500	09/23/2016	01/01/2020
89978K-AX-4	TUOLUMNE WIND PROJ AUTH CALIF REV				1FE	349,707	104.1010	312,303	300,000	311,908	0	(11,790)	0	0	5.000	1.001	JJ	7,500	15,000	09/23/2016	01/01/2021
914402-3P-5	UNIVERSITY MD SYS AUXILIARY FAC & TUITIO			2	1FE	69,822	122.1190	67,165	55,000	64,539	0	(1,419)	0	0	5.000	2.030	AO	688	2,750	02/26/2016	04/01/2027
914402-3Q-3	UNIVERSITY MD SYS AUXILIARY FAC & TUITIO			2	1FE	63,007	121.6000	60,800	50,000	58,384	0	(1,243)	0	0	5.000	2.120	AO	625	2,500	02/26/2016	04/01/2028
914402-4H-2	UNIVERSITY MD SYS AUXILIARY FAC & TUITIO				1FE	63,444	119.2070	59,604	50,000	58,032	0	(1,449)	0	0	5.000	1.780	AO	625	2,500	02/26/2016	04/01/2025
915137-4C-4	UNIVERSITY TEX UNIV REVS				1FE	601,365	106.2810	531,405	500,000	530,263	0	(18,360)	0	0	5.000	1.220	FA	9,444	25,000	01/19/2016	08/15/2021
91514A-DE-2	UNIVERSITY TEX UNIV REVS			1	1FE	160,000	113.1930	181,109	160,000	160,000	0	0	0	0	3.852	3.852	FA	2,328	6,163	01/07/2016	08/15/2046
927781-8B-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R				1FE	461,857	111.8210	458,466	410,000	451,002	0	(10,854)	0	0	5.000	1.660	FA	8,542	10,250	02/25/2019	02/01/2023
927781-WH-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R				1FE	64,540	102.5940	56,427	55,000	56,335	0	(1,990)	0	0	5.000	1.320	MS	917	2,750	10/07/2015	09/01/2020
92778V-BR-8	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R				1FE	92,465	100.3050	80,244	80,000	80,242	0	(2,852)	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 OBLIG PRINC				1FE	30,427	109.9610	27,490	25,000	27,297	0	(866)	0	0	5.000	1.369	FA	521	1,250	03/30/2016	08/01/2022
92817T-GC-4	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC				1FE	30,959	113.6900	28,423	25,000	28,024	0	(814)	0	0	5.000	1.519	FA	521	1,250	03/30/2016	08/01/2023
92817T-GD-2	VIRGINIA ST PUB SCH AUTH SPL OBLIG PRINC				1FE	69,077	117.2470	64,486	55,000	63,052	0	(1,675)	0	0	5.000	1.669	FA	1,146	2,750	03/30/2016	08/01/2024
92818F-BB-0	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	130,187	108.1140	118,925	110,000	118,221	0	(3,860)	0	0	5.000	1.351	FA	2,292	5,500	11/01/2016	02/01/2022
92818F-BC-8	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	169,385	111.8530	156,594	140,000	154,889	0	(4,681)	0	0	5.000	1.461	FA	2,917	7,000	11/01/2016	02/01/2023
92818F-BE-4	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	212,590	118.8320	202,014	170,000	197,027	0	(5,039)	0	0	5.000	1.721	FA	3,542	8,500	11/01/2016	02/01/2025
92818F-BF-1	VIRGINIA ST PUB SCH AUTH SPL OBLIG MONTG				1FE	189,897	121.9510	182,927	150,000	177,063	0	(4,160)	0	0	5.000	1.851	FA	3,125	7,500	11/01/2016	02/01/2026
92818H-DZ-1	VIRGINIA ST PUB SCH AUTH SCH FING				1FE	183,684	110.0680	165,102	150,000	164,337	0	(5,422)	0	0	5.000	1.231	FA	3,125	7,500	05/03/2016	08/01/2022
93974E-BS-4	WASHINGTON ST			2	1FE	1,082,902	125.3780	1,084,520	865,000	1,082,444	0	(458)	0	0	5.000	2.050	JD	3,604	0	12/20/2019	06/01/2038
956622-K3-7	WEST VIRGINIA ST HOSP FIN AUTH HOSP REV				1FE	288,277	117.9600	271,308	230,000	266,394	0	(6,328)	0	0	5.000	1.910	JD	958	11,500	05/06/2016	06/01/2025
95737T-CD-6	WESTCHESTER CNTY N Y LOC DEV CORP REV			2	2FE	94,789	112.0530	95,245	85,000	91,346	0	(961)	0	0	5.000	3.570	MN	708	4,250	03/24/2016	11/01/2046
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						37,201,801	XXX	36,799,837	32,195,000	36,329,668	0	(318,884)	0	0	XXX	XXX	XXX	305,360	679,362	XXX	XXX
3128MB-DN-4	FH G12609 - RMBS			4	1	4,679	103.0213	4,750	4,610	4,623	0	(12)	0	0	5.500	5.019	MON	21	254	04/02/2012	04/01/2022
3128MJ-3H-1	FH G08799 - RMBS			4	1	1,047,522	101.8892	1,070,196	1,050,353	1,047,517	0	(5)	0	0	3.000	3.044	MON	2,626	23,633	03/28/2019	02/01/2048
3128MJ-3M-0	FH G08803 - RMBS			4	1	1,411,658	102.1297	1,444,826	1,414,698	1,411,678	0	20	0	0	3.000	3.037	MON	3,537	31,831	03/28/2019	03/01/2048
3128MJ-4G-2	FH G08822 - RMBS			4	1	722,943	101.8560	737,946	724,500	722,932	0	(12)	0	0	3.000	3.037	MON	1,811	16,301	03/28/2019	07/01/2048
3128MJ-6M-7	FH G08875 - RMBS			4	1	103,806	101.5418	105,633	104,029	103,797	0	(8)	0	0	3.000	3.038	MON	260	2,341	03/28/2019	03/01/2049
3128MJ-6S-4	FH G08880 - RMBS			4	1	632,255	101.6051	643,787	633,617	632,211	0	(44)	0	0	3.000	3.037	MON	1,584	14,256	03/28/2019	04/01/2049
3128MJ-Y2-0	FH G08728 - RMBS			4	1	588,075	105.5100	579,965	549,678	585,942	0	101	0	0	4.000	2.586	MON	1,832	21,987	11/09/2016	10/01/2046
3128MJ-Y6-1	FH G08732 - RMBS			4	1	821,417	102.4824	842,005	821,610	821,427	0	10	0	0	3.000	3.002	MON	2,054	18,486	03/26/2019	11/01/2046
3128MJ-Y8-7	FH G08734 - RMBS			4	1	533,378	105.5049	525,772	498,339	531,869	0	522	0	0	4.000	2.560	MON	1,661	19,934	11/09/2016	11/01/2046
3128MJ-ZM-5	FH G08747 - RMBS			4	1	559,043	102.4811	573,093	559,218	559,042	0	(1)	0	0	3.000	3.004	MON	1,398	12,582	03/27/2019	02/01/2047
3128MJ-ZW-3	FH G08756 - RMBS			4	1	2,553,383	102.4538	2,612,975	2,550,394	2,553,356	0	(27)	0	0	3.000	2.977	MON	6,376	57,384	03/27/2019	04/01/2047
3128MM-XB-4	FH G18673 - RMBS			4	1	2,433,805	102.8429	2,495,198	2,426,223	2,432,885	0	(524)	0	0	3.000	2.912	MON	6,066	72,850	02/01/2018	01/01/2033
3128MM-XF-5	FH G18677 - RMBS			4	1	1,532,524	102.8432	1,571,432	1,527,988	1,531,854	0	(435)	0	0	3.000	2.908	MON	3,820	45,840	02/01/2018	02/01/2033
312942-F9-1	FH A93792 - RMBS			4	1	114,309	105.4488	114,423	108,510	113,767	0	(87)	0	0	3.500	2.570	MON	316	3,798	11/08/2016	09/01/2040
31329N-J7-4	FH ZA4786 - RMBS			4	1	4,673,668	102.9460	4,673,343	4,539,608	4,674,899	0	1,230	0	0	3.000	2.496	MON	11,349	0	12/23/2019	12/01/2046
3132D5-3H-3	FH SB8000 - RMBS			4	1	1,874,951	102.5499	1,884,842	1,837,976	1,874,013	0	(937)	0	0	3.000	2.396	MON	4,595	27,570	06/27/2019	07/01/2034
3132D5-4K-5	FH SB8026 - RMBS			4	1	5,037,500	100.9167	5,045,837	5,000,000	5,037,422	0	(78)	0	0	2.500	2.334	MON	10,417	0	12/12/2019	01/01/2035
3132DV-KU-8	FH SD7507 - RMBS			4	1	4,188,501	102.9448	4,198,675	4,078,571	4,188,630	0	130	0	0	3.000	2.525	MON	10,196	0	12/23/2019	11/01/2049
3132DV-KV-6	FH SD7508 - RMBS			4	1	1,221,438	105.2818	1,224,443	1,163,015	1,221,613	0	175	0	0	3.500	2.169	MON	3,392	0	12/24/2019	10/01/2049

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
3132DV-KW-4	FH SD7509 - RMBS			4	1	12,971,112	102.6359	12,982,189	12,648,776	12,970,083	0	(1,030)	0	0	3.000	2.551	MON	31,622	0	12/23/2019	11/01/2049
3132FC-EB-7	FH Z40130 - RMBS			4	1	3,892,362	103.2463	4,061,556	3,933,852	3,892,495	0	133	0	0	3.000	3.182	MON	9,835	88,512	02/19/2019	01/01/2046
3132JN-LY-1	FH Q21243 - RMBS			4	1	306,407	105.3713	306,942	291,296	305,132	0	(243)	0	0	3.500	2.623	MON	850	10,195	11/08/2016	08/01/2043
3132L5-L9-2	FH V80352 - RMBS			4	1	1,860,858	103.2499	1,941,815	1,880,694	1,861,057	0	198	0	0	3.000	3.179	MON	4,702	42,316	02/19/2019	09/01/2043
3132L9-WV-3	FH V84260 - RMBS			4	1	1,784,531	104.9535	1,864,769	1,776,757	1,784,157	0	(374)	0	0	3.500	3.397	MON	5,182	46,640	03/05/2019	06/01/2048
3132WF-UP-2	FH Q42389 - RMBS			4	1	356,611	102.6987	350,988	341,765	355,074	0	(518)	0	0	3.000	2.360	MON	854	10,253	08/09/2016	08/01/2046
3132WG-GL-5	FH Q42902 - RMBS			4	1	132,331	105.3680	130,275	123,638	131,595	0	(229)	0	0	4.000	2.625	MON	412	4,946	11/09/2016	09/01/2046
3132WG-TS-6	FH Q43260 - RMBS			4	1	556,015	105.5035	548,079	519,488	550,709	0	(3,172)	0	0	4.000	2.707	MON	1,732	20,780	11/09/2016	09/01/2046
3132WH-EE-1	FH Q43732 - RMBS			4	1	966,079	102.6060	991,487	966,305	966,055	0	(38)	0	0	3.000	3.003	MON	2,416	28,989	11/29/2016	10/01/2046
3132WH-GW-9	FH Q43812 - RMBS			4	1	31,145	104.0490	30,277	29,099	31,399	0	374	0	0	4.000	2.296	MON	97	1,164	11/09/2016	09/01/2046
3132XC-R3-1	FH G67706 - RMBS			4	1	2,548,400	105.8606	2,633,961	2,488,141	2,547,631	0	(770)	0	0	3.500	3.011	MON	7,257	65,314	03/26/2019	12/01/2047
3132XS-LN-8	FH Q50332 - RMBS			4	1	220,185	104.8976	224,063	213,601	219,608	0	(369)	0	0	3.500	2.927	MON	623	7,476	11/02/2017	08/01/2047
3132XT-RX-8	FH Q51401 - RMBS			4	1	694,453	104.8220	705,533	673,077	693,930	0	149	0	0	3.500	2.874	MON	1,963	23,558	11/02/2017	10/01/2047
3132XV-UZ-4	FH Q53299 - RMBS			4	1	761,161	102.1304	779,050	762,799	761,168	0	7	0	0	3.000	3.035	MON	1,907	17,163	03/28/2019	01/01/2048
3132Y0-NH-9	FH Q56691 - RMBS			4	1	223,917	101.8055	228,450	224,399	223,913	0	(3)	0	0	3.000	3.037	MON	561	5,049	03/28/2019	05/01/2048
31335A-NJ-3	FH G60393 - RMBS			4	1	12,311,356	105.4144	12,849,444	12,189,461	12,312,375	0	1,019	0	0	3.500	3.297	MON	35,553	319,973	02/19/2019	01/01/2046
31335A-ZF-8	FH G60742 - RMBS			4	1	500,926	102.6059	514,100	501,043	500,908	0	(25)	0	0	3.000	3.003	MON	1,253	15,031	11/29/2016	10/01/2046
31335B-KG-0	FH G61195 - RMBS			4	1	3,690,626	105.4193	3,760,911	3,567,572	3,682,776	0	(3,399)	0	0	3.500	2.900	MON	10,405	124,929	11/02/2017	08/01/2044
31335B-RZ-1	FH G61404 - RMBS			4	1	4,855,518	107.2319	5,150,331	4,802,986	4,853,682	0	(1,837)	0	0	3.500	3.297	MON	14,009	154,096	01/07/2019	08/01/2043
3136B1-FP-4	FNR 1814B PA - CMO/RMBS			4	1	3,293,895	103.7737	3,370,794	3,248,217	3,290,222	0	(2,659)	0	0	3.500	3.200	MON	9,474	113,764	02/08/2018	04/25/2047
3137BP-DW-6	FHR 4583B UP - CMO/RMBS			4	1	1,499,584	102.3903	1,466,753	1,432,511	1,490,730	0	(3,788)	0	0	3.000	2.041	MON	3,581	42,975	11/01/2016	07/15/2045
3137BS-ZE-6	FHR 4631A GP - CMO/RMBS			4	1	1,549,957	104.6120	1,514,038	1,447,289	1,537,033	0	(2,850)	0	0	3.500	2.094	MON	4,221	50,655	11/02/2016	03/15/2046
3138AV-P6-6	FN AJ4044 - RMBS			4	1	1,879,545	108.5078	1,974,958	1,820,107	1,879,078	0	(466)	0	0	4.000	3.286	MON	6,067	60,670	01/14/2019	10/01/2041
3138AW-H2-2	FN AJ4748 - RMBS			4	1	240,614	105.4113	240,483	228,138	239,311	0	(381)	0	0	3.500	2.573	MON	665	7,985	11/08/2016	12/01/2041
3138AX-HC-8	FN AJ5626 - RMBS			4	1	86,385	104.1882	85,361	81,930	86,452	0	397	0	0	3.500	2.458	MON	239	2,868	11/08/2016	11/01/2041
3138E4-F6-3	FN AK0188 - RMBS			4	1	202,998	105.3942	202,855	192,472	201,781	0	(445)	0	0	3.500	2.582	MON	561	6,737	11/08/2016	02/01/2042
3138ED-UL-3	FN AK8686 - RMBS			4	1	210,797	104.1964	208,470	200,074	210,905	0	885	0	0	3.500	2.494	MON	584	7,003	11/08/2016	05/01/2042
3138EJ-ZR-2	FN AL2551 - RMBS			4	1	225,983	105.7996	224,332	212,035	224,850	0	(79)	0	0	3.500	2.383	MON	618	7,421	09/19/2016	10/01/2042
3138EK-G7-4	FN AL2921 - RMBS			4	1	65,788	105.8065	65,288	61,705	65,445	0	(32)	0	0	3.500	2.382	MON	180	2,160	09/19/2016	08/01/2042
3138EL-B3-6	FN AL3657 - RMBS			4	1	26,230	106.4551	26,169	24,582	26,072	0	(38)	0	0	3.500	2.374	MON	72	860	09/19/2016	06/01/2043
3138EP-S4-7	FN AL6838 - RMBS			4	1	74,718	107.1700	75,067	70,045	74,151	0	(130)	0	0	4.000	2.790	MON	233	2,802	08/04/2015	04/01/2043
3138EP-WL-4	FN AL6950 - RMBS			4	1	59,979	107.2496	59,992	55,937	59,568	0	(46)	0	0	4.000	2.664	MON	186	2,237	02/18/2016	12/01/2042
3138EQ-HY-1	FN AL7446 - RMBS			4	1	88,151	107.0834	88,504	82,649	87,729	0	44	0	0	4.000	2.665	MON	276	3,306	12/02/2015	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS			4	1	1,049,686	107.4739	1,034,989	963,014	1,042,477	0	(1,425)	0	0	4.000	2.247	MON	3,210	38,521	08/29/2016	12/01/2045
3138ER-5V-8	FN AL9859 - RMBS			4	1	499,751	102.4152	512,943	500,846	499,751	0	0	0	0	3.000	3.021	MON	1,252	11,269	03/28/2019	03/01/2047
3138ER-K8-2	FN AL9318 - RMBS			4	1	1,150,711	107.2326	1,147,682	1,070,273	1,146,382	0	1,048	0	0	4.000	2.578	MON	3,568	42,811	11/08/2016	10/01/2043
3138ER-LX-6	FN AL9341 - RMBS			4	1	36,887	101.4332	37,197	36,671	36,851	0	(9)	0	0	2.500	2.346	MON	76	917	11/23/2016	11/01/2031
3138ER-RV-4	FN AL9499 - RMBS			4	1	286,881	104.8529	295,176	281,514	286,839	0	(42)	0	0	3.500	3.105	MON	821	6,569	04/09/2019	01/01/2046
3138ER-VZ-0	FN AL9631 - RMBS			4	1	50,454	102.9459	51,817	50,334	50,446	0	(5)	0	0	3.000	2.946	MON	126	1,510	12/12/2017	12/01/2046
3138ET-TP-1	FN AL8657 - RMBS			4	1	976,842	108.8174	968,817	890,315	968,886	0	(2,258)	0	0	4.000	2.119	MON	2,968	35,613	08/29/2016	06/01/2046
3138LV-CV-3	FN AO4583 - RMBS			4	1	196,257	105.8060	194,763	184,076	195,516	0	195	0	0	3.500	2.344	MON	537	6,443	09/19/2016	06/01/2042
3138M0-SE-1	FN AO8616 - RMBS			4	1	169,966	105.8062	168,673	159,417	169,254	0	95	0	0	3.500	2.357	MON	465	5,580	09/19/2016	07/01/2042
3138W1-4Q-7	FN AR4430 - RMBS			4	1	1,062,076	102.9943	1,056,647	1,025,928	1,056,451	0	443	0	0	3.000	2.483	MON	2,565	30,778	04/03/2013	03/01/2043
3138W9-KQ-2	FN AS0302 - RMBS			4	1	15,522	102.9270	15,909	15,457	15,512	0	(3)	0	0	3.000	2.923	MON	39	464	07/30/2015	08/01/2043
3138WG-FT-6	FN AS6477 - RMBS			4	1	627,759	105.3483	657,277	623,909	627,836	0	77	0	0	3.500	3.354	MON	1,820	16,378	02/28/2019	01/01/2046
3138WG-SP-0	FN AS6825 - RMBS			4	1	12,247,261	104.8561	12,617,255	12,032,925	12,248,928	0	1,667	0	0	3.500	3.123	MON	35,096	280,768	04/09/2019	03/01/2046
3138WG-SQ-8	FN AS6826 - RMBS			4	1	6,881,415	104.8587	7,089,484	6,760,985	6,885,637	0	4,222	0	0	3.500	3.113	MON	19,720	157,756	04/09/2019	03/01/2046
3138WG-YG-3	FN AS7010 - RMBS			4	1	1,815,276	104.8734	1,868,129	1,781,320	1,816,862	0	1,586	0	0	3.500	3.084	MON	5,196	41,564	04/09/2019	04/01/2046
3138WH-DU-3	FN AS7314 - RMBS			4	1	10,250,522	104.8697	10,548,609	10,058,776	10,251,668	0	1,146	0	0	3.500	3.100	MON	29,338	234,705	04/09/2019	06/01/2046
3138WH-NN-8	FN AS7596 - RMBS			4	1	4,118,346	107.1865	4,371,958	4,078,832	4,116,774	0	(1,572)	0	0	3.500	3.288	MON	11,897	130,863	01/07/2019	07/01/2046
3138WJ-EQ-7	FN AS8242 - RMBS			4	1	1,439,022	101.4331	1,450,973	1,430,472	1,437,290	0	(637)	0	0	2.500	2.350	MON	2,980	35,762	11/23/2016	11/01/2031
3138WJ-L9-7	FN AS8451 - RMBS			4	1	2,889,737	102.4207	2,963,046	2,893,014	2,889,720	0	(17)	0	0	3.000	3.003	MON	7,233	65,093	03/26/2019	12/01/2046
3138WJ-XN-3	FN AS8784 - RMBS			4	1	626,392	102.3758	642,679	627,765	626,394	0	2	0	0	3.000	3.021	MON	1,569	14,125	03/28/2019	02/01/2047
3138WK-3E-3	FN AS9796 - RMBS			4	1	2,102,278	105.3310	2,205,390	2,093,772	2,102,138	0	(140)	0	0	3.500	3.394	MON	6,107	54,962	03/05/2019	06/01/2047
3138WL-AM-5	FN AS9911 - RMBS			4	1	3,235,435	105.2894	3,392,787	3,222,344	3,234,459	0	(975)	0	0	3.500	3.399	MON	9,399	84,587	03/05/2019	07/01/2047
3138YG-XL-1	FN AY3382 - RMBS			4	1	43,374	102.9431	44,496	43,224	43,370	0	0	0	0	3.000	2.923	MON	108	1,297	12/12/2017	04/01/2045
3140EU-LJ-6	FN BC0328 - RMBS			4	1	7,380,978	107.4773	7,715,277	7,178,521	7,381,124	0	147	0	0	4.000	3.353	MON	23,928	239,284	01/14/2019	12/01/2045

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
3140EW-3W-3	FN BC2612 - RMBS			4	1	58,635	102.9456	60,437	58,708	58,520	0	3	0	0	3.000	3.039	MON	147	1,761	11/23/2016	10/01/2046
3140F0-JG-0	FN BC4762 - RMBS			4	1	29,732,207	105.8003	31,150,119	29,442,383	29,732,997	0	790	0	0	3.500	3.281	MON	85,874	772,863	02/19/2019	10/01/2046
3140F3-C3-0	FN BC7289 - RMBS			4	1	50,164	102.9462	51,727	50,247	50,086	0	3	0	0	3.000	3.038	MON	126	1,507	11/23/2016	10/01/2046
3140FB-6X-3	FN BD4485 - RMBS			4	1	306,955	105.3800	306,924	291,254	305,773	0	(195)	0	0	3.500	2.575	MON	849	10,194	11/08/2016	07/01/2045
3140FD-E9-3	FN BD5559 - RMBS			4	1	3,975,108	102.4208	4,078,664	3,982,264	3,975,127	0	19	0	0	3.000	3.015	MON	9,956	89,601	03/28/2019	11/01/2046
3140FE-2G-8	FN BD7074 - RMBS			4	1	535,831	102.4195	549,870	536,880	535,831	0	0	0	0	3.000	3.017	MON	1,342	12,080	03/28/2019	03/01/2047
3140FE-X3-3	FN BD6997 - RMBS			4	1	76,186	105.3487	74,988	71,181	75,264	0	(631)	0	0	4.000	2.745	MON	237	2,847	11/09/2016	10/01/2046
3140FG-5N-5	FN BD8952 - RMBS			4	1	238,052	102.6124	242,653	236,475	235,615	0	(24)	0	0	3.000	3.046	MON	591	7,094	11/23/2016	11/01/2046
3140FG-6S-3	FN BD8980 - RMBS			4	1	243,261	102.6125	249,033	242,693	241,822	0	(13)	0	0	3.000	3.045	MON	607	7,281	11/23/2016	11/01/2046
3140FG-7G-8	FN BD8994 - RMBS			4	1	17,101	102.6988	17,615	17,152	17,104	0	0	0	0	3.000	3.031	MON	43	515	11/23/2016	11/01/2046
3140FK-S3-5	FN BE0537 - RMBS			4	1	194,298	102.8572	200,162	194,602	193,981	0	10	0	0	3.000	3.038	MON	487	5,838	11/23/2016	11/01/2046
3140GN-5T-6	FN BH0857 - RMBS			4	1	1,693,990	105.3202	1,776,895	1,687,136	1,693,220	0	(770)	0	0	3.500	3.403	MON	4,921	44,287	03/05/2019	06/01/2047
3140J5-NU-9	FN BM1302 - RMBS			4	1	542,605	102.9443	557,253	541,315	542,508	0	(59)	0	0	3.000	2.947	MON	1,353	16,239	12/12/2017	02/01/2047
3140J5-P4-5	FN BM1342 - RMBS			4	1	1,609,469	105.3368	1,688,504	1,602,957	1,608,769	0	(700)	0	0	3.500	3.402	MON	4,675	42,078	03/05/2019	05/01/2047
3140J6-DH-7	FN BM1903 - RMBS			4	1	588,394	105.7970	622,698	588,578	588,352	0	(45)	0	0	3.500	3.484	MON	1,717	20,600	07/18/2018	08/01/2047
3140J7-K4-6	FN BM3014 - RMBS			4	1	1,938,414	105.3564	1,973,778	1,873,429	1,935,060	0	(1,056)	0	0	3.500	2.866	MON	5,464	65,608	11/02/2017	02/01/2045
3140J7-RW-7	FN BM3200 - RMBS			4	1	753,278	103.4672	782,452	756,232	753,369	0	20	0	0	3.000	3.049	MON	1,891	22,687	01/24/2018	07/01/2043
3140J7-U6-0	FN BM3304 - RMBS			4	1	340,205	109.2209	359,770	329,396	339,660	0	(545)	0	0	4.000	3.206	MON	1,098	10,980	01/15/2019	12/01/2047
3140J7-ZQ-1	FN BM3450 - RMBS			4	1	8,018,021	106.9718	8,320,263	7,777,997	7,998,950	0	(19,070)	0	0	4.000	2.984	MON	25,927	233,340	02/15/2019	02/01/2048
3140J8-JM-6	FN BM3867 - RMBS			4	1	9,209,651	107.5942	9,621,165	8,942,087	9,206,031	0	(3,619)	0	0	4.000	3.335	MON	29,807	298,070	01/14/2019	02/01/2046
3140J8-MN-0	FN BM3964 - RMBS			4	1	2,136,173	105.7809	2,237,637	2,115,350	2,136,446	0	273	0	0	3.500	3.291	MON	6,170	55,528	02/28/2019	07/01/2046
3140J9-FS-5	FN BM4676 - RMBS			4	1	1,300,946	106.9725	1,360,200	1,271,541	1,295,902	0	(5,086)	0	0	4.000	3.320	MON	4,238	50,862	12/27/2018	10/01/2048
3140J9-GD-7	FN BM4695 - RMBS			4	1	2,084,533	102.9794	2,172,781	2,109,918	2,084,417	0	(117)	0	0	3.000	3.194	MON	5,275	47,473	02/19/2019	02/01/2047
3140J9-GY-1	FN BM4714 - RMBS			4	1	295,041	107.2523	307,315	286,535	294,890	0	(151)	0	0	4.000	3.323	MON	955	9,551	01/15/2019	01/01/2046
3140J9-KF-7	FN BM4793 - RMBS			4	1	18,164,560	107.2890	18,922,377	17,636,833	18,161,635	0	(2,926)	0	0	4.000	3.300	MON	58,789	587,894	01/14/2019	03/01/2046
3140J9-ME-8	FN BM4856 - RMBS			4	1	13,907,746	107.4197	14,485,838	13,485,278	13,903,997	0	(3,749)	0	0	4.000	3.287	MON	44,951	404,558	02/15/2019	04/01/2047
3140J9-YD-7	FN BM5207 - RMBS			4	1	14,202,987	102.9743	14,798,854	14,371,402	14,202,729	0	(258)	0	0	3.000	3.187	MON	35,929	323,357	02/19/2019	02/01/2047
3140JA-CG-1	FN BM5470 - RMBS			4	1	3,365,311	106.0877	3,550,488	3,346,747	3,364,988	0	(322)	0	0	3.500	3.364	MON	9,761	87,852	03/05/2019	03/01/2048
3140JA-CH-9	FN BM5471 - RMBS			4	1	16,343,333	105.7879	16,988,694	16,059,200	16,341,392	0	(1,941)	0	0	3.500	3.146	MON	46,839	421,554	03/26/2019	06/01/2045
3140JA-EU-8	FN BM5546 - RMBS			4	1	2,648,843	107.1393	2,802,915	2,616,141	2,648,454	0	(389)	0	0	3.500	3.244	MON	7,630	68,674	02/28/2019	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS			4	1	842,529	105.7609	881,426	833,414	842,574	0	45	0	0	3.500	3.269	MON	2,431	21,877	02/28/2019	08/01/2045
3140JA-GE-2	FN BM5596 - RMBS			4	1	7,095,644	105.7634	7,420,533	7,016,164	7,095,180	0	(464)	0	0	3.500	3.256	MON	20,464	184,174	03/07/2019	06/01/2047
3140Q7-5R-4	FN CA0855 - RMBS			4	1	6,775,586	104.7065	6,932,009	6,620,420	6,772,357	0	(3,229)	0	0	3.500	3.017	MON	19,310	173,786	03/27/2019	12/01/2047
3140Q9-3M-3	FN CA2603 - RMBS			4	1	554,036	101.6590	564,616	555,402	554,036	0	0	0	0	3.000	3.027	MON	1,389	12,497	03/28/2019	10/01/2048
3140QA-G8-7	FN CA2922 - RMBS			4	1	918,506	101.5883	935,177	920,556	918,514	0	8	0	0	3.000	3.022	MON	2,301	20,713	03/28/2019	12/01/2048
3140QA-NJ-5	FN CA3092 - RMBS			4	1	9,463,358	106.1567	9,616,982	9,059,232	9,442,003	0	(21,355)	0	0	4.500	2.972	MON	33,972	305,749	02/15/2019	02/01/2049
3140X3-BA-5	FN FM0032 - RMBS			4	1	4,321,232	105.8267	4,324,366	4,086,271	4,323,807	0	2,575	0	0	3.500	2.386	MON	11,918	0	12/23/2019	09/01/2048
3140X5-H3-0	FN FM2049 - RMBS			4	1	5,815,020	102.1999	5,826,417	5,701,000	5,815,085	0	65	0	0	3.000	2.649	MON	14,253	0	12/23/2019	12/01/2049
3140X5-J3-8	FN FM2081 - RMBS			4	1	1,513,928	103.0384	1,514,665	1,470,000	1,513,894	0	(34)	0	0	3.000	2.487	MON	3,675	0	12/20/2019	12/01/2049
3140X5-JX-2	FN FM2077 - RMBS			4	1	5,557,492	102.9052	5,559,966	5,403,000	5,557,370	0	(122)	0	0	3.000	2.510	MON	13,508	0	12/20/2019	12/01/2049
3140X5-JZ-7	FN FM2079 - RMBS			4	1	5,030,835	102.5865	5,040,074	4,913,000	5,030,893	0	58	0	0	3.000	2.585	MON	12,283	0	12/23/2019	12/01/2049
3140X5-KF-9	FN FM2093 - RMBS			4	1	2,991,472	106.1045	2,993,208	2,821,000	2,993,261	0	1,789	0	0	3.500	2.339	MON	8,228	0	12/23/2019	07/01/2048
31417A-JK-6	FN AB3865 - RMBS			4	1	52,996	106.4610	52,875	49,666	52,653	0	(80)	0	0	3.500	2.373	MON	145	1,738	09/19/2016	11/01/2041
31417C-JL-0	FN AB5666 - RMBS			4	1	104,486	105.5115	106,581	101,014	104,255	0	(92)	0	0	3.500	2.885	MON	295	3,535	11/02/2017	07/01/2042
31417D-F7-3	FN AB6489 - RMBS			4	1	905,532	103.0393	938,480	910,798	905,696	0	5	0	0	3.000	3.082	MON	2,277	27,324	01/24/2018	10/01/2042
31417E-CS-8	FN AB7280 - RMBS			4	1	136,159	103.0306	141,102	136,951	136,179	0	(4)	0	0	3.000	3.083	MON	342	4,109	01/24/2018	12/01/2042
31417G-5W-2	FN AB9860 - RMBS			4	1	37,544	102.9265	38,880	37,775	37,554	0	3	0	0	3.000	3.084	MON	94	1,133	01/24/2018	07/01/2043
31418C-2M-5	FN MA3479 - RMBS			4	1	663,208	101.6828	676,032	664,844	663,205	0	(4)	0	0	3.000	3.027	MON	1,662	14,959	03/28/2019	09/01/2048
31418C-CH-5	FN MA2771 - RMBS			4	1	739,466	102.4207	757,811	739,899	739,478	0	12	0	0	3.000	2.994	MON	1,850	16,648	03/26/2019	10/01/2046
31418C-DL-5	FN MA2806 - RMBS			4	1	1,719,168	102.4178	1,761,766	1,720,176	1,719,202	0	33	0	0	3.000	2.994	MON	4,300	38,704	03/26/2019	11/01/2046
31418C-UB-8	FN MA3277 - RMBS			4	1	2,273,688	104.9742	2,323,790	2,213,676	2,267,667	0	(4,809)	0	0	4.000	3.117	MON	7,379	88,601	03/14/2018	02/01/2048
31418C-ZV-9	FN MA3455 - RMBS			4	1	5,040,487	101.6886	5,138,245	5,052,922	5,040,462	0	(25)	0	0	3.000	3.027	MON	12,632	113,691	03/28/2019	08/01/2048
31418D-HD-7	FN MA3827 - RMBS			4	1	5,043,441	100.9167	5,042,987	4,997,178	5,043,370	0	(71)	0	0	2.500	2.296	MON	10,411	0	12/11/2019	11/01/2034
31418D-JJ-2	FN MA3864 - RMBS			4	1	12,020,802	100.9167	12,030,430	11,921,148	12,020,623	0	(179)	0	0	2.500	2.315	MON	24,836	0	11/22/2019	12/01/2034
35563P-GG-8	SCRT 183SC MA - CMO			4	1	3,626,011	103.4280	3,770,749	3,645,773	3,625,852	0	(253)	0	0	3.500	3.583	MON	10,634	127,696	08/09/2018	08/27/2057
35563P-JF-7	SCRT 191SC MA - CMO			4	1	4,494,725	103.2525	4,614,430	4,469,073	4,507,344	0	12,619	0	0	3.500	2.805	MON	13,035	130,348	03/07/2019	07/25/2058
35563P-KG-3	SCRT 192SC MA - CMO			4	1	1,510,041	103.9343	1,545,765	1,487,252	1,504,513	0	(5,528)	0	0	3.500	2.591	MON	4,338	34,703	05/08/2019	08/26/2058

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
35563P-LH-0	SCRT 193SC MA - CMO			4	1	2,894,156	103.9488	2,878,155	2,768,819	2,900,160	0	6,003	0	0	3.500	2.927	MON	8,076	40,379	08/06/2019	10/25/2058
35563P-ML-0	SCRT 194SC MA - CMO			4	1	3,935,212	101.9370	3,925,409	3,850,818	3,927,499	0	(7,714)	0	0	3.000	2.601	MON	9,627	19,254	11/06/2019	02/25/2059
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						378,024,355	XXX	388,723,392	371,378,235	377,874,692	0	(77,444)	0	0	XXX	XXX	XXX	1,054,828	8,308,875	XXX	XXX
3136AV-7G-8	FNA 17M7 A2 - CMBS			4	1	475,891	103.8067	493,082	475,000	475,662	0	(141)	0	0	2.961	2.939	MON	1,172	14,065	12/21/2017	02/25/2027
3136AY-7L-1	FNA 18M1 A2 - CMBS			4	1	1,276,919	104.1924	1,328,453	1,275,000	1,276,407	0	95	0	0	2.985	3.053	MON	3,172	38,599	02/01/2018	12/25/2027
3136B0-YM-2	FNA 18M2 A2 - CMBS			4	1	6,123,191	103.8484	6,552,833	6,310,000	6,157,329	0	20,357	0	0	2.902	3.377	MON	15,260	185,685	02/07/2018	01/25/2028
3137F1-G4-4	FHMS K065 A2 - CMBS			4	1	809,188	106.0460	848,368	800,000	807,254	0	(1,093)	0	0	3.243	3.089	MON	2,162	25,944	01/19/2018	04/25/2027
3137F2-LJ-3	FHMS K066 A2 - CMBS			4	1	198,406	105.1994	210,399	200,000	198,659	0	110	0	0	3.117	3.209	MON	520	6,234	02/02/2018	06/25/2027
3137FC-KD-5	FHMS KGS1 AFX - CMBS			4	1	4,757,714	104.0679	4,943,225	4,750,000	4,755,320	0	(1,660)	0	0	3.000	2.974	MON	11,875	142,500	12/05/2017	10/25/2027
3137FC-LD-4	FHMS K071 A2 - CMBS			4	1	301,172	106.3234	318,970	300,000	300,906	0	(172)	0	0	3.286	3.232	MON	822	9,858	02/02/2018	11/25/2027
3137FD-ES-7	FHMS K1504 A2 - CMBS			4	1	1,050,596	107.3642	1,095,115	1,020,000	1,046,371	0	(2,426)	0	0	3.424	3.115	MON	2,910	34,925	01/11/2018	04/25/2032
3137FE-BQ-2	FHMS K072 A2 - CMBS			4	1	304,770	107.4029	322,209	300,000	303,892	0	(501)	0	0	3.444	3.247	MON	861	10,332	02/02/2018	12/25/2027
3138LL-2P-9	FN AN7981 - CMBS/RMBS			4	1	394,438	104.2133	416,853	400,000	395,692	0	786	0	0	2.950	3.197	MON	1,016	11,964	02/01/2018	01/01/2028
3138LM-AV-5	FN AN8119 - CMBS/RMBS			4	1	784,469	104.0671	832,537	800,000	787,783	0	2,009	0	0	2.930	3.248	MON	2,018	23,766	02/01/2018	01/01/2028
3138LM-FA-6	FN AN8260 - CMBS/RMBS			4	1	496,680	104.8701	524,350	500,000	497,598	0	637	0	0	3.040	3.198	MON	1,309	15,411	02/01/2018	01/01/2028
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						16,973,431	XXX	17,886,394	17,130,000	17,002,875	0	18,002	0	0	XXX	XXX	XXX	43,096	519,282	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						432,199,588	XXX	443,409,623	420,703,235	431,207,235	0	(378,326)	0	0	XXX	XXX	XXX	1,403,284	9,507,519	XXX	XXX
00130H-BT-1	AES CORP			1,2	3FE	722,488	101.5000	728,770	718,000	721,308	20,311	(849)	0	0	4.875	4.726	MN	4,473	36,774	08/03/2018	05/15/2023
00130H-BW-4	AES CORP			1,2	3FE	857,329	103.2500	867,300	840,000	854,208	22,730	(2,223)	0	0	5.500	5.131	AO	9,753	46,200	08/02/2018	04/15/2025
00206R-GL-0	AT&T INC			1,2	2FE	1,042,580	108.8149	1,088,149	1,000,000	1,040,257	0	(2,323)	0	0	4.100	3.511	FA	15,489	20,500	06/14/2019	02/15/2028
00206R-HJ-4	AT&T INC			1,2	2FE	1,562,276	111.2513	1,746,645	1,570,000	1,562,844	0	568	0	0	4.350	4.411	MS	22,765	36,424	02/13/2019	03/01/2029
00774M-AB-1	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	169,140	103.0449	175,176	170,000	169,322	0	79	0	0	3.650	3.711	JJ	2,758	6,205	07/17/2017	07/21/2027
00774M-AF-2	AERCAP IRELAND CAPITAL DAC		C	1,2	2FE	1,142,126	105.6534	1,209,732	1,145,000	1,142,968	0	531	0	0	4.125	4.180	JJ	23,353	49,986	06/05/2018	07/03/2023
00912X-BC-7	AIR LEASE CORP			1,2	2FE	565,326	105.3787	600,659	570,000	566,658	0	872	0	0	3.875	4.056	JJ	10,921	23,008	06/11/2018	07/03/2023
00913R-AD-8	AIR LIQUIDE FINANCE SA		C	1,2	1FE	199,244	99.4227	198,845	200,000	199,470	0	75	0	0	2.500	2.543	MS	1,306	5,000	09/22/2016	09/27/2026
013817-AW-1	ALCOA INC			1,2	3FE	1,093,440	109.0000	1,185,920	1,088,000	1,092,399	43,230	(751)	0	0	5.125	5.025	AO	13,940	55,760	09/26/2018	10/01/2024
02005N-BA-7	ALLY FINANCIAL INC				2FE	2,600,000	108.2500	2,814,500	2,600,000	2,600,000	81,250	0	0	0	4.625	4.624	MS	30,397	120,250	09/21/2018	03/30/2025
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	3,013,875	111.8750	3,154,875	2,820,000	2,994,697	0	(19,178)	0	0	5.750	4.525	MN	18,467	162,150	04/01/2019	11/20/2025
02079K-AC-1	ALPHABET INC			1,2	1FE	2,937,570	99.5031	2,985,092	3,000,000	2,957,199	0	5,968	0	0	1.998	2.231	FA	22,644	59,940	08/02/2016	08/15/2026
025816-CG-2	AMERICAN EXPRESS CO			2	1FE	1,260,927	101.1701	1,279,801	1,265,000	1,261,250	0	324	0	0	2.500	2.569	JJ	13,265	0	07/25/2019	07/30/2024
02665W-BM-2	AMERICAN HONDA FINANCE CORP			1	1FE	384,453	99.9962	384,985	385,000	384,978	0	189	0	0	2.000	2.049	FA	2,930	7,700	02/13/2017	02/14/2020
03027X-AL-4	AMERICAN TOWER CORP			1	2FE	1,298,154	100.3252	1,304,227	1,300,000	1,299,255	0	360	0	0	2.250	2.279	JJ	13,488	29,250	09/28/2016	01/15/2022
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	2FE	149,727	102.0964	153,145	150,000	149,804	0	27	0	0	3.000	3.021	JD	375	4,500	11/14/2016	12/01/2026
031162-CM-0	AMGEN INC			1	2FE	439,758	100.0852	440,375	440,000	439,970	0	87	0	0	2.200	2.219	MN	1,344	9,680	05/08/2017	05/11/2020
032654-AM-7	ANALOG DEVICES INC			1,2	2FE	998,166	103.3700	1,033,700	1,000,000	998,922	0	270	0	0	3.125	3.154	JD	2,257	31,250	11/30/2016	12/05/2023
037833-DB-3	APPLE INC			1,2	1FE	1,997,760	104.1141	2,082,282	2,000,000	1,998,221	0	254	0	0	2.900	2.913	MS	17,561	58,000	09/05/2017	09/12/2027
038522-AN-8	ARAMARK SERVICES INC			1,2	3FE	1,380,343	104.0000	1,461,200	1,405,000	1,384,036	33,354	2,732	0	0	4.750	5.025	JD	5,561	66,738	02/26/2019	06/01/2026
05348E-AY-5	AVALONBAY COMMUNITIES INC			1,2	1FE	348,912	102.8493	359,972	350,000	349,231	0	110	0	0	2.900	2.936	AO	2,143	10,150	09/26/2016	10/15/2026
05565E-AM-7	BMW US CAPITAL LLC			1,2	1FE	1,595,056	100.2341	1,603,746	1,600,000	1,597,287	0	721	0	0	2.250	2.298	MS	10,600	36,000	09/08/2016	09/15/2023
059165-EG-1	BALTIMORE GAS AND ELECTRIC CO			1,2	1FE	229,310	99.2884	228,363	230,000	229,524	0	69	0	0	2.400	2.434	FA	2,085	5,520	08/15/2016	08/15/2026
06051G-HG-7	BANK OF AMERICA CORP			1,2,5	1FE	3,648,776	108.9772	3,841,448	3,525,000	3,642,344	0	(6,431)	0	0	3.970	3.494	MS	45,093	90,318	06/17/2019	03/05/2029
06051G-HH-5	BANK OF AMERICA CORP			1,2,5	1FE	955,000	102.0091	974,187	955,000	955,000	0	0	0	0	3.499	3.498	MN	4,084	33,415	05/14/2018	05/17/2022
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1FE	2,062,380	103.4584	2,069,168	2,000,000	2,062,150	0	(230)	0	0	3.194	2.821	JJ	28,036	0	12/12/2019	07/23/2030
06675F-AM-9	BANQUE FEDERATIVE DU CREDIT MUTUEL SA		C		1FE	484,753	101.5756	492,641	485,000	484,870	0	53	0	0	2.700	2.711	JJ	5,856	13,095	07/11/2017	07/20/2022
06739F-JJ-1	BARCLAYS BANK PLC		C	2	1FE	724,297	100.6541	729,743	725,000	724,753	0	238	0	0	2.650	2.684	JJ	9,073	19,213	01/04/2018	01/11/2021
07274N-AE-3	BAYER US FINANCE II LLC			1,2	2FE	1,141,267	104.9780	1,201,998	1,145,000	1,142,217	0	658	0	0	3.875	3.942	JD	1,972	44,369	06/18/2018	12/15/2023
07274N-AY-9	BAYER US FINANCE II LLC			1	2FE	319,520	110.9305	318,370	287,000	318,644	0	(876)	0	0	5.500	3.332	FA	5,963	0	10/25/2019	08/15/2025
07330N-AQ-8	BRANCH BANKING AND TRUST CO			2	1FE	849,414	101.3417	861,404	850,000	849,748	0	124	0	0	2.625	2.640	JJ	10,289	22,313	01/23/2017	01/15/2022
097023-BR-5	BOEING CO			1,2	1FE	168,059	98.7871	167,938	170,000	168,705	0	185	0	0	2.250	2.378	JD	170	3,825	05/16/2016	06/15/2026
10112R-AY-0	BOSTON PROPERTIES LP			1,2	2FE	1,985,420	101.4324	2,028,647	2,000,000	1,989,868	0	1,396	0	0	2.750	2.833	AO	13,750	55,000	08/08/2016	10/01/2026
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2FE	1,492,234	104.4938	1,562,183	1,495,000	1,492,359	0	124	0	0	3.400	3.422	JD	1,412	25,415	06/12/2019	06/21/2029
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1FE	1,620,000	106.5500	1,726,110	1,620,000	1,620,000	0	0	0	0	3.410	3.410	FA	21,483	27,621	02/06/2019	02/11/2026
11134L-AM-1	BROADCOM CORP			1,2	2FE	499,945	100.5698	502,849	500,000	499,986	0	8	0	0	2.650	2.651	JJ	6,110	13,250	10/10/2017	01/15/2023

ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Arcadian Health Plan Inc.

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
120111-BM-0	STANDARD INDUSTRIES INC (DELAWARE)			1,2	3FE	231,750	102.7500	231,188	225,000	230,791	0	(959)	0	0	5.375	4.371	MN	1,545	6,047	08/09/2019	11/15/2024
12513G-BA-6	CDW LLC			1,2	3FE	2,179,813	111.0000	2,275,500	2,050,000	2,163,574	0	(16,239)	0	0	5.500	4.115	JD	9,396	112,750	04/30/2019	12/01/2024
12513G-BC-2	CDW LLC			1,2	3FE	504,781	104.5000	522,500	500,000	504,243	0	(538)	0	0	5.000	4.827	MS	8,333	25,000	02/26/2019	09/01/2025
12527G-AC-7	CF INDUSTRIES INC			1	3FE	484,375	102.9080	514,540	500,000	487,294	0	2,919	0	0	3.450	4.258	JD	1,438	17,250	02/21/2019	06/01/2023
125581-GW-2	CIT GROUP INC			1,2	3FE	234,949	110.0000	236,500	215,000	233,620	0	(1,329)	0	0	5.250	3.332	MS	3,512	5,644	08/12/2019	03/07/2025
125581-GX-0	CIT GROUP INC				3FE	376,364	118.0000	383,500	325,000	374,410	0	(1,954)	0	0	6.125	3.935	MS	6,193	9,953	08/09/2019	03/09/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	3FE	328,188	111.5000	328,925	295,000	326,329	0	(1,859)	0	0	6.500	4.368	FA	7,990	0	08/08/2019	02/01/2029
133434-AD-2	CAMERON LNG LLC			1,2	1FE	500,000	102.1843	510,921	500,000	500,000	0	0	0	0	3.701	3.701	JJ	925	0	12/05/2019	01/15/2039
134429-AG-4	CAMPBELL SOUP COMPANY				2FE	119,067	108.0581	108,058	100,000	103,490	0	(2,431)	0	0	8.875	6.105	MN	1,479	8,875	04/02/2012	05/01/2021
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2FE	638,733	107.5424	688,271	640,000	638,940	0	126	0	0	3.800	3.824	JJ	10,201	24,320	01/25/2018	01/31/2028
142339-AG-5	CARLISLE COMPANIES INC			1,2	2FE	184,802	103.8795	192,177	185,000	184,859	0	30	0	0	3.500	3.517	JD	540	6,475	11/13/2017	12/01/2024
15189T-AW-7	CENTERPOINT ENERGY INC			1,2	2FE	818,606	100.1437	821,179	820,000	818,710	0	104	0	0	2.500	2.536	MS	7,801	0	08/12/2019	09/01/2024
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3FE	2,124,313	104.2090	2,204,020	2,115,000	2,123,565	119,162	(659)	0	0	5.250	5.104	AO	27,759	102,769	08/12/2019	10/01/2025
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP			1,2	3FE	630,700	105.7500	629,213	595,000	629,213	(8)	(1,479)	0	0	5.625	3.765	AO	8,367	0	11/04/2019	10/01/2026
172967-LM-1	CITIGROUP INC			1,2,5	1FE	485,000	101.6920	493,206	485,000	485,000	0	0	0	0	2.876	2.877	JJ	6,083	13,949	07/17/2017	07/24/2023
172967-MF-5	CITIGROUP INC			1,2,5	1FE	1,035,890	104.0805	1,040,805	1,000,000	1,035,549	0	(341)	0	0	3.352	2.477	AO	6,238	0	12/12/2019	04/24/2025
17325F-AQ-1	CITIBANK NA			2	1FE	574,368	102.1475	587,348	575,000	574,663	0	216	0	0	3.400	3.439	JJ	8,580	19,550	07/16/2018	07/23/2021
191219-AQ-7	COCA-COLA ENTERPRISES INC.				1FE	115,074	115.1554	115,155	100,000	104,843	0	(1,585)	0	0	8.000	6.031	MS	2,356	8,000	04/02/2012	09/15/2022
20030N-CA-7	COMCAST CORP			1,2	1FE	1,549,024	104.8382	1,624,992	1,550,000	1,549,149	0	126	0	0	3.150	3.158	FA	18,445	48,825	08/01/2017	02/15/2028
224044-CG-0	COX COMMUNICATIONS INC			1,2	2FE	144,755	103.2120	149,657	145,000	144,827	0	28	0	0	3.350	3.370	MS	1,430	4,858	09/08/2016	09/15/2026
225401-AG-3	CREDIT SUISSE GROUP AG		C	1,2,5	2FE	1,145,000	105.7852	1,211,241	1,145,000	1,145,000	0	0	0	0	4.207	4.208	JD	2,542	48,170	06/06/2018	06/12/2024
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	264,926	100.2907	265,770	265,000	264,974	0	19	0	0	2.250	2.256	MS	1,988	5,963	08/22/2016	09/01/2021
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	99,578	107.9827	107,983	100,000	99,686	0	42	0	0	4.000	4.051	MS	1,333	4,000	01/30/2017	03/01/2027
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	259,038	103.1894	268,293	260,000	259,362	0	170	0	0	3.150	3.224	JJ	3,777	8,190	01/09/2018	07/15/2023
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2FE	988,129	101.2819	1,002,691	990,000	988,160	0	31	0	0	3.100	3.122	MN	3,922	7,673	08/01/2019	11/15/2029
23283P-AQ-7	CYRUSONE LP			1,2	2FE	579,182	100.3840	582,227	580,000	579,193	0	11	0	0	2.900	2.931	MN	1,215	0	11/20/2019	11/15/2024
24422E-TV-1	JOHN DEERE CAPITAL CORP				1FE	1,112,737	100.8473	1,124,447	1,115,000	1,113,755	0	462	0	0	2.150	2.193	MS	7,525	23,973	09/05/2017	09/08/2022
25156P-AW-3	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2FE	184,889	100.0055	185,010	185,000	184,998	0	39	0	0	2.225	2.246	JJ	1,875	4,116	01/09/2017	01/17/2020
25243Y-AX-7	DIAGEO CAPITAL PLC		C		1FE	514,732	100.4063	517,093	515,000	514,948	0	145	0	0	3.000	3.027	MN	1,845	15,450	05/15/2018	05/18/2020
25278X-AM-1	DIAMONDBACK ENERGY INC			1,2	2FE	713,985	101.2191	723,716	715,000	713,994	0	9	0	0	3.250	3.273	JD	1,678	0	11/20/2019	12/01/2026
25466A-AJ-0	DISCOVER BANK			2	2FE	2,222,575	103.8669	2,311,038	2,225,000	2,223,315	0	266	0	0	3.450	3.463	JJ	32,837	76,763	07/21/2016	07/27/2026
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC			1,2	2FE	299,622	101.9202	305,761	300,000	299,771	0	75	0	0	2.950	2.975	MS	2,483	8,850	09/07/2017	03/20/2023
25470X-AJ-4	DISH DBS CORP			1	4FE	928,800	106.0000	1,017,600	960,000	940,452	50,366	6,885	0	0	5.875	6.762	JJ	26,007	56,400	04/06/2018	07/15/2022
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC			1,2	2FE	2,086,578	99.6633	2,087,946	2,095,000	2,086,658	0	80	0	0	3.000	3.047	MN	6,983	0	11/18/2019	11/15/2029
26441C-BE-4	DUKE ENERGY CORP			1,2	2FE	838,723	104.5306	878,057	840,000	838,790	0	67	0	0	3.400	3.418	JD	1,269	14,915	06/04/2019	06/15/2029
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1FE	598,548	103.3082	619,849	600,000	598,959	0	143	0	0	2.950	2.978	JD	1,475	17,700	11/14/2016	12/01/2026
278062-AG-9	EATON CORP			1,2	2FE	2,785,000	103.9290	2,894,424	2,785,000	2,785,000	0	0	0	0	3.103	3.103	MS	25,445	86,419	09/06/2017	09/15/2027
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	630,088	97.0100	645,117	665,000	631,182	0	1,095	0	0	4.400	5.766	AO	7,315	0	11/04/2019	04/01/2024
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3FE	462,675	93.7500	435,938	465,000	435,938	(26,862)	125	0	0	4.850	4.935	JJ	10,399	0	08/12/2019	07/15/2026
337738-AT-5	FISERV INC			1,2	2FE	679,952	103.5646	704,239	680,000	679,959	0	6	0	0	3.200	3.201	JJ	11,303	0	06/10/2019	07/01/2026
345397-YM-9	FORD MOTOR CREDIT COMPANY LLC				2FE	610,000	99.9388	609,627	610,000	610,000	0	0	0	0	2.425	2.425	JD	781	14,793	06/07/2017	06/12/2020
345397-ZB-2	FORD MOTOR CREDIT COMPANY LLC			2	2FE	829,015	102.8871	863,223	839,000	831,779	0	2,149	0	0	4.140	4.438	FA	13,122	34,735	09/12/2018	02/15/2023
35671D-AU-9	FREEPORT-MCMORAN COPPER & GOLD INC			1,2	3FE	19,500	101.2500	20,250	20,000	19,752	719	108	0	0	3.550	4.154	MS	237	710	07/26/2017	03/01/2022
35671D-CD-5	FREEPORT-MCMORAN INC			1,2	3FE	625,250	107.1300	653,493	610,000	625,093	0	(157)	0	0	5.250	4.924	MS	12,098	0	11/04/2019	09/01/2029
361448-AZ-6	GATX CORP			1,2	2FE	129,667	104.6446	136,038	130,000	129,756	0	35	0	0	3.850	3.880	MS	1,265	5,005	02/06/2017	03/30/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC			1,2	1FE	608,048	101.2630	617,704	610,000	609,092	0	390	0	0	3.000	3.067	AO	3,304	18,300	01/23/2017	04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC			1,2,5	1FE	500,000	101.8052	509,026	500,000	500,000	0	0	0	0	2.905	2.906	JJ	6,335	14,525	07/19/2017	07/24/2023
38148L-AA-4	GOLDMAN SACHS GROUP INC			2	1FE	990,350	100.1302	1,001,302	1,000,000	998,525	0	4,734	0	0	2.600	3.085	AO	4,911	26,000	03/28/2018	04/23/2020
404119-BR-9	HCA INC			1	3FE	234,081	110.5830	237,753	215,000	232,863	0	(1,218)	0	0	5.375	3.573	FA	4,815	0	08/09/2019	02/01/2025
404119-BU-2	HCA INC			1,2	2FE	871,088	107.8491	959,857	890,000	873,704	30,730	1,924	0	0	4.500	4.807	FA	15,130	40,050	08/03/2018	02/15/2027
404280-AW-9	HSBC HOLDINGS PLC		C		1FE	1,322,763	108.9057	1,361,322	1,250,000	1,317,579	0	(5,184)	0	0	4.300	3.325	MS	16,872	26,875	06/17/2019	03/08/2026
423012-AF-0	HEINEKEN NV		C	1,2	2FE	471,922	105.9904	503,455	475,000	472,585	0	264	0	0	3.500	3.573	JJ	7,019	16,625	03/20/2017	01/29/2028
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	3,163,700	101.8750	3,214,156	3,155,000	3,162,202	9,789	(974)	0	0	4.250	4.196	MS	44,696	70,231	04/04/2019	09/01/2024
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3FE	506,250	105.2500	526,250	500,000	505,672	0	(578)	0	0	5.125	4.914	MN	4,271	25,625	02/22/2019	05/01/2026
436440-AK-7	HOLOGIC INC			1,2	3FE	4,955,313	103.2500	5,291,563	5,125,000	4,983,262	182,568	21,493	0	0	4.375	4.938	AO	47,335	221,156	08/13/2019	10/15/2025
437076-BY-7	HOME DEPOT INC			1,2	1FE	502,101	104.0504	525,454	505,000	502,236	0	135	0	0	2.950	3.017	JD	662	7,366	06/03/2019	06/15/2029
446150-AQ-7	HUNTINGTON BANCSHARES INC			2	2FE	2,983,452	101.4288	3,032,720	2,990,000	2,983,948	0	496	0	0	2.625	2.672	FA	31,613	0	07/30/2019	08/06/2024

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
451102-BF-3	ICAHN ENTERPRISES LP			1,2	3FE	10,320	100.1250	10,013	10,000	10,013	360	(147)	0	0	5.875	5.468	FA	245	588	07/26/2017	02/01/2022
462613-AM-2	IPALCO ENTERPRISES INC			1,2	2FE	139,861	103.4537	144,835	140,000	139,905	0	24	0	0	3.700	3.716	MS	1,727	5,180	08/17/2017	09/01/2024
46266T-AA-6	IQVIA INC			1,2	3FE	235,125	105.7855	238,017	225,000	234,539	0	(586)	0	0	5.000	4.119	MN	1,438	5,781	08/09/2019	05/15/2027
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	74,834	104.3637	78,273	75,000	74,909	0	17	0	0	3.125	3.151	JJ	1,029	2,344	01/15/2015	01/23/2025
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1FE	14,967,600	103.0597	15,458,962	15,000,000	14,977,214	0	3,422	0	0	2.950	2.975	AO	110,625	442,500	07/14/2016	10/01/2026
46647P-AT-3	JPMORGAN CHASE & CO			2	1FE	1,145,000	100.3845	1,149,403	1,145,000	1,145,000	0	0	0	0	2.509	2.545	MJSD	1,117	35,986	06/11/2018	06/18/2022
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1FE	245,000	108.8789	266,753	245,000	245,000	0	0	0	0	3.837	3.837	MN	1,201	9,401	11/04/2016	05/15/2046
526057-BY-9	LENNAR CORP			1,2	3FE	1,720,560	102.2500	1,754,610	1,716,000	1,718,495	72,380	(1,245)	0	0	4.125	4.043	JJ	32,640	70,785	04/11/2018	01/15/2022
526057-BZ-6	LENNAR CORP			1,2	3FE	640,639	105.7500	671,513	635,000	640,277	0	(362)	0	0	4.500	4.270	AO	4,842	25,538	08/09/2019	04/30/2024
552953-BX-8	MGM RESORTS INTERNATIONAL			1	3FE	1,622,188	111.8750	1,622,188	1,450,000	1,550,268	50,274	(42,444)	0	0	7.750	4.420	MS	33,088	112,375	04/10/2018	03/15/2022
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	4,185,896	109.7500	4,334,028	3,949,000	4,138,645	26,331	(42,632)	0	0	6.000	4.376	MS	69,766	152,040	04/02/2019	03/15/2023
57636Q-AM-6	MASTERCARD INC			1,2	1FE	524,276	104.3604	547,892	525,000	524,272	0	(3)	0	0	2.950	2.967	JD	1,291	7,787	05/28/2019	06/01/2029
583491-AC-9	MECCANICA HOLDINGS USA INC			1	3FE	2,140,320	111.5000	2,341,500	2,100,000	2,139,932	0	(388)	0	0	6.250	6.084	JJ	60,521	0	07/24/2019	01/15/2040
59001A-BA-9	MERITAGE HOMES CORP			1,2	3FE	633,510	106.7500	700,280	656,000	637,139	34,928	2,491	0	0	5.125	5.574	JD	2,335	27,983	08/19/2019	06/06/2027
59523U-AR-8	MID AMERICA APARTMENTS LP			1,2	2FE	1,401,656	99.6095	1,399,514	1,405,000	1,401,674	0	18	0	0	2.750	2.777	MS	3,756	0	11/18/2019	03/15/2030
61237W-AB-2	MONTEFIORE MEDICAL CENTER			2	1FE	310,000	99.6183	308,817	310,000	310,000	0	0	0	0	2.152	2.152	AO	1,316	7,089	05/04/2016	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER			2	1	170,000	103.1825	175,410	170,000	170,000	0	0	0	0	2.895	2.895	AO	971	5,135	05/04/2016	04/20/2032
61746B-ED-4	MORGAN STANLEY				1FE	497,445	101.1988	505,994	500,000	499,001	0	522	0	0	2.625	2.735	MN	1,604	13,125	11/14/2016	11/17/2021
61746B-EF-9	MORGAN STANLEY			1	1FE	1,360,449	106.4814	1,437,499	1,350,000	1,359,655	0	(794)	0	0	3.625	3.510	JJ	21,886	24,469	04/12/2019	01/20/2027
61761J-3R-8	MORGAN STANLEY			1	1FE	839,254	103.2541	872,497	845,000	841,025	0	549	0	0	3.125	3.205	JJ	11,296	26,406	07/20/2016	07/27/2026
63938C-AF-5	NAVIENT CORP			1	3FE	1,999,963	108.3750	2,091,638	1,930,000	1,972,988	190,548	(15,915)	0	0	6.500	5.517	JD	5,576	125,450	04/04/2018	06/15/2022
64110L-AG-1	NETFLIX INC			1	3FE	1,000,734	110.6250	1,028,813	930,000	992,943	0	(7,790)	0	0	5.750	3.967	MS	17,825	41,113	08/15/2019	03/01/2024
654740-AS-8	NISSAN MOTOR ACCEPTANCE CORP			1	1FE	299,430	99.2496	297,749	300,000	299,800	0	118	0	0	1.900	1.940	MS	1,694	5,700	09/07/2016	09/14/2021
665789-BA-0	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1FE	717,329	111.8128	805,052	720,000	717,380	0	75	0	0	4.200	4.222	MS	10,080	29,316	09/05/2018	09/01/2048
67020Y-AQ-3	NUANCE COMMUNICATIONS INC			1,2	3FE	10,650	106.5735	10,657	10,000	10,455	1,039	(83)	0	0	5.625	4.556	JD	25	563	07/27/2017	12/15/2026
674599-CP-8	OCCIDENTAL PETROLEUM CORP			1	2FE	429,540	101.0395	434,470	430,000	429,599	0	59	0	0	2.700	2.737	FA	4,612	0	08/06/2019	08/15/2022
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC			2	1FE	5,007,600	100.3717	5,018,583	5,000,000	5,007,555	0	(45)	0	0	2.200	2.166	MN	18,333	0	12/18/2019	11/01/2024
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD		C	1,2	2FE	1,386,525	106.5400	1,480,906	1,390,000	1,387,866	42,211	829	0	0	5.250	5.314	FA	27,568	72,975	04/20/2018	08/15/2022
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2FE	294,864	102.1650	301,387	295,000	294,878	0	14	0	0	2.700	2.710	JD	376	3,983	06/05/2019	06/14/2024
70450Y-AC-7	PAYPAL HOLDINGS INC			1,2	2FE	649,604	100.9862	656,411	650,000	649,624	0	20	0	0	2.400	2.413	AO	4,117	0	09/19/2019	10/01/2024
707631-AA-5	PENN STATE HEALTH			1,2	1FE	567,000	102.3667	580,419	567,000	567,000	0	0	0	0	3.806	3.806	MN	3,237	0	10/29/2019	11/01/2049
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2FE	159,512	102.0969	163,355	160,000	159,650	0	49	0	0	3.400	3.436	MN	695	5,440	10/26/2016	11/15/2026
709599-BC-7	PENSKE TRUCK LEASING CO LP			1,2	2FE	1,049,906	105.5683	1,108,467	1,050,000	1,049,919	0	65	0	0	4.125	4.127	FA	18,047	47,162	06/26/2018	08/01/2023
717081-DZ-3	PFIZER INC			1	1FE	1,248,863	100.9800	1,262,250	1,250,000	1,249,551	0	230	0	0	2.200	2.218	MN	1,222	27,500	11/14/2016	12/15/2021
745867-AW-1	PULTEGROUP INC			1,2	3FE	572,684	111.7500	643,680	576,000	573,136	18,315	421	0	0	5.500	5.595	MS	10,560	31,680	08/13/2018	03/01/2026
756109-AS-3	REALTY INCOME CORP			1,2	1FE	197,342	102.9124	205,825	200,000	198,082	0	242	0	0	3.000	3.153	JJ	2,767	6,000	10/04/2016	01/15/2027
756109-AW-4	REALTY INCOME CORP			1,2	1FE	1,872,917	105.6288	1,991,104	1,885,000	1,873,464	0	547	0	0	3.250	3.326	JD	2,723	29,951	06/12/2019	06/15/2029
760759-AS-9	REPUBLIC SERVICES INC			1,2	2FE	169,714	105.7762	179,820	170,000	169,767	0	30	0	0	3.375	3.395	MN	733	5,738	11/13/2017	11/15/2027
78349A-AC-7	RWJ BARNABAS HEALTH INC			1,2	1FE	914,000	98.8314	903,319	914,000	914,000	0	0	0	0	3.477	3.477	JJ	5,385	0	10/24/2019	07/01/2049
78355H-KH-1	RYDER SYSTEM INC			1,2	2FE	479,011	104.4902	501,553	480,000	479,293	0	198	0	0	3.750	3.796	JD	1,100	18,000	06/14/2018	06/09/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2FE	579,455	104.7794	607,720	580,000	579,550	0	95	0	0	3.650	3.670	MS	6,057	11,820	02/25/2019	03/18/2024
808513-AL-9	CHARLES SCHWAB CORP			1,2	1FE	19,916	103.8343	20,767	20,000	19,953	0	9	0	0	3.000	3.049	MS	185	600	03/03/2015	03/10/2025
81211K-AW-0	SEALED AIR CORP			1,2	3FE	278,688	107.7500	280,150	260,000	277,452	0	(1,236)	0	0	5.125	3.552	JD	1,110	6,663	08/16/2019	12/01/2024
81211K-AX-8	SEALED AIR CORP			1,2	3FE	278,355	110.0000	280,500	255,000	277,042	0	(1,313)	0	0	5.500	3.734	MS	4,130	7,013	08/19/2019	09/15/2025
82967N-AU-2	SIRIUS XM RADIO INC			1,2	3FE	21,050	103.3280	20,666	20,000	20,594	1,838	(193)	0	0	5.375	4.249	AO	227	1,075	07/25/2017	04/15/2025
82967N-AW-8	SIRIUS XM RADIO INC			1,2	3FE	502,500	106.2188	531,094	500,000	502,286	0	(214)	0	0	5.375	5.291	JJ	12,392	13,438	02/21/2019	07/15/2026
82967N-AY-4	SIRIUS XM RADIO INC			1,2	3FE	619,770	102.1250	653,600	640,000	627,413	10,337	4,500	0	0	3.875	4.692	FA	10,333	24,800	04/12/2018	08/01/2022
84765E-AA-6	SPECTRUM HEALTH SYSTEM			1,2	1FE	2,975,000	100.1388	2,979,129	2,975,000	2,975,000	0	0	0	0	3.487	3.490	JJ	17,866	0	10/22/2019	07/15/2049
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3FE	855,975	102.5000	850,750	830,000	845,730	(9,758)	(486)	0	0	4.750	4.214	JJ	18,179	0	11/06/2019	01/15/2028
871503-AU-2	SYMANTEC CORP			1,2	3FE	6,519,080	102.1730	6,636,138	6,495,000	6,518,301	178,944	(1,403)	0	0	5.000	4.921	AO	68,558	276,125	04/29/2019	04/15/2025
87264A-AP-0	T-MOBILE USA INC			1,2	3FE	11,150	107.2210	10,722	10,000	10,583	623	(240)	0	0	6.500	3.812	JJ	300	650	07/24/2017	01/15/2026
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2FE	1,117,650	116.5091	1,165,091	1,000,000	1,111,766	0	(5,884)	0	0	5.000	3.492	MN	4,861	25,000	06/14/2019	11/26/2028
87971M-BF-9	TELUS CORP		C	1,2	2FE	474,501	105.4639	500,954	475,000	474,620	0	62	0	0	3.700	3.712	MS	5,175	17,575	03/01/2017	09/15/2027
88032W-AM-8	TENCENT HOLDINGS LTD		C	1,2	1FE	1,854,889	103.7690	1,924,915	1,855,000	1,854,899	0	10	0	0	3.575	3.576	AO	14,737	33,158	04/03/2019	04/11/2026
88167A-AL-5	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3FE	3,587,500	101.2000	3,542,000	3,500,000	3,542,000	185,493	(14,518)	0	0	6.000	5.452	AO	44,333	210,000	09/21/2018	04/15/2024
883556-BR-2	THERMO FISHER SCIENTIFIC INC			1,2	2FE	207,453	102.8397	215,963	210,000	208,205	0	244	0	0	2.950	3.092	MS	1,755	6,195	09/14/2016	09/19/2026
89236T-EC-5	TOYOTA MOTOR CREDIT CORP			1	1FE	3,742,388	100.7786	3,779,199	3,750,000	3,745,811	0	1,555	0	0	2.150	2.193	MS	25,307	80,625	09/05/2017	09/08/2022

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
893647-BE-6	TRANSDIGM INC			1,2	4FE	475,861	108.2610	481,761	445,000	473,506	0	(2,355)	0	0	6.250	4.526	MS	8,189	16,378	08/13/2019	03/15/2026
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1FE	19,861	109.2212	21,844	20,000	19,871	0	3	0	0	3.750	3.789	MN	96	750	05/04/2016	05/15/2046
902613-AA-6	UBS GROUP AG		C	2,5	1FE	1,000,000	101.7270	1,017,270	1,000,000	1,000,000	0	0	0	0	3.126	3.126	FA	11,983	0	08/06/2019	08/13/2030
902674-XK-1	UBS AG (LONDON BRANCH)		C	2	1FE	454,581	100.3414	456,554	455,000	454,869	0	145	0	0	2.450	2.482	JD	929	11,148	11/27/2017	12/01/2020
90331H-NS-8	US BANK NA			2,5	1FE	1,270,000	100.4686	1,275,951	1,270,000	1,270,000	0	0	0	0	3.104	3.103	MN	4,380	39,421	05/22/2018	05/21/2021
90331H-NV-1	US BANK NA			2	1FE	559,440	104.4834	585,107	560,000	559,591	0	115	0	0	3.400	3.422	JJ	8,304	19,040	07/19/2018	07/24/2023
904764-AU-1	UNILEVER CAPITAL CORP			1	1FE	393,668	99.1175	396,470	400,000	395,685	0	608	0	0	2.000	2.177	JJ	3,400	8,000	07/25/2016	07/28/2026
907818-EU-8	UNION PACIFIC CORP			1,2	2FE	424,613	104.8309	445,531	425,000	424,727	0	81	0	0	3.500	3.520	JD	950	14,875	06/05/2018	06/08/2023
907818-FB-9	UNION PACIFIC CORP			1,2	2FE	1,364,413	109.3229	1,492,257	1,365,000	1,364,471	0	58	0	0	3.700	3.705	MS	16,835	26,936	02/11/2019	03/01/2029
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC			1,2	3FE	6,589,821	103.9063	6,665,586	6,415,000	6,570,022	241,555	(17,604)	0	0	5.500	5.034	JJ	162,692	258,913	04/23/2019	07/15/2025
91159H-HN-3	U.S. BANCORP			2	1FE	6,775,041	100.3123	6,846,312	6,825,000	6,790,884	0	4,798	0	0	2.375	2.458	JJ	71,591	162,094	07/19/2016	07/22/2026
92343E-AH-5	VERISIGN INC			1,2	3FE	3,056,250	110.2310	3,306,930	3,000,000	3,046,284	84,019	(7,735)	0	0	5.250	4.900	AO	39,375	157,500	09/25/2018	04/01/2025
92343E-AL-6	VERISIGN INC			1,2	2FE	10,175	105.5000	10,550	10,000	10,139	776	(15)	0	0	4.750	4.530	JJ	219	475	07/24/2017	07/15/2027
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2FE	468,802	101.5596	477,330	470,000	469,177	0	120	0	0	2.625	2.654	FA	4,661	12,338	07/27/2016	08/15/2026
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2FE	1,603,665	113.4969	1,702,454	1,500,000	1,596,988	0	(6,677)	0	0	4.329	3.463	MS	18,038	32,468	04/12/2019	09/21/2028
92343V-ES-9	VERIZON COMMUNICATIONS INC			1,2	2FE	359,320	110.3114	397,121	360,000	359,371	0	51	0	0	3.875	3.898	FA	5,541	6,975	02/05/2019	02/08/2029
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	1FE	588,885	100.9722	595,736	590,000	588,886	0	1	0	0	3.300	3.310	JD	1,406	0	11/20/2019	12/01/2049
92826C-AH-5	VISA INC			1,2	1FE	2,466,487	104.6494	2,600,538	2,485,000	2,470,310	0	1,747	0	0	2.750	2.836	MS	20,122	68,338	09/06/2017	09/15/2027
92939U-AA-4	WEC ENERGY GROUP INC			1	2FE	244,900	102.0304	249,975	245,000	244,951	0	35	0	0	3.375	3.389	JD	368	8,269	06/04/2018	06/15/2021
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2FE	219,446	101.7443	223,837	220,000	219,623	0	56	0	0	3.450	3.480	JD	633	7,590	05/26/2016	06/01/2026
949746-SK-8	WELLS FARGO & CO			2	1FE	1,340,000	102.0636	1,367,652	1,340,000	1,340,000	0	0	0	0	3.069	3.069	JJ	17,935	41,125	01/17/2017	01/24/2023
95000U-2F-9	WELLS FARGO & CO			1,2,5	1FE	1,725,000	103.7664	1,789,970	1,725,000	1,725,000	0	0	0	0	3.196	3.197	JD	2,144	27,566	06/10/2019	06/17/2027
96145D-AB-1	WESTROCK CO			1,2	2FE	119,665	102.0522	122,463	120,000	119,771	0	49	0	0	3.000	3.044	MS	1,060	3,600	08/21/2017	09/15/2024
976656-CL-0	WISCONSIN ELECTRIC POWER CO			1,2	1FE	484,908	99.9552	484,783	485,000	484,909	0	1	0	0	2.050	2.054	JD	580	0	12/03/2019	12/15/2024
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						199,468,063	XXX	205,870,226	197,895,000	199,243,816	1,697,552	(157,401)	0	0	XXX	XXX	XXX	2,043,761	5,607,265	XXX	XXX
12543P-AK-9	CWHL 0621 A10 - CMO/RMBS			4	1Z	7,622	82.9969	7,427	8,948	7,307	285	(492)	0	0	5.750	3.533	MON	43	515	04/02/2012	02/25/2037
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,622	XXX	7,427	8,948	7,307	285	(492)	0	0	XXX	XXX	XXX	43	515	XXX	XXX
05550M-AU-8	BBCMS 19C3 A4 - CMBS			4	1FE	3,109,552	107.2308	3,237,296	3,019,000	3,104,963	0	(4,589)	0	0	3.583	3.232	MON	9,014	54,085	05/17/2019	05/17/2052
056054-AA-7	BX 19XL A - CMBS			4	1FE	3,847,000	100.0802	3,850,083	3,847,000	3,847,000	0	0	0	0	2.685	2.725	MON	4,878	15,270	10/09/2019	10/15/2036
05608F-AA-9	BX 19CALM A - CMBS			4,5	1FE	1,328,751	99.9998	1,328,998	1,329,000	1,328,723	0	(28)	0	0	2.626	2.667	N/A	1,939	0	11/22/2019	11/15/2032
065402-BC-2	BANK 19BN18 A4 - CMBS			4	1FE	2,258,764	107.6101	2,359,889	2,193,000	2,255,308	0	(3,456)	0	0	3.584	3.236	MON	6,550	45,848	05/21/2019	05/17/2062
06540V-BB-0	BANK 19BN24 A3 - CMBS			4	1FE	1,468,710	102.5398	1,462,218	1,426,000	1,468,584	0	(127)	0	0	2.960	2.606	MON	3,517	0	12/11/2019	11/17/2062
08162B-BE-1	BMARK 19B11 A5 - CMBS			4	1FE	1,328,700	107.3275	1,384,525	1,290,000	1,326,797	0	(1,903)	0	0	3.542	3.191	MON	3,808	22,847	05/22/2019	05/17/2052
12596W-AC-8	CSAIL 19C16 A3 - CMBS			4	1FE	1,544,988	104.9142	1,573,712	1,500,000	1,542,872	0	(2,116)	0	0	3.329	2.980	MON	4,161	24,968	06/18/2019	06/17/2052
17322M-AW-6	CGCMT 14GC21 A5 - CMBS			4	1FE	4,727,830	105.7797	4,749,509	4,490,000	4,656,400	0	(36,967)	0	0	3.855	2.926	MON	14,424	173,090	01/04/2018	05/10/2047
23306G-AA-5	DBGS 18BIOD A - CMBS			4	1FE	5,563,178	99.6864	5,551,371	5,568,834	5,562,362	0	(816)	0	0	2.543	2.602	MON	6,687	29,326	10/18/2019	05/15/2035
23312V-AF-3	DBJPM 16C3 A5 - CMBS			4	1FE	473,795	102.2898	470,533	460,000	469,425	0	(1,358)	0	0	2.890	2.550	MON	1,108	13,294	07/26/2016	08/12/2049
30298L-AE-1	FRESB 19SB65 A1H - CMBS			4	1FE	563,089	97.9423	548,957	560,490	562,847	0	(242)	0	0	2.300	2.170	MON	1,074	4,297	08/15/2019	05/25/2039
46646G-AA-5	JPMCC 16NINE A - CMBS			4	1FE	566,761	101.5194	604,040	595,000	570,725	0	3,095	0	0	2.949	3.603	MON	1,462	17,218	02/09/2018	09/09/2038
61691J-AZ-7	MSC 17H1 B - CMBS			4	1FE	133,891	105.7368	137,458	130,000	132,998	0	(371)	0	0	4.075	3.721	MON	441	5,298	05/24/2017	06/17/2050
61692A-AA-0	MSC 19NUGS A - CMBS			4	1FE	1,165,000	100.0314	1,165,366	1,165,000	1,165,000	0	0	0	0	0.000	0.000	N/A	0	0	12/12/2019	12/15/2021
61763M-AF-7	MSBAM 14C16 A5 - CMBS			4	1FE	5,210,156	105.8036	5,226,699	4,940,000	5,128,867	0	(42,911)	0	0	3.892	2.912	MON	16,022	192,265	01/05/2018	06/17/2047
63874E-AA-8	NCMS 1775B A - CMBS			4	1FE	216,299	105.7419	222,058	210,000	214,834	0	(585)	0	0	3.858	3.493	MON	585	8,102	05/10/2017	04/10/2037
94989W-AS-6	WFCM 15C31 A4 - CMBS			4	1FE	604,345	106.6733	618,705	580,000	598,550	0	(3,035)	0	0	3.695	3.080	MON	1,786	21,431	01/04/2018	11/18/2048
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						34,110,808	XXX	34,491,418	33,303,324	33,936,255	0	(95,407)	0	0	XXX	XXX	XXX	77,458	627,338	XXX	XXX
00176C-AN-1	AMMC 12R AR - CDO			4	1FE	500,000	99.5027	497,514	500,000	500,000	0	0	0	0	3.101	3.114	FMAN	2,153	18,745	11/01/2017	11/10/2030
00192M-AB-5	ARIFL 17A A2 - ABS			4	1FE	16,119	99.8974	16,105	16,121	16,121	0	1	0	0	1.910	1.935	MON	14	308	05/16/2017	04/15/2026
03328Y-AA-2	ANCHC 1R A1 - CDO		C	4	1FE	2,479,200	98.8679	2,471,698	2,500,000	2,482,556	0	3,217	0	0	2.991	3.502	JAJO	16,201	84,961	01/24/2019	04/13/2031
03331J-AA-0	ANCHC 1810 A1A - CDO		C	2	1FE	3,780,250	99.3818	3,776,508	3,800,000	3,771,588	0	(8,693)	0	0	3.201	3.367	JAJO	26,354	150,476	01/28/2019	10/15/2031
03764D-AH-4	APID 12R AR - CDO			4	1FE	832,390	99.2884	824,094	830,000	830,217	0	(3,740)	0	0	3.081	3.073	JAJO	5,540	30,374	01/26/2018	04/15/2031
04015N-AG-9	ARES 37R A1R - CDO		C	4	1FE	300,000	99.9194	299,758	300,000	300,000	0	0	0	0	3.171	3.186	JAJO	2,061	11,252	11/01/2017	10/15/2030
04016V-AA-3	ARES 47 A1 - CDO		C	4	1FE	2,804,128	98.8696	2,812,840	2,845,000	2,801,501	0	(2,627)	0	0	2.921	3.312	JAJO	18,005	75,095	01/24/2019	04/15/2030

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
04033B-AB-4	ARIFL 18B A2 - ABS			4	1FE	1,103,622	100.8744	1,113,302	1,103,651	1,103,635	0	12	0	0	3.220	3.243	MON	1,579	35,538	09/18/2018	08/16/2027
04965C-AJ-7	ATRM 12R AR - CDO			4	1FE	1,669,500	99.8510	1,677,496	1,680,000	1,669,665	0	165	0	0	2.783	3.283	JAJO	9,222	42,954	02/04/2019	04/22/2027
04966H-AA-4	ATRM 13 A1 - CDO		C	4	1FE	2,664,632	99.8974	2,653,275	2,656,000	2,652,352	0	(11,978)	0	0	3.114	3.164	JAJO	16,082	99,733	10/29/2018	11/21/2030
05618D-AJ-3	BABSN 141R A1R - CDO			4	1FE	1,712,770	100.0066	1,714,598	1,714,485	1,708,661	0	(4,110)	0	0	3.116	3.662	JAJO	10,684	63,690	01/08/2019	07/21/2025
06759F-AB-2	BABSN 152R AR - CDO		C	4	1FE	600,000	99.9185	599,511	600,000	600,000	0	0	0	0	3.156	3.167	JAJO	3,787	22,531	10/12/2017	10/21/2030
06761C-AA-7	BABSN 162R AR - CDO		C	4	1FE	1,093,000	99.9760	1,092,738	1,093,000	1,093,000	0	0	0	0	3.046	3.053	JAJO	6,658	33,374	12/07/2018	07/20/2028
09626R-AW-5	BLUEM 122RR AR2 - CDO		C	4	1FE	5,000,000	99.7463	4,987,313	5,000,000	5,000,000	0	0	0	0	2.949	2.963	FMAN	17,200	179,185	11/09/2018	11/20/2028
11042T-AA-1	BRITISH AIRWAYS PASS THRU TRUST 2018-1AA		C	4	1FE	328,449	105.8795	347,760	328,449	328,446	0	(3)	0	0	3.800	3.798	MJSD	381	12,481	03/14/2018	03/20/2033
12480V-AC-9	CBAM 171 A1 - CDO		C	4	1FE	1,007,700	100.0189	1,000,189	1,000,000	999,586	0	(4,567)	0	0	3.216	3.239	JAJO	6,432	38,159	10/27/2017	07/22/2030
12549F-BM-0	CIFC 134RR A1R - CDO			4	1FE	4,943,000	99.1946	4,959,732	5,000,000	4,933,135	0	(9,865)	0	0	2.996	3.331	JAJO	27,044	181,395	01/22/2019	04/28/2031
14310M-AW-7	CGMS 141R2 A1R - CDO			4	1FE	1,088,901	99.2506	1,086,794	1,095,000	1,089,973	0	1,008	0	0	2.972	3.447	JAJO	6,871	38,823	10/19/2018	04/17/2031
14315L-AA-2	CGMS 143RR A1A - CDO		C	4	1FE	1,525,410	99.5259	1,522,746	1,530,000	1,519,695	0	(5,761)	0	0	2.986	3.127	JAJO	8,248	55,352	10/19/2018	07/28/2031
15032A-AN-7	CEDF 5R A1R - CDO			4	1FE	410,000	99.3608	407,379	410,000	410,000	0	0	0	0	3.102	3.113	JAJO	2,685	15,077	07/03/2018	07/17/2031
17305E-GR-0	CCCIT 18A6 A6 - ABS			4	1FE	3,244,450	103.7075	3,365,307	3,245,000	3,244,741	0	240	0	0	3.210	3.218	JD	6,944	104,165	08/10/2018	12/09/2024
19329L-AN-7	CLPK 1512R AR - CDO		C	4	1FE	7,992,000	99.7067	7,976,539	8,000,000	7,988,085	0	(3,915)	0	0	3.016	3.037	JAJO	48,254	238,303	02/12/2019	10/20/2028
29372J-AC-1	EFF 172 A3 - ABS			4	1FE	399,991	100.1239	400,496	400,000	399,997	0	3	0	0	2.220	2.231	MON	271	8,880	06/20/2017	01/20/2023
29373F-AB-0	EFF 182 A2 - ABS			4	1FE	1,135,400	100.7837	1,144,471	1,135,572	1,135,487	0	75	0	0	3.140	3.170	MON	1,090	35,657	07/25/2018	02/20/2024
34528Q-HF-4	FORDF 194 A - ABS			4	1FE	1,509,821	100.2607	1,513,937	1,510,000	1,509,776	0	(45)	0	0	2.440	2.455	MON	1,638	8,699	09/17/2019	09/15/2026
36318W-AE-0	GALXY 15R AR - CDO			4	1FE	1,295,000	99.8125	1,292,572	1,295,000	1,295,000	0	0	0	0	3.201	3.216	JAJO	8,981	48,966	10/03/2017	10/15/2030
553205-AC-9	MP3 3R AR - CDO			4	1FE	800,000	99.5486	796,389	800,000	800,000	0	0	0	0	3.220	3.228	JAJO	5,152	30,527	10/06/2017	10/21/2030
55819Y-AA-8	MDPK 26R AR - CDO			4	1FE	10,048,645	99.9463	10,026,617	10,032,000	10,003,337	0	(42,654)	0	0	3.128	3.217	JAJO	55,789	378,714	11/21/2018	07/29/2030
55820Y-AA-5	MDPK 27 A1A - CDO			4	1FE	989,700	99.2493	992,493	1,000,000	987,835	0	(1,865)	0	0	2.996	3.308	JAJO	5,992	26,993	01/24/2019	04/22/2030
56607F-AA-3	MP11 11 A - CDO		C	4	1FE	375,000	99.2885	372,332	375,000	375,000	0	0	0	0	3.183	3.122	JAJO	2,487	14,105	11/14/2017	12/18/2047
64131Q-AA-8	NEUB 26 A - CDO		C	4	1FE	580,000	99.9620	579,779	580,000	580,000	0	0	0	0	3.173	3.180	JAJO	3,834	21,757	10/25/2017	10/18/2030
67106M-AN-3	OFSBS 7R AR - CDO			4	1FE	3,343,608	100.0014	3,347,671	3,347,625	3,336,854	0	(6,754)	0	0	2.903	3.509	JAJO	20,248	87,798	01/30/2019	10/19/2026
67110D-AN-7	OCP 1611R 1AR - CDO		C	4	1FE	1,008,400	99.9975	999,975	1,000,000	1,000,255	0	(5,023)	0	0	3.206	3.209	JAJO	5,788	38,710	01/09/2018	10/26/2030
67590B-AQ-3	OCT16 16R A1R - CDO			4	1FE	892,539	99.0013	886,061	895,000	889,975	0	(2,826)	0	0	3.022	3.161	JAJO	5,710	39,861	10/19/2018	07/17/2030
67590G-BG-3	OCT17 17RRR A1R - CDO			4	1FE	875,000	99.3003	868,878	875,000	875,000	0	0	0	0	2.940	2.944	JAJO	4,859	31,295	02/07/2018	01/27/2031
69335P-CV-5	PFSFC 18D A - ABS			4	1FE	4,419,786	101.2041	4,473,220	4,420,000	4,419,892	0	79	0	0	3.190	3.213	MON	6,267	140,998	04/11/2018	04/17/2023
69335P-DG-7	PFSFC 19B A - ABS			4	1FE	5,330,000	100.0429	5,332,287	5,330,000	5,330,000	0	0	0	0	2.290	2.325	MON	5,424	21,969	10/11/2019	09/15/2023
69688X-AS-0	PLMRS 141RR A1R - CDO			4	1FE	337,144	99.7495	334,161	335,000	335,022	0	(1,448)	0	0	3.132	3.143	JAJO	2,215	12,421	02/08/2018	01/17/2031
69689A-AU-4	PLMRS 151RR A1R - CDO			4	1FE	3,160,000	99.8120	3,154,058	3,160,000	3,160,000	0	0	0	0	3.115	3.133	FMAN	11,209	57,634	05/31/2019	05/21/2029
70017K-AA-7	PAIA 171 A1 - CDO		C	4	1FE	1,400,000	99.6969	1,395,756	1,400,000	1,400,000	0	0	0	0	3.129	3.578	FMAN	5,841	52,817	10/11/2017	11/14/2029
74988L-AA-2	RRAM 3RR A1R - CDO		C	4	1FE	350,000	99.1943	347,180	350,000	350,000	0	0	0	0	3.091	3.104	JAJO	2,344	12,844	01/18/2018	01/15/2030
75888A-AQ-9	REGT7 7R AR - CDO			4	1FE	2,750,000	99.5212	2,736,834	2,750,000	2,750,000	0	0	0	0	2.968	3.028	MJSD	2,721	99,010	11/21/2018	12/20/2028
77341D-AA-5	ROCKT 173 A - CDO		C	4	1FE	580,000	99.7747	578,693	580,000	580,000	0	0	0	0	3.156	3.168	JAJO	3,661	21,780	11/14/2017	10/21/2030
85208N-AD-2	SPRNTS 181 A1 - ABS			1	2FE	360,000	105.8980	381,233	360,000	360,000	0	0	0	0	4.738	4.738	MJSD	521	17,057	03/14/2018	09/20/2029
85816V-AA-4	STCR 171 A - CDO		C	4	1FE	300,000	99.3925	298,178	300,000	300,000	0	0	0	0	3.251	3.266	JAJO	2,113	11,496	11/07/2017	01/15/2031
87165L-AT-8	SYNCT 154 A - ABS			4	1FE	99,999	100.3161	100,316	100,000	100,000	0	0	0	0	2.380	2.392	MON	106	2,380	09/25/2015	09/15/2023
87231B-AC-7	TFLAT 171 A - CDO		C	4	1FE	700,000	99.6257	697,380	700,000	700,000	0	0	0	0	3.104	3.115	FMAN	2,656	26,128	10/16/2017	11/18/2030
87272H-AA-8	TIA 3 A - CDO		C	4	1FE	270,000	98.9406	267,140	270,000	270,000	0	0	0	0	3.151	3.164	JAJO	1,820	10,083	11/20/2017	01/16/2031
88631Y-AA-5	TIA 4 A1A - CDO			4	1FE	2,455,000	99.8592	2,451,544	2,455,000	2,455,000	0	0	0	0	3.196	3.208	JAJO	15,692	79,426	11/13/2018	01/20/2032
92329F-AP-2	VENTR 18R AR - CDO			4	1FE	300,000	99.9041	299,712	300,000	300,000	0	0	0	0	3.230	3.239	JAJO	2,100	11,404	10/04/2017	10/15/2029
92331X-AC-8	VENTR 35 AS - CDO		C	4	1FE	5,000,000	100.0103	5,000,516	5,000,000	5,000,000	0	0	0	0	3.103	3.531	JAJO	30,601	174,953	10/17/2018	10/22/2031
92915H-AL-7	VOYA 163R A1R - CDO			4	1FE	2,820,000	99.7466	2,812,854	2,820,000	2,820,000	0	0	0	0	3.193	3.101	JAJO	18,760	103,391	10/23/2018	10/18/2031
92916Q-AA-0	VOYA 174 A1 - CDO		C	4	1FE	500,000	99.6862	498,431	500,000	500,000	0	0	0	0	3.131	3.145	JAJO	3,392	18,551	10/30/2017	10/15/2030
96328D-BF-0	WHLS 181 A2 - ABS			4	1FE	244,371	100.5395	245,710	244,392	244,383	0	11	0	0	3.060	3.087	MON	229	7,478	07/17/2018	04/20/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						99,724,926	XXX	99,830,069	99,866,295	99,605,769	0	(111,065)	0	0	XXX	XXX	XXX	481,908	3,185,754	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						333,311,420	XXX	340,199,139	331,073,567	332,793,147	1,697,837	(364,365)	0	0	XXX	XXX	XXX	2,603,169	9,420,871	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999. Subtotal - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

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
7699999. Total - Issuer Obligations						267,632,633	XXX	272,914,382	258,285,000	265,352,462	1,697,552	(878,005)	0	0	XXX	XXX	XXX	2,634,261	7,196,853	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						398,214,424	XXX	408,952,971	390,992,807	398,011,290	285	(131,248)	0	0	XXX	XXX	XXX	1,112,123	8,654,248	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						51,084,240	XXX	52,377,812	50,433,324	50,939,130	0	(77,406)	0	0	XXX	XXX	XXX	120,554	1,146,619	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						99,724,926	XXX	99,830,069	99,866,295	99,605,769	0	(111,065)	0	0	XXX	XXX	XXX	481,908	3,185,754	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8399999 - Total Bonds						816,656,222	XXX	834,075,234	799,577,426	813,908,651	1,697,837	(1,197,723)	0	0	XXX	XXX	XXX	4,348,846	20,183,474	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
36179U-UJ-9	G2 MA5985 - RMBS		06/11/2019	NOMURA SECURITIES/FIXED INCOME		20,590,625	20,000,000	36,944
912828-5G-1	UNITED STATES TREASURY		05/23/2019	Wells		1,513,652	1,500,000	2,813
912828-5Q-9	UNITED STATES TREASURY		08/02/2019	VARIOUS		1,173,521	1,160,000	5,114
912828-6D-7	UNITED STATES TREASURY		11/07/2019	UknownNOMURA		1,575,966	1,560,000	7,393
912828-NT-3	UNITED STATES TREASURY		01/14/2019	JP MORGAN SECS INC., - FIXED INCOME		325,267	325,000	3,547
912828-WC-0	UNITED STATES TREASURY		02/20/2019	Wells		4,699,198	4,760,000	26,002
912828-Y4-6	UNITED STATES TREASURY		05/07/2019	VARIOUS		1,403,410	1,400,000	8,172
0599999. Subtotal - Bonds - U.S. Governments						31,281,639	30,705,000	89,985
246381-ND-5	DELAWARE ST		02/21/2019	Not Available		494,046	410,000	0
882724-HY-6	TEXAS ST		02/25/2019	CITIGROUP GLOBAL MARKETS INC.		457,277	410,000	7,744
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						951,323	820,000	7,744
544646-4K-5	LOS ANGELES CALIF UNI SCH DIST		02/21/2019	WELLS FARGO, N.A./SIG		487,301	410,000	3,075
54589T-GN-6	LOUDOUN CNTY VA		02/21/2019	WELLS FARGO, N.A./SIG		483,513	410,000	4,783
677521-YD-2	OHIO STATE		02/21/2019	MERRILL LYNCH PIERCE FENNER		467,913	410,000	1,367
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIST		02/25/2019	CITIGROUP GLOBAL MARKETS INC.		472,062	410,000	683
940157-S8-4	WASHINGTON SUBN SAN DIST MD		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		477,650	410,000	4,783
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,388,439	2,050,000	14,692
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV		12/20/2019	Bank of America Securities		1,240,906	1,025,000	4,698
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV		11/01/2019	Bank of America Securities		410,000	410,000	0
115117-MA-8	BROWARD CNTY FLA WTR & SWR UTIL REV		12/20/2019	JP MORGAN SECS INC., - FIXED INCOME		1,258,149	1,005,000	2,792
25477G-PG-4	DISTRICT COLUMBIA INCOME TAX REV		12/20/2019	MORGAN STANLEY CO		1,590,047	1,255,000	3,486
3128MJ-3H-1	FH G08799 - RMBS		03/28/2019	MORGAN STANLEY CO		1,157,238	1,160,365	2,708
3128MJ-3M-0	FH G08803 - RMBS		03/28/2019	MORGAN STANLEY CO		1,549,262	1,552,598	3,623
3128MJ-4G-2	FH G08822 - RMBS		03/28/2019	MORGAN STANLEY CO		820,853	822,620	1,919
3128MJ-6M-7	FH G08875 - RMBS		03/28/2019	MORGAN STANLEY CO		126,445	126,717	296
3128MJ-6S-4	FH G08880 - RMBS		03/28/2019	MORGAN STANLEY CO		760,363	762,000	1,778
3128MJ-Y6-1	FH G08732 - RMBS		03/26/2019	MIZUHO SECURITIES USA INC.		918,327	918,542	2,143
3128MJ-ZM-5	FH G08747 - RMBS		03/27/2019	BANK OF NEW YORK (CRSMBS)		615,480	615,672	1,385
3128MJ-ZW-3	FH G08756 - RMBS		03/27/2019	GOLDMAN		2,809,357	2,806,068	6,314
31329N-J7-4	FH ZA4786 - RMBS		12/23/2019	JP MORGAN SECS INC., - FIXED INCOME		4,673,668	4,539,608	9,458
3132D5-3H-3	FH SB8000 - RMBS		06/27/2019	BARCLAYS CAPITAL INC./LE		2,075,938	2,035,000	4,579
3132D5-4K-5	FH SB8026 - RMBS		12/12/2019	GOLDMAN		5,037,500	5,000,000	5,556
3132DV-KU-8	FH SD7507 - RMBS		12/23/2019	CITIGROUP GLOBAL MARKETS INC.		4,188,501	4,078,571	8,497
3132DV-KV-6	FH SD7508 - RMBS		12/24/2019	CITIGROUP GLOBAL MARKETS INC.		1,221,438	1,163,015	2,940
3132DV-KW-4	FH SD7509 - RMBS		12/23/2019	VARIOUS		12,971,112	12,648,776	15,897
3132FC-EB-7	FH Z40130 - RMBS		02/19/2019	MORGAN STANLEY CO		4,301,206	4,347,054	4,347
3132L5-L9-2	FH V80352 - RMBS		02/19/2019	MORGAN STANLEY CO		2,038,298	2,060,024	2,060
3132L9-WV-3	FH V84260 - RMBS		03/05/2019	MERRILL LYNCH PIERCE FENNER		1,984,448	1,975,804	2,305
3132XC-R3-1	FH G67706 - RMBS		03/26/2019	BNY/SUNTRUST CAPITAL MARKETS		2,827,818	2,760,951	7,516
3132XV-UZ-4	FH Q53299 - RMBS		03/28/2019	MORGAN STANLEY CO		829,596	831,382	1,940
3132Y0-NH-9	FH Q56691 - RMBS		03/28/2019	MORGAN STANLEY CO		253,699	254,245	593
31335A-NJ-3	FH G60393 - RMBS		02/19/2019	MORGAN STANLEY CO		14,004,121	13,865,466	16,176
31335B-RZ-1	FH G61404 - RMBS		01/07/2019	MORGAN STANLEY CO		5,399,571	5,341,152	6,751
3138AV-P6-6	FN AJ4044 - RMBS		01/14/2019	NOMURA SECURITIES/FIXED INCOME		2,160,298	2,091,981	2,789
3138ER-5V-8	FN AL9859 - RMBS		03/28/2019	MIZUHO SECURITIES USA INC.		551,731	552,941	1,290
3138ER-RV-4	FN AL9499 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		317,059	311,128	272
3138WG-FT-6	FN AS6477 - RMBS		02/28/2019	Stephens Inc.		718,417	714,010	833
3138WG-SP-0	FN AS6825 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		13,761,029	13,520,201	11,830
3138WG-SQ-8	FN AS6826 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		7,891,424	7,753,318	6,784
3138WG-YG-3	FN AS7010 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		2,158,124	2,117,754	1,853
3138WH-DU-3	FN AS7314 - RMBS		04/09/2019	JP MORGAN SECS INC., - FIXED INCOME		11,515,306	11,299,902	9,887
3138WH-NN-8	FN AS7596 - RMBS		01/07/2019	GOLDMAN		4,623,470	4,579,110	5,787
3138WJ-L9-7	FN AS8451 - RMBS		03/26/2019	WELLS FARGO SECURITIES		3,151,039	3,154,613	7,361
3138WJ-XN-3	FN AS8784 - RMBS		03/28/2019	MIZUHO SECURITIES USA INC.		680,124	681,615	1,590
3138WK-3E-3	FN AS9796 - RMBS		03/05/2019	GOLDMAN		2,360,129	2,350,580	2,742
3138WL-AM-5	FN AS9911 - RMBS		03/05/2019	GOLDMAN		3,479,606	3,465,527	4,043
3140EU-LJ-6	FN BC0328 - RMBS		01/14/2019	MORGAN STANLEY CO		8,593,985	8,358,256	11,144
3140F0-JG-0	FN BC4762 - RMBS		02/19/2019	GOLDMAN		33,626,387	33,298,604	38,848
3140FD-E9-3	FN BD5559 - RMBS		03/28/2019	NOMURA SECURITIES/FIXED INCOME		4,470,290	4,478,337	10,449
3140FE-2G-8	FN BD7074 - RMBS		03/28/2019	BANK OF NEW YORK		568,401	569,513	1,329
3140GN-5T-6	FN BH0857 - RMBS		03/05/2019	GOLDMAN		1,769,313	1,762,155	2,056
3140J5-P4-5	FN BM1342 - RMBS		03/05/2019	GOLDMAN		1,689,525	1,682,689	1,963
3140J7-U6-0	FN BM3304 - RMBS		01/15/2019	MORGAN STANLEY CO		383,044	370,874	495
3140J7-ZQ-1	FN BM3450 - RMBS		02/15/2019	BANK OF NEW YORK		9,241,697	8,965,042	11,953

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
3140J8-JM-6	FN BM3867 - RMBS		01/14/2019	CITIGROUP GLOBAL MARKETS INC.		10,541,819	10,235,552	13,647
3140J8-MN-0	FN BM3964 - RMBS		02/28/2019	MORGAN STANLEY CO		2,424,273	2,400,642	2,801
3140J9-GD-7	FN BM4695 - RMBS		02/19/2019	MORGAN STANLEY CO		2,326,309	2,354,638	2,355
3140J9-GY-1	FN BM4714 - RMBS		01/15/2019	MORGAN STANLEY CO		337,962	328,218	438
3140J9-KF-7	FN BM4793 - RMBS		01/14/2019	CITIGROUP GLOBAL MARKETS INC.		21,116,757	20,503,261	27,338
3140J9-ME-8	FN BM4856 - RMBS		02/15/2019	BARCLAYS CAPITAL INC./LE		15,801,039	15,321,059	20,428
3140J9-YD-7	FN BM5207 - RMBS		02/19/2019	BANK OF NEW YORK (CRSMBS)		15,783,427	15,970,582	15,971
3140JA-CG-1	FN BM5470 - RMBS		03/05/2019	WELLS FARGO SECURITIES		3,765,008	3,744,239	4,368
3140JA-CH-9	FN BM5471 - RMBS		03/26/2019	WELLS FARGO SECURITIES		18,175,347	17,859,364	29,717
3140JA-EU-8	FN BM5546 - RMBS		02/28/2019	MORGAN STANLEY CO		2,940,874	2,904,567	3,389
3140JA-GD-4	FN BM5595 - RMBS		02/28/2019	MORGAN STANLEY CO		949,674	939,400	1,096
3140JA-GE-2	FN BM5596 - RMBS		03/07/2019	MORGAN STANLEY CO		7,958,975	7,869,825	9,181
3140Q7-5R-4	FN CA0855 - RMBS		03/27/2019	MORGAN STANLEY CO		7,462,274	7,291,382	19,849
3140Q9-3M-3	FN CA2603 - RMBS		03/28/2019	BARCLAYS CAPITAL INC./LE		619,288	620,815	1,449
3140QA-G8-7	FN CA2922 - RMBS		03/28/2019	MORGAN STANLEY CO		982,112	984,304	2,297
3140QA-NJ-5	FN CA3092 - RMBS		02/15/2019	MORGAN STANLEY CO		11,470,755	10,980,903	16,471
3140X3-BA-5	FN FM0032 - RMBS		12/23/2019	MORGAN STANLEY CO		4,321,232	4,086,271	9,932
3140X5-H3-0	FN FM2049 - RMBS		12/23/2019	JP MORGAN SECS INC., - FIXED INCOME		5,815,020	5,701,000	11,877
3140X5-J3-8	FN FM2081 - RMBS		12/20/2019	MORGAN STANLEY CO		1,513,928	1,470,000	2,695
3140X5-JX-2	FN FM2077 - RMBS		12/20/2019	MORGAN STANLEY CO		5,557,492	5,403,000	9,906
3140X5-JZ-7	FN FM2079 - RMBS		12/23/2019	MORGAN STANLEY CO		5,030,835	4,913,000	10,235
3140X5-KF-9	FN FM2093 - RMBS		12/23/2019	MORGAN STANLEY CO		2,991,472	2,821,000	6,857
31418C-2M-5	FN MA3479 - RMBS		03/28/2019	BARCLAYS CAPITAL INC./LE		751,088	752,941	1,757
31418C-CH-5	FN MA2771 - RMBS		03/26/2019	MIZUHO SECURITIES USA INC.		823,131	823,614	1,922
31418C-DL-5	FN MA2806 - RMBS		03/26/2019	MIZUHO SECURITIES USA INC.		1,917,561	1,918,686	4,477
31418C-ZV-9	FN MA3455 - RMBS		03/28/2019	BARCLAYS CAPITAL INC./LE		5,702,130	5,716,197	13,338
31418D-HD-7	FN MA3827 - RMBS		12/11/2019	MORGAN STANLEY CO		5,043,441	4,997,178	5,552
31418D-JJ-2	FN MA3864 - RMBS		12/01/2019	MORGAN STANLEY CO		12,020,802	11,921,148	13,246
35563P-JF-7	FH 191SC MA - CMO		03/07/2019	MERRILL LYNCH PIERCE FENNER		4,998,527	4,970,000	20,294
35563P-KG-3	SCRT 192SC MA - CMO		05/08/2019	CITIGROUP GLOBAL MARKETS INC.		1,629,593	1,605,000	6,866
35563P-LH-0	SCRT 193SC MA - CMO		09/01/2019	CITIGROUP GLOBAL MARKETS INC.		3,073,086	2,940,000	12,291
35563P-ML-0	SCRT 194SC MA - CMO		11/06/2019	WELLS FARGO SECURITIES		4,015,108	3,929,000	14,079
392274-Z6-6	GREATER ORLANDO AVIATION AUTH ORLANDO FL		12/20/2019	WELLS FARGO, N.A./SIG		683,921	545,000	6,131
414009-MH-0	HARRIS CNTY TEX CULTURAL ED FACS FIN COR		12/19/2019	MORGAN STANLEY CO		202,920	165,000	733
452252-PD-5	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		12/19/2019	WELLS FARGO, N.A./SIG		1,032,738	840,000	0
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB		12/20/2019	Bank of America Securities		499,989	420,000	6,592
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		753,996	600,000	583
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED		11/07/2019	Bank of America Securities		1,260,000	1,260,000	0
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		12/20/2019	WELLS FARGO, N.A./SIG		371,243	295,000	287
59447T-XV-0	MICHIGAN FIN AUTH REV		12/05/2019	Bank of America Securities		2,785,000	2,785,000	0
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH		12/20/2019	RBC CAPITAL MARKETS		1,620,281	1,390,000	1,158
646140-CR-2	NEW JERSEY ST TPK AUTH TPK REV		12/19/2019	Bank of America Securities		1,021,188	835,000	19,947
64990E-QB-6	NEW YORK STATE DORMITORY AUTHORITY		02/21/2019	WELLS FARGO, N.A./SIG		474,842	410,000	9,111
64990G-VD-1	NEW YORK STATE DORMITORY AUTHORITY		12/20/2019	Morgan Stanley Senior Funding		439,109	345,000	2,540
64990G-WW-8	NEW YORK STATE DORMITORY AUTHORITY		11/22/2019	Bank of America Securities		555,000	555,000	0
67765Q-HM-1	OHIO ST WTR DEV AUTH REV		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		428,699	340,000	1,653
678657-KS-5	OKLAHOMA CITY OKLA WTR UTILS TR WTR & SW		02/21/2019	PERSHING LLC		464,280	410,000	3,075
68607V-M9-3	OREGON ST DEPT ADMINISTRATIVE SVCS LOTTE		02/21/2019	PERSHING LLC		475,170	410,000	8,200
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA		12/20/2019	WELLS FARGO, N.A./SIG		344,299	280,000	739
73358W-3U-6	PORT AUTH N Y & N J		12/19/2019	RBC CAPITAL MARKETS		1,002,096	805,000	2,236
796242-TR-6	SAN ANTONIO TEX ARPT SYS REV		12/20/2019	WELLS FARGO, N.A./SIG		286,603	230,000	607
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO		12/20/2019	WELLS FARGO, N.A./SIG		1,016,028	830,000	6,110
927781-8B-3	VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R		02/25/2019	CITIGROUP GLOBAL MARKETS INC.		461,857	410,000	1,481
93974E-BS-4	WASHINGTON ST		12/20/2019	CITIGROUP GLOBAL MARKETS INC.		1,082,902	865,000	2,763
3199999. Subtotal - Bonds - U.S. Special Revenues						393,896,240	384,740,568	645,119
00206R-GL-0	AT&T INC		06/14/2019	MORGAN STANLEY CO		1,042,580	1,000,000	14,008
00206R-HJ-4	AT&T INC		02/13/2019	WELLS FARGO SECURITIES		1,562,276	1,570,000	0
02005N-BF-6	ALLY FINANCIAL INC		04/01/2019	NOMURA SECURITIES/FIXED INCOME		3,013,875	2,820,000	59,905
025816-CG-2	AMERICAN EXPRESS CO		07/25/2019	RBC CAPITAL MARKETS		1,260,927	1,265,000	0
03328Y-AA-2	ANCHC 1R A1 - CDO	C	01/24/2019	CREDIT SUISSE SECURITIES (USA)		492,500	500,000	736
03331J-AA-0	ANCHC 1810 A1A - CDO	C	01/28/2019	VARIOUS		2,779,000	2,800,000	35,195
038522-AN-8	ARAMARK SERVICES INC		02/26/2019	VARIOUS		497,250	500,000	5,660
04016V-AA-3	ARES 47 A1 - CDO	C	01/24/2019	VARIOUS		2,804,128	2,845,000	3,129
04965C-AJ-7	ATRM 12R AR - CDO		02/04/2019	MORGAN STANLEY CO		1,669,500	1,680,000	2,514
05550M-AU-8	BBCMS 19C3 A4 - CMBS		05/17/2019	BARCLAY INVESTMENTS, INC.		3,109,552	3,019,000	3,005

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
056054-AA-7	BX 19XL A - CMBS		10/09/2019	CITIGROUP GLOBAL MARKETS INC.		3,847,000	3,847,000	0
05608F-AA-9	BX 19CALM A - CMBS		11/22/2019	BARCLAYS CAPITAL INC FIXED INC		1,328,751	1,329,000	0
05618D-AJ-3	BABSN 141R A1R - CDO		01/08/2019	CREDIT SUISSE SECURITIES (USA)		3,066,390	3,069,460	24,685
06051G-HG-7	BANK OF AMERICA CORP		06/17/2019	MERRILL LYNCH PIERCE FENNER		3,648,776	3,525,000	45,175
06051G-HV-4	BANK OF AMERICA CORP		12/12/2019	Bank of America Securities		2,062,380	2,000,000	25,375
065402-BC-2	BANK 19BN18 A4 - CMBS		05/21/2019	MERRILL LYNCH, PIERCE, FENNER & SMI/BAS		2,258,764	2,193,000	6,550
06540V-BB-0	BANK 19BN24 A3 - CMBS		12/11/2019	Bank of America Securities		1,468,710	1,426,000	2,110
07274N-AY-9	BAYER US FINANCE II LLC		10/25/2019	BNP PARIBAS SECURITIES BOND		319,520	287,000	3,245
08162B-BE-1	BMARK 19B11 A5 - CMBS		05/22/2019	JP MORGAN		1,328,700	1,290,000	2,031
10112R-BB-9	BOSTON PROPERTIES LP		06/12/2019	MERRILL LYNCH PIERCE FENNER		1,492,234	1,495,000	0
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC	C	02/06/2019	MORGAN STANLEY CO		1,620,000	1,620,000	0
120111-BM-0	STANDARD INDUSTRIES INC (DELAWARE)		08/09/2019	VARIOUS		231,750	225,000	2,943
12513G-BA-6	CDW LLC		04/30/2019	VARIOUS		2,179,813	2,050,000	42,694
12513G-BC-2	CDW LLC		02/26/2019	VARIOUS		504,781	500,000	12,246
12527G-AC-7	CF INDUSTRIES INC		02/21/2019	MORGAN STANLEY CO		484,375	500,000	4,025
12549F-BM-0	CIFC 134RR A1R - CDO		01/22/2019	NOMURA SECURITIES/FIXED INCOME		4,943,000	5,000,000	43,128
125581-GW-2	CIT GROUP INC		08/12/2019	VARIOUS		234,949	215,000	4,825
125581-GX-0	CIT GROUP INC		08/09/2019	VARIOUS		376,364	325,000	8,515
12596W-AC-8	CSAIL 19C16 A3 - CMBS		06/18/2019	CREDIT SUISSE SECURITIES (USA)		1,544,988	1,500,000	3,606
126307-AZ-0	CSC HOLDINGS LLC		08/08/2019	Bank of America Securities		328,188	295,000	586
133434-AD-2	CAMERON LNG LLC		12/05/2019	JP MORGAN SECS INC., - FIXED INCOME		500,000	500,000	0
15189T-AW-7	CENTERPOINT ENERGY INC		08/12/2019	Bank of America Securities		818,606	820,000	0
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		08/12/2019	JP MORGAN SECS INC., - FIXED INCOME		326,563	315,000	6,081
16411Q-AD-3	CHENIERE ENERGY PARTNERS LP		11/04/2019	CREDIT SUISSE SECURITIES (USA)		630,700	595,000	3,254
172967-MF-5	CITIGROUP INC		12/12/2019	CREDIT SUISSE SECURITIES (USA)		1,035,890	1,000,000	4,842
19329L-AN-7	CLPK 1512R AR - CDO	C	02/12/2019	MORGAN STANLEY CO		1,992,000	2,000,000	4,870
22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP		08/01/2019	CITIGROUP GLOBAL MARKETS INC.		988,129	990,000	0
23283P-AQ-7	CYRUSONE LP		11/20/2019	GOLDMAN		579,182	580,000	0
23306G-AA-5	DBGS 18BIOD A - CMBS		10/18/2019	MORGAN STANLEY CO		5,563,178	5,568,834	5,464
25278X-AM-1	DIAMONDBACK ENERGY INC		11/20/2019	Bank of America Securities		713,985	715,000	0
257375-AP-0	DOMINION ENERGY GAS HOLDINGS LLC		11/18/2019	MUFG SECURITIES AMERICAS INC.		2,086,578	2,095,000	0
26441C-BE-4	DUKE ENERGY CORP		06/04/2019	MUFG SECURITIES AMERICAS INC.		838,723	840,000	0
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP		11/04/2019	BNY/SUNTRUST CAPITAL MARKETS		630,088	665,000	2,845
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		08/12/2019	GOLDMAN		462,675	465,000	1,786
30298L-AE-1	FRESB 19SB65 A1H - CMBS		08/15/2019	WELLS FARGO SECURITIES		564,414	561,809	790
337738-AT-5	FISERV INC		06/10/2019	JP MORGAN		679,952	680,000	0
34528Q-HF-4	FORDF 194 A - ABS		09/17/2019	Bank of America Securities		1,509,821	1,510,000	0
35671D-CD-5	FREEPORT-MCMORAN INC		11/04/2019	Not Available		625,250	610,000	7,206
404119-BR-9	HCA INC		08/09/2019	Bank of America Securities		234,081	215,000	385
404280-AW-9	HSBC HOLDINGS PLC	C	06/17/2019	HSBC SECURITIES INC.		1,322,763	1,250,000	15,080
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC		04/04/2019	VARIOUS		3,011,638	3,005,000	12,269
432833-AC-5	HILTON DOMESTIC OPERATING COMPANY INC		02/22/2019	BARCLAYS CAPITAL INC FIXED INC		506,250	500,000	8,186
436440-AK-7	HOLOGIC INC		08/13/2019	JEFFERIES & COMPANY, INC.		143,150	140,000	2,042
437076-BY-7	HOME DEPOT INC		06/03/2019	Morgan Stanley		502,101	505,000	0
446150-AQ-7	HUNTINGTON BANCSHARES INC		07/30/2019	GOLDMAN		2,983,452	2,990,000	0
46266T-AA-6	IQVIA INC		08/09/2019	Bank of America Securities		235,125	225,000	2,906
526057-BZ-6	LENNAR CORP		08/09/2019	VARIOUS		640,639	635,000	8,956
552953-CC-3	MGM RESORTS INTERNATIONAL		04/02/2019	VARIOUS		3,532,851	3,330,000	22,120
55820Y-AA-5	MDPK 27 A1A - CDO		01/24/2019	MORGAN STANLEY CO		989,700	1,000,000	632
57636Q-AM-6	MASTERCARD INC		05/28/2019	US BANCORP INVESTMENTS INC.		524,276	525,000	0
583491-AC-9	MECCANICA HOLDINGS USA INC	C	07/24/2019	JEFFERIES & COMPANY, INC.		2,140,320	2,100,000	4,010
59001A-BA-9	MERITAGE HOMES CORP		08/19/2019	VARIOUS		229,120	220,000	2,231
59523U-AR-8	MID AMERICA APARTMENTS LP		11/18/2019	WELLS FARGO SECURITIES		1,401,656	1,405,000	0
61692A-AA-0	MSC 19NUGS A - CMBS		12/12/2019	MORGAN STANLEY CO		1,165,000	1,165,000	0
61746B-EF-9	MORGAN STANLEY		04/12/2019	MORGAN STANLEY CO		1,360,449	1,350,000	11,691
64110L-AG-1	NETFLIX INC		08/15/2019	VARIOUS		1,000,734	930,000	25,221
67106M-AN-3	OFSBS 7R AR - CDO		01/30/2019	JP MORGAN SECS INC., - FIXED INCOME		5,925,078	5,932,196	8,490
674599-CP-8	OCCIDENTAL PETROLEUM CORP		08/06/2019	Bank of America Securities		429,540	430,000	0
69335P-DG-7	PFSFC 19B A - ABS		10/11/2019	JP MORGAN SECS INC., - FIXED INCOME		5,330,000	5,330,000	0
693475-AY-1	PNC FINANCIAL SERVICES GROUP INC		12/18/2019	RBC CAPITAL MARKETS		5,007,600	5,000,000	14,972
69689A-AU-4	PALMER SQUARE CLO 2015-1 LTD - CDO		05/31/2019	JP MORGAN SECS INC., - FIXED INCOME		3,160,000	3,160,000	9,058
701094-AM-6	PARKER-HANNIFIN CORP		06/05/2019	BARCLAY INVESTMENTS, INC.		294,864	295,000	0
70450Y-AC-7	PAYPAL HOLDINGS INC		09/19/2019	GOLDMAN		649,604	650,000	0
707631-AA-5	PENN STATE HEALTH		10/29/2019	MORGAN STANLEY CO		567,000	567,000	0
756109-AW-4	REALTY INCOME CORP		06/12/2019	CITIGROUP GLOBAL MARKETS INC.		1,872,917	1,885,000	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
78349A-AC-7	RWJBARNABAS HEALTH, INC.		10/24/2019	CITIGROUP GLOBAL MARKETS INC.		914,000	914,000	0
78355H-KL-2	RYDER SYSTEM INC		02/25/2019	WELLS FARGO SECURITIES		579,455	580,000	0
81211K-AW-0	SEALED AIR CORP		08/16/2019	LIQUIDNET INC		278,688	260,000	2,924
81211K-AX-8	SEALED AIR CORP		08/19/2019	LIQUIDNET INC		278,355	255,000	6,078
82967N-AW-8	SIRIUS XM RADIO INC		02/21/2019	BARCLAYS CAPITAL INC FIXED INC		502,500	500,000	2,986
84765E-AA-6	SPECTRUM HEALTH SYSTEM		10/22/2019	JP MORGAN SECS INC., - FIXED INCOME		2,975,000	2,975,000	0
853496-AD-9	STANDARD INDUSTRIES INC		11/06/2019	VARIOUS		855,975	830,000	9,681
871503-AU-2	SYMANTEC CORP		04/29/2019	VARIOUS		3,541,580	3,495,000	37,996
874060-AU-0	TAKEDA PHARMACEUTICAL CO LTD	C	06/14/2019	JEFFERIES & COMPANY, INC.		1,117,650	1,000,000	3,056
88032W-AM-8	TENCENT HOLDINGS LTD	C	04/03/2019	DBTC AMERICAS/DBAG LONDON GLOBAL MRKS		1,854,889	1,855,000	0
893647-BE-6	TRANSDIGM INC		08/13/2019	UBS SECURITIES LLC		475,861	445,000	14,061
902613-AA-6	UBS GROUP AG	C	08/06/2019	UBS SECURITIES LLC		1,000,000	1,000,000	0
907818-FB-9	UNION PACIFIC CORP		02/11/2019	MORGAN STANLEY CO		1,364,413	1,365,000	0
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		04/23/2019	VARIOUS		3,518,571	3,415,000	41,391
92343V-ER-1	VERIZON COMMUNICATIONS INC		04/12/2019	CITIGROUP GLOBAL MARKETS INC.		1,603,665	1,500,000	4,509
92343V-ES-9	VERIZON COMMUNICATIONS INC		02/05/2019	MERRILL LYNCH PIERCE FENNER		359,320	360,000	0
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO		11/20/2019	BNY/SUNTRUST CAPITAL MARKETS		588,885	590,000	0
95000U-2F-9	WELLS FARGO & CO		06/10/2019	Wells Fargo		1,725,000	1,725,000	0
976656-CL-0	WISCONSIN ELECTRIC POWER CO		12/03/2019	BNP PARIBAS SECURITIES BOND		484,908	485,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						141,225,371	139,489,299	663,958
8399997. Total - Bonds - Part 3						569,743,012	557,804,867	1,421,499
8399998. Total - Bonds - Part 5						142,081,912	139,724,191	261,834
8399999. Total - Bonds						711,824,925	697,529,058	1,683,333
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						711,824,925	XXX	1,683,333

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
36179U-UJ-9	G2 MA5985 - RMBS		12/01/2019	Paydown		447,656	447,656	460,875	0	0	(13,220)	0	(13,220)	0	447,656	0	0	0	5,187	06/20/2049
36202E-LJ-6	G2 003929 - RMBS		12/01/2019	Paydown		2,177	2,177	2,153	2,159	0	18	0	18	0	2,177	0	0	0	50	12/20/2036
36225B-5M-6	GN 781752 - RMBS		06/17/2019	Paydown		701	701	703	701	0	0	0	0	0	701	0	0	0	8	06/15/2019
36241K-KV-9	GN 782108 - RMBS		12/01/2019	Paydown		4,507	4,507	4,468	4,495	0	12	0	12	0	4,507	0	0	0	123	08/15/2021
36290R-QT-3	GN 615266 - RMBS		12/01/2019	Paydown		9,999	9,999	9,874	9,908	0	91	0	91	0	9,999	0	0	0	364	06/15/2033
36291N-DU-2	GN 632915 - RMBS		12/01/2019	Paydown		3,949	3,949	3,961	3,952	0	(3)	0	(3)	0	3,949	0	0	0	122	01/15/2021
36291U-AS-4	GN 638217 - RMBS		10/15/2019	Paydown		2,334	2,334	2,296	2,328	0	5	0	5	0	2,334	0	0	0	46	12/15/2019
912828-3H-1	UNITED STATES TREASURY		05/17/2019	JP MORGAN SECS INC., - FIXED INCOME		1,967,899	1,975,000	1,971,069	1,973,129	0	785	0	785	0	1,973,915	0	(6,016)	(6,016)	16,237	11/30/2019
912828-3X-6	UNITED STATES TREASURY		05/17/2019	CITIGROUP GLOBAL MARKETS INC.		5,003,507	5,000,000	4,993,172	4,995,062	0	922	0	922	0	4,995,984	0	7,523	7,523	85,463	02/15/2021
912828-5S-5	UNITED STATES TREASURY		03/15/2019	SOCIETE GENERALE, NEW YORK BRANCH		12,004,199	12,000,000	11,985,958	11,985,971	0	1,448	0	1,448	0	11,987,420	0	16,779	16,779	63,812	12/31/2020
912828-5U-0	UNITED STATES TREASURY		01/24/2019	SOCIETE GENERALE, NEW YORK BRANCH		12,042,636	12,000,000	12,008,458	12,008,448	0	(105)	0	(105)	0	12,008,343	0	34,293	34,293	21,754	12/31/2023
912828-C2-4	UNITED STATES TREASURY		02/28/2019	Maturity @ 100.00		5,565,000	5,565,000	5,610,098	5,568,087	0	(3,087)	0	(3,087)	0	5,565,000	0	0	0	41,738	02/28/2019
912828-D2-3	UNITED STATES TREASURY		04/30/2019	Maturity @ 100.00		600,000	600,000	604,137	600,631	0	(631)	0	(631)	0	600,000	0	0	0	4,875	04/30/2019
912828-KQ-2	UNITED STATES TREASURY		05/15/2019	Maturity @ 100.00		300,000	300,000	304,816	301,337	0	(1,337)	0	(1,337)	0	300,000	0	0	0	4,688	05/15/2019
912828-LJ-7	UNITED STATES TREASURY		09/01/2019	Maturity @ 100.00		660,000	660,000	673,302	665,740	0	(5,740)	0	(5,740)	0	660,000	0	0	0	23,925	08/15/2019
912828-LY-4	UNITED STATES TREASURY		11/15/2019	Maturity @ 100.00		1,560,000	1,560,000	1,581,186	1,572,195	0	(12,195)	0	(12,195)	0	1,560,000	0	0	0	52,650	11/15/2019
912828-SD-3	UNITED STATES TREASURY		01/31/2019	Maturity @ 100.00		320,000	320,000	318,950	319,974	0	26	0	26	0	320,000	0	0	0	2,000	01/31/2019
912828-WC-0	UNITED STATES TREASURY		12/03/2019	UknownNOMURA		1,030,764	1,030,000	1,016,843	0	0	6,033	0	6,033	0	1,022,876	0	7,889	7,889	19,709	10/31/2020
912828-WL-0	UNITED STATES TREASURY		05/31/2019	Maturity @ 100.00		3,000,000	3,000,000	3,012,012	3,002,399	0	(2,399)	0	(2,399)	0	3,000,000	0	0	0	22,500	05/31/2019
912828-WW-6	UNITED STATES TREASURY		07/31/2019	Maturity @ 100.00		500,000	500,000	500,254	500,085	0	(85)	0	(85)	0	500,000	0	0	0	8,125	07/31/2019
0599999. Subtotal - Bonds - U.S. Governments						45,025,327	44,981,321	45,064,585	43,516,602	0	(29,462)	0	(29,462)	0	44,964,858	0	60,468	60,468	373,373	XXX
13063C-R3-6	CALIFORNIA ST		06/21/2019	BARCLAYS CAPITAL INC FIXED INC		373,058	315,000	401,184	376,370	0	(5,029)	0	(5,029)	0	371,341	0	1,717	1,717	12,863	09/01/2024
13063C-ZR-4	CALIFORNIA ST		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		87,507	75,000	93,081	87,431	0	(322)	0	(322)	0	87,110	0	397	397	1,813	09/01/2024
20772J-P2-2	CONNECTICUT ST		12/19/2019	MORGAN STANLEY CO		70,544	60,000	70,412	67,518	0	(977)	0	(977)	0	66,541	0	4,003	4,003	3,317	11/15/2031
246381-DH-7	DELAWARE ST		03/01/2019	Maturity @ 100.00		85,000	85,000	96,756	85,563	0	(563)	0	(563)	0	85,000	0	0	0	2,125	03/01/2019
246381-LW-5	DELAWARE ST		07/01/2019	Maturity @ 100.00		50,000	50,000	53,093	51,028	0	(1,028)	0	(1,028)	0	50,000	0	0	0	2,500	07/01/2019
373384-3W-4	GEORGIA ST		06/21/2019	JP MORGAN SECS INC., - FIXED INCOME		886,318	810,000	918,516	892,004	0	(12,528)	0	(12,528)	0	879,476	0	6,842	6,842	36,450	02/01/2022
373384-3Z-7	GEORGIA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		450,372	380,000	493,985	462,224	0	(3,062)	0	(3,062)	0	459,162	0	(8,789)	(8,789)	12,508	02/01/2025
373384-5T-9	GEORGIA ST		07/01/2019	Maturity @ 100.00		480,000	480,000	504,149	488,482	0	(8,482)	0	(8,482)	0	480,000	0	0	0	24,000	07/01/2019
373384-5W-2	GEORGIA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		731,372	690,000	799,358	743,649	0	(6,322)	0	(6,322)	0	737,327	0	(5,955)	(5,955)	25,588	01/01/2021
373384-Z8-2	GEORGIA ST		02/21/2019	WELLS FARGO, N.A./SIG		70,279	60,000	74,383	69,887	0	(228)	0	(228)	0	69,659	0	620	620	1,700	02/01/2027
419792-MG-8	HAWAII ST		06/21/2019	MORGAN STANLEY CO		145,349	120,000	153,377	145,574	0	(1,733)	0	(1,733)	0	143,840	0	1,508	1,508	4,400	10/01/2025
56052A-ZC-3	MAINE ST		06/01/2019	Maturity @ 100.00		130,000	130,000	140,223	132,205	0	(2,205)	0	(2,205)	0	130,000	0	0	0	3,250	06/01/2019
574193-JF-6	MARYLAND ST		08/01/2019	Maturity @ 100.00		250,000	250,000	284,403	255,636	0	(5,636)	0	(5,636)	0	250,000	0	0	0	12,500	08/01/2019
574193-MQ-8	MARYLAND ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		795,967	720,000	872,494	811,919	0	(6,269)	0	(6,269)	0	805,650	0	(9,683)	(9,683)	11,700	06/01/2022
574193-PC-6	MARYLAND ST		03/26/2019	MERRILL LYNCH PIERCE FENNER		339,228	290,000	355,450	343,645	0	(2,170)	0	(2,170)	0	341,476	0	(2,248)	(2,248)	9,546	08/01/2024
57582P-QY-9	MASSACHUSETTS ST		02/26/2019	Call @ 100.00		170,000	170,000	189,026	171,245	0	(1,245)	0	(1,245)	0	170,000	0	0	0	4,250	03/01/2039
57582P-UT-5	MASSACHUSETTS (COMMONWEALTH OF)		12/19/2019	CITIGROUP GLOBAL MARKETS INC.		1,042,668	880,000	997,753	989,880	0	(8,765)	0	(8,765)	0	981,115	0	61,553	61,553	49,449	05/01/2029
57582R-QJ-8	MASSACHUSETTS ST		12/19/2019	UBS FINANCIAL SERVICES INC.		329,989	270,000	323,644	318,039	0	(4,757)	0	(4,757)	0	313,281	0	16,707	16,707	15,450	11/01/2038
60412A-CZ-4	MINNESOTA ST		08/01/2019	Maturity @ 100.00		40,000	40,000	45,913	40,890	0	(890)	0	(890)	0	40,000	0	0	0	2,000	08/01/2019
60412A-DV-2	MINNESOTA ST		08/01/2019	Maturity @ 100.00		55,000	55,000	63,217	56,243	0	(1,243)	0	(1,243)	0	55,000	0	0	0	2,750	08/01/2019
658256-3A-8	NORTH CAROLINA ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		483,278	450,000	512,314	491,138	0	(3,991)	0	(3,991)	0	487,147	0	(3,869)	(3,869)	7,313	06/01/2021
658256-3C-4	NORTH CAROLINA ST		03/26/2019	MORGAN STANLEY CO		774,180	680,000	815,211	783,201	0	(5,383)	0	(5,383)	0	777,818	0	(3,638)	(3,638)	11,050	06/01/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
658256-T8-5	NORTH CAROLINA ST		05/01/2019	Maturity @ 100.00		130,000	130,000	141,447	131,689	0	(1,689)	0	(1,689)	0	130,000	0	0	0	3,250	05/01/2019
677522-HT-4	OHIO ST		06/24/2019	NATIONAL FINL SVCS CORP,		173,852	150,000	187,229	174,276	0	(2,295)	0	(2,295)	0	171,981	0	1,870	1,870	3,979	12/15/2023
677522-ME-1	OHIO ST		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		444,760	390,000	478,784	451,362	0	(3,053)	0	(3,053)	0	448,309	0	(3,549)	(3,549)	12,838	08/01/2023
677522-QK-3	OHIO ST		01/10/2019	CITIGROUP GLOBAL MARKETS INC.		318,441	280,000	325,265	316,552	0	(191)	0	(191)	0	316,361	0	2,080	2,080	2,839	05/01/2033
677522-QM-9	OHIO ST		01/10/2019	CITIGROUP GLOBAL MARKETS INC.		180,875	160,000	184,498	179,799	0	(103)	0	(103)	0	179,696	0	1,179	1,179	1,622	05/01/2035
70914P-ZS-4	PENNSYLVANIA (COMMONWEALTH OF)		02/21/2019	RBC CAPITAL MARKETS		386,219	330,000	392,779	383,012	0	(1,021)	0	(1,021)	0	381,991	0	4,228	4,228	9,350	02/01/2027
70914P-ZT-2	PENNSYLVANIA (COMMONWEALTH OF)		02/21/2019	JP MORGAN SECS INC., - FIXED INCOME		418,475	360,000	425,452	415,305	0	(1,061)	0	(1,061)	0	414,244	0	4,231	4,231	10,200	02/01/2028
70914P-ZU-9	PENNSYLVANIA (COMMONWEALTH OF)		02/21/2019	MORGAN STANLEY CO		161,669	140,000	164,284	160,533	0	(392)	0	(392)	0	160,141	0	1,528	1,528	3,967	02/01/2029
917542-TK-8	UTAH ST		07/01/2019	Maturity @ 100.00		30,000	30,000	34,469	30,586	0	(586)	0	(586)	0	30,000	0	0	0	1,500	07/01/2019
928109-L5-4	VIRGINIA ST		03/26/2019	MERRILL LYNCH PIERCE FENNER		161,156	150,000	179,901	164,516	0	(1,412)	0	(1,412)	0	163,105	0	(1,949)	(1,949)	2,438	06/01/2021
97705M-DG-7	WISCONSIN ST		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		216,233	190,000	226,995	216,574	0	(590)	0	(590)	0	215,984	0	249	249	3,008	05/01/2035
97705M-JF-3	WISCONSIN ST		06/24/2019	NATIONAL FINL SVCS CORP,		288,578	250,000	297,985	289,248	0	(3,805)	0	(3,805)	0	285,443	0	3,134	3,134	8,160	11/01/2023
97705M-KU-8	WISCONSIN ST		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		209,318	170,000	204,264	200,934	0	(3,291)	0	(3,291)	0	197,643	0	11,675	11,675	9,728	11/01/2032
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						10,959,683	9,790,000	11,501,290	10,978,156	0	(102,316)	0	(102,316)	0	10,875,840	0	83,843	83,843	329,398	XXX
008770-PR-4	AIKEN CNTY S C CONS SCH DIST		06/21/2019	MORGAN STANLEY CO		54,822	50,000	59,979	55,456	0	(814)	0	(814)	0	54,642	0	180	180	2,042	03/01/2022
100853-VY-3	BOSTON MASS		02/21/2019	PERSHING LLC		78,753	65,000	83,166	78,438	0	(271)	0	(271)	0	78,167	0	585	585	1,571	03/01/2026
160069-XA-3	CHARLESTON CNTY S C		02/21/2019	UBS FINANCIAL SERVICES INC.		614,138	515,000	649,935	611,396	0	(2,009)	0	(2,009)	0	609,387	0	4,751	4,751	8,154	11/01/2026
181059-UK-0	CLARK CNTY NEV SCH DIST		03/26/2019	MORGAN STANLEY CO		153,971	140,000	168,564	156,756	0	(1,126)	0	(1,126)	0	155,630	0	(1,659)	(1,659)	2,003	06/15/2022
181059-UL-8	CLARK CNTY NEV SCH DIST		06/21/2019	NORTHERN TR CO-TRUST, CHICAGO		390,692	345,000	422,256	395,184	0	(5,266)	0	(5,266)	0	389,918	0	774	774	9,104	06/15/2023
366155-E5-4	GARLAND TEX INDPT SCH DIST		02/21/2019	JEFFERIES & COMPANY, INC.		52,849	45,000	55,819	52,431	0	(170)	0	(170)	0	52,262	0	588	588	1,188	02/15/2025
396784-MJ-6	GREENWICH CONN		06/21/2019	PERSHING LLC		158,730	150,000	170,988	160,878	0	(2,553)	0	(2,553)	0	158,325	0	405	405	7,083	01/15/2021
403755-T2-7	GWINNETT CNTY GA SCH DIST		12/19/2019	DAVIDSON (D.A.) & CO. INC.		166,383	140,000	164,711	161,488	0	(2,966)	0	(2,966)	0	158,522	0	7,861	7,861	9,761	02/01/2034
440673-J5-1	HORRY CNTY S C SCH DIST		03/01/2019	Maturity @ 100.00		35,000	35,000	38,987	35,242	0	(242)	0	(242)	0	35,000	0	0	0	875	03/01/2019
478700-V8-7	JOHNSON CNTY KANS UNI SCH DIST NO 229		10/01/2019	Maturity @ 100.00		485,000	485,000	553,632	498,858	0	(13,858)	0	(13,858)	0	485,000	0	0	0	24,250	10/01/2019
512462-XB-3	LAKEVILLE MINN INDPT SCH DIST NO 194		06/21/2019	MERRILL LYNCH PIERCE FENNER		63,724	55,000	68,923	64,330	0	(852)	0	(852)	0	63,477	0	246	246	2,475	02/01/2024
517696-4Y-3	LAS VEGAS NEV		01/10/2019	JEFFERIES & COMPANY, INC.		94,254	80,000	98,134	93,212	0	(61)	0	(61)	0	93,151	0	1,104	1,104	1,478	09/01/2027
517696-5A-4	LAS VEGAS NEV		01/10/2019	RAYMOND JAMES & ASSOCIATES		133,692	115,000	139,109	132,605	0	(81)	0	(81)	0	132,524	0	1,168	1,168	2,124	09/01/2029
587635-FA-6	MERCED CALIF UN HIGH SCH DIST		03/26/2019	MERRILL LYNCH PIERCE FENNER		40,415	250,000	39,893	46,263	0	(394)	0	(394)	0	45,869	0	(5,454)	(5,454)	0	08/01/2046
688443-S7-6	OSSEO MINN INDPT SCH DIST NO 279		02/01/2019	Maturity @ 100.00		30,000	30,000	34,024	30,098	0	(98)	0	(98)	0	30,000	0	0	0	750	02/01/2019
717813-VH-9	PHILADELPHIA PA		02/21/2019	MORGAN STANLEY CO		355,176	310,000	364,247	353,962	0	(1,104)	0	(1,104)	0	352,858	0	2,318	2,318	8,783	08/01/2024
796269-VM-7	SAN ANTONIO TEX INDPT SCH DIST		02/21/2019	CITIGROUP GLOBAL MARKETS INC.		63,281	55,000	67,556	63,080	0	(224)	0	(224)	0	62,856	0	424	424	1,451	02/15/2024
79771T-LK-1	SAN FRANCISCO CALIF CITY & CNTY UNI SCH		06/15/2019	Maturity @ 100.00		45,000	45,000	51,592	45,835	0	(835)	0	(835)	0	45,000	0	0	0	1,125	06/15/2019
840610-RP-6	SOUTH WASHINGTON CNTY INDPT SCH DIST NO		02/01/2019	Maturity @ 100.00		25,000	25,000	28,344	25,081	0	(81)	0	(81)	0	25,000	0	0	0	625	02/01/2019
86476P-QY-7	SUFFOLK CNTY N Y		05/01/2019	Maturity @ 100.00		125,000	125,000	139,929	126,509	0	(1,509)	0	(1,509)	0	125,000	0	0	0	3,125	05/01/2019
86476P-RE-0	SUFFOLK CNTY N Y		01/10/2019	JP MORGAN SECS INC., - FIXED INCOME		28,267	25,000	29,759	28,115	0	(20)	0	(20)	0	28,095	0	172	172	253	05/01/2025
86476P-WQ-7	SUFFOLK CNTY N Y		12/19/2019	Stifel Nicolaus & Co.		155,770	130,000	154,002	151,134	0	(2,835)	0	(2,835)	0	148,299	0	7,471	7,471	7,728	10/15/2025
930863-6V-2	WAKE CNTY N C		06/24/2019	JP MORGAN SECS INC., - FIXED INCOME		583,115	500,000	623,310	588,297	0	(8,004)	0	(8,004)	0	580,293	0	2,822	2,822	20,486	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,933,031	3,715,000	4,206,858	3,954,648	0	(45,374)	0	(45,374)	0	3,909,274	0	23,756	23,756	116,435	XXX
047870-AZ-3	ATLANTA GA WTR & WASTEWTR REV		11/01/2019	Maturity @ 100.00		230,000	230,000	261,409	238,545	0	(8,545)	0	(8,545)	0	230,000	0	0	0	12,650	11/01/2019
08451P-AY-7	BERKS CNTY PA INDL DEV AUTH HEALTH SYS R		12/11/2019	BARCLAYS CAPITAL INC FIXED INC		305,969	270,000	302,713	299,443	0	(2,732)	0	(2,732)	0	296,711	0	9,258	9,258	15,075	11/01/2050
15504R-GB-9	CENTRAL PUGET SOUND WASH REGL TRAN AUTH		01/10/2019	RAYMOND JAMES & ASSOCIATES		97,940	85,000	101,852	97,121	0	(58)	0	(58)	0	97,063	0	878	878	862	11/01/2032
3128M8-RT-3	FH G06498 - RMBS		12/19/2019	VARIOUS		110,299	103,551	111,221	110,199	0	(1,088)	0	(1,088)	0	109,111	0	1,188	1,188	4,135	04/01/2041
3128MB-DN-4	FH G12609 - RMBS		12/01/2019	Paydown		3,473	3,473	3,525	3,491	0	(18)	0	(18)	0	3,473	0	0	0	99	04/01/2022
3128MJ-3H-1	FH G08799 - RMBS		12/01/2019	Paydown		110,012	110,012	109,716	0	0	297	0	297	0	110,012	0	0	0	1,601	02/01/2048
3128MJ-3M-0	FH G08803 - RMBS		12/01/2019	Paydown		137,900	137,900	137,604	0	0	296	0	296	0	137,900	0	0	0	1,957	03/01/2048
3128MJ-4G-2	FH G08822 - RMBS		12/01/2019	Paydown		98,121	98,121	97,910	0	0	211	0	211	0	98,121	0	0	0	1,525	07/01/2048
3128MJ-6M-7	FH G08875 - RMBS		12/01/2019	Paydown		22,688	22,688	22,639	0	0	49	0	49	0	22,688	0	0	0	368	03/01/2049
3128MJ-6S-4	FH G08880 - RMBS		12/01/2019	Paydown		128,383	128,383	128,108	0	0	276	0	276	0	128,383	0	0	0	2,115	04/01/2049
3128MJ-Y2-0	FH G08728 - RMBS		12/01/2019	Paydown		117,832	117,832	126,063	125,584	0	(7,752)	0	(7,752)	0	117,832	0	0	0	2,819	10/01/2046
3128MJ-Y6-1	FH G08732 - RMBS		12/01/2019	Paydown		96,932	96,932	96,909	0	0	23	0	23	0	96,932	0	0	0	1,285	11/01/2046
3128MJ-Y8-7	FH G08734 - RMBS		12/01/2019	Paydown		116,028	116,028	124,186	123,713	0	(7,685)	0	(7,685)	0	116,028	0	0	0	2,770	11/01/2046
3128MJ-ZM-5	FH G08747 - RMBS		12/01/2019	Paydown		56,454	56,454	56,437	0	0	18	0	18	0	56,454	0	0	0	742	02/01/2047
3128MJ-ZW-3	FH G08756 - RMBS		12/01/2019	Paydown		255,675	255,675	255,974	0	0	(300)	0	(300)	0	255,675	0	0	0	3,399	04/01/2047
3128MM-XB-4	FH G18673 - RMBS		12/01/2019	Paydown		481,262	481,262	482,766	482,688	0	(1,425)	0	(1,425)	0	481,262	0	0	0	8,602	01/01/2033
3128MM-XF-5	FH G18677 - RMBS		12/01/2019	Paydown		306,152	306,152	307,060	307,013	0	(862)	0	(862)	0	306,152	0	0	0	5,476	02/01/2033
312942-F9-1	FH A93792 - RMBS		12/01/2019	Paydown		16,760	16,760	17,656	17,586	0	(825)	0	(825)	0	16,760	0	0	0	418	09/01/2040
3132D5-3H-3	FH SB8000 - RMBS		12/01/2019	Paydown		197,024	197,024	200,988	0	0	(3,964)	0	(3,964)	0	197,024	0	0	0	2,012	07/01/2034
3132FC-EB-7	FH Z40130 - RMBS		12/01/2019	Paydown		413,202	413,202	408,844	0	0	4,358	0	4,358	0	413,202	0	0	0	5,216	01/01/2046
3132GK-ZQ-2	FH Q04651 - RMBS		12/19/2019	VARIOUS		98,735	92,798	99,671	98,780	0	(1,017)	0	(1,017)	0	97,762	0	972	972	3,651	11/01/2041
3132JN-LY-1	FH Q21243 - RMBS		12/01/2019	Paydown		50,169	50,169	52,772	52,594	0	(2,425)	0	(2,425)	0	50,169	0	0	0	468	08/01/2043
3132L5-L9-2	FH V80352 - RMBS		12/01/2019	Paydown		179,330	179,330	177,439	0	0	1,891	0	1,891	0	179,330	0	0	0	2,441	09/01/2043
3132L9-WV-3	FH V84260 - RMBS		12/01/2019	VARIOUS		8,095,065	8,093,223	8,037,354	7,837,485	0	(536)	0	(536)	0	8,036,866	0	58,198	58,198	35,948	06/01/2048
3132WF-UP-2	FH Q42389 - RMBS		12/01/2019	Paydown		33,388	33,388	34,838	34,739	0	(1,351)	0	(1,351)	0	33,388	0	0	0	673	08/01/2046
3132WG-GL-5	FH Q42902 - RMBS		12/01/2019	Paydown		19,909	19,909	21,308	21,227	0	(1,318)	0	(1,318)	0	19,909	0	0	0	603	09/01/2046
3132WG-TS-6	FH Q43260 - RMBS		12/01/2019	Paydown		38,940	38,940	41,678	41,518	0	(2,578)	0	(2,578)	0	38,940	0	0	0	1,176	09/01/2046
3132WH-EE-1	FH Q43732 - RMBS		12/01/2019	Paydown		96,901	96,901	96,879	96,880	0	21	0	21	0	96,901	0	0	0	1,988	10/01/2046
3132WH-GW-9	FH Q43812 - RMBS		12/01/2019	Paydown		14,357	14,357	15,366	15,307	0	(951)	0	(951)	0	14,357	0	0	0	469	09/01/2046
3132XC-R3-1	FH G67706 - RMBS		12/01/2019	Paydown		272,811	272,811	279,418	0	0	(6,607)	0	(6,607)	0	272,811	0	0	0	4,195	12/01/2047
3132XS-LN-8	FH Q50332 - RMBS		12/01/2019	Paydown		23,549	23,549	24,275	24,252	0	(703)	0	(703)	0	23,549	0	0	0	655	08/01/2047
3132XT-RX-8	FH Q51401 - RMBS		12/01/2019	Paydown		128,893	128,893	132,987	132,858	0	(3,965)	0	(3,965)	0	128,893	0	0	0	3,240	10/01/2047
3132XV-UZ-4	FH Q53299 - RMBS		12/01/2019	Paydown		68,582	68,582	68,435	0	0	147	0	147	0	68,582	0	0	0	1,061	01/01/2048
3132Y0-NH-9	FH Q56691 - RMBS		12/01/2019	Paydown		29,846	29,846	29,782	0	0	64	0	64	0	29,846	0	0	0	462	05/01/2048
31335A-5K-0	FH G60850 - RMBS		01/10/2019	VARIOUS		7,712,478	7,678,200	7,644,608	7,644,641	0	224	0	224	0	7,644,865	0	67,613	67,613	32,039	01/01/2047
31335A-LZ-9	FH G60344 - RMBS		01/10/2019	VARIOUS		18,041,491	17,559,276	17,921,436	17,921,166	0	(3,759)	0	(3,759)	0	17,917,407	0	124,083	124,083	83,645	12/01/2045
31335A-NJ-3	FH G60393 - RMBS		12/01/2019	Paydown		1,676,005	1,676,005	1,692,765	0	0	(16,760)	0	(16,760)	0	1,676,005	0	0	0	25,739	01/01/2046
31335A-ZF-8	FH G60742 - RMBS		12/01/2019	Paydown		45,208	45,208	45,197	45,198	0	10	0	10	0	45,208	0	0	0	792	10/01/2046
31335B-KG-0	FH G61195 - RMBS		12/01/2019	Paydown		463,456	463,456	479,441	478,863	0	(15,407)	0	(15,407)	0	463,456	0	0	0	10,013	08/01/2044
31335B-RZ-1	FH G61404 - RMBS		12/01/2019	Paydown		538,166	538,166	544,052	0	0	(5,886)	0	(5,886)	0	538,166	0	0	0	9,509	08/01/2043
3136B1-FP-4	FNR 1814B PA - CMO/RMBS		12/01/2019	Paydown		416,270	416,270	422,124	421,994	0	(5,724)	0	(5,724)	0	416,270	0	0	0	8,191	04/25/2047
3137BP-DW-6	FHR 4583B UP - CMO/RMBS		12/01/2019	Paydown		222,322	222,322	232,732	231,946	0	(9,623)	0	(9,623)	0	222,322	0	0	0	3,583	07/15/2045
3137BP-JX-8	FHR 4582B PA - CMO/RMBS		03/26/2019	VARIOUS		1,403,940	1,396,609	1,461,639	1,456,758	0	(3,349)	0	(3,349)	0	1,453,410	0	(49,470)	(49,470)	13,382	11/15/2045
3137BS-ZE-6	FHR 4631A GP - CMO/RMBS		12/01/2019	Paydown		265,580	265,580	284,420	282,571	0	(16,991)	0	(16,991)	0	265,580	0	0	0	5,055	03/15/2046
3137BX-QY-1	FHMS K064 A2 - CMBS		12/19/2019	GOLDMAN		1,509,164	1,425,000	1,460,068	1,456,564	0	(3,781)	0	(3,781)	0	1,452,783	0	56,381	56,381	48,877	03/25/2027
3137FA-WS-3	FHMS K067 A2 - CMBS		02/14/2019	JP MORGAN SECS INC., - FIXED INCOME		5,496,563	5,500,000	5,422,656	5,427,182	0	872	0	872	0	5,428,054	0	68,509	68,509	38,550	07/25/2027
3137FB-BX-3	FHMS K068 A2 - CMBS		12/19/2019	CITIGROUP GLOBAL MARKETS INC.		637,477	600,000	614,766	613,361	0	(1,493)	0	(1,493)	0	611,868	0	25,608	25,608	20,708	08/25/2027
3137FC-M4-3	FHMS K729 A2 - CMBS		12/19/2019	JP MORGAN SECS INC., - FIXED INCOME		3,344,500	3,200,000	3,295,946	3,282,514	0	(14,454)	0	(14,454)	0	3,268,059	0	76,441	76,441	106,763	10/25/2024
3138AU-RL-3	FN AJ3190 - RMBS		12/26/2019	VARIOUS		24,871	24,216	25,525	25,178	0	(317)	0	(317)	0	24,861	0	10	10	788	10/01/2026
3138AV-P6-6	FN AJ4044 - RMBS		12/01/2019	Paydown		271,875	271,875	280,753	0	0	(8,878)	0	(8,878)	0	271,875	0	0	0	5,372	10/01/2041
3138AW-H2-2	FN AJ4748 - RMBS		12/01/2019	Paydown		29,258	29,258	30,858	30,740	0	(1,482)	0	(1,482)	0	29,258	0	0	0	765	12/01/2041

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
3138AX-HC-8	FN AJ5626 - RMBS		12/01/2019	Paydown		23,872	23,872	25,170	25,073	0	(1,202)	0	(1,202)	0	23,872	0	0	0	543	11/01/2041
3138E4-F6-3	FN AK0188 - RMBS		12/01/2019	Paydown		21,112	21,112	22,266	22,182	0	(1,070)	0	(1,070)	0	21,112	0	0	0	463	02/01/2042
3138ED-UL-3	FN AK8686 - RMBS		12/01/2019	Paydown		57,512	57,512	60,594	60,371	0	(2,859)	0	(2,859)	0	57,512	0	0	0	1,655	05/01/2042
3138EJ-ZR-2	FN AL2551 - RMBS		12/01/2019	Paydown		36,620	36,620	39,029	38,847	0	(2,227)	0	(2,227)	0	36,620	0	0	0	731	10/01/2042
3138EK-G7-4	FN AL2921 - RMBS		12/01/2019	Paydown		9,680	9,680	10,320	10,271	0	(592)	0	(592)	0	9,680	0	0	0	191	08/01/2042
3138EL-B3-6	FN AL3657 - RMBS		12/01/2019	Paydown		3,372	3,372	3,598	3,582	0	(209)	0	(209)	0	3,372	0	0	0	66	06/01/2043
3138EP-S4-7	FN AL6838 - RMBS		12/01/2019	Paydown		11,069	11,069	11,807	11,738	0	(669)	0	(669)	0	11,069	0	0	0	277	04/01/2043
3138EP-WL-4	FN AL6950 - RMBS		12/01/2019	Paydown		9,608	9,608	10,302	10,239	0	(632)	0	(632)	0	9,608	0	0	0	226	12/01/2042
3138EQ-HY-1	FN AL7446 - RMBS		12/01/2019	Paydown		17,789	17,789	18,973	18,873	0	(1,084)	0	(1,084)	0	17,789	0	0	0	436	09/01/2045
3138EQ-ZF-2	FN AL7941 - RMBS		12/01/2019	Paydown		179,099	179,099	195,218	194,142	0	(15,043)	0	(15,043)	0	179,099	0	0	0	4,293	12/01/2045
3138ER-5V-8	FN AL9859 - RMBS		12/01/2019	Paydown		52,094	52,094	51,980	0	0	114	0	114	0	52,094	0	0	0	701	03/01/2047
3138ER-K8-2	FN AL9318 - RMBS		12/01/2019	Paydown		216,600	216,600	232,879	231,790	0	(15,191)	0	(15,191)	0	216,600	0	0	0	5,235	10/01/2043
3138ER-LX-6	FN AL9341 - RMBS		12/01/2019	Paydown		7,481	7,481	7,525	7,520	0	(38)	0	(38)	0	7,481	0	0	0	106	11/01/2031
3138ER-RV-4	FN AL9499 - RMBS		12/01/2019	Paydown		29,614	29,614	30,178	0	0	(565)	0	(565)	0	29,614	0	0	0	412	01/01/2046
3138ER-VZ-0	FN AL9631 - RMBS		12/01/2019	Paydown		6,196	6,196	6,211	6,211	0	(14)	0	(14)	0	6,196	0	0	0	103	12/01/2046
3138ER-WT-3	FN AL9657 - RMBS		03/25/2019	VARIOUS		1,983,224	1,968,925	1,969,541	1,969,536	0	(43)	0	(43)	0	1,969,493	0	13,731	13,731	19,300	01/01/2047
3138ES-BF-4	FN AL9937 - RMBS		12/26/2019	VARIOUS		2,436,951	2,385,867	2,405,625	2,404,378	0	(4,770)	0	(4,770)	0	2,399,608	0	37,343	37,343	69,602	09/01/2030
3138ET-TP-1	FN AL8657 - RMBS		12/01/2019	Paydown		149,844	149,844	164,407	163,448	0	(13,604)	0	(13,604)	0	149,844	0	0	0	3,357	06/01/2046
3138LV-CV-3	FN AO4583 - RMBS		12/01/2019	Paydown		34,231	34,231	36,496	36,322	0	(2,091)	0	(2,091)	0	34,231	0	0	0	694	06/01/2042
3138MO-SE-1	FN AO8616 - RMBS		12/01/2019	Paydown		35,574	35,574	37,928	37,748	0	(2,174)	0	(2,174)	0	35,574	0	0	0	643	07/01/2042
3138W1-4Q-7	FN AR4430 - RMBS		12/01/2019	Paydown		171,444	171,444	177,485	176,470	0	(5,027)	0	(5,027)	0	171,444	0	0	0	3,396	03/01/2043
3138W9-GK-0	FN AS0201 - RMBS		12/26/2019	VARIOUS		917,915	892,849	899,127	898,919	0	(849)	0	(849)	0	898,070	0	19,846	19,846	27,004	08/01/2043
3138W9-KQ-2	FN AS0302 - RMBS		12/01/2019	Paydown		1,669	1,669	1,677	1,676	0	(6)	0	(6)	0	1,669	0	0	0	27	08/01/2043
3138WE-AJ-8	FN AS4508 - RMBS		12/26/2019	VARIOUS		37,645	36,866	38,675	38,237	0	(333)	0	(333)	0	37,904	0	(259)	(259)	1,051	02/01/2030
3138WE-AM-1	FN AS4511 - RMBS		03/26/2019	VARIOUS		62,481	61,812	64,893	64,146	0	(128)	0	(128)	0	64,018	0	(1,537)	(1,537)	591	02/01/2030
3138WE-KE-8	FN AS4792 - RMBS		01/10/2019	VARIOUS		5,845,002	5,828,320	5,804,642	5,804,667	0	236	0	236	0	5,804,903	0	40,099	40,099	24,294	04/01/2045
3138WG-FT-6	FN AS6477 - RMBS		12/01/2019	Paydown		90,102	90,102	90,658	0	0	(556)	0	(556)	0	90,102	0	0	0	1,273	01/01/2046
3138WG-SP-0	FN AS6825 - RMBS		12/01/2019	Paydown		1,487,276	1,487,276	1,513,768	0	0	(26,492)	0	(26,492)	0	1,487,276	0	0	0	19,486	03/01/2046
3138WG-SQ-8	FN AS6826 - RMBS		12/01/2019	Paydown		992,333	992,333	1,010,009	0	0	(17,676)	0	(17,676)	0	992,333	0	0	0	14,128	03/01/2046
3138WG-YG-3	FN AS7010 - RMBS		12/01/2019	Paydown		336,435	336,435	342,848	0	0	(6,413)	0	(6,413)	0	336,435	0	0	0	3,906	04/01/2046
3138WH-DU-3	FN AS7314 - RMBS		12/01/2019	Paydown		1,241,126	1,241,126	1,264,785	0	0	(23,659)	0	(23,659)	0	1,241,126	0	0	0	17,334	06/01/2046
3138WH-NN-8	FN AS7596 - RMBS		12/01/2019	Paydown		500,278	500,278	505,125	0	0	(4,846)	0	(4,846)	0	500,278	0	0	0	9,067	07/01/2046
3138WH-NT-5	FN AS7601 - RMBS		03/26/2019	VARIOUS		3,549,159	3,433,964	3,693,121	3,676,063	0	(8,027)	0	(8,027)	0	3,668,037	0	(118,877)	(118,877)	44,020	07/01/2046
3138WJ-EQ-7	FN AS8242 - RMBS		12/01/2019	Paydown		241,775	241,775	243,220	243,035	0	(1,260)	0	(1,260)	0	241,775	0	0	0	3,216	11/01/2031
3138WJ-L9-7	FN AS8451 - RMBS		12/01/2019	Paydown		261,599	261,599	261,303	0	0	296	0	296	0	261,599	0	0	0	3,367	12/01/2046
3138WJ-XN-3	FN AS8784 - RMBS		12/01/2019	Paydown		53,850	53,850	53,732	0	0	118	0	118	0	53,850	0	0	0	721	02/01/2047
3138WK-3E-3	FN AS9796 - RMBS		12/01/2019	Paydown		256,808	256,808	257,851	0	0	(1,043)	0	(1,043)	0	256,808	0	0	0	4,513	06/01/2047
3138WL-AM-5	FN AS9911 - RMBS		12/01/2019	Paydown		243,183	243,183	244,171	0	0	(988)	0	(988)	0	243,183	0	0	0	4,311	07/01/2047
3138YG-XL-1	FN AY3382 - RMBS		12/01/2019	Paydown		6,960	6,960	6,984	6,983	0	(23)	0	(23)	0	6,960	0	0	0	109	04/01/2045
3140EU-LJ-6	FN BC0328 - RMBS		12/01/2019	Paydown		1,179,735	1,179,735	1,213,008	0	0	(33,272)	0	(33,272)	0	1,179,735	0	0	0	22,820	12/01/2045
3140EW-3W-3	FN BC2612 - RMBS		12/01/2019	Paydown		5,526	5,526	5,519	5,508	0	18	0	18	0	5,526	0	0	0	109	10/01/2046
3140F0-JG-0	FN BC4762 - RMBS		12/01/2019	Paydown		3,856,220	3,856,220	3,894,180	0	0	(37,960)	0	(37,960)	0	3,856,220	0	0	0	56,225	10/01/2046
3140F3-C3-0	FN BC7289 - RMBS		12/01/2019	Paydown		4,024	4,024	4,018	4,011	0	13	0	13	0	4,024	0	0	0	62	10/01/2046
3140FB-6X-3	FN BD4485 - RMBS		12/01/2019	Paydown		59,405	59,405	62,608	62,407	0	(3,001)	0	(3,001)	0	59,405	0	0	0	1,146	07/01/2045
3140FD-E9-3	FN BD5559 - RMBS		12/01/2019	Paydown		496,074	496,074	495,182	0	0	891	0	891	0	496,074	0	0	0	7,404	11/01/2046
3140FE-2G-8	FN BD7074 - RMBS		12/01/2019	Paydown		32,633	32,633	32,569	0	0	64	0	64	0	32,633	0	0	0	483	03/01/2047
3140FE-X3-3	FN BD6997 - RMBS		12/01/2019	Paydown		1,485	1,485	1,590	1,584	0	(98)	0	(98)	0	1,485	0	0	0	33	10/01/2046
3140FG-5N-5	FN BD8952 - RMBS		12/01/2019	Paydown		54,327	54,327	54,690	54,135	0	192	0	192	0	54,327	0	0	0	1,063	11/01/2046
3140FG-6S-3	FN BD8980 - RMBS		12/01/2019	Paydown		43,594	43,594	43,696	43,440	0	154	0	154	0	43,594	0	0	0	838	11/01/2046
3140FG-7G-8	FN BD8994 - RMBS		12/01/2019	Paydown		2,427	2,427	2,419	2,420	0	7	0	7	0	2,427	0	0	0	35	11/01/2046
3140FK-S3-5	FN BE0537 - RMBS		12/01/2019	Paydown		16,540	16,540	16,514	16,486	0	54	0	54	0	16,540	0	0	0	313	11/01/2046
3140FP-DC-0	FN BE3698 - RMBS		01/10/2019	VARIOUS		4,804,221	4,561,146	4,777,087	4,776,923	0	(1,881)	0	(1,881)	0	4,775,042	0	29,179	29,179	24,464	06/01/2047
3140GN-5T-6	FN BH0857 - RMBS		12/01/2019	Paydown		75,019	75,019	75,323	0	0	(305)	0	(305)	0	75,019	0	0	0	1,188	06/01/2047
3140GQ-4N-3	FN BH2628 - RMBS		01/10/2019	VARIOUS		4,300,777	4,083,085	4,276,394	4,276,247	0	(1,621)	0	(1,621)	0	4,274,626	0	26,151	26,151	21,903	08/01/2047
3140H1-VX-5	FN BJ0629 - RMBS		03/25/2019	VARIOUS		4,926,211	4,781,001	4,902,394	4,900,450	0	(3,578)	0	(3,578)	0	4,896,872	0	29,339	29,339	53,767	03/01/2048
3140J5-NU-9	FN BM1302 - RMBS		12/01/2019	Paydown		63,075	63,075	63,225	63,221	0	(146)	0	(146)	0	63,075	0	0	0	1,114	02/01/2047
3140J5-P4-5	FN BM1342 - RMBS		12/01/2019	Paydown		79,732	79,732	80,056	0	0	(324)	0	(324)	0	79,732	0	0	0	1,465	05/01/2047
3140J6-DH-7	FN BM1903 - RMBS		12/01/2019	Paydown		82,726	82,726	82,700	82,701	0	25	0	25	0	82,726	0	0	0	1,743	08/01/2047

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
3140J7-K4-6	FN BM3014 - RMBS		12/01/2019	Paydown		278,535	278,535	288,196	287,855	0	(9,320)	0	(9,320)	0	278,535	0	0	0	5,954	02/01/2045
3140J7-RW-7	FN BM3200 - RMBS		12/01/2019	Paydown		98,804	98,804	98,418	98,428	0	377	0	377	0	98,804	0	0	0	1,645	07/01/2043
3140J7-U6-0	FN BM3304 - RMBS		12/01/2019	Paydown		41,478	41,478	42,839	0	0	(1,361)	0	(1,361)	0	41,478	0	0	0	690	12/01/2047
3140J7-UA-1	FN BM3276 - RMBS		12/26/2019	VARIOUS		2,546,022	2,458,641	2,523,181	2,519,770	0	(13,722)	0	(13,722)	0	2,506,048	0	39,974	39,974	84,816	12/01/2032
3140J7-Z2-4	FN BM3460 - RMBS		12/26/2019	VARIOUS		1,572,938	1,517,159	1,558,169	1,556,014	0	(8,653)	0	(8,653)	0	1,547,362	0	25,576	25,576	52,492	01/01/2033
3140J7-ZQ-1	FN BM3450 - RMBS		12/01/2019	Paydown		1,187,045	1,187,045	1,223,677	0	0	(36,631)	0	(36,631)	0	1,187,045	0	0	0	20,884	02/01/2048
3140J8-6V-0	FN BM4483 - RMBS		03/25/2019	VARIOUS		9,901,418	9,611,492	9,836,010	9,836,338	0	(7,663)	0	(7,663)	0	9,828,675	0	72,743	72,743	107,765	09/01/2048
3140J8-JM-6	FN BM3867 - RMBS		12/01/2019	Paydown		1,293,465	1,293,465	1,332,168	0	0	(38,703)	0	(38,703)	0	1,293,465	0	0	0	24,958	02/01/2046
3140J8-MN-0	FN BM3964 - RMBS		12/01/2019	VARIOUS		4,789,242	4,744,380	4,761,820	4,473,570	0	(3,426)	0	(3,426)	0	4,758,244	0	30,998	30,998	47,829	07/01/2046
3140J8-UT-8	FN BM4193 - RMBS		03/25/2019	VARIOUS		2,387,501	2,363,482	2,370,683	2,370,607	0	(236)	0	(236)	0	2,370,371	0	17,130	17,130	23,194	10/01/2045
3140J9-FS-5	FN BM4676 - RMBS		12/01/2019	Paydown		116,492	116,492	119,186	119,190	0	(2,698)	0	(2,698)	0	116,492	0	0	0	3,041	10/01/2048
3140J9-GD-7	FN BM4695 - RMBS		12/01/2019	Paydown		244,720	244,720	241,775	0	0	2,944	0	2,944	0	244,720	0	0	0	3,232	02/01/2047
3140J9-GY-1	FN BM4714 - RMBS		12/01/2019	Paydown		41,683	41,683	42,921	0	0	(1,237)	0	(1,237)	0	41,683	0	0	0	803	01/01/2046
3140J9-KF-7	FN BM4793 - RMBS		12/01/2019	Paydown		2,866,428	2,866,428	2,952,197	0	0	(85,769)	0	(85,769)	0	2,866,428	0	0	0	53,386	03/01/2046
3140J9-ME-8	FN BM4856 - RMBS		12/01/2019	Paydown		1,835,781	1,835,781	1,893,293	0	0	(57,512)	0	(57,512)	0	1,835,781	0	0	0	31,644	04/01/2047
3140J9-YD-7	FN BM5207 - RMBS		12/01/2019	Paydown		1,599,180	1,599,180	1,580,439	0	0	18,740	0	18,740	0	1,599,180	0	0	0	21,179	02/01/2047
3140JA-CG-1	FN BM5470 - RMBS		12/01/2019	Paydown		397,492	397,492	399,697	0	0	(2,205)	0	(2,205)	0	397,492	0	0	0	5,919	03/01/2048
3140JA-CH-9	FN BM5471 - RMBS		12/01/2019	Paydown		1,800,164	1,800,164	1,832,014	0	0	(31,850)	0	(31,850)	0	1,800,164	0	0	0	28,674	06/01/2045
3140JA-EU-8	FN BM5546 - RMBS		12/01/2019	Paydown		288,426	288,426	292,031	0	0	(3,605)	0	(3,605)	0	288,426	0	0	0	4,182	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS		12/01/2019	Paydown		105,986	105,986	107,145	0	0	(1,159)	0	(1,159)	0	105,986	0	0	0	1,488	08/01/2045
3140JA-GE-2	FN BM5596 - RMBS		12/01/2019	Paydown		853,660	853,660	863,331	0	0	(9,670)	0	(9,670)	0	853,660	0	0	0	13,054	06/01/2047
3140Q7-5R-4	FN CA0855 - RMBS		12/01/2019	Paydown		670,962	670,962	686,687	0	0	(15,726)	0	(15,726)	0	670,962	0	0	0	10,382	12/01/2047
3140Q9-3M-3	FN CA2603 - RMBS		12/01/2019	Paydown		65,413	65,413	65,252	0	0	161	0	161	0	65,413	0	0	0	1,102	10/01/2048
3140QA-G8-7	FN CA2922 - RMBS		12/01/2019	Paydown		63,748	63,748	63,606	0	0	142	0	142	0	63,748	0	0	0	821	12/01/2048
3140QA-NJ-5	FN CA3092 - RMBS		12/01/2019	Paydown		1,921,672	1,921,672	2,007,396	0	0	(85,725)	0	(85,725)	0	1,921,672	0	0	0	45,518	02/01/2049
31417A-JK-6	FN AB3865 - RMBS		12/01/2019	Paydown		6,598	6,597	7,040	7,005	0	(407)	0	(407)	0	6,598	0	0	0	125	11/01/2041
31417C-JL-0	FN AB5666 - RMBS		12/01/2019	Paydown		15,179	15,179	15,701	15,680	0	(501)	0	(501)	0	15,179	0	0	0	333	07/01/2042
31417D-F7-3	FN AB6489 - RMBS		12/01/2019	Paydown		135,830	135,830	135,045	135,069	0	762	0	762	0	135,830	0	0	0	2,578	10/01/2042
31417E-CS-8	FN AB7280 - RMBS		12/01/2019	Paydown		23,108	23,108	22,975	22,979	0	130	0	130	0	23,108	0	0	0	385	12/01/2042
31417G-5W-2	FN AB9860 - RMBS		12/01/2019	Paydown		4,595	4,595	4,567	4,568	0	27	0	27	0	4,595	0	0	0	84	07/01/2043
31418C-2M-5	FN MA3479 - RMBS		12/01/2019	Paydown		88,097	88,097	87,880	0	0	217	0	217	0	88,097	0	0	0	1,425	09/01/2048
31418C-CH-5	FN MA2771 - RMBS		12/01/2019	Paydown		83,714	83,714	83,665	0	0	49	0	49	0	83,714	0	0	0	1,121	10/01/2046
31418C-DL-5	FN MA2806 - RMBS		12/01/2019	Paydown		198,509	198,509	198,393	0	0	116	0	116	0	198,509	0	0	0	2,632	11/01/2046
31418C-SF-2	FN MA3217 - RMBS		12/26/2019	VARIOUS		385,102	382,044	381,686	381,708	0	26	0	26	0	381,734	0	3,368	3,368	9,525	12/01/2032
31418C-TD-6	FN MA3247 - RMBS		01/10/2019	VARIOUS		9,429,795	9,460,127	9,400,262	9,401,565	0	788	0	788	0	9,402,353	0	27,443	27,443	36,124	01/01/2033
31418C-UB-8	FN MA3277 - RMBS		12/01/2019	Paydown		527,802	527,802	542,110	541,821	0	(14,020)	0	(14,020)	0	527,802	0	0	0	13,714	02/01/2048
31418C-ZV-9	FN MA3455 - RMBS		12/01/2019	Paydown		663,276	663,276	661,644	0	0	1,632	0	1,632	0	663,276	0	0	0	10,014	08/01/2048
35563P-GG-8	SCRT 183SC MA - CMO		12/01/2019	Paydown		487,971	487,971	485,326	485,339	0	2,633	0	2,633	0	487,971	0	0	0	9,957	08/27/2057
35563P-JF-7	SCRT 191SC MA - CMO		12/01/2019	Paydown		500,927	500,927	503,802	0	0	(2,875)	0	(2,875)	0	500,927	0	0	0	8,557	07/25/2058
35563P-KG-3	SCRT 192SC MA - CMO		12/01/2019	Paydown		117,748	117,748	119,552	0	0	(1,804)	0	(1,804)	0	117,748	0	0	0	1,596	08/26/2058
35563P-LH-0	SCRT 193SC MA - CMO		12/01/2019	Paydown		171,181	171,181	178,930	0	0	(7,749)	0	(7,749)	0	171,181	0	0	0	1,546	10/25/2058
35563P-ML-0	SCRT 194SC MA - CMO		12/01/2019	Paydown		78,182	78,182	79,896	0	0	(1,713)	0	(1,713)	0	78,182	0	0	0	285	02/25/2059
359900-LH-8	FULTON CNTY GA DEV AUTH REV		10/02/2019	Call @ 100.00		15,000	15,000	15,903	15,230	0	(100)	0	(100)	0	15,130	0	(130)	(130)	743	11/01/2020
414191-AT-3	HARRIS CNTY TEX INDL DEV CORP SOLID WAST		11/26/2019	Call @ 100.00		510,000	510,000	540,467	524,761	0	(14,761)	0	(14,761)	0	510,000	0	0	0	25,500	02/01/2023
44244C-GS-0	HOUSTON TEX UTIL SYS REV		12/19/2019	JEFFERIES & COMPANY, INC.		66,164	55,000	67,448	64,553	0	(1,083)	0	(1,083)	0	63,469	0	2,695	2,695	3,040	11/15/2034
45506D-ZJ-7	INDIANA ST FIN AUTH REV		01/10/2019	PERSHING LLC		164,882	140,000	168,725	163,405	0	(97)	0	(97)	0	163,309	0	1,573	1,573	3,169	02/01/2030
467578-HG-8	JACKSON CNTY MO SPL OBLIG		12/01/2019	Maturity @ 100.00		40,000	40,000	46,196	41,344	0	(1,344)	0	(1,344)	0	40,000	0	0	0	2,000	12/01/2019
54466H-FV-3	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		12/19/2019	WEDBUSH		257,926	210,000	254,024	249,267	0	(4,091)	0	(4,091)	0	245,175	0	12,751	12,751	15,517	07/01/2038
54466H-FX-9	LOS ANGELES CNTY CALIF MET TRANSN AUTH S		12/19/2019	Morgan Stanley Senior Funding		378,420	310,000	373,810	366,927	0	(5,922)	0	(5,922)	0	361,005	0	17,415	17,415	22,906	07/01/2040
57583R-5Q-4	MASSACHUSETTS ST DEV FIN AGY REV		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		512,544	480,000	562,522	529,285	0	(5,551)	0	(5,551)	0	523,734	0	(11,190)	(11,190)	16,590	02/01/2034
59261A-PA-9	METROPOLITAN TRANSN AUTH N Y REV		05/15/2019	Call @ 100.00		390,000	390,000	401,985	393,436	0	(3,436)	0	(3,436)	0	390,000	0	0	0	7,800	05/15/2019
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y REV		12/19/2019	Bank of America Securities		956,732	780,000	944,736	927,097	0	(16,796)	0	(16,796)	0	910,301	0	46,431	46,431	43,117	11/15/2026
59261A-UZ-8	METROPOLITAN TRANSN AUTH N Y REV		08/15/2019	Maturity @ 100.00		820,000	820,000	849,979	832,067	0	(12,067)	0	(12,067)	0	820,000	0	0	0	24,600	08/15/2019
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		06/21/2019	B.C. ZIEGLER & CO.		142,223	120,000	152,124	143,788	0	(1,837)	0	(1,837)	0	141,951	0	272	272	5,900	01/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
603827-WZ-5	MINNEAPOLIS & ST PAUL MINN MET ARPTS COM		06/21/2019	B.C. ZIEGLER & CO.		121,254	100,000	128,701	122,137	0	(1,449)	0	(1,449)	0	120,688	0	566	566	4,917	01/01/2026
60636U-BZ-1	MISSOURI ST ENVIRONMENTAL IMPT & ENERGY		01/01/2019	Maturity @ 100.00		990,000	990,000	1,108,127	990,000	0	0	0	0	0	990,000	0	0	0	24,750	01/01/2019
60637B-RG-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		09/03/2019	Call @ 100.00		10,000	10,000	9,825	9,829	0	2	0	2	0	9,831	0	169	169	195	11/01/2048
646066-GZ-7	NEW JERSEY ST EDL FACS AUTH REV		07/01/2019	Maturity @ 100.00		40,000	40,000	45,963	40,782	0	(782)	0	(782)	0	40,000	0	0	0	2,000	07/01/2019
646066-QW-3	NEW JERSEY ST EDL FACS AUTH REV		06/24/2019	NATIONAL FINL SVCS CORP,		94,433	80,000	100,634	94,079	0	(1,194)	0	(1,194)	0	92,884	0	1,548	1,548	3,944	07/01/2024
646066-QZ-6	NEW JERSEY ST EDL FACS AUTH REV		02/21/2019	JP MORGAN SECS INC., - FIXED INCOME		42,398	35,000	44,639	42,250	0	(137)	0	(137)	0	42,113	0	285	285	1,138	07/01/2027
646136-Z4-6	NEW JERSEY ST TRANSN TR FD AUTH		06/15/2019	Maturity @ 100.00		105,000	105,000	112,607	106,352	0	(1,352)	0	(1,352)	0	105,000	0	0	0	2,625	06/15/2019
64990A-FH-3	NEW YORK STATE DORMITORY AUTHORITY		03/15/2019	Maturity @ 100.00		590,000	590,000	648,894	594,959	0	(4,959)	0	(4,959)	0	590,000	0	0	0	14,750	03/15/2019
64990A-FJ-9	NEW YORK STATE DORMITORY AUTHORITY		03/26/2019	MERRILL LYNCH PIERCE FENNER		609,688	590,000	670,299	618,272	0	(5,617)	0	(5,617)	0	612,655	0	(2,967)	(2,967)	15,815	03/15/2020
64990A-FM-2	NEW YORK STATE DORMITORY AUTHORITY		03/26/2019	WELLS FARGO, N.A./SIG		667,715	590,000	726,089	679,827	0	(5,008)	0	(5,008)	0	674,819	0	(7,104)	(7,104)	15,815	03/15/2023
64990E-EV-5	NEW YORK STATE DORMITORY AUTHORITY		03/26/2019	MERRILL LYNCH PIERCE FENNER		533,385	500,000	596,200	542,137	0	(4,546)	0	(4,546)	0	537,591	0	(4,206)	(4,206)	13,403	03/15/2021
650010-AD-3	NEW YORK ST TWY AUTH GEN REV JR INDBT OB		05/01/2019	Call @ 100.00		400,000	400,000	451,292	405,329	0	(5,329)	0	(5,329)	0	400,000	0	0	0	16,667	05/01/2019
67756Q-XJ-1	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/10/2019	RAYMOND JAMES & ASSOCIATES		140,540	140,000	140,000	140,000	0	0	0	0	0	140,000	0	540	540	1,491	09/01/2033
67756Q-XK-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/10/2019	JP MORGAN SECS INC., - FIXED INCOME		210,405	210,000	210,000	210,000	0	0	0	0	0	210,000	0	405	405	2,394	09/01/2038
67756Q-XN-2	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		01/10/2019	NATIONAL FINL SVCS CORP,		110,305	110,000	110,000	110,000	0	0	0	0	0	110,000	0	305	305	1,320	09/01/2048
67765Q-BX-3	OHIO ST WTR DEV AUTH REV		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		42,258	35,000	42,897	40,939	0	(721)	0	(721)	0	40,218	0	2,040	2,040	1,857	12/01/2031
68428T-CQ-8	ORANGE CNTY CALIF SANTN WASTEWATER REV		02/21/2019	WELLS FARGO, N.A./SIG		64,251	55,000	66,869	63,833	0	(170)	0	(170)	0	63,663	0	588	588	1,558	02/01/2033
717817-TR-1	PHILADELPHIA PA ARPT REV		07/01/2019	Maturity @ 100.00		160,000	160,000	167,942	162,618	0	(2,618)	0	(2,618)	0	160,000	0	0	0	8,000	07/01/2019
71781X-DN-0	PHILADELPHIA PA AUTH FOR INDL DEV REVS		11/05/2019	CREWS & ASSOCIATES, INC.		56,757	50,000	57,507	56,791	0	(571)	0	(571)	0	56,219	0	538	538	2,542	05/01/2030
71781X-DP-5	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	WELLS FARGO, N.A./SIG		59,092	50,000	57,187	56,503	0	(404)	0	(404)	0	56,099	0	2,993	2,993	2,000	05/01/2031
71781X-DR-1	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	WELLS FARGO, N.A./SIG		70,328	60,000	68,026	67,266	0	(449)	0	(449)	0	66,817	0	3,512	3,512	2,400	05/01/2033
71781X-DS-9	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		35,044	30,000	33,878	33,512	0	(217)	0	(217)	0	33,295	0	1,749	1,749	1,200	05/01/2034
71781X-DU-4	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		35,020	30,000	33,637	33,295	0	(202)	0	(202)	0	33,092	0	1,928	1,928	1,200	05/01/2036
71781X-DV-2	PHILADELPHIA PA AUTH FOR INDL DEV REVS		08/15/2019	JP MORGAN SECS INC., - FIXED INCOME		46,566	40,000	44,743	44,297	0	(264)	0	(264)	0	44,033	0	2,533	2,533	1,600	05/01/2037
721876-TD-2	PIMA CNTY ARIZ SWR REV		03/26/2019	WELLS FARGO, N.A./SIG		198,249	170,000	215,171	201,891	0	(1,329)	0	(1,329)	0	200,562	0	(2,313)	(2,313)	6,304	07/01/2024
79574C-CH-4	SALT RIV PROJ AGRIC IMPT & PWR DIST ARIZ		06/24/2019	MERRILL LYNCH PIERCE FENNER		150,834	130,000	155,715	151,221	0	(1,991)	0	(1,991)	0	149,231	0	1,603	1,603	6,410	01/01/2024
79765R-H5-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		01/10/2019	FIRST TENNESSEE BANK BOND DIVI		291,850	240,000	300,010	288,106	0	(203)	0	(203)	0	287,903	0	3,947	3,947	2,433	11/01/2028
88256H-AK-4	TEXAS MUN GAS ACQUISITION & SUPPLY CORP		01/10/2019	MERRILL LYNCH PIERCE FENNER		196,774	180,000	208,774	197,361	0	(151)	0	(151)	0	197,210	0	(436)	(436)	725	12/15/2023
88283L-JW-7	TEXAS TRANSN COMMN ST HWY FD REV		02/21/2019	WELLS FARGO, N.A./SIG		52,533	45,000	55,747	52,217	0	(180)	0	(180)	0	52,037	0	496	496	900	10/01/2024
914378-HW-7	UNIVERSITY KY GEN RCPTS		10/01/2019	Maturity @ 100.00		35,000	35,000	40,387	35,992	0	(992)	0	(992)	0	35,000	0	0	0	1,750	10/01/2019
914455-PW-4	UNIVERSITY MICH UNIV REVS		01/10/2019	DAVIDSON (D.A.) & CO. INC.		29,061	25,000	30,211	28,814	0	(17)	0	(17)	0	28,797	0	264	264	358	04/01/2032
914455-PX-2	UNIVERSITY MICH UNIV REVS		01/10/2019	DAVIDSON (D.A.) & CO. INC.		28,945	25,000	30,086	28,725	0	(17)	0	(17)	0	28,708	0	236	236	358	04/01/2033
927781-Q3-1	VIRGINIA COLLEGE BUILDING AUTHORITY		02/01/2019	Maturity @ 100.00		100,000	100,000	112,869	100,301	0	(301)	0	(301)	0	100,000	0	0	0	2,500	02/01/2019
3199999. Subtotal - Bonds - U.S. Special Revenues						156,710,985	153,804,349	157,515,514	122,789,997	0	(922,711)	0	(922,711)	0	155,900,034	0	810,951	810,951	2,061,797	XXX
00130H-BT-1	AES CORP		08/30/2019	Call @ 101.62		118,901	117,000	117,731	114,368	3,310	(99)	0	3,211	0	117,578	0	1,323	1,323	3,140	05/15/2023
00192M-AB-5	ARIFL 17A A2 - ABS		12/15/2019	Paydown		43,765	43,765	43,760	43,761	0	4	0	4	0	43,765	0	0	0	399	04/15/2026
00912X-AX-2	AIR LEASE CORP		12/18/2019	US BANCORP INVESTMENTS INC.		571,401	565,000	559,610	560,721	0	984	0	984	0	561,705	0	9,697	9,697	22,227	01/15/2023
00912X-BC-7	AIR LEASE CORP		03/01/2019	BNY/SUNTRUST CAPITAL MARKETS		571,889	575,000	570,285	570,750	0	153	0	153	0	570,902	0	987	987	15,906	07/03/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
02665W-CA-7	AMERICAN HONDA FINANCE CORP		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		692,403	680,000	680,000	680,000	0	0	0	0	0	680,000	0	12,403	12,403	19,497	11/16/2022
037833-CC-2	APPLE INC		03/26/2019	WELLS FARGO SECURITIES		1,513,528	1,545,000	1,542,852	1,543,859	0	108	0	108	0	1,543,967	0	(30,439)	(30,439)	15,566	08/04/2021
04033B-AB-4	ARIFL 18B A2 - ABS		12/15/2019	Paydown		226,349	226,349	226,343	226,343	0	6	0	6	0	226,349	0	0	0	6,262	08/16/2027
05618D-AJ-3	BABSN 141R A1R - CDO		10/21/2019	Paydown		1,354,975	1,354,975	1,353,620	0	0	1,355	0	1,355	0	1,354,975	0	0	0	34,181	07/21/2025
06051G-HM-4	BANK OF AMERICA CORP		01/29/2019	MERRILL LYNCH PIERCE FENNER		1,053,671	1,035,000	1,035,000	1,035,000	0	0	0	0	0	1,035,000	0	18,671	18,671	23,085	07/23/2029
11042T-AA-1	BRITISH AIRWAYS PASS THRU TRUST 2018-1AA	C	12/20/2019	Paydown		21,225	21,225	21,225	21,225	0	0	0	0	0	21,225	0	0	0	536	03/20/2033
12543P-AK-9	CWHL 0621 A10 - CMO/RMBS		12/01/2019	Paydown		1,593	1,780	1,516	1,494	57	42	0	99	0	1,593	0	0	0	57	02/25/2037
126281-AY-0	CSAIL 15C1 A3 - CMBS		01/30/2019	MERRILL LYNCH PIERCE FENNER		694,449	700,000	682,828	682,885	0	213	0	213	0	683,098	0	11,351	11,351	3,775	04/15/2050
165183-AL-8	CFII 172 A1 - ABS		03/26/2019	VARIOUS		587,162	590,733	590,702	590,706	0	9	0	9	0	590,715	0	(3,553)	(3,553)	3,191	05/15/2029
17305E-GR-0	CCCIT 18A6 A6 - ABS		02/15/2019	VARIOUS		3,743,480	3,700,000	3,699,373	3,699,432	0	28	0	28	0	3,699,460	0	44,021	44,021	21,302	12/09/2024
233851-CM-4	DAIMLER FINANCE NORTH AMERICA LLC	C	03/26/2019	BARCLAYS CAPITAL INC FIXED INC		789,976	795,000	793,871	794,674	0	96	0	96	0	794,771	0	(4,795)	(4,795)	5,720	10/30/2019
23636T-AD-2	DANONE SA	C	12/18/2019	JP MORGAN SECS INC., - FIXED INCOME		562,021	555,000	555,000	555,000	0	0	0	0	0	555,000	0	7,021	7,021	16,285	11/02/2023
29373F-AB-0	EFF 182 A2 - ABS		12/20/2019	Paydown		394,428	394,428	394,369	394,373	0	55	0	55	0	394,428	0	0	0	9,261	02/20/2024
30298L-AE-1	FRESB 19SB65 A1H - CMBS		12/01/2019	Paydown		1,319	1,319	1,325	0	0	(6)	0	(6)	0	1,319	0	0	0	6	05/25/2039
319963-BN-3	FIRST DATA CORP		07/31/2019	Call @ 102.69		1,879,190	1,830,000	1,864,281	1,797,975	63,813	(5,671)	0	58,142	0	1,856,117	0	23,073	23,073	95,084	08/15/2023
32008D-AA-4	FIRST DATA CORP		07/31/2019	Call @ 102.50		2,255,000	2,200,000	2,211,000	2,117,500	93,115	(1,083)	0	92,031	0	2,209,531	0	45,469	45,469	115,500	01/15/2024
404121-AE-5	HCA INCHCAYUSUS		07/05/2019	VARIOUS		1,642,980	1,500,000	1,587,188	1,537,500	34,563	(10,755)	0	23,808	0	1,561,308	0	(61,308)	(61,308)	213,969	03/15/2022
40537X-AA-3	HLA 131 A1 - CDO		10/15/2019	Paydown		2,149,452	2,149,452	2,149,452	2,149,452	0	0	0	0	0	2,149,452	0	0	0	37,872	04/15/2025
437076-BT-8	HOME DEPOT INC		12/19/2019	BARCLAYS CAPITAL INC FIXED INC		2,074,140	2,000,000	1,994,800	1,995,348	0	511	0	511	0	1,995,858	0	78,282	78,282	71,400	09/14/2027
438516-BM-7	HONEYWELL INTERNATIONAL INC		03/26/2019	CITIGROUP GLOBAL MARKETS INC.		1,173,155	1,195,000	1,194,940	1,194,954	0	11	0	11	0	1,194,965	0	(21,810)	(21,810)	9,027	11/01/2021
46647P-AU-0	JPMORGAN CHASE & CO		02/14/2019	JP MORGAN SECS INC., - FIXED INCOME		1,165,686	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	15,686	15,686	24,986	07/23/2024
49327M-2P-8	KEYBANK NA		08/22/2019	Maturity @ 100.00		260,000	260,000	259,917	259,980	0	20	0	20	0	260,000	0	0	0	4,160	08/22/2019
49327M-2T-0	KEYBANK NA		12/18/2019	BARCLAYS CAPITAL INC FIXED INC		2,016,020	2,000,000	1,999,540	1,999,623	0	120	0	120	0	1,999,742	0	16,278	16,278	58,267	09/14/2022
55261F-AJ-3	M&T BANK CORP		02/14/2019	MORGAN STANLEY CO		588,387	580,000	579,553	579,578	0	22	0	22	0	579,600	0	8,787	8,787	11,610	07/26/2023
55818X-AW-3	MDPK 16R A1R - CDO		02/20/2019	RBC CAPITAL MARKETS		6,570,268	6,562,000	6,562,656	6,383,340	0	16,699	0	16,699	0	6,400,040	0	170,228	170,228	86,824	04/20/2026
606822-BA-1	MITSUBISHI UFJ FINANCIAL GROUP INC	C	02/14/2019	MUFG SECURITIES AMERICAS INC.		1,168,768	1,150,000	1,150,000	1,150,000	0	0	0	0	0	1,150,000	0	18,768	18,768	24,389	07/26/2023
61237W-AB-2	MONTEFIORE MEDICAL CENTER		10/15/2019	Call @ 100.00		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	228	10/20/2026
61237W-AC-0	MONTEFIORE MEDICAL CENTER		10/17/2019	Call @ 100.00		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	149	04/20/2032
64952W-CJ-0	NEW YORK LIFE GLOBAL FUNDING		03/26/2019	JP MORGAN SECS INC., - FIXED INCOME		975,560	1,000,000	998,090	998,938	0	101	0	101	0	999,039	0	(23,479)	(23,479)	9,161	09/14/2021
67106M-AN-3	OFSBS 7R AR - CDO		10/18/2019	Paydown		2,584,571	2,584,571	2,581,470	0	0	3,101	0	3,101	0	2,584,571	0	0	0	48,526	10/19/2026
69353R-FB-9	PNC BANK NA		12/19/2019	US BANCORP INVESTMENTS INC.		303,873	300,000	299,859	299,905	0	32	0	32	0	299,937	0	3,936	3,936	10,631	02/17/2022
69689A-AL-4	PLMRS 151R A1R - CDO		06/21/2019	Paydown		1,820,000	1,820,000	1,813,630	1,813,630	0	6,370	0	6,370	0	1,820,000	0	0	0	41,303	05/21/2029
74733V-AB-6	QEP RESOURCES INC		01/25/2019	RBC CAPITAL MARKETS		938,400	960,000	957,600	873,600	84,277	64	0	84,341	0	957,941	0	(19,541)	(19,541)	16,831	10/01/2022
828807-DA-2	SIMON PROPERTY GROUP LP		12/18/2019	CITIGROUP GLOBAL MARKETS INC.		463,174	460,000	458,491	459,087	0	283	0	283	0	459,370	0	3,804	3,804	15,014	01/30/2022
828807-DD-6	SIMON PROPERTY GROUP LP		12/18/2019	US BANCORP INVESTMENTS INC.		576,922	565,000	563,977	564,153	0	183	0	183	0	564,336	0	12,586	12,586	16,358	06/01/2023
87165B-AJ-2	SYNCHRONY FINANCIAL		01/15/2019	Maturity @ 100.00		45,000	45,000	44,988	44,999	0	1	0	1	0	45,000	0	0	0	585	01/15/2019
89114Q-BE-7	TORONTO-DOMINION BANK	C	01/22/2019	Maturity @ 100.00		1,175,000	1,175,000	1,176,022	1,176,022	0	(1,022)	0	(1,022)	0	1,175,000	0	0	0	11,456	01/22/2019
903293-BE-7	USG CORP	C	05/24/2019	Call @ 100.00		10,000	10,000	10,338	10,075	223	(5)	0	217	0	10,292	0	(292)	(292)	334	06/01/2027
90331H-NV-1	US BANK NA		01/25/2019	MORGAN STANLEY CO		592,667	590,000	589,410	589,448	0	18	0	18	0	589,466	0	3,201	3,201	10,309	07/24/2023
91159H-HP-8	U.S. BANCORP		12/19/2019	GOLDMAN		862,436	850,000	848,538	849,073	0	293	0	293	0	849,366	0	13,069	13,069	31,547	01/24/2022
913017-CG-2	UNITED TECHNOLOGIES CORP		03/26/2019	PERSHING LLC		446,510	455,000	453,985	454,408	0	52	0	52	0	454,460	0	(7,950)	(7,950)	3,623	11/01/2021
96328D-BF-0	WHLS 181 A2 - ABS		12/20/2019	Paydown		155,608	155,608	155,595	155,596	0	13	0	13	0	155,608	0	0	0	3,398	04/20/2027
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						46,890,302	46,503,204	46,579,730	42,173,772	279,357	12,305	0	291,663	0	46,401,849	0	345,473	345,473	1,172,940	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
8399997. Total - Bonds - Part 4						263,519,327	258,793,874	264,867,977	223,413,176	279,357	(1,087,558)	0	(808,201)	0	262,051,856	0	1,324,491	1,324,491	4,053,943	XXX
8399998. Total - Bonds - Part 5						143,581,191	139,724,191	142,081,912	0	0	(224,930)	0	(224,930)	0	141,856,982	0	1,724,209	1,724,209	1,453,501	XXX
8399999. Total - Bonds						407,100,518	398,518,065	406,949,889	223,413,176	279,357	(1,312,488)	0	(1,033,131)	0	403,908,838	0	3,048,700	3,048,700	5,507,445	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						407,100,518	XXX	406,949,889	223,413,176	279,357	(1,312,488)	0	(1,033,131)	0	403,908,838	0	3,048,700	3,048,700	5,507,445	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-6A-3	UNITED STATES TREASURY		01/31/2019	CITIGROUP GLOBAL MARKETS INC.	03/15/2019	BANK OF NEW YORK	7,000,000	7,039,389	7,052,486	7,038,746	0	(643)	0	(643)	0	0	13,740	13,740	23,349	508
912828-6B-1	UNITED STATES TREASURY		03/21/2019	VARIOUS	06/11/2019	NOMURA SECURITIES/FIXED INCOME	20,000,000	20,117,228	20,836,679	20,114,979	0	(2,249)	0	(2,249)	0	0	721,700	721,700	169,682	47,859
912828-6F-2	UNITED STATES TREASURY		02/28/2019	BANK OF NEW YORK	03/07/2019	RBC CAPITAL MARKETS	25,000,000	24,824,269	24,908,153	24,824,708	0	439	0	439	0	0	83,445	83,445	13,587	1,698
912828-6G-0	UNITED STATES TREASURY		03/15/2019	JP MORGAN SECS INC., - FIXED INCOME	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	7,000,000	6,984,973	7,178,816	6,985,762	0	789	0	789	0	0	193,055	193,055	52,405	8,132
912828-XT-2	UNITED STATES TREASURY		06/25/2019	CITIGROUP GLOBAL MARKETS INC.	09/13/2019	JP MORGAN SECS INC., - FIXED INCOME	5,000,000	5,061,337	5,075,773	5,058,668	0	(2,668)	0	(2,668)	0	0	17,104	17,104	29,508	7,104
0599999. Subtotal - Bonds - U.S. Governments							64,000,000	64,027,194	65,051,907	64,022,862	0	(4,332)	0	(4,332)	0	0	1,029,045	1,029,045	288,532	65,301
419792-VX-1	HAWAII ST		02/21/2019	WELLS FARGO, N.A./SIG	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	410,000	472,517	474,555	468,391	0	(4,126)	0	(4,126)	0	0	6,164	6,164	9,908	3,075
57582N-XH-3	MASSACHUSETTS ST		02/21/2019	MERRILL LYNCH PIERCE FENNER	06/21/2019	BARCLAYS CAPITAL INC FIXED INC	410,000	445,363	443,542	440,630	0	(4,733)	0	(4,733)	0	0	2,912	2,912	8,610	1,435
604129-4D-5	MINNESOTA ST		02/21/2019	MERRILL LYNCH PIERCE FENNER	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	410,000	429,787	426,646	425,253	0	(4,534)	0	(4,534)	0	0	1,393	1,393	8,200	1,367
658256-Z2-1	NORTH CAROLINA ST		02/25/2019	PERSHING LLC	06/24/2019	MERRILL LYNCH PIERCE FENNER	410,000	466,826	467,855	462,577	0	(4,249)	0	(4,249)	0	0	5,278	5,278	11,674	4,897
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions							1,640,000	1,814,492	1,812,598	1,796,851	0	(17,641)	0	(17,641)	0	0	15,747	15,747	38,392	10,774
249164-NR-1	DENVER COLO CITY & CNTY		02/21/2019	Not Available	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	410,000	480,163	483,550	476,067	0	(4,096)	0	(4,096)	0	0	7,483	7,483	8,200	1,367
930863-5C-5	WAKE CNTY N C		02/21/2019	MERRILL LYNCH PIERCE FENNER	06/24/2019	BARCLAYS CAPITAL INC FIXED INC	410,000	430,931	427,897	426,351	0	(4,580)	0	(4,580)	0	0	1,546	1,546	16,799	9,908
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							820,000	911,094	911,446	902,418	0	(8,676)	0	(8,676)	0	0	9,029	9,029	24,999	11,275
040649-MB-8	ARIZONA ST TRANSN BRD EXCISE TAX REV		02/21/2019	WELLS FARGO, N.A./SIG	06/21/2019	JEFFERIES & COMPANY, INC.	410,000	467,228	468,331	462,994	0	(4,234)	0	(4,234)	0	0	5,337	5,337	9,908	3,075
3131XD-CW-3	FH ZK9085 - RMBS		06/27/2019	Bank of New York (BCMBS)	12/26/2019	VARIOUS	711,138	726,805	726,716	724,913	0	(1,892)	0	(1,892)	0	0	1,803	1,803	11,487	1,600
3132DM-BA-2	FH SD0033 - RMBS		08/01/2019	MORGAN STANLEY CO	12/26/2019	VARIOUS	19,727,627	20,085,191	20,265,394	20,070,338	0	(14,853)	0	(14,853)	0	0	195,056	195,056	229,136	19,728
3138YW-KF-3	FN AZ4793 - RMBS		06/27/2019	MERRILL LYNCH PIERCE FENNER	12/26/2019	VARIOUS	1,254,275	1,285,044	1,284,884	1,281,512	0	(3,532)	0	(3,532)	0	0	3,372	3,372	20,332	2,822
3140J9-EC-1	FN BM4630 - RMBS		01/14/2019	MERRILL LYNCH PIERCE FENNER	03/25/2019	VARIOUS	14,131,986	14,553,738	14,593,302	14,548,025	0	(5,713)	0	(5,713)	0	0	45,277	45,277	65,763	18,843
3140Q8-K4-6	FN CA1214 - RMBS		02/15/2019	CITIGROUP GLOBAL MARKETS INC.	12/26/2019	VARIOUS	13,408,031	14,053,293	14,304,934	13,925,447	0	(127,846)	0	(127,846)	0	0	379,487	379,487	455,154	20,112
3140QA-CX-6	FN CA2785 - RMBS		01/14/2019	MERRILL LYNCH PIERCE FENNER	03/25/2019	VARIOUS	11,566,133	11,909,502	11,945,913	11,905,634	0	(3,868)	0	(3,868)	0	0	40,278	40,278	53,913	15,422
47875P-AF-4	JOHNSON CNTY KANS WTR DIST NO 001 WTR RE		02/21/2019	MERRILL LYNCH PIERCE FENNER	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	410,000	435,379	432,706	430,867	0	(4,512)	0	(4,512)	0	0	1,839	1,839	9,908	3,075
574204-ZA-4	MARYLAND ST DEPT TRANSN CONS TRANSN		02/21/2019	CITIGROUP GLOBAL MARKETS INC.	06/21/2019	JEFFERIES & COMPANY, INC.	410,000	461,758	462,574	457,529	0	(4,229)	0	(4,229)	0	0	5,045	5,045	8,200	1,367
594695-X6-0	MICHIGAN ST TRUNK LINE		02/25/2019	MERRILL LYNCH PIERCE FENNER	06/21/2019	JP MORGAN SECS INC., - FIXED INCOME	410,000	459,147	459,672	454,934	0	(4,213)	0	(4,213)	0	0	4,738	4,738	12,528	5,808
64971W-T5-9	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/21/2019	MERRILL LYNCH PIERCE FENNER	06/24/2019	NATIONAL FINL SVCS CORP,	410,000	433,333	430,779	428,733	0	(4,600)	0	(4,600)	0	0	2,046	2,046	13,382	6,492
650035-WQ-7	NEW YORK ST URBAN DEV CORP REV		02/21/2019	CITIGROUP GLOBAL MARKETS INC.	06/24/2019	BARCLAYS CAPITAL INC FIXED INC	410,000	437,987	436,080	433,479	0	(4,508)	0	(4,508)	0	0	2,601	2,601	16,001	9,111
91514A-FD-2	UNIVERSITY TEX UNIV REVS		02/21/2019	MERRILL LYNCH PIERCE FENNER	06/24/2019	GOLDMAN	410,000	430,262	427,122	425,701	0	(4,561)	0	(4,561)	0	0	1,421	1,421	7,460	569
3199999. Subtotal - Bonds - U.S. Special Revenues							63,669,191	65,738,666	66,238,406	65,550,105	0	(188,561)	0	(188,561)	0	0	688,301	688,301	913,172	108,023
126650-CU-2	CVS HEALTH CORP		04/17/2019	VARIOUS	05/03/2019	CITIGROUP GLOBAL MARKETS INC.	1,000,000	940,056	942,500	940,364	0	308	0	308	0	0	2,136	2,136	12,458	11,260
233293-AP-4	DPL INC		04/08/2019	MORGAN STANLEY CO	07/29/2019	MORGAN STANLEY CO	3,000,000	2,995,440	2,937,403	2,995,541	0	101	0	101	0	0	(58,138)	(58,138)	37,565	0
24422E-UX-5	JOHN DEERE CAPITAL CORP		06/04/2019	CITIGROUP GLOBAL MARKETS INC.	12/18/2019	Bank of America Securities	445,000	444,239	453,686	444,312	0	73	0	73	0	0	9,374	9,374	6,203	0
748767-AF-7	QUINTILES TRANSNATIONAL CORP		04/03/2019	GOLDMAN	08/23/2019	Call @ 102.44	2,935,000	3,001,038	3,006,555	2,994,644	0	(6,393)	0	(6,393)	0	0	11,911	11,911	112,478	55,201
776743-AH-9	ROPER TECHNOLOGIES INC		08/19/2019	JP MORGAN SECS INC., - FIXED INCOME	12/18/2019	Bank of America Securities	470,000	469,131	470,052	469,184	0	54	0	54	0	0	868	868	3,498	0
78355H-KN-8	RYDER SYSTEM INC		08/01/2019	US BANCORP INVESTMENTS INC.	12/18/2019	WELLS FARGO SECURITIES	545,000	544,559	546,030	544,592	0	34	0	34	0	0	1,438	1,438	4,996	0
824348-BJ-4	SHERWIN-WILLIAMS CO		08/12/2019	CITIGROUP GLOBAL MARKETS INC.	12/18/2019	JEFFERIES & COMPANY, INC.	1,200,000	1,196,004	1,210,608	1,196,108	0	104	0	104	0	0	14,500	14,500	11,210	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							9,595,000	9,590,466	9,566,835	9,584,746	0	(5,720)	0	(5,720)	0	0	(17,911)	(17,911)	188,407	66,461
8399998. Total - Bonds							139,724,191	142,081,912	143,581,191	141,856,982	0	(224,930)	0	(224,930)	0	0	1,724,209	1,724,209	1,453,501	261,834

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
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								142,081,912	143,581,191	141,856,982	0	(224,930)	0	(224,930)	0	0	1,724,209	1,724,209	1,453,501	261,834

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

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
US BANK	Knoxville,TN		0.000	0	0	(14,425,300)	XXX
BANK OF NY	WEST PATERSON, NJ		1.600	0	0	152,772	XXX
JP MORGAN CHASE	New York, NY		0.000	0	0	6,722	XXX
JP Morgan Time Deposit			1.600	0	0	5,710,837	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	(8,554,969)	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	(8,554,969)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	(8,554,969)	XXX

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

1. January	(9,889,196)	4. April	(12,380,168)	7. July	(12,568,056)	10. October	(10,806,717)
2. February	(10,817,153)	5. May	(13,635,551)	8. August	(16,111,315)	11. November	(14,675,136)
3. March	(12,084,443)	6. June	(9,397,705)	9. September	(920,677)	12. December	(8,554,969)

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		12/18/2019	0.000	01/02/2020	8,404,644	0	4,985
	UNITED STATES TREASURY		12/17/2019	0.000	01/16/2020	499,683	0	317
	UNITED STATES TREASURY		12/26/2019	0.000	01/21/2020	37,468,104	0	10,292
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						46,372,431	0	15,593
0599999. Total - U.S. Government Bonds						46,372,431	0	15,593
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
	FEDERAL HOME LOAN BANKS		12/20/2019	0.000	01/23/2020	24,976,237	0	12,952
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						24,976,237	0	12,952
3199999. Total - U.S. Special Revenues Bonds						24,976,237	0	12,952
	American Express Credit Corporation		12/19/2019	0.000	02/28/2020	23,428,821	0	15,954
	Apple Inc.		12/30/2019	0.000	01/08/2020	4,998,493	0	431
	AutoZone, Inc.		12/18/2019	0.000	01/06/2020	14,995,938	0	11,375
	Cargill Global Funding PLC		12/31/2019	0.000	01/07/2020	19,995,133	0	811
	John Deere Canada ULC		12/26/2019	0.000	02/10/2020	10,978,489	0	3,227
	The Home Depot, Inc.		12/26/2019	0.000	01/10/2020	14,994,188	0	3,875
	Intercontinental Exchange, Inc.		12/19/2019	0.000	01/13/2020	11,493,215	0	7,350
	MetLife Short Term Funding LLC		12/30/2019	0.000	02/06/2020	24,958,000	0	2,333
	Nasdaq, Inc.		12/12/2019	0.000	01/24/2020	17,028,759	0	18,471
	Pfizer Inc.		12/30/2019	0.000	01/28/2020	4,994,375	0	417
	Rogers Communications Inc.		12/12/2019	0.000	02/06/2020	24,950,750	0	27,361
	ST Engineering North America, Inc.		12/12/2019	0.000	01/16/2020	7,994,267	0	7,644
	The Toronto-Dominion Bank		12/20/2019	0.000	01/22/2020	9,988,450	0	6,600
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						190,798,877	0	105,849
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						190,798,877	0	105,849
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6099999. Subtotal - SVO Identified Funds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						262,147,545	0	134,394
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						262,147,545	0	134,394
261908-10-7	DREYFUS TRS OBS CM INST	SD	12/09/2019	1.450		889	1	2
31846V-54-2	FIRST AMER:TRS OBG Z	SD	12/03/2019	1.470		5,257	0	14
31846V-88-0	FIRST AMER:TRS OBG A	SD	12/03/2019	0.910		1,093,698	0	1,705
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/27/2019	1.470		17,405,492	31,304	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						18,505,335	31,305	1,721
8899999 - Total Cash Equivalents						280,652,880	31,305	136,115

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	B	DOI, DOI DEPOSIT. DOI	531,580	532,117	0	0
4. Arkansas AR			0	0	0	0
5. California CA	B	DOI	325,108	326,955	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	1,507,960	1,514,942	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	601,464	605,756	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	300,307	301,699	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH	B	DOI DEPOSIT	501,321	501,321	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	317,973	320,262	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX	B	DOI	5,564,061	5,591,320	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	DOI	524,727	525,078	0	0
48. Washington WA	B	DOI	2,144,017	2,144,719	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	12,318,518	12,364,170	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

ANNUAL STATEMENT BLANK (Continued)